LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2016
OF THE CONDITION AND AFFAIRS OF THE

Symetra Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

Internet Website Address www.symetra.com

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

OFFICERS

President	Thomas Michael Marra	Treasurer	Colleen Mary Murphy
Secretary	David Seth Goldstein	Chief Actuary	Tommie David Brooks

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Washington
County of King SS:

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

Thomas Michael Marra	Margaret Alice Meister	Colleen Mary Murphy
President	Chief Financial Officer	Treasurer

Subscribed and sworn to before me this 24th day of February, 2017

Sophie Hellman

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

SOPHIE HELLMAN NOTARY PUBLIC COMMISSION EXPIRES 08-14-18 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)	21,500,378,573		21,500,378,573	20,111,064,891
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	79,949,345		79,949,345	88,150,467
	2.2 Common stocks	818,964,957		818,964,957	760,934,753
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	4,961,651,797		4,961,651,797	4,385,199,355
	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 ($ 267,775,537 , Schedule E - Part 1), cash equivalents ($, Schedule E - Part 2) and short-term investments ($, Schedule DA)	267,775,537		267,775,537	102,592,720
6.	Contract loans (including $ premium notes)	58,049,339		58,049,339	59,686,891
7.	Derivatives (Schedule DB)	308,796,574		308,796,574	128,805,640
8.	Other invested assets (Schedule BA)	184,350,992		184,350,992	212,639,531
9.	Receivables for securities	22,889,327	2,484	22,886,843	18,018,333
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)	28,202,806,441	2,484	28,202,803,957	25,867,092,581
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	278,513,975	68,197	278,445,778	271,418,078
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	11,580,929	1,133,096	10,447,833	12,012,000
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	40,946,014		40,946,014	41,449,870
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				18,414
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	11,185,846	354,857	10,830,989	15,982,838
	16.2 Funds held by or deposited with reinsured companies	101,783,042		101,783,042	96,032,639
	16.3 Other amounts receivable under reinsurance contracts	7,130,418	706,185	6,424,233	5,312,862
17.	Amounts receivable relating to uninsured plans	139,011		139,011	144,988
18.1	Current federal and foreign income tax recoverable and interest thereon	41,930,924		41,930,924	37,383,715
18.2	Net deferred tax asset	199,214,077	74,026,053	125,188,024	120,738,129
19.	Guaranty funds receivable or on deposit	2,858,326		2,858,326	3,430,443
20.	Electronic data processing equipment and software	15,871,586	15,871,586		
21.	Furniture and equipment, including health care delivery assets ($)	4,777,650	4,777,650		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	11,958,064		11,958,064	526,931
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	35,244,878	33,329,594	1,915,284	230,010
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	28,965,941,181	130,269,702	28,835,671,479	26,471,773,498
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	5,453,571,975		5,453,571,975	5,335,082,359
28.	Total (Lines 26 and 27)	34,419,513,156	130,269,702	34,289,243,454	31,806,855,857
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)				
2501.	Accounts and notes receivable	13,291,231	13,019,232	271,999	
2502.	Other assets	12,278,429	12,214,728	63,701	230,010
2503.	Intangible assets	4,565,505	4,565,505		
2598.	Summary of remaining write-ins for Line 25 from overflow page	5,109,713	3,530,129	1,579,584	
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	35,244,878	33,329,594	1,915,284	230,010

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 23,648,336,989 (Exh. 5, Line 9999999) less $ 0 included in Line 6.3 (including $ 404,643 Modco Reserve)	23,648,336,989	21,351,903,169
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	88,287,812	31,386,287
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	1,935,612,443	2,001,560,587
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	27,375,757	18,658,685
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	116,909,324	128,377,507
5.	Policyholders' dividends $ and coupons $ due and unpaid (Exhibit 4, Line 10)		
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)	3,537	3,284
	6.2 Dividends not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 3,532,780 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	4,066,583	3,361,171
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ 334,208 accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	334,208	1,192,319
	9.3 Other amounts payable on reinsurance, including $ assumed and $ ceded		
	9.4 Interest maintenance reserve (IMR, Line 6)	77,122,128	112,624,370
10.	Commissions to agents due or accrued-life and annuity contracts $ 4,425,149 accident and health $ 9,544,364 and deposit-type contract funds $	13,969,513	14,221,461
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	61,394,052	41,317,936
13.	Transfers to Separate Accounts due or accrued (net) (including $ (1,521,806) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,521,806)	(2,033,445)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5)	4,167,001	8,007,635
15.1	Current federal and foreign income taxes, including $ (8,712,537) on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	1,210,588	1,258,192
17.	Amounts withheld or retained by company as agent or trustee	15,147,094	12,715,821
18.	Amounts held for agents' account, including $ 162,195 agents' credit balances	162,195	26,633
19.	Remittances and items not allocated	55,017,276	70,191,487
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)	335,880,642	290,628,240
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	10,000	20,765,695
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans	228	124
	24.07 Funds held under coinsurance	123,574,420	105,105,441
	24.08 Derivatives	24,978,565	1,127,640
	24.09 Payable for securities	15,198,430	95,284,041
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	335,423,447	192,682,579
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	26,882,660,426	24,500,366,859
27.	From Separate Accounts Statement	5,324,199,074	5,224,987,536
28.	Total liabilities (Lines 26 and 27)	32,206,859,500	29,725,354,395
29.	Common capital stock	5,000,000	5,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	663,960,292	671,355,860
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	1,413,423,662	1,405,145,602
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 $ 129,372,901 in Separate Accounts Statement)	2,077,383,954	2,076,501,462
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	2,082,383,954	2,081,501,462
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	34,289,243,454	31,806,855,857
	DETAILS OF WRITE-INS		
2501.	Amounts held for the account of others	318,624,373	173,800,165
2502.	Liability for limited partership investments	16,493,094	18,707,988
2503.	Accrued interest on policy claims	302,471	170,914
2598.	Summary of remaining write-ins for Line 25 from overflow page	3,509	3,512
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	335,423,447	192,682,579
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	4,421,768,855	4,587,078,783
2.	Considerations for supplementary contracts with life contingencies		
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	1,179,730,484	1,090,994,310
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	15,014,501	22,490,380
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	15,717,660	20,817,506
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	9,582,233	13,605,957
7.	Reserve adjustments on reinsurance ceded	23,662	26,246
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	60,165,067	56,080,357
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	17,511,702	16,721,109
9.	Total (Lines 1 to 8.3)	5,719,514,164	5,807,814,648
10.	Death benefits	188,094,629	150,417,213
11.	Matured endowments (excluding guaranteed annual pure endowments)	89,734	59,213
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	350,282,831	338,110,999
13.	Disability benefits and benefits under accident and health contracts	411,919,967	394,158,941
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	1,667,832,138	1,512,091,223
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	98,193,282	105,774,630
18.	Payments on supplementary contracts with life contingencies		20,183
19.	Increase in aggregate reserves for life and accident and health contracts	2,363,109,515	2,527,174,315
20.	Totals (Lines 10 to 19)	5,079,522,096	5,027,806,717
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	283,187,828	284,550,791
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	532,691	476,786
23.	General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)	341,794,960	293,729,434
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	36,325,122	34,948,047
25.	Increase in loading on deferred and uncollected premiums	348,562	536,833
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(78,056,884)	(44,967,717)
27.	Aggregate write-ins for deductions	5,227,140	5,046,201
28.	Totals (Lines 20 to 27)	5,668,881,515	5,602,127,092
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	50,632,649	205,687,556
30.	Dividends to policyholders	3,790	3,613
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	50,628,859	205,683,943
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(2,989,119)	(6,212,756)
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	53,617,978	211,896,699
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 2,319,324 (excluding taxes of $ (11,031,861) transferred to the IMR)	(10,238,238)	(6,348,344)
35.	Net income (Line 33 plus Line 34)	43,379,740	205,548,355
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	2,081,501,462	2,078,335,301
37.	Net income (Line 35)	43,379,740	205,548,355
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 27,787,434	47,521,560	(47,893,426)
39.	Change in net unrealized foreign exchange capital gain (loss)	(4,091,653)	(2,509,237)
40.	Change in net deferred income tax	46,977,453	30,392,005
41.	Change in nonadmitted assets	(18,102,046)	(46,753,756)
42.	Change in liability for reinsurance in unauthorized and certified companies		289,433
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		1,496,017
44.	Change in asset valuation reserve	(45,252,402)	3,558,540
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	(3,560,418)	4,554,904
47.	Other changes in surplus in Separate Accounts Statement	3,560,418	(4,554,904)
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in	(7,395,568)	10,883,830
	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	(80,000,000)	(140,000,000)
53.	Aggregate write-ins for gains and losses in surplus	17,845,408	(11,845,600)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	882,492	3,166,161
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	2,082,383,954	2,081,501,462
	DETAILS OF WRITE-INS		
08.301.	Surrender, set-up and administration fees	8,957,813	8,863,875
08.302.	Other revenue	8,553,889	7,857,234
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)	17,511,702	16,721,109
2701.	Investment expense on funds withheld	5,227,140	5,046,201
2702.			
2703.			
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	5,227,140	5,046,201
5301.	Ordinary life reserve correction	9,774,170	
5302.	Tax credit correction	8,071,238	
5303.	Annuity reserve corrections, net of tax		(11,845,600)
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	17,845,408	(11,845,600)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	4,421,706,963	4,588,091,397
2.	Net investment income	1,251,038,188	1,178,687,655
3.	Miscellaneous income	84,031,762	91,447,078
4.	Total (Lines 1 through 3)	5,756,776,913	5,858,226,130
5.	Benefit and loss related payments	2,713,360,838	2,501,824,415
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(78,568,523)	(46,220,431)
7.	Commissions, expenses paid and aggregate write-ins for deductions	650,555,538	587,115,507
8.	Dividends paid to policyholders	3,537	3,649
9.	Federal and foreign income taxes paid (recovered) net of $ 5,945,497 tax on capital gains (losses)	(7,154,446)	11,392,665
10.	Total (Lines 5 through 9)	3,278,196,944	3,054,115,805
11.	Net cash from operations (Line 4 minus Line 10)	2,478,579,969	2,804,110,325
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	3,066,546,560	3,487,287,812
	12.2 Stocks	127,004,230	299,771,021
	12.3 Mortgage loans	413,449,934	344,910,758
	12.4 Real estate		
	12.5 Other invested assets	1,861,974	594,246
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		
	12.7 Miscellaneous proceeds	88,254,121	94,915,105
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	3,697,116,819	4,227,478,942
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	4,621,333,885	5,533,064,993
	13.2 Stocks	134,810,918	306,031,819
	13.3 Mortgage loans	989,902,374	928,095,271
	13.4 Real estate		
	13.5 Other invested assets	9,146	43,374,287
	13.6 Miscellaneous applications	194,852,159	93,301,336
	13.7 Total investments acquired (Lines 13.1 to 13.6)	5,940,908,482	6,903,867,706
14.	Net increase (decrease) in contract loans and premium notes	(1,515,496)	(3,509,264)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(2,242,276,167)	(2,672,879,500)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock		
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(65,948,144)	(44,232,466)
	16.5 Dividends to stockholders	80,000,000	140,000,000
	16.6 Other cash provided (applied)	74,827,159	53,363,274
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(71,120,985)	(130,869,192)
	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)	165,182,817	361,633
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	102,592,720	102,231,087
	19.2 End of year (Line 18 plus Line 19.1)	267,775,537	102,592,720

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

20.0001. Bonds and stocks exchanges and other	269,371,990	127,359,210
20.0002. Mortgage loans - refinances	25,646,812	36,063,089
20.0003. Other invested assets - affordable housing liability present value adjustment	25,278,329	10,670,560
20.0004. Share based compensation - capital contribution from Parent	7,395,567	10,883,829
20.0005. Bonds Interest converted to principal	5,921,637	7,559,229
20.0006. Investment expense on funds withheld	5,227,140	5,046,201
20.0007. Invested assets - non-cash litigation settlement	351,133	411,621
20.0008. Contract loans - interest adjustment to principal	122,055	217,733
20.0009. Stocks - spinoffs	15,276	799,220

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

		1	2	Ordinary			6	Group		Accident and Health			12
				3	4	5		7	8	9	10	11	
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
1.	Premiums and annuity considerations for life and accident and health contracts	4,421,768,855		336,090,049	3,332,139,321			66,122,602	25,059,992	661,929,638		427,253	
2.	Considerations for supplementary contracts with life contingencies												
3.	Net investment income	1,179,730,484		91,780,286	1,033,228,039	263,385		2,879,722	30,132,083	21,344,282		102,687	
4.	Amortization of Interest Maintenance Reserve (IMR)	15,014,501		1,168,093	13,149,956	3,352		36,650	383,493	271,650		1,307	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	15,717,660		8,981,570				6,736,090					
6.	Commissions and expense allowances on reinsurance ceded	9,582,233		6,952,973	971					2,628,289			
7.	Reserve adjustments on reinsurance ceded	23,662		23,662									
8.	Miscellaneous Income:												
	8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	60,165,067		49,012,139	6,389,859			2,366,370	2,396,699				
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income	17,511,702		4,474,828	11,432,040	46		564	8,539	1,595,665		20	
9.	Totals (Lines 1 to 8.3)	5,719,514,164		498,483,600	4,396,340,186	266,783		78,141,998	57,980,806	687,769,524		531,267	
10.	Death benefits	188,094,629		135,783,217				52,311,412					
11.	Matured endowments (excluding guaranteed annual pure endowments)	89,734		89,734									
12.	Annuity benefits	350,282,831			342,022,111				8,260,720				
13.	Disability benefits and benefits under accident and health contracts	411,919,967		527,307						411,178,499		214,161	
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	1,667,832,138		31,819,585	1,538,074,812			39,335	97,898,406				
16.	Group conversions			75,202				(75,202)					
17.	Interest and adjustments on contract or deposit-type contract funds	98,193,282		2,525,162	90,876,285	801,700		166,423	3,800,900	22,812			
18.	Payments on supplementary contracts with life contingencies												
19.	Increase in aggregate reserves for life and accident and health contracts	2,363,109,515		265,736,406	2,061,708,294	577		3,508,032	(24,745,319)	57,259,753		(358,228)	
20.	Totals (Lines 10 to 19)	5,079,522,096		436,556,613	4,032,681,502	802,277		55,950,000	85,214,707	468,461,064		(144,067)	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	283,187,828		97,125,649	118,564,285			6,458,272	1,019,450	60,019,491		681	
22.	Commissions and expense allowances on reinsurance assumed	532,691		481,559						51,132			
23.	General insurance expenses	341,794,960		82,578,720	122,996,010			22,371,350	12,580,274	101,215,885		52,721	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	36,325,122		10,121,162	7,059,985			2,281,336	706,039	16,145,606		10,994	
25.	Increase in loading on deferred and uncollected premiums	348,562		348,562									
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(78,056,884)		6,175,474	(57,896,982)			(1,432,816)	(24,902,560)				
27.	Aggregate write-ins for deductions	5,227,140		5,227,140									
28.	Totals (Lines 20 to 27)	5,668,881,515		638,614,879	4,223,404,800	802,277		85,628,142	74,617,910	645,893,178		(79,671)	
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	50,632,649		(140,131,279)	172,935,386	(535,494)		(7,486,144)	(16,637,104)	41,876,346		610,938	
30.	Dividends to policyholders	3,790		3,790									
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	50,628,859		(140,135,069)	172,935,386	(535,494)		(7,486,144)	(16,637,104)	41,876,346		610,938	
32.	Federal income taxes incurred (excluding tax on capital gains)	(2,989,119)		(31,967,512)	26,091,862	(203,342)		(3,646,316)	(7,990,394)	14,534,288		192,295	
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	53,617,978		(108,167,557)	146,843,524	(332,152)		(3,839,828)	(8,646,710)	27,342,058		418,643	
	DETAILS OF WRITE-INS												
08.301.	Surrender Fees, set-up and administation fees	8,957,813		(27,179)	8,933,706				51,286				
08.302.	Other Revenue	8,553,889		4,502,007	2,498,334	46		564	(42,747)	1,595,665		20	
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)	17,511,702		4,474,828	11,432,040	46		564	8,539	1,595,665		20	
2701.	Other Expenses	5,227,140		5,227,140									
2702.													
2703.													
2798.	Summary of remaining write-ins for Line 27 from overflow page												
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	5,227,140		5,227,140									

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

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

	1	2	Ordinary			6	Group	
			3	4	5		7	8
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)								
1. Reserve December 31, prior year	21,351,903,169		1,954,164,916	18,629,148,337	69,532		17,608,176	750,912,208
2. Tabular net premiums or considerations	3,912,614,179		451,055,798	3,365,697,352			66,122,602	29,738,427
3. Present value of disability claims incurred	370,628		370,628		XXX			
4. Tabular interest	696,400,737		94,611,363	567,009,688			1,998,172	32,781,514
5. Tabular less actual reserve released	(17,794,249)		406,147	(17,178,682)	574			(1,022,288)
6. Increase in reserve on account of change in valuation basis								
7. Other increases (net)	19,757,039		20,072,050	(153,550)			(161,377)	(84)
8. Totals (Lines 1 to 7)	25,963,251,503		2,520,680,902	22,544,523,145	70,106		85,567,573	812,409,777
9. Tabular cost	280,821,493		216,169,204		XXX		64,652,289	
10. Reserves released by death	37,385,067		36,209,543	XXX	XXX		1,175,524	XXX
11. Reserves released by other terminations (net)	1,729,415,529		51,482,510	1,574,227,565			56,367	103,649,087
12. Annuity, supplementary contract and disability payments involving life contingencies	345,349,309		517,019	337,335,930				7,496,360
13. Net transfers to or (from) Separate Accounts	(78,056,884)		6,175,474	(57,896,982)			(1,432,816)	(24,902,560)
14. Total Deductions (Lines 9 to 13)	2,314,914,514		310,553,750	1,853,666,513			64,451,364	86,242,887
15. Reserve December 31, current year	23,648,336,989		2,210,127,152	20,690,856,632	70,106		21,116,209	726,166,890

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 10,143,272	9,803,997
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 966,268,950	972,144,869
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 4,745,692	4,745,692
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	17,367,834	17,413,257
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 242,892,771	243,521,345
4.	Real estate	(d)	
5	Contract loans	3,213,046	3,172,829
6	Cash, cash equivalents and short-term investments	(e) 14	(250)
7	Derivative instruments	(f) 15,980,129	18,754,510
8.	Other invested assets	(49,251,322)	(49,251,322)
9.	Aggregate write-ins for investment income	452,401	452,401
10.	Total gross investment income	1,211,812,787	1,220,757,328
11.	Investment expenses		(g) 39,572,341
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 649,844
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		804,659
16.	Total deductions (Lines 11 through 15)		41,026,844
17.	Net investment income (Line 10 minus Line 16)		1,179,730,484
	DETAILS OF WRITE-INS		
0901.	Misc income	452,401	452,401
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)	452,401	452,401
1501.	Collateral investment expense paid		804,659
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)		804,659

(a) Includes $ 32,170,413 accrual of discount less $ 68,138,105 amortization of premium and less $ 18,149,247 paid for accrued interest on purchases.

(b) Includes $ accrual of discount less $ 201,122 amortization of premium and less $ paid for accrued dividends on purchases.

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

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

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

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

(g) Includes $ 3,811,511 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	(3,920,074)	(2,284,753)	(6,204,827)		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	(12,318,050)	(21,289,517)	(33,607,567)	296,167	(95,900,755)
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)					
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	13,724,975	(2,056,080)	11,668,895	33,752,139	533,581
2.21	Common stocks of affiliates				(4,083,678)	
3.	Mortgage loans					
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	(10,606)		(10,606)		
7.	Derivative instruments	(3,324,417)	(1,069,607)	(4,394,024)	38,382,818	89,072,322
8.	Other invested assets		(8,271,328)	(8,271,328)	6,961,545	
9.	Aggregate write-ins for capital gains (losses)		1,380,941	1,380,941		
10.	Total capital gains (losses)	(5,848,172)	(33,590,344)	(39,438,516)	75,308,991	(6,294,852)
	DETAILS OF WRITE-INS					
0901.	Foreign exchange settlement gain/loss		1,380,941	1,380,941		
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)		1,380,941	1,380,941		

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

		1	2	Ordinary		5	Group		Accident and Health			11
				3	4		6	7	8	9	10	
		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
	FIRST YEAR (other than single)											
1.	Uncollected	12,949,845		(64,566)			1,045,267		11,969,144			
2.	Deferred and accrued	2,592,598		1,166,044			1,216,670		209,884			
3.	Deferred , accrued and uncollected:											
	3.1 Direct	17,529,344		1,175,012			1,334,296		15,020,036			
	3.2 Reinsurance assumed	20,688							20,688			
	3.3 Reinsurance ceded	2,007,590		73,534			(927,641)		2,861,697			
	3.4 Net (Line 1 + Line 2)	15,542,442		1,101,478			2,261,937		12,179,027			
4.	Advance	2,291,816		54,526			28,257		2,209,033			
5.	Line 3.4 - Line 4	13,250,626		1,046,952			2,233,680		9,969,994			
6.	Collected during year:											
	6.1 Direct	685,623,053		206,585,265	318,458,843		19,945,547	1,955,218	138,678,180			
	6.2 Reinsurance assumed	288,711							288,711			
	6.3 Reinsurance ceded	8,971,147		126,703			3,799,776		5,044,668			
	6.4 Net	676,940,617		206,458,562	318,458,843		16,145,771	1,955,218	133,922,223			
7.	Line 5 + Line 6.4	690,191,243		207,505,514	318,458,843		18,379,451	1,955,218	143,892,217			
8.	Prior year (uncollected + deferred and accrued - advance)	6,998,829		932,790			1,694,244		4,371,795			
9.	First year premiums and considerations:											
	9.1 Direct	688,720,472		206,741,295	318,458,843		19,259,363	1,955,218	142,305,753			
	9.2 Reinsurance assumed	309,400							309,400			
	9.3 Reinsurance ceded	5,837,457		168,571			2,574,157		3,094,729			
	9.4 Net (Line 7 - Line 8)	683,192,415		206,572,724	318,458,843		16,685,206	1,955,218	139,520,424			
	SINGLE											
10.	Single premiums and considerations:											
	10.1 Direct	2,997,937,281		8,995,307	2,988,489,239			452,735				
	10.2 Reinsurance assumed											
	10.3 Reinsurance ceded											
	10.4 Net	2,997,937,281		8,995,307	2,988,489,239			452,735				
	RENEWAL											
11.	Uncollected	(2,281,764)		(5,791,043)	15,967		2,047,439		1,445,873			
12.	Deferred and accrued	23,682,702		20,246,385			3,278,189		158,128			
13.	Deferred, accrued and uncollected:											
	13.1 Direct	35,406,665		21,020,652	75,007		2,883,377		11,427,629			
	13.2 Reinsurance assumed											
	13.3 Reinsurance ceded	14,005,726		6,565,310	59,040		(2,442,251)		9,823,627			
	13.4 Net (Line 11 + Line 12)	21,400,939		14,455,342	15,967		5,325,628		1,604,002			
14.	Advance	1,774,768		394,663			56,358		1,323,747			
15.	Line 13.4 - Line 14	19,626,171		14,060,679	15,967		5,269,270		280,255			
16.	Collected during year:											
	16.1 Direct	805,725,608		175,513,378	25,920,833		51,676,325	22,652,039	529,515,352		447,681	
	16.2 Reinsurance assumed	28,326			22,321		6,005					
	16.3 Reinsurance ceded	58,924,868		55,307,833	749,034		4,076,711		(1,229,138)		20,428	
	16.4 Net	746,829,066		120,205,545	25,194,120		47,605,619	22,652,039	530,744,490		427,253	
17.	Line 15 + Line 16.4	766,455,237		134,266,224	25,210,087		52,874,889	22,652,039	531,024,745		427,253	
18.	Prior year (uncollected + deferred and accrued - advance)	25,816,078		13,744,206	18,849		3,437,493		8,615,530			
19.	Renewal premiums and considerations:											
	19.1 Direct	800,095,494		174,851,604	25,912,714		52,509,579	22,652,039	523,721,877		447,681	
	19.2 Reinsurance assumed	28,326			22,321		6,005					
	19.3 Reinsurance ceded	59,484,661		54,329,586	743,796		3,078,188		1,312,663		20,428	
	19.4 Net (Line 17 - Line 18)	740,639,159		120,522,018	25,191,239		49,437,396	22,652,039	522,409,214		427,253	
	TOTAL											
20.	Total premiums and annuity considerations:											
	20.1 Direct	4,486,753,247		390,588,206	3,332,860,796		71,768,942	25,059,992	666,027,630		447,681	
	20.2 Reinsurance assumed	337,726			22,321		6,005		309,400			
	20.3 Reinsurance ceded	65,322,118		54,498,157	743,796		5,652,345		4,407,392		20,428	
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	4,421,768,855		336,090,049	3,332,139,321		66,122,602	25,059,992	661,929,638		427,253	

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

		1	2	Ordinary		5	Group		Accident and Health			11
				3	4		6	7	8	9	10	
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
	DIVIDENDS AND COUPONS APPLIED											
	(included in Part 1)											
21.	To pay renewal premiums	243		243								
22.	All other	195		195								
	REINSURANCE COMMISSIONS AND											
	EXPENSE ALLOWANCES INCURRED											
23.	First year (other than single):											
	23.1 Reinsurance ceded	617,204		58,009					559,195			
	23.2 Reinsurance assumed	51,132							51,132			
	23.3 Net ceded less assumed	566,072		58,009					508,063			
24.	Single:											
	24.1 Reinsurance ceded											
	24.2 Reinsurance assumed	481,559		481,559								
	24.3 Net ceded less assumed	(481,559)		(481,559)								
25.	Renewal:											
	25.1 Reinsurance ceded	8,965,029		6,894,964	971				2,069,094			
	25.2 Reinsurance assumed											
	25.3 Net ceded less assumed	8,965,029		6,894,964	971				2,069,094			
26.	Totals:											
	26.1 Reinsurance ceded (Page 6, Line 6)	9,582,233		6,952,973	971				2,628,289			
	26.2 Reinsurance assumed (Page 6, Line 22)	532,691		481,559					51,132			
	26.3 Net ceded less assumed	9,049,542		6,471,414	971				2,577,157			
	COMMISSIONS INCURRED											
	(direct business only)											
27.	First year (other than single)	146,779,534		73,116,370	59,415,400		1,337,873	10,608	12,899,283			
28.	Single	66,634,634		16,430,639	49,974,530		227,590	1,875				
29.	Renewal	64,110,629		7,578,640	3,616,562		4,892,809	901,729	47,120,208		681	
30.	Deposit-type contract funds	5,663,031			5,557,793			105,238				
31.	Totals (to agree with Page 6, Line 21)	283,187,828		97,125,649	118,564,285		6,458,272	1,019,450	60,019,491		681	

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6
		1	Accident and Health		4		
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Total
1.	Rent	7,359,902		3,014,995		503,567	10,878,464
2.	Salaries and wages	109,786,710		44,954,780		9,684,638	164,426,128
3.11	Contributions for benefit plans for employees	41,108,646		16,832,416		3,248,586	61,189,648
3.12	Contributions for benefit plans for agents						
3.21	Payments to employees under non-funded benefit plans						
3.22	Payments to agents under non-funded benefit plans						
3.31	Other employee welfare	2,340,726		959,004		266,526	3,566,256
3.32	Other agent welfare						
4.1	Legal fees and expenses	1,230,351		502,598		310,031	2,042,980
4.2	Medical examination fees	2,078,470	47,576	850,527		194,657	3,171,230
4.3	Inspection report fees	132,194		54,095		56,034	242,323
4.4	Fees of public accountants and consulting actuaries	2,597,356		1,061,019			3,658,375
4.5	Expense of investigation and settlement of policy claims	491,320		200,704			692,024
5.1	Traveling expenses	5,105,034		2,110,225		395,166	7,610,425
5.2	Advertising	7,226,714		3,478,019		4,295	10,709,028
5.3	Postage, express, telegraph and telephone	2,910,668		1,195,178		108,407	4,214,253
5.4	Printing and stationery	2,596,935		1,068,772		39,637	3,705,344
5.5	Cost or depreciation of furniture and equipment	2,022,698		827,964		41,266	2,891,928
5.6	Rental of equipment	412,786		168,915			581,701
5.7	Cost or depreciation of EDP equipment and software	8,697,613		3,559,972		143,257	12,400,842
6.1	Books and periodicals	1,932,604		790,837		1,370,877	4,094,318
6.2	Bureau and association fees	849,760		347,871		19,787	1,217,418
6.3	Insurance, except on real estate	1,266,493		518,259			1,784,752
6.4	Miscellaneous losses						
6.5	Collection and bank service charges	995,985		407,565		495	1,404,045
6.6	Sundry general expenses						
6.7	Group service and administration fees	8,461,239		7,317,598			15,778,837
6.8	Reimbursements by uninsured plans			(3,690,322)			(3,690,322)
7.1	Agency expense allowance						
7.2	Agents' balances charged off (less $ 3,446 recovered)	106,716		43,669			150,385
7.3	Agency conferences other than local meetings	1,048,963		449,556			1,498,519
9.1	Real estate expenses						
9.2	Investment expenses not included elsewhere	(15,868)		88		22,473,653	22,457,873
9.3	Aggregate write-ins for expenses	29,782,338		14,196,725		711,462	44,690,525
10.	General expenses incurred	240,526,353	47,576	101,221,029		39,572,341	(a) 381,367,299
11.	General expenses unpaid December 31, prior year	27,672,744		11,302,417		2,342,775	41,317,936
12.	General expenses unpaid December 31, current year	39,798,034		16,609,853		4,986,165	61,394,052
13.	Amounts receivable relating to uninsured plans, prior year						
14.	Amounts receivable relating to uninsured plans, current year					2,340,726	2,340,726
15.	General expenses paid during year (Lines 10+11-12-13+14)	228,401,063	47,576	95,913,593		39,269,677	363,631,909
	DETAILS OF WRITE-INS						
09.301.	Consulting Fees	29,119,904		11,871,960		711,412	41,703,276
09.302.	Miscellaneous	176,149		72,082		50	248,281
09.303.	Amortization of Goodwill			2,053,691			2,053,691
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	486,285		198,992			685,277
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	29,782,338		14,196,725		711,462	44,690,525

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

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

		Insurance			4	5
		1 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Total
1.	Real estate taxes					
2.	State insurance department licenses and fees	1,747,939	599,397		562	2,347,898
3.	State taxes on premiums	7,927,167	11,782,942			19,710,109
4.	Other state taxes, including $ for employee benefits	2,288,287	960,589		42,253	3,291,129
5.	U.S. Social Security taxes	7,409,045	2,540,682		603,708	10,553,435
6.	All other taxes	796,084	272,990		3,321	1,072,395
7.	Taxes, licenses and fees incurred	20,168,522	16,156,600		649,844	36,974,966
8.	Taxes, licenses and fees unpaid December 31, prior year	4,606,942	3,400,693			8,007,635
9.	Taxes, licenses and fees unpaid December 31, current year	1,851,694	2,315,307			4,167,001
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	22,923,770	17,241,986		649,844	40,815,600

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums	243	
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions	195	
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4	438	
6.	Paid in cash	405	
7.	Left on deposit	2,694	
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8	3,537	
10.	Amount due and unpaid		
11.	Provision for dividends or refunds payable in the following calendar year	3,537	
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14	3,537	
16.	Total from prior year	3,284	
17.	Total dividends or refunds (Lines 9 + 15 - 16)	3,790	
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001.	1941 CSO CRVM 3.0% CNF ALB (58-62, 73-96)	50,878		50,878		
0100002.	1941 CSO CRVM 3.0% CRF ALB (58-63)	137,871		137,871		
0100003.	1941 CSO NLP 2.5% CNF ALB (58-66)	82,472		82,472		
0100004.	1941 CSO NLP 2.5% CRF ALB (57-62)	55,176		55,176		
0100005.	1980 CSO NLP 4.0% CNF ALB (89-04)	4,255,983		4,255,983		
0100006.	1958 CET CRVM 3.0% CNF ALB (67-76)	173,692		173,692		
0100007.	1958 CET CRVM 3.5% CNF ALB (75-83)	110,854		110,854		
0100008.	1958 CET CRVM 4.0% CNF ALB (80-87)	115,683		115,683		
0100009.	1958 CET NLP 3.0% CNF ALB (62-84)	86,313		86,313		
0100010.	1958 CET NLP 3.5% CNF ALB (76-79)	2,940		2,940		
0100011.	1941 CSO NLP 3.0% CNF ALB (57-63)	2,126,263		2,126,263		
0100012.	1958 CSO CRVM 2.5% CNF ALB (63-67)	16,502		16,502		
0100013.	1941 CSO NLP 3.0% CRF ALB (58-63)	524,490		524,490		
0100014.	1958 CSO CRVM 3.0% CNF ALB (61-81)	12,325,657		12,325,657		
0100015.	1958 CSO CRVM 3.0% CRF ALB (68-06)	233,390		233,390		
0100016.	1958 CSO CRVM 3.5% CNF ALB (75-83)	5,186,020		5,186,020		
0100017.	1958 CSO CRVM 3.5% CRF ALB (78-79)	50,135		50,135		
0100018.	1958 CSO CRVM 4.0% CNF ALB (80-95)	3,445,078		3,445,078		
0100019.	1958 CSO CRVM 4.5% CRF ALB (95-05)	12,246,080		12,246,080		
0100020.	1958 CSO CRVM 5.0% CRF ALB (93-94)	7,633,253		7,633,253		
0100021.	1958 CSO CRVM 5.5% CRF ALB (82, 87-89, 91-92)	21,435,561		21,435,561		
0100022.	1958 CSO CRVM 6.0% CRF ALB (83-86)	25,946,758		25,946,758		
0100023.	1958 CSO NLP 4.0% CRF ALB (79-89)	49,229		49,229		
0100024.	1958 CSO CRVM 5.5% CNF ALB (80-84)	76,749		76,749		
0100025.	1958 CSO CRVM 4.0% CRF ALB (80-87)	171,632		171,632		
0100026.	1958 CSO NLP 3.0% CNF ALB (62-05)	14,739,380		14,739,380		
0100027.	1958 CSO NLP 3.0% CRF ALB (64-84)	2,550,706		2,550,706		
0100028.	1958 CSO NLP 3.5% CNF ALB (68-81)	3,397,836		3,397,836		
0100029.	1958 CSO NLP 3.5% CRF ALB (75-79)	174,468		174,468		
0100030.	1958 CET NLP 4.0% CNF ALB (78-98)	32,964		32,964		
0100031.	1958 CSO FPT 3.5% CRF ALB (83)	2		2		
0100032.	1958 CSO NLP 4.0% CNF ALB (71-04)	21,227,555		21,227,555		
0100033.	1980 CSO CRVM 3.0% CRF ALB (64-07)	6,253		6,253		
0100034.	1980 CSO CRVM 4.0% CRF ALB (2006-2012)	33,913,054		31,289,721		2,623,333
0100035.	1980 CSO CRVM 4.0% CNF ALB (92-09)	8,828,535		8,828,535		
0100036.	1980 CSO CRVM 4.5% CRF ALB (1995-2005)	939,348,308		939,348,308		
0100037.	1980 CSO CRVM 4.5% CRF ALB (95-16)	61,309		61,309		
0100038.	1980 CSO CRVM 4.5% CNF ALB (95-05)	310,075,943		310,075,943		
0100039.	1980 CSO CRVM 4.75% CNF ALB (99-04)	523,183		523,183		
0100040.	1980 CSO CRVM 5.0% CRF ALB (93-94)	688		688		
0100041.	1980 CSO CRVM 5.0% CRF ALB (93-94)	36,540,061		36,540,061		
0100042.	1980 CSO CRVM 5.0% CNF ALB (93-94)	978,131		978,131		
0100043.	1980 CSO CRVM 5.25% CNF ALB (97-98)	878,883		878,883		
0100044.	1980 CSO CRVM 5.5% CRF ALB (87-92)	136,538,840		136,538,840		
0100045.	1980 CSO CRVM 5.5% CNF ALB (85-98)	1,658,682		1,658,682		
0100046.	1980 CSO CRVM 6.0% CRF ALB (85-86, 01)	2,547		2,547		
0100047.	1980 CSO CRVM 6.0% CRF ALB (84-86)	61,577,557		61,577,557		
0100048.	1980 CSO CRVM 6.0% CNF ALB (85-88)	373,277		373,277		
0100049.	1980 CET CRVM 4.0% CNF ALB (85-07)	37,544		37,544		
0100050.	2001 CSO CRVM 3.5% CNF ALB (13-NB)	26,808,127		26,808,127		
0100051.	2001 CSO CRVM 3.5% CNF ANB (2013-NB)	431,230,615		431,230,615		
0100052.	2001 CSO CRVM 3.5% CRF ALB (2013-NB)	61,741,007		61,741,007		
0100053.	2001 CSO CRVM 3.5% CNF ANB (16-16)	1,972,417		1,972,417		
0100054.	2001 CSO CRVM 3.5% CNF ANB (16-16)	1,255		1,255		
0100055.	2001 CSO CRVM 4.0% CNF ALB (06-12)	111,484,015		111,484,015		
0100056.	2001 CSO CRVM 4.0% CRF ALB (06-16)	41,312		41,312		
0100057.	2001 CSO CRVM 4.0% CNF ANB (11-12)	5,584,458		5,584,458		
0100058.	2001 CSO CRVM 4.0% CRF ALB (08-12)	172,040,440		172,040,440		
0100059.	GIR - 58 CSO - 3.5%	22,083		22,083		
0100060.	Group Conversion Mortality 1959-1967 Inter Co Experience - 4.0%	31,982		31,982		
0100061.	Group Conversion Mortality 1959-1967 Inter Co Experience - 4.5%	111,271		111,271		
0100062.	Group Conversion Mortality 1968-1977 Inter Co Experience - 5.0%	972		972		
0100063.	Group Conversion Mortality 1968-1977 Inter Co Experience - 5.5%					
0100064.	Unearned Premium	20,034		20,034		
0199997.	Totals (Gross)	2,481,094,353		2,478,471,020		2,623,333
0199998.	Reinsurance ceded	407,625,240		407,625,240		
0199999.	Life Insurance: Totals (Net)	2,073,469,113		2,070,845,780		2,623,333
0200001.	Deferred - Sinking Fund - 3.5% (64-76)	2,042,441	XXX	2,042,441	XXX	
0200002.	Deferred - 1963 Exp. Proj - 4.75% (78-84,86-87)	57,672,065	XXX	57,672,065	XXX	
0200003.	Deferred - 1963 Exp. Proj - 5.75% (74,76-84)	157,698,619	XXX		XXX	157,698,619
0200004.	Deferred - 1963 Exp. Proj - 6.00% (77-84)	2,789,520	XXX		XXX	2,789,520
0200005.	Deferred - 1971 IAM - 4.00% (77-80)	174,009	XXX	174,009	XXX	
0200006.	Deferred - 1971 IAM - 4.50% (80-87)	3,850,094	XXX	3,850,094	XXX	
0200007.	Deferred - 1971 IAM - 5.25% (94,96-99)	355,150	XXX	355,150	XXX	
0200008.	Deferred - 1971 IAM - 5.50% (93)	13,872	XXX	13,872	XXX	
0200009.	Deferred - 1971 IAM - 6.00% (92)	43,934	XXX	43,934	XXX	
0200010.	Deferred - 1971 IAM - 6.25% (87,90-91)	1,485,277	XXX	1,485,277	XXX	
0200011.	Deferred - 1971 IAM - 6.50% (89)	553,159	XXX	553,159	XXX	
0200012.	Deferred - 1971 IAM - 6.75% (86,88)	1,479,089	XXX	1,479,089	XXX	
0200013.	Deferred - 1983 a - 3.75% (77,79-NB)	313,477,451	XXX	238,949,964	XXX	74,527,487
0200014.	Deferred - 1983 a - 4.00% (13)	115,638	XXX		XXX	115,638
0200015.	Deferred - 1983 a - 4.25% (76-NB)	51,505,051	XXX	50,974,119	XXX	530,932
0200016.	Deferred - 1983 a - 4.50% (80-81,85,89-03,05-06,08,10,12)	18,610,011	XXX	17,974,225	XXX	635,786
0200017.	Deferred - 1983 a - 4.75% (85-01,04,14-15)	230,646,307	XXX	191,901,872	XXX	38,744,435
0200018.	Deferred - 1983 a - 5.00% (08)	48,223	XXX	48,223	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200019. Deferred - 1983 a - 5.25% (94,96-00,11)	46,467,196	XXX	45,706,141	XXX	761,055
0200020. Deferred - 1983 a - 5.50% (93-94,96-98,10)	66,239,166	XXX	65,335,364	XXX	903,802
0200021. Deferred - 1983 a - 5.75% (85-07)	384,117,089	XXX	33,785,938	XXX	350,331,151
0200022. Deferred - 1983 a - 6.00% (85-93,95,08)	34,944,580	XXX	33,120,404	XXX	1,824,176
0200023. Deferred - 1983 a - 6.25% (90-92,99)	48,810,291	XXX	48,810,291	XXX	
0200024. Deferred - 1983 a - 6.50% (87,89-90,98,09)	24,759,859	XXX	24,604,912	XXX	154,947
0200025. Deferred - 1983 a - 6.75% (88,91)	16,167,170	XXX	16,167,170	XXX	
0200026. Deferred - 1983 a - 7.00% (88-89,97)	38,769,573	XXX	38,769,573	XXX	
0200027. Deferred - 1983 a - 7.25% (86)	844,318	XXX	844,318	XXX	
0200028. Deferred - IAM 2000 - 3.50% (13)	18,277	XXX	18,277	XXX	
0200029. Deferred - IAM 2000 - 3.75% (81-82,88,90-91,94-04,06,12-14)	2,439,758,487	XXX	2,439,758,487	XXX	
0200030. Deferred - IAM 2000 - 4.00% (12,14)	2,498,166,856	XXX	2,498,166,856	XXX	
0200031. Deferred - IAM 2000 - 4.25% (10-11)	1,425,678,180	XXX	1,425,678,180	XXX	
0200032. Deferred - IAM 2000 - 4.50% (05-08,10-11)	1,240,463,181	XXX	1,240,463,181	XXX	
0200033. Deferred - IAM 2000 - 4.75% (03-04,07-08)	778,788,777	XXX	778,788,777	XXX	
0200034. Deferred - IAM 2000 - 5.00% (98-99,03,09)	1,001,132,059	XXX	1,001,132,059	XXX	
0200035. Deferred - IAM 2000 - 5.25% (98,01-02)	5,141,573	XXX	5,141,573	XXX	
0200036. Deferred - IAM 2000 - 5.50% (00-02)	125,192,252	XXX	125,192,252	XXX	
0200037. Progressive Annuity - 3.50% (75-77)	315,630	XXX	315,630	XXX	
0200038. Deferred - IAR 2012 - 3.50% (15)	2,894	XXX	2,894	XXX	
0200039. Deferred - IAR 2012 - 3.75% (15-NB)	5,010,984,855	XXX	5,010,984,855	XXX	
0200040. Deferred - IAR 2012 - 4.00% (NB)	980,242,104	XXX	980,242,104	XXX	
0200041. Deferred - GMDB 1994 - 3.75% (15-NB)	209,848,759	XXX	209,848,759	XXX	
0200042. Deferred - GMDB 1994 - 4.00% (14,16)	89,716,076	XXX	89,716,076	XXX	
0200043. Immediate - 1937 Standard - 3.00% (79-05)	15,512	XXX		XXX	15,512
0200044. Immediate - 1971 IAM - 4.08% (98)	360,322	XXX		XXX	360,322
0200045. Immediate - 1971 IAM - 5.50% (80-81)	3,485,782	XXX	3,485,782	XXX	
0200046. Immediate - 1971 IAM - 7.00% (83)	8,780,631	XXX	8,780,631	XXX	
0200047. Immediate - 1971 IAM - 7.50% (80-81,84)	29,059,294	XXX	29,059,294	XXX	
0200048. Immediate - 1971 IAM - 8.50% (83)	1,614,675	XXX	1,614,675	XXX	
0200049. Immediate - 1971 IAM - 8.75% (82)	12,190,642	XXX	12,190,642	XXX	
0200050. Immediate - 1971 IAM - 9.75% (84)	5,582,268	XXX	5,582,268	XXX	
0200051. Immediate - 1971 IAM - 10.00% (83)	12,405,668	XXX	12,405,668	XXX	
0200052. Immediate - 1971 IAM - 10.50% (83)	580,746	XXX	580,746	XXX	
0200053. Immediate - 1971 IAM - 10.75% (84)	4,911,815	XXX	4,911,815	XXX	
0200054. Immediate - 1971 IAM - 11.25% (82,84)	31,798,823	XXX	31,798,823	XXX	
0200055. Immediate - 1971 IAM - 12.50% (82)	986,570	XXX	986,570	XXX	
0200056. Immediate - 1971 IAM - 13.25% (82)	7,541,440	XXX	7,541,440	XXX	
0200057. Immediate - 1983 a - 4.00% (94)	1,230,285	XXX	1,230,285	XXX	
0200058. Immediate - 1983 a - 5.00% (96)	2,090,444	XXX	2,090,444	XXX	
0200059. Immediate - 1983 a - 5.25% (93,97)	1,824,331	XXX	1,824,331	XXX	
0200060. Immediate - 1983 a - 5.50% (90,94-95)	239,777,736	XXX	239,777,736	XXX	
0200061. Immediate - 1983 a - 5.75% (92)	2,177,214	XXX	2,177,214	XXX	
0200062. Immediate - 1983 a - 6.00% (87,91,97)	66,344,890	XXX	66,344,890	XXX	
0200063. Immediate - 1983 a - 6.25% (88-89)	14,610,162	XXX	14,610,162	XXX	
0200064. Immediate - 1983 a - 6.50% (86,94)	101,655,002	XXX	101,655,002	XXX	
0200065. Immediate - 1983 a - 6.75% (96-97)	308,263,971	XXX	308,263,971	XXX	
0200066. Immediate - 1983 a - 7.00% (93)	149,589,574	XXX	149,589,574	XXX	
0200067. Immediate - 1983 a - 7.25% (87,95)	201,106,217	XXX	201,106,217	XXX	
0200068. Immediate - 1983 a - 7.50% (85)	47,075,366	XXX	47,075,366	XXX	
0200069. Immediate - 1983 a - 7.75% (87,90,92)	364,612,964	XXX	364,612,964	XXX	
0200070. Immediate - 1983 a - 8.00% (86-87)	77,375,024	XXX	77,375,024	XXX	
0200071. Immediate - 1983 a - 8.25% (91)	217,866,311	XXX	217,866,311	XXX	
0200072. Immediate - 1983 a - 8.75% (86,88-89)	541,605,714	XXX	541,605,714	XXX	
0200073. Immediate - 1983 a - 9.25% (86)	90,260,698	XXX	90,260,698	XXX	
0200074. Immediate - 1983 a - 9.50% (85)	19,512,730	XXX	19,512,730	XXX	
0200075. Immediate - 1983 a - 10.50% (85)	8,772,359	XXX	8,772,359	XXX	
0200076. Immediate - 1983 a - 11.00% (85)	43,077,838	XXX	43,077,838	XXX	
0200077. Immediate - 1983 a or IAM 2000 - 3.25% (12)	64,819,537	XXX	64,819,537	XXX	
0200078. Immediate - 1983 a or IAM 2000 - 4.00% (11)	657,368	XXX	657,368	XXX	
0200079. Immediate - 1983 a or IAM 2000 - 4.25% (05-07,10)	726,324	XXX	726,324	XXX	
0200080. Immediate - 1983 a or IAM 2000 - 4.50% (00,04,08,11)	7,680,192	XXX	7,680,192	XXX	
0200081. Immediate - 1983 a or IAM 2000 - 4.75% (98-99,03,05-06,09-11)	8,816,276	XXX	8,816,276	XXX	
0200082. Immediate - 1983 a or IAM 2000 - 5.00% (02,04,07-08,10-11)	92,345,889	XXX	92,345,889	XXX	
0200083. Immediate - 1983 a or IAM 2000 - 5.25% (01,05-07,10)	146,281,376	XXX	146,281,376	XXX	
0200084. Immediate - 1983 a or IAM 2000 - 5.50% (99-00,04,07-09)	129,267,461	XXX	129,267,461	XXX	
0200085. Immediate - 1983 a or IAM 2000 - 5.75% (09)	10,083,664	XXX	10,083,664	XXX	
0200086. Immediate - 1983 a or IAM 2000 - 6.00% (01,03,09)	121,685,078	XXX	121,685,078	XXX	
0200087. Immediate - 1983 a or IAM 2000 - 6.25% (98-00)	426,248,276	XXX	426,248,276	XXX	
0200088. Immediate - 1983 a or IAM 2000 - 6.50% (02)	23,333,025	XXX	23,333,025	XXX	
0200089. Immediate - 1983 a or IAM 2000 - 6.75% (01)	35,057,154	XXX	35,057,154	XXX	
0200090. Immediate - 1983 a or IAM 2000 - 7.00% (00)	2,295	XXX	2,295	XXX	
0200091. Immediate - A-1949 Mod 60 - 3.50%	30,486	XXX	30,486	XXX	
0200092. Immediate - IAM 2000 - 3.25% (13-14)	123,840,631	XXX	123,840,631	XXX	
0200093. Immediate - IAR 2012 - 3.50% (15-16	144,307,914	XXX	144,307,914	XXX	
0200094. Immediate 1994 GAR CARVM - 4.75% (98,99)	225,894	XXX		XXX	225,894
0200095. Immediate 1994 GAR CARVM - 5.50% (99)	38,953	XXX		XXX	38,953
0200096. Immediate 1994 GAR CARVM - 6.25% (98,99)	96,503,079	XXX		XXX	96,503,079
0299997. Totals (Gross)	21,359,223,002	XXX	20,633,061,694	XXX	726,161,308
0299998. Reinsurance ceded	4,012,138	XXX	4,012,138	XXX	
0299999. Annuities: Totals (Net)	21,355,210,864	XXX	20,629,049,556	XXX	726,161,308
0300001. Immediate - IAM 2000 - 6.21% (79,96)	70,106		70,106		
0399997. Totals (Gross)	70,106		70,106		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0399998. Reinsurance ceded					
0399999. SCWLC: Totals (Net)	70,106		70,106		
0400001. Unearned Premium	250,448		250,448		
0499997. Totals (Gross)	250,448		250,448		
0499998. Reinsurance ceded					
0499999. Accidental Death Benefits: Totals (Net)	250,448		250,448		
0500001. 1952 Period 2 - 1958 CSO 3%	246,203		246,203		
0500002. 2001 CSO CRVM 3.5% CNF ALB (13-NB)	27,021		27,021		
0500003. 2001 CSO CRVM 4.0% CNF ALB (06-12)	176,753		176,753		
0500004. 2001 CSO CRVM 3.5% CNF ANB (16-16)	1,342		1,342		
0500005. 1958 CSO CRVM 3.0% CNF ALB (70-76)	55		55		
0500006. 1958 CSO CRVM 3.5% CNF ALB (75-81)	761		761		
0500007. 1958 CSO CRVM 4.0% CNF ALB (80-85)	859		859		
0500008. 1958 CSO NLP 3.0% CNF ALB (65-79, 83-83)	321		321		
0500009. 1958 CSO NLP 3.5% CNF ALB (77-79)	588		588		
0500010. 1958 CSO NLP 4.0% CNF ALB (78-04)	12,212		12,212		
0500011. 1980 CSO CRVM 4.0% CNF ALB (06-07)	3,143		3,143		
0500012. 1980 CSO CRVM 4.5% CNF ALB (95-05)	745,999		745,999		
0500013. 1980 CSO CRVM 4.75% CNF ALB (99-03)	519		519		
0500014. 1980 CSO CRVM 5.0% CNF ALB (93-94)	15,140		15,140		
0500015. 1980 CSO CRVM 5.25% CNF ALB (97-98)	366		366		
0500016. 1980 CSO CRVM 5.5% CNF ALB (87-92)	32,070		32,070		
0500017. 1980 CSO CRVM 6.0% CNF ALB (85-88)	5,129		5,129		
0500018. 1980 CSO NLP 4.0% CNF ALB (89-03)	3,838		3,838		
0500019. Unearned Premium					
0599997. Totals (Gross)	1,272,319		1,272,319		
0599998. Reinsurance ceded					
0599999. Disability-Active Lives: Totals (Net)	1,272,319		1,272,319		
0600001. 1952 INTERCO DISA - 3.0% (1962-NB)	7,315,495		7,315,495		
0600002. 1980 CSO CRVM 4.5% (95 - 97)	41,211				41,211
0600003. 1980 CSO CRVM 5.0% (93)	13,119				13,119
0600004. 1980 CSO CRVM 5.5% (89 - 91)	21,453				21,453
0600005. 2005 GTL PW 3.5% 1968-1984, 2013-2016	8,301,262				8,301,262
0600006. 2005 GTL PW 4.% 2006-2012	381,539				381,539
0600007. 2005 GTL PW 4.5% 1995-2005	1,760,946				1,760,946
0600008. 2005 GTL PW 5.% 1993-1994	347,491				347,491
0600009. 2005 GTL PW 5.5% 1987-1992	363,780				363,780
0600010. 2005 GTL PW 6.% 1985-1986	85,608				85,608
0600011. Unreported Claims Estimate (2015-2016)	5,842,000				5,842,000
0699997. Totals (Gross)	24,473,904		7,315,495		17,158,409
0699998. Reinsurance ceded	282,960				282,960
0699999. Disability-Disabled Lives: Totals (Net)	24,190,944		7,315,495		16,875,449
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.	190,046,256		188,431,703		1,614,553
0700002. For non-deduction of deferred fractional premiums or return of premiums at the death of the insured.	1,773,981		1,773,981		
0700003. AG 32 Reserve for Immediate Payment of Claims	7,081,364		7,078,492		2,872
0700004. Extra Mortality on Substandard Policies	1,121,133		1,121,133		
0700005. GIR - Extra Mortality on GIR options	769,506		769,506		
0700006. Cash Value Enhancement	5,178,926		5,178,926		
0700007. Interest on Suspense and Holding Accounts	66,938		66,938		
0700008. AG 43 Aggregate Reinsurance Excess	3,745,718		3,740,136		5,582
0700009. Cash Flow Testing Reserve	58,000,000		58,000,000		
0799997. Totals (Gross)	267,783,822		266,160,815		1,623,007
0799998. Reinsurance ceded	73,910,627		73,910,627		
0799999. Miscellaneous Reserves: Totals (Net)	193,873,195		192,250,188		1,623,007
9999999. Totals (Net) - Page 3, Line 1	23,648,336,989		22,901,053,892		747,283,097

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.

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: $ 1,005,918,643
6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: $ 1,189,937,594
Attach statement of methods employed in their valuation.

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

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

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

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

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due to Change
	NONE		
9999999 - Total (Column 4, only)			

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

		1	2	3	4	Other Individual Contracts				
						5	6	7	8	9
		Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
	ACTIVE LIFE RESERVE									
1.	Unearned premium reserves	74,254	1,260				72,994			
2.	Additional contract reserves (a)	4,201,734	2,845,251				1,356,483			
3.	Additional actuarial reserves-Asset/Liability analysis									
4.	Reserve for future contingent benefits									
5.	Reserve for rate credits	334,208	334,208							
6.	Aggregate write-ins for reserves									
7.	Totals (Gross)	4,610,196	3,180,719				1,429,477			
8.	Reinsurance ceded	29,270	2,033				27,237			
9.	Totals (Net)	4,580,926	3,178,686				1,402,240			
	CLAIM RESERVE									
10.	Present value of amounts not yet due on claims	134,090,752	133,128,340				962,412			
11.	Additional actuarial reserves-Asset/Liability analysis									
12.	Reserve for future contingent benefits									
13.	Aggregate write-ins for reserves									
14.	Totals (Gross)	134,090,752	133,128,340				962,412			
15.	Reinsurance ceded	50,049,658	49,457,346				592,312			
16.	Totals (Net)	84,041,094	83,670,994				370,100			
17.	TOTAL (Net)	88,622,020	86,849,680				1,772,340			
18.	TABULAR FUND INTEREST	1,351,971	1,296,012				55,959			
	DETAILS OF WRITE-INS									
0601.										
0602.										
0603.										
0698.	Summary of remaining write-ins for Line 6 from overflow page									
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)									
1301.										
1302.										
1303.										
1398.	Summary of remaining write-ins for Line 13 from overflow page									
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)									

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

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	2,001,575,418		1,879,958,335	9,329,036	286,419	112,001,628
2. Deposits received during the year	173,319,109		163,753,511	3,092,682	2,694	6,470,222
3. Investment earnings credited to the account	92,130,277		87,728,520	395,807	19,408	3,986,542
4. Other net change in reserves						
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	331,397,580		316,024,894	904,168	13,102	14,455,416
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	1,935,627,224		1,815,415,472	11,913,357	295,419	108,002,976
10. Reinsurance balance at the beginning of the year	(14,831)		(14,831)			
11. Net change in reinsurance assumed	(4,392)		(4,392)			
12. Net change in reinsurance ceded	(4,442)		(4,442)			
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(14,781)		(14,781)			
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	1,935,612,443		1,815,400,691	11,913,357	295,419	108,002,976

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	41,407,162		21,377,696				4,225,925		15,803,541		
	2.22 Reinsurance assumed											
	2.23 Reinsurance ceded	6,507,589		5,842,551				507,600		157,438		
	2.24 Net	34,899,573		(b) 15,535,145	(b)		(b)	(b) 3,718,325		(b) 15,646,103	(b)	(b)
3. Incurred but unreported:												
	3.1 Direct	117,609,009		3,189,000				5,510,982		108,779,027		130,000
	3.2 Reinsurance assumed	155,520		6,000						149,520		
	3.3 Reinsurance ceded	8,379,021						583,695		7,795,326		
	3.4 Net	109,385,508		(b) 3,195,000	(b)		(b)	(b) 4,927,287		(b) 101,133,221	(b)	(b) 130,000
4. TOTALS	4.1 Direct	159,016,171		24,566,696				9,736,907		124,582,568		130,000
	4.2 Reinsurance assumed	155,520		6,000						149,520		
	4.3 Reinsurance ceded	14,886,610		5,842,551				1,091,295		7,952,764		
	4.4 Net	144,285,081	(a)	(a) 18,730,145				(a) 8,645,612		116,779,324		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	1,022,756,090		162,351,217	342,023,320			55,187,196	8,260,720	454,652,802		280,835
1.2 Reinsurance assumed	32,617						3,805		28,812		
1.3 Reinsurance ceded	74,600,695		34,966,485	1,209			5,045,981		34,520,410		66,610
1.4 Net	(d) 948,188,012		127,384,732	342,022,111			50,145,020	8,260,720	420,161,204		214,225
2. Liability December 31, current year from Part 1:											
2.1 Direct	159,016,171		24,566,696				9,736,907		124,582,568		130,000
2.2 Reinsurance assumed	155,520		6,000						149,520		
2.3 Reinsurance ceded	14,886,610		5,842,551				1,091,295		7,952,764		
2.4 Net	144,285,081		18,730,145				8,645,612		116,779,324		130,000
3. Amounts recoverable from reinsurers December 31, current year	11,185,846		2,702,667				248,915		8,228,674		5,590
4. Liability December 31, prior year:											
4.1 Direct	155,303,995		15,275,789				7,666,968		132,231,238		130,000
4.2 Reinsurance assumed	38,142		5,000						33,142		
4.3 Reinsurance ceded	8,305,945		3,180,061				1,109,011		4,016,873		
4.4 Net	147,036,192		12,100,728				6,557,957		128,247,507		130,000
5. Amounts recoverable from reinsurers December 31, prior year	16,136,107		5,088,777				327,652		10,714,152		5,526
6. Incurred Benefits											
6.1 Direct	1,026,468,266		171,642,124	342,023,320			57,257,135	8,260,720	447,004,132		280,835
6.2 Reinsurance assumed	149,995		1,000				3,805		145,190		
6.3 Reinsurance ceded	76,231,099		35,242,865	1,209			4,949,528		35,970,823		66,674
6.4 Net	950,387,162		136,400,259	342,022,111			52,311,412	8,260,720	411,178,499		214,161

(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 $ 89,734 in Line 1.1, $ 89,734 in Line 1.4.
$ 89,734 in Line 6.1, and $ 89,734 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 $ 517,019 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks			
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans			
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)			
9.	Receivables for securities	2,484	680	(1,804)
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)	2,484	680	(1,804)
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued	68,197	65,589	(2,608)
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	1,133,096	1,108,714	(24,382)
	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	354,857	153,269	(201,588)
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts	706,185	706,185	
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset	74,026,053	57,082,730	(16,943,323)
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	15,871,586	14,001,271	(1,870,315)
21.	Furniture and equipment, including health care delivery assets	4,777,650	4,143,339	(634,311)
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	33,329,594	34,905,879	1,576,285
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	130,269,702	112,167,656	(18,102,046)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	130,269,702	112,167,656	(18,102,046)
	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	13,019,232	18,939,548	5,920,316
2502.	Other assets	12,214,728	7,893,423	(4,321,305)
2503.	Intangible assets	4,565,505	6,619,196	2,053,691
2598.	Summary of remaining write-ins for Line 25 from overflow page	3,530,129	1,453,712	(2,076,417)
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	33,329,594	34,905,879	1,576,285

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, 2016 or 2015.

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

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, 2016	For the Year Ended December 31, 2015
Net Income - Iowa Basis (Page 4, Line 35, Columns 1 & 2)				$ 43,379,740	$ 205,548,355
State Prescribed Practices that increase/(decrease) NAIC SAP:	N/A	N/A	N/A	—	—
State Permitted Practices that increase/(decrease) NAIC SAP:	N/A	N/A	N/A	—	—
Net Income - NAIC SAP				$ 43,379,740	$ 205,548,355

				As of December 31, 2016	As of December 31, 2015
Statutory Surplus - Iowa Basis (Page 3, Line 38, Columns 1 & 2)				$ 2,082,383,954	$ 2,081,501,462
State Prescribed Practices that increase/(decrease) NAIC SAP:	N/A	N/A	N/A	—	—
State Permitted Practices that increase/(decrease) NAIC SAP:	N/A	N/A	N/A	—	—
Statutory Surplus - NAIC SAP				$ 2,082,383,954	$ 2,081,501,462

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

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

C. Accounting Policy

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

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

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

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

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

(8) Investments in limited partnerships consist primarily of investments in affordable housing projects, historic and state tax credit investments that provide tax benefits. These investments are initially recorded at cost and a liability is recorded for future equity contributions at the present value of future contributions, which are considered unconditional and legally binding. Amortization for affordable housing project investments is based on the proportion of tax benefits received in the current year to total estimated tax benefits to be allocated to the Company and is recorded in net investment income. Amortization of historic and state tax credit investments is recorded over time as partnership losses are allocated to the Company or when the carrying value of the investment exceeds the total amount of remaining benefits and is recorded in net investment income.

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

(13) The Company has no pharmaceutical rebate receivables.

D. Going Concern

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

2. Accounting Changes and Correction of Errors

Accounting changes

There were no accounting changes for the years ended December 31, 2016 or 2015.

Correction of errors

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

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

During 2015, the Company discovered errors in the calculation of annuity reserves which resulted in an understatement of reserves as of December 31, 2014. During 2015, the Company made a correction to increase annuity reserves and decrease surplus by $11,845,600, net of taxes.

3. Business Combinations and Goodwill

Not applicable

4. Discontinued Operations

Not applicable

NOTES TO FINANCIAL STATEMENTS

5. Investments

A. Mortgage Loans

(1) The maximum and minimum lending rates for commercial mortgage loans made during 2016 were 6.45% and 3.48%, respectively. The maximum and minimum lending rates for commercial mortgage loans made during 2015 were 6.50% and 3.75%, respectively.

(2) The maximum percentage of any one loan to value at origination was 77.4% and 72.7% for loans funded during the years ended December 31, 2016 and 2015, respectively.

(3) As of December 31, 2016 and 2015, there were no taxes, assessments or amounts advanced not included in the mortgage loan total.

(4) Age Analysis of Mortgage Loans:

	Commercial		
	Insured	All Other	Total
a. Current Year			
1. Recorded Investment (All)			
(a) Current	$ —	$ 4,961,651,795	$ 4,961,651,795
(b) 30-59 Days Past Due	—	—	—
(c) 60-89 Days Past Due	—	—	—
(d) 90-179 Days Past Due	—	—	—
(e) 180+ Days Past Due	—	—	—
2. Accruing Interest 90-179 Days Past Due			
(a) Recorded Investment	—	—	—
(b) Interest Accrued	—	—	—
3. Accruing Interest 180+ Days Past Due			
(a) Recorded Investment	—	—	—
(b) Interest Accrued	—	—	—
4. Interest Reduced			
(a) Recorded Investment	—	23,001,543	23,001,543
(b) Number of Loans	—	9	9
(c) Percent Reduced	—	1.10%	1.10%
b. Prior Year			
1. Recorded Investment (All)			
(a) Current	$ —	$ 4,385,199,355	$ 4,385,199,355
(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	—	14,340,021	14,340,021
(b) Number of Loans	—	9	9
(c) Percent Reduced	—	1.74%	1.74%

NOTES TO FINANCIAL STATEMENTS

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

	Commercial		Total
	Insured	All Other	
a. Current Year			
1. With Allowance for Credit Losses	$ —	$ —	$ —
2. No Allowance for Credit Losses	—	711,702	711,702
b. Prior Year			
1. With Allowance for Credit Losses	$ —	$ —	$ —
2. No Allowance for Credit Losses	—	745,233	745,233

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

	Commercial		Total
	Insured	All Other	
a. Current Year			
1. Average Recorded Investment	$ —	$ 727,204	$ 727,204
2. Interest Income Recognized	—	43,798	43,798
3. Recorded Investments on Nonaccrual Status	—	—	—
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	—	43,892	43,892
b. Prior Year			
1. Average Recorded Investment	$ —	$ 760,004	$ 760,004
2. Interest Income Recognized	—	45,386	45,386
3. Recorded Investments on Nonaccrual Status	—	—	—
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	—	45,477	45,477

(7) The Company had no allowance for credit losses as of December 31, 2016 or 2015.

(8) The Company had no loans derecognized as a result of foreclosure as of December 31, 2016 or 2015.

(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. Interest income on non-performing loans is recognized upon receipt.

B. Debt Restructuring

	2016	2015
(1) Total recorded investment in restructured loans, as of December 31	$ 711,702	$ 745,233
(2) Realized capital losses related to these loans	—	—
(3) Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructuring	—	—

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

C. Reverse Mortgages

The Company has no investments in reverse mortgages.

NOTES TO FINANCIAL STATEMENTS

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, 2016.

(3) Loan-backed and structured securities with current year OTTI currently held by the Company as the present value of cash flows expected to be collected:

1	2 Book/ Adjusted Carrying Value Amortized Cost before Current	3 Present Value of Projected Cash Flows	4 Recognized OTTI	5 Amortized Cost after OTTI	6 Fair Value at Time of OTTI	7 Date of Financial Statement where reported
126694JT6	$ 9,718,449	$ 9,151,203	$ 567,246	$ 9,151,203	$ 9,654,975	3/31/2016
126694W79	6,202,330	5,965,046	237,285	5,965,046	5,966,794	6/30/2016
126694W46	5,326,037	4,969,794	356,243	4,969,794	4,897,580	6/30/2016
126694X52	3,100,056	2,970,319	129,737	2,970,319	2,971,190	6/30/2016
16162YAE5	3,206,200	2,920,223	285,977	2,920,223	3,172,066	6/30/2016
Total			$ 1,576,488			

(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	$ 12,060,758
2. 12 months or longer	9,073,246

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

1. Less than 12 months	$ 918,867,699
2. 12 months or longer	82,979,602

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

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

- Extent and duration of the decline in fair value below cost or amortized cost;
- Financial condition and near-term prospects of the issuer of the security, including any specific events that may affect its operations, earnings potential or compliance with terms and covenants of the security;
- Changes in the financial condition of the security's underlying collateral;
- Any downgrades of the security by a rating agency;

NOTES TO FINANCIAL STATEMENTS

- Nonpayment of scheduled interest, or the reduction or elimination of dividends;
- Other indications that a credit loss has occurred; and
- For bonds, the Company's intent to sell or whether it is more likely than not the Company will be required to sell the bond prior to recovery of its amortized cost, considering any regulatory development, prepayments or call modifications and the Company's liquidity needs.

E. Repurchase Agreements and/or Securities Lending Transactions

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

F. Real Estate

The Company has no investment in real estate as of December 31, 2016 and 2015.

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

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

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

* Does not include carryforward provisions in IRC Section 39.

NOTES TO FINANCIAL STATEMENTS

The Company's limited partnership interests related to LIHTC as December 31, 2015, are as follows:

LIHTC Investment	Remaining Years of Unexpired Credits*	Remaining Required Holding Period
Alliant Tax Credit Fund 60	9 Years	11 Years
Alliant Tax Credit Fund 74	12 Years	15 Years
Boston Financial Institutional Tax Credits XXX	4 Years	10 Years
Boston Financial Institutional Tax Credits XXXII	7 Years	12 Years
Centerline Corporate Partners XXI, LP	2 Years	3 Years
Centerline Corporate Partners XXX, LP	6 Years	7 Years
Centerline Corporate Partners XXXV, LP	7 Years	9 Years
Countryside Corporate Tax Credits XIX LP	8 Years	10 Years
Countryside Corporate Tax Credits XX LP	8 Years	11 Years
CREA Corporate Tax Credit Fund XXXVII	7 Years	12 Years
Hunt Capital Partners Tax Credit Fund 11	5 Years	7 Years
Hunt Capital Partners Tax Credit Fund 2011-1	9 Years	14 Years
Hunt Capital Partners Tax Credit Fund 2011-2, LP	4 Years	5 Years
Hunt Capital Partners Tax Credit Fund 2012-1	6 Years	8 Years
PNC MultiFamily Capital Institutional Fund XXXV	9 Years	9 Years
Sterling Corporate Tax Credit Fund 51	7 Years	11 Years
USA Institutional Tax Credit Fund LXXII, LP	7 Years	10 Years
USA Tax Credit Stimulus Fund LP	11 Years	12 Years

* Does not include carryforward provisions in IRC Section 39.

(2) The Company recognized LIHTC tax benefits of $38,567,525 and $45,163,797 during the years ended December 31, 2016 and 2015, respectively.

(3) The Company had LIHTC investments of $135,207,693 and $168,387,709 as of December 31, 2016 and 2015, respectively.

(4) The LIHTC property is not 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) Impairment loss for investments in LIHTC - None

(7) Write-downs for investments in LIHTC - None

NOTES TO FINANCIAL STATEMENTS

H. 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 Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	—%	—%
b. Collateral held under security lending agreements	—	—	—	—	—	—	—	—	—	—	—
c. Subject to repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
d. Subject to reverse repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
g. Placed under option contract	—	—	—	—	—	—	—	—	—	—	—
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	—	—	—	—	—	—	—	—	—
i. FHLB capital stock	—	—	—	—	—	—	—	—	—	—	—
j. On deposit with states	6,857,886	—	—	—	6,857,886	5,790,597	1,067,289	—	6,857,886	0.02%	0.02%
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	—	—
l. Pledged collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	—	—	—	—	—	—
m. Pledged as collateral not captured in other categories	30,262,033	—	—	—	30,262,033	12,189,944	18,072,089	—	30,262,033	0.09%	0.09%
n. Other restricted assets	—	—	—	—	—	—	—	—	—	—	—
o. Total Restricted Assets	$ 37,119,919	$ —	$ —	$ —	$ 37,119,919	$ 17,980,541	$ 19,139,378	$ —	$ 37,119,919	0.11%	0.11%

NOTES TO FINANCIAL STATEMENTS

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

Description of Assets	Gross (Admitted and Nonadmitted) Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted and Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
1 5/8% Due 11/15/2022 MN15	$ 28,272,148	$ —	$ —	$ —	$ 28,272,148	$ 4,592,952	$ 23,679,196	$ 28,272,148	0.08%	0.08%
2 1/8% Due 6/30/2021 JD31	1,989,885	—	—	—	1,989,885	—	1,989,885	1,989,885	0.01%	0.01%
2% Due 2/28/2021 FA31	—	—	—	—	—	1,439,953	(1,439,953)	—	—	—
1 7/8% Due 8/31/2022 FA31	—	—	—	—	—	993,071	(993,071)	—	—	—
2 1/4% Due 11/15/2025 MN15	—	—	—	—	—	496,535	(496,535)	—	—	—
1 7/8% Due 5/31/2022 MN31	—	—	—	—	—	4,220,551	(4,220,551)	—	—	—
2% Due 7/31/2022 JJ31	—	—	—	—	—	446,882	(446,882)	—	—	—
Total (c)	$ 30,262,033	$ —	$ —	$ —	$ 30,262,033	$ 12,189,944	$ 18,072,089	$ 30,262,033	0.09%	0.09%

(3) Detail of Other Restricted Assets - None

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

Collateral Assets	1 Book/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted) *	4 % of BACV to Total Admitted Assets **
a. Cash	$ 289,172,555	$ 289,172,555	1.00%	1.00%
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	$ 289,172,555	$ 289,172,555	1.00%	1.00%

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

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

		1 Amount	2 % of Liability to Total Liabilities *
k.	Recognized Obligation to Return Collateral Asset	$ 289,204,886	1.08%

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

I. Working Capital Finance Investments

Not applicable

NOTES TO FINANCIAL STATEMENTS

J. Offsetting and Netting of Assets and Liabilities

(1) Assets	Gross Amounts Recognized	Amounts Offset	Net Amounts Presented as Assets
Swaps	$ 145,349,770	$ —	$ 145,349,770
Forwards	178,028	—	178,028
Futures	1,561,158	—	1,561,158
Options	161,707,618	—	161,707,618
Total Assets	$ 308,796,574	$ —	$ 308,796,574

(2) Liabilities	Gross Amounts Recognized	Amounts Offset	Net Amounts Presented as Liabilities
Swaps	$ 23,098,745	$ —	$ 23,098,745
Forwards	22,885	—	22,885
Futures	61,938	—	61,938
Options	1,794,997	—	1,794,997
Total Liabilities	$ 24,978,565	$ —	$ 24,978,565

The company does not offset derivative assets and liabilities.

K. Structured Notes

Not applicable

L. NAIC Rated 5* Securities

The Company's NAIC designated 5* securities by investment type as of December 31, 2016 and 2015, are as follows:

	Investment	Number of 5* Securities		Aggregate Book Adjusted Carrying Value		Aggregate Fair Value	
		2016	2015	2016	2015	2016	2015
(1)	Bonds - amortized cost	2	1	$ 21,566,533	$ 1,360,449	$ 20,121,102	$ 1,293,981
(2)	Loan-backed & Structured Securities - amortized cost	1	1	31,876	33,501	78,880	46,759
(3)	Preferred stock - amortized cost	—	—	—	—	—	—
(4)	Preferred stock - fair value	—	—	—	—	—	—
(5)	Total	3	2	$ 21,598,409	$ 1,393,950	$ 20,199,982	$ 1,340,740

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 $8,271,328 and $7,421,824 for the years ended December 31, 2016 and 2015, respectively. When the carrying value of an investment exceeds the total amount of the remaining tax benefits, the Company records an impairment loss, which is included in net realized capital gains/losses in the summary of operations. The present value of the remaining benefits is calculated by discounting the remaining tax credits and tax deductions with a risk free rate of return of the same duration.

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.

NOTES TO FINANCIAL STATEMENTS

B. Investment income due and accrued excluded from surplus was $68,197 and $65,589 as of December 31, 2016 and 2015, respectively.

8. Derivative Instruments

A. B. and C.

The Company uses derivative financial instruments to hedge certain portions of its exposure to equity market risk, interest rate risk and foreign currency exchange risk. Derivative financial instruments currently held consist primarily of equity market contracts, interest rate swaps, and foreign currency swaps. Derivative instruments may be exchange-traded or contracted in the over-the-counter market. The accounting for changes in the fair value of derivative instruments depends on whether it qualifies and has been designated for hedge accounting. To qualify for hedge accounting treatment, a derivative must be highly effective in mitigating the designated risk of the hedged item. Effectiveness of the hedge is formally assessed at inception and throughout the life of the hedging relationship. When a derivative is determined to be highly effective, it is recorded in a manner consistent with the hedged item. Interest rate and foreign currency swaps generally qualify for hedge accounting and are recognized at amortized cost on the balance sheet. All other derivatives are stated at fair value and the changes in fair value are a component of surplus. 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 uses interest rate swaps as part of its interest rate risk management strategy. In an interest rate swap, the Company agrees with other parties to exchange, at specified intervals, the difference between floating-rate and fixed-rate interest amounts calculated by reference to an agreed upon notional principal amount. The Company primarily uses interest rate swaps to synthetically convert variable rate bonds, including investment in collateralized loan obligations, to fixed rate bonds. Most of these derivatives qualify and are designated as cash flow hedges.

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

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

The Company uses indexed call options as part of its equity market risk management strategy. The Company offers a fixed index annuity (FIA) contract that permits the contract holder to allocate a portion of their account value to an index-linked component, where interest credited to the contract is linked to index performance, subject to caps or performance margins set by the Company. 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 call options 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. These derivatives are not designated for hedge accounting.

The Company’s non-centrally-cleared, over-the-counter derivative contracts are typically governed by an International Swaps and Derivatives Association (“ISDA”) Master Agreement, except for foreign currency forwards which do not require an ISDA. For each ISDA, the Company and the counterparty have also entered into a credit support annex (“CSA”) to reduce the risk of counterparty default in derivative transactions by requiring the posting of cash collateral or other financial assets. The CSA requires either party to post collateral when net exposures from all derivative contracts between the parties exceed pre-determined contractual thresholds, which vary by counterparty. The amount of

NOTES TO FINANCIAL STATEMENTS

net exposure is the difference between the derivative contract's fair value and the fair value of the collateral held for such agreements with each counterparty. Collateral amounts required to be posted or received are determined daily based on the net exposure with each counterparty under a master netting agreement. The Company is also required to post initial and variation margin on centrally cleared instruments and, as a result, may have collateral posted related to derivatives in an asset position. The Company does not offset recognized collateral amounts pledged or received against the fair value amounts recognized for derivatives contracts.

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

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

Not applicable

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

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

(1) The maximum length of time over which the Company is hedging its exposure to the variability in future cash flows for forecasted transactions is 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.

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes

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

1.

	12/31/2016		
	(1) Ordinary	(2) Capital	(3) (Col 1 + 2) Total
(a) Gross DTAs	$ 264,678,341	$ 66,673,269	$ 331,351,610
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTAs (1a - 1b)	264,678,341	66,673,269	331,351,610
(d) DTAs nonadmitted	74,026,053	—	74,026,053
(e) Subtotal net admitted DTAs (1c – 1d)	190,652,288	66,673,269	257,325,557
(f) DTLs	32,495,566	99,641,967	132,137,533
(g) Net admitted DTA (1e - 1f)	$ 158,156,722	$ (32,968,698)	$ 125,188,024

	12/31/2015		
	(4) Ordinary	(5) Capital	(6) (Col 4 + 5) Total
(a) Gross DTAs	$ 223,709,311	$ 54,216,165	$ 277,925,476
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTAs (1a - 1b)	223,709,311	54,216,165	277,925,476
(d) DTAs nonadmitted	57,082,730	—	57,082,730
(e) Subtotal net admitted DTAs (1c – 1d)	166,626,581	54,216,165	220,842,746
(f) DTLs	56,554,540	43,550,077	100,104,617
(g) Net admitted DTA (1e -1f)	$ 110,072,041	$ 10,666,088	$ 120,738,129

	Change		
	(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7 + 8) Total
(a) Gross DTAs	$ 40,969,030	$ 12,457,104	$ 53,426,134
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTAs (1a - 1b)	40,969,030	12,457,104	53,426,134
(d) DTAs nonadmitted	16,943,323	—	16,943,323
(e) Subtotal net admitted DTAs (1c – 1d)	24,025,707	12,457,104	36,482,811
(f) DTLs	(24,058,974)	56,091,890	32,032,916
(g) Net admitted DTA (1e - 1f)	$ 48,084,681	$ (43,634,786)	$ 4,449,895

2. The SSAP No. 101 admission calculation components as of December 31, 2016 are as follows:

	12/31/2016		
	(1) Ordinary	(2) Capital	(3) (Col 1 + 2) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ 54,391,278	$ —	$ 54,391,278
(b) Adjusted gross DTAs expected to be realized after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)	70,796,746	—	70,796,746
1. Adjusted gross DTAs expected to be realized following the balance sheet date	70,796,746	—	70,796,746
2. Adjusted gross DTAs allowed per limitation threshold	XXXXX	XXXXX	344,551,218
(c) Adjusted gross DTAs offset by gross DTLs	32,495,566	99,641,967	132,137,533
(d) DTAs admitted as the result of applications of SSAP No. 101 (2(a) + 2(b)+2(c))	$ 157,683,590	$ 99,641,967	$ 257,325,557

NOTES TO FINANCIAL STATEMENTS

	12/31/2015		
	(4) Ordinary	(5) Capital	(6) (Col 4 + 5) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ 75,128,064	$ 40,265,467	$ 115,393,531
(b) Adjusted gross DTAs expected to be realized after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)	34,943,978	—	34,943,978
1. Adjusted gross DTAs expected to be realized following the balance sheet date	34,943,978	—	34,943,978
2. Adjusted gross DTAs allowed per limitation threshold	XXXXX	XXXXX	338,669,470
(c) Adjusted gross DTAs offset by gross DTLs	56,554,539	13,950,698	70,505,237
(d) DTAs admitted as the result of applications of SSAP No. 101 (2(a) + 2(b)+2(c))	$ 166,626,581	$ 54,216,165	$ 220,842,746

	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	$ (20,736,786)	$ (40,265,467)	$ (61,002,253)
(b) Adjusted gross DTAs expected to be realized after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)	35,852,768	—	35,852,768
1. Adjusted gross DTAs expected to be realized following the balance sheet date	35,852,768	—	35,852,768
2. Adjusted gross DTAs allowed per limitation threshold	XXXXX	XXXXX	5,881,748
(c) Adjusted gross DTAs offset by gross DTLs	(24,058,973)	85,691,269	61,632,296
(d) DTAs admitted as the result of applications of SSAP No. 101 (2(a) + 2(b)+2(c))	$ (8,942,991)	$ 45,425,802	$ 36,482,811

3.

	12/31/2016	12/31/2015
(a) Ratio percentage used to determine recovery period and threshold limitation amount	784%	805%
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 2,301,412,639	$ 2,257,796,465

4. Impact of Tax Planning Strategies

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

	12/31/2015		
	(4) Ordinary%	(5) Capital%	(6) Total % (Col 4+5)
(a) Determination of adjusted gross DTAs and net admitted DTAs by tax character as a percentage			
(1) Adjusted gross DTAs amount from Note 9.A.1.(c)	$ 223,709,311	$ 54,216,165	$ 277,925,476
(2) Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.00	0.00	0.00
(3) Net admitted adjusted gross DTAs Amount from Note 9.A.1.(e)	$ 166,626,581	$ 54,216,165	$ 220,842,746
(4) Percentage of net admitted adjusted gross DTAs by tax character admitted attributable to the impact of tax planning strategies	0.00	0.00	0.00

NOTES TO FINANCIAL STATEMENTS

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

	Change		
	(7) Ordinary% (Col 1-4)	(8) Capital% (Col 2-5)	(9) Total % (Col 7+8)
(1) Adjusted gross DTAs amount from Note 9.A.1.(c)	$ 40,969,030	$ 12,457,104	$ 53,426,134
(2) Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.00	0.00	0.00
(3) Net admitted adjusted gross DTAs Amount from Note 9.A.1.(e)	$ 24,025,707	$ 12,457,104	$ 36,482,811
(4) Percentage of net admitted adjusted gross DTAs by tax character admitted attributable to the impact of tax planning strategies	0.00	0.00	0.00

(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 DTLs which have not been recognized.

NOTES TO FINANCIAL STATEMENTS

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

		12/31/2016	12/31/2015	Change (Col 1 - 2)
1.	Current Income Tax			
	(a) Federal	$ (3,056,148)	$ (6,354,400)	$ 3,298,252
	(b) Foreign	67,030	141,644	(74,614)
	(c) Subtotal	(2,989,118)	(6,212,756)	3,223,638
	(d) Federal income tax on net capital gains	(8,712,536)	14,739,752	(23,452,288)
	(e) Utilization of capital loss carryforwards	—	—	—
	(f) Other	—	—	—
	(g) Federal and foreign income taxes incurred	$ (11,701,654)	$ 8,526,996	$ (20,228,650)
2.	DTAs			
	(a) Ordinary			
	(1) Discounting of unpaid leases	$ —	$ —	$ —
	(2) Unearned premium reserve	—	—	—
	(3) Policyholder reserves	92,552,184	74,932,590	17,619,594
	(4) Investments	46,208,919	39,021,868	7,187,051
	(5) Deferred acquisition costs	91,139,959	79,160,590	11,979,369
	(6) Policyholder dividend accrual	—	—	—
	(7) Fixed assets	9,682,588	4,469,146	5,213,442
	(8) Compensation and benefits accrual	1,796,325	1,530,525	265,800
	(9) Pension accrual	—	—	—
	(10) Receivables - nonadmitted	19,685,277	19,279,724	405,553
	(11) Net operating loss carryforward	—	—	—
	(12) Tax credit carryforward	—	—	—
	(13) Other	3,613,089	5,314,868	(1,701,779)
	(99) Subtotal	264,678,341	223,709,311	40,969,030
	(b) Statutory valuation allowance adjustment	—	—	—
	(c) Nonadmitted	74,026,053	57,082,730	16,943,323
	(d) Admitted ordinary DTAs (2a99–2b–2c)	190,652,288	166,626,581	24,025,707
	(e) Capital			
	(1) Investments	66,673,269	54,216,165	12,457,104
	(2) Net capital loss carryforward	—	—	—
	(3) Real estate	—	—	—
	(4) Other	—	—	—
	(99) Subtotal	66,673,269	54,216,165	12,457,104
	(f) Statutory valuation allowance adjustment	—	—	—
	(g) Nonadmitted	—	—	—
	(h) Admitted capital DTAs (2e99-2f-2g)	66,673,269	54,216,165	12,457,104
	(i) Admitted DTAs (2d+2h)	$ 257,325,557	$ 220,842,746	$ 36,482,811
3.	DTLs			
	(a) Ordinary			
	(1) Investments	$ 18,724,557	$ 39,789,495	$ (21,064,938)
	(2) Fixed assets	—	—	—
	(3) Deferred and uncollected premium	12,378,888	12,715,378	(336,490)
	(4) Policyholder reserves	827,553	3,370,667	(2,543,114)
	(5) Other	564,568	679,000	(114,432)
	(99) Subtotal	32,495,566	56,554,540	(24,058,974)
	(b) Capital			
	(1) Investments	99,641,967	43,550,077	56,091,890
	(2) Real estate	—	—	—
	(3) Other	—	—	—
	(99) Subtotal	99,641,967	43,550,077	56,091,890
	(c) DTLs (3a99-3b99)	$ 132,137,533	$ 100,104,617	$ 32,032,916
4.	Net DTAs/DTLs (2i-3c)	$ 125,188,024	$ 120,738,129	$ 4,449,895
	Net change in DTAs/(DTLs) (2a99+2e99-3c)			$ 21,393,218
	Surplus adjustments			
	Tax effect of change in unrealized capital gain(losses)			25,584,235
	Change in net deferred income taxes			$ 46,977,453

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:

	12/31/2016	12/31/2015
Significant statutory to tax adjustments on current taxes:		
Ordinary income (loss) tax at federal statutory rate (35%)	$ 17,720,100	$ 72,436,024
Capital income tax at federal statutory rate (35%)	(13,803,481)	(4,698,987)
Total income tax	3,916,619	67,737,037
Dividends received deduction	(1,278,860)	(1,225,000)
Tax exempt income	(48,649)	(43,793)
Tax credits	(59,136,040)	(79,834,058)
Other permanent items	(160,030)	(1,388,742)
IMR adjustment	(6,835,902)	(8,090,440)
Prior year adjustments	5,202,276	(3,504,396)
Taxes allocable to accounting error correction	—	6,378,400
Other	67,030	827,134
Federal income tax expense (benefit)	$ (58,679,108)	$ (19,143,858)
Federal and foreign taxes incurred including capital gains tax	(11,701,655)	8,526,996
Change in net deferred income taxes	(46,977,453)	(27,670,854)
Total statutory income taxes	$ (58,679,108)	$ (19,143,858)

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

1. As of December 31, 2016, the Company had a tax credit carryforward of $6,621,693. The Company had no other operating or capital loss carryforwards available to offset against future taxable income.

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

	2016	2015	2014
Ordinary income (loss)	$ 61,183,307	$ 71,924,684	$ 92,494,914
Capital gain	—	10,503,027	16,662,224

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

F. Consolidated Federal Income Tax Return

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

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

3. The Company's federal income tax returns have been examined and closing agreements have been executed with the Internal Revenue Service, or the statute of limitations has expired for all tax periods through December 31, 2012.

G. Federal or Foreign Federal Income Tax Loss Contingencies

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

NOTES TO FINANCIAL STATEMENTS

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

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

During the year ended December 31, 2016:

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

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

During the year ended December 31, 2015:

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

Date	Transaction Explanation	Insurer Name	Affiliate Name	Statement Value	Asset Received	Asset Transferred
March 30, 2015	Ordinary Dividend	Symetra Life Insurance Co	Symetra Financial Corp	$ 20,000,000		Cash
June 3, 2015	Ordinary Dividend	Symetra Life Insurance Co	Symetra Financial Corp	$ 40,000,000		Cash
August 26, 2015	Ordinary Dividend	Symetra Life Insurance Co	Symetra Financial Corp	$ 40,000,000		Cash
December 2, 2015	Ordinary Dividend	Symetra Life Insurance Co	Symetra Financial Corp	$ 40,000,000		Cash

D. As of December 31, 2016 and 2015, the Company reported the following amounts due (to)/from an affiliated company, which are generally settled within 30 days:

	December 31	
	2016	2015
First Symetra National Life Insurance Company of New York	$ 11,583,551	389,225
Symetra Financial Corporation (Parent)	253,274	(17,914,538)
Symetra Securities, Inc.	52,470	62,636
Symetra Reinsurance Corporation	25,747	10,185
Clearscape Funding Corporation	22,033	25,334
Symetra National Life Insurance Company	11,547	19,336
Symetra Assigned Benefits Service Company	8,863	20,215
Medical Risk Managers, Inc.	580	(909,891)
White Mountains Advisors, LLC (WMA)	0	(1,941,266)
Symetra Life Separate Accounts	(10,000)	0
Total	$ 11,948,065	$ (20,238,764)

As of December 31, 2016 and 2015, payables in the amount of $6,880,554 and $18,161,246, respectively, were included in the balances owed to the Parent for performance share plan expense and settled according to the terms of that agreement. See Note 12D.

NOTES TO FINANCIAL STATEMENTS

As of February 1, 2016, the merger date with Sumitomo Life insurance Company, WMA is no longer an affiliated company of the Company. See Note 10.G.

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

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

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

The Company was party to an Investment Management Agreement with WMA, a subsidiary of White Mountains Group, Ltd., an affiliate of Symetra prior to February 1, 2016. See Note 10G . The agreement provided for investment advisory services related to Symetra's invested assets. The Company was an affiliate listed on this agreement.

As of February 1, 2016, the merger date with Sumitomo Life Insurance Company, White Mountains Group, Ltd. is no longer a related party with Symetra or the Company. As of December 31, 2016, WMA no longer provided investment advisory services to the company.

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, 2016 and 2015, the Company paid $8,007,476 and $14,706,145, respectively, to SABSCO related to the commutation endorsements.

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

On February 1, 2016, Symetra Financial Corporation, an insurance holding company domiciled in the state of Delaware and ultimate parent of the Company, became a wholly owned subsidiary of Sumitomo Life Insurance Company, a mutual company (sougo kaisha) organized under the laws of Japan (Sumitomo Life) in accordance with the terms of the Agreement and Plan of Merger (the Merger), dated August 11, 2015.

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

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

J. The Company did not recognize any impairment write-down for its investments in SCA’s during the years ended December 31, 2016 or 2015.

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

11. Debt

None

NOTES TO FINANCIAL STATEMENTS

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

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

E. Retirement Plan

The Company sponsors a defined 401(k) contribution plan for all eligible employees that includes matching a participant's contributions up to 6% of eligible compensation. The expense for the matching contributions was $7,269,039 and $6,996,725 for the years ended December 31, 2016 and 2015, respectively.

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

G. Holding Company Plans

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

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

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

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

During 2015, the Company recognized $14,742,977 in expense related to Equity Plan awards.

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

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

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

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

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

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

(2) The Company has no preferred stock.

(3) Under Iowa law, the Company may pay dividends only from the earned surplus arising from its business and must receive the prior approval of the Insurance Commissioner of the State of Iowa ("the Commissioner") to pay stockholder dividends or make any other distribution if such distributions would exceed certain statutory limitations. Iowa law gives the Commissioner discretion to disapprove requests for distributions in excess of these limits. Extraordinary dividends include those made within the preceding twelve months that exceed the greater of (i) 10% of statutory policyholder surplus as of the previous year– end or (ii) the statutory net gain from operations from the previous calendar year. Based on December 31, 2016 statutory results, the maximum dividend payout that may be made without prior approval in 2017 is $208,238,395.

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

NOTES TO FINANCIAL STATEMENTS

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

(6) The unassigned surplus funds were earned partly through the income of participating and nonparticipating policies. Restricted surplus held for the benefit of participating policyholders were less than $500,000 for the years ended December 31, 2016 and 2015 , with the remainder being held for the benefit of the Company's shareholder.

(7) Advances to surplus not repaid - Not applicable

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

(9) There was no change in aggregate write-ins for special surplus funds as of December 31, 2016.

(10) The portion of unassigned funds (surplus) represented by cumulative unrealized gains or losses was $163,912,990 and $72,124,456 as of December 31, 2016 and 2015, respectively.

(11) The Company has no surplus notes.

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

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

14. Contingencies

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

As of December 31, 2016, the Company was invested in limited partnership interests related to tax credit investments. The Company unconditionally committed to provide capital contributions totaling $461,628,769. Capital contributions of $444,409,055 were paid as of December 31, 2016, with the remaining expected cash capital contributions as follows:

	Expected Capital Contributions
2017	$ 16,198,108
2018	711,934
2019	17,366
2020	—
2021	—
thereafter	292,306
Total expected capital contribution	$ 17,219,714

The Company outsources the majority of its information technology infrastructure. For the provision of these services, the Company incurred expenses of $12,010,361 and $12,985,720 for the years ended December 31, 2016 and 2015, respectively. In 2016, the Company entered into a new five year service agreement in which the Company agreed to pay an annual fixed service fee ranging from $11,013,696 to $12,142,945 for each of the five years of the contract.

As of December 31, 2016 and 2015 unfunded mortgage loan commitments were $47,397,500 and $80,315,000, 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, 2016 or 2015.

(3) Not applicable

NOTES TO FINANCIAL STATEMENTS

B. (1) The Company's liability established under SSAP No. 35R, *Guaranty Fund and Other Assessments* relating to estimated retrospective premium based guaranty fund assessments were $2,800,000 and $2,700,000 as of December 31, 2016 and 2015, 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, 2015	$ 3,430,443
b.	Decreases during current year:	
	Premium tax offset applied	(696,650)
c.	Increases during year:	
	Premium tax offset accrual adjustment	55,945
	Premium tax offset applied	135,515
d.	Assets recognized from paid and accrued premium tax offsets and policy surcharges as of December 31, 2016	$ 2,925,253

C. The Company has no gain contingencies to report.

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

E. Because of the nature of its business, the Company is subject to legal actions filed or threatened in the ordinary course of its business operations. The Company does not expect that any such litigation, pending or threatened, as of December 31, 2016, will have a material adverse effect on its financial condition, future operating results or liquidity.

15. Leases

A. (1) The amount of office and equipment rent expense was $11,789,748 and $12,719,723 for the years ended December 31, 2016 and 2015, respectively. Rent expense primarily relates to rent paid to the Parent for office space.

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

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

	Minimum Rentals
2017	$ 9,504,606
2018	8,181,201
2019	7,774,321
2020	7,511,868
2021	3,855,734
thereafter	5,784,530
Total	$ 42,612,260

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

B. Lessor leases

Not applicable

NOTES TO FINANCIAL STATEMENTS

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

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

	Assets		Liabilities	
	2016	2015	2016	2015
a. Swaps	$ 1,294,612,957	$ 939,529,922	$ 636,780,000	$ 283,040,200
b. Forwards	17,663,944	9,505,987	2,643,020	—
c. Futures	9,766,513	389,400	9,663,108	2,101,785
d. Options	5,075,826,947	3,794,032,039	40,586,470	—
e. Other derivatives	—	110,250,000	—	10,000,000
f. Total	$ 6,397,870,361	$ 4,853,707,348	$ 689,672,598	$ 295,141,985

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

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

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

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

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

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

B Transfer and Servicing Financial Assets – Not applicable

C. Wash Sales

The Company had the following transactions which met the definition of wash sales as stated in SSAP No. 103, *Transfers and Servicing of Financial Assets and Extinguishments of Liabilities,* for securities with a NAIC designation of 3 or below or unrated securities for the year ended December 31, 2016.

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Common Stock	U	137	$ 4,953,780	$ 5,193,913	$ 343,299

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 2016:

		ASO Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASO
a.	Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	$ 3,690,297	$ —	$ 3,690,297
b.	Total net other income or expenses (including interest paid to or received from plans)	—	—	—
c.	Net gain or (loss) from operations	$ 3,690,297	$ —	$ 3,690,297
d.	Total claim payment volume	$ 3,254,816	$ —	$ 3,254,816

B. ASC Plans

The Company does not have ASC plans.

C. Medicare or Other Similarly Structured Cost Based Reimbursement Plans

The Company does not have Medicare or other similarly structured cost based reimbursement plans.

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. This category primarily consists of exchange-traded common and preferred stocks, mutual fund investments including variable separate account assets, and cash.

- Level 2 - Quoted prices for similar instruments in active markets and model-derived valuations whose inputs are observable. This category includes those financial instruments that are valued using industry-standard pricing methodologies or models. All significant inputs are observable or derived from observable information in the marketplace. Financial instruments in this category primarily include certain bonds and fixed separate account financial instruments.

- 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. This category primarily consists of mortgage loans.

NOTES TO FINANCIAL STATEMENTS

(1) Financial assets and liabilities measured and reported at fair value as of December 31, 2016:

Description for each class of asset or liability	Level 1	Level 2	Level 3	Total
a. Assets at fair value				
Bonds				
Industrial and miscellaneous	$ —	$ 808,222	$ 14,480	$ 822,702
Total bonds	—	808,222	14,480	822,702
Common stock				
Industrial and miscellaneous	684,234,435	—	310,692	684,545,127
Mutual funds	447,365	—	—	447,365
Money market mutual funds	1,991	—	—	1,991
Total common stock	684,683,791	—	310,692	684,994,483
Derivative assets				
Forwards	—	178,029	—	178,029
Options	—	154,649,186	7,058,432	161,707,618
Futures	1,561,158	—	—	1,561,158
Swaps	—	246,755	—	246,755
Total derivative assets	1,561,158	155,073,970	7,058,432	163,693,560
Variable separate account assets	911,167,326	—	—	911,167,326
Total assets at fair value	$ 1,597,412,275	$ 155,882,192	$ 7,383,604	$ 1,760,678,071
b. Liabilities at fair value				
Derivative liabilities				
Forwards	$ —	$ 22,885	$ —	$ 22,885
Options	—	1,794,997	—	1,794,997
Futures	61,938	—	—	61,938
Swaps	—	23,098,746	—	23,098,746
Total derivative liabilities at fair value	$ 61,938	$ 24,916,628	$ —	$ 24,978,566

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

(2) Assets measured and reported at fair value in (level 3) of the fair value hierarchy as of December 31, 2016:

Description	Beginning Balance at 01/01/2016	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 12/31/2016
a. Assets:										
Bonds										
Industrial and miscellaneous	$ —	$ 27,995	$ —	$ 552	$ (14,067)	$ —	$ —	$ —	$ —	$ 14,480
Total bonds	—	27,995	—	552	(14,067)	—	—	—	—	14,480
Common stock										
Industrial and miscellaneous	247,340	—	—	51,328	(86,090)	246	—	(212,578)	310,446	310,692
Total common stock	247,340	—	—	51,328	(86,090)	246	—	(212,578)	310,446	310,692
Derivative assets										
Options	3,767,956	—	(56)	(786,391)	(1,556,626)	11,403,070	—	—	(5,769,521)	7,058,432
Total derivative assets	3,767,956	—	(56)	(786,391)	(1,556,626)	11,403,070		—	(5,769,521)	7,058,432
Total assets	$ 4,015,296	$ 27,995	$ (56)	$ (734,511)	$ (1,656,783)	$ 11,403,316	$ —	$ (212,578)	$ (5,459,075)	$ 7,383,604

Transfers from Level 3 into Level 2 relate to securities now 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.

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

	As of December 31, 2015					
Type of Financial Instrument	Aggregate Fair Value	Admitted Values	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Financial instruments-assets						
Bonds						
U.S. government and agencies	$ 445,314,044	$ 443,416,673	$ —	$ 445,314,044	$ —	$ —
Foreign governments and agencies	79,230,379	76,578,993	—	79,230,379	—	—
States, territories, and possessions	5,889,843	5,410,000	—	5,889,843	—	—
Political subdivisions	29,896,651	26,119,381	—	29,896,651	—	—
Special revenue and assessments	832,963,814	798,402,073	—	832,963,814	—	—
Industrial and miscellaneous	16,452,405,869	15,741,752,507	—	16,442,699,929	9,705,940	—
Hybrid securities	308,150,821	294,588,901	—	294,119,621	14,031,200	—
Collateralized loan obligations	644,736,635	663,078,763	—	555,168,675	89,567,960	—
Mortgage-backed/asset-backed securities	2,176,504,389	2,061,717,600	—	2,132,712,091	43,792,298	—
Total bonds	20,975,092,445	20,111,064,891	—	20,817,995,047	157,097,398	—
Redeemable preferred stocks						
Industrial and miscellaneous	52,284,168	60,905,552	—	41,960,448	10,323,720	—
Total redeemable preferred stocks	52,284,168	60,905,552	—	41,960,448	10,323,720	—
Perpetual preferred stocks						
Industrial and miscellaneous	32,946,285	27,244,915	—	27,027,225	5,919,060	—
Total perpetual preferred stocks	32,946,285	27,244,915	—	27,027,225	5,919,060	—
Common stocks						
Industrial and miscellaneous	622,371,783	622,371,783	622,124,443	—	247,340	—
Mutual funds	506,553	506,553	506,553	—	—	—
Money market mutual funds	2,266	2,266	2,266	—	—	—
Total common stocks	622,880,602	622,880,602	622,633,262	—	247,340	—
Mortgage loans	4,581,967,721	4,385,199,355	—	—	4,581,967,721	—
Cash	102,592,720	102,592,720	102,592,720	—	—	—
Contract loans	—	59,686,891	—	—	—	59,686,891
Derivatives						
Forwards	174,466	174,466	—	174,466	—	—
Options	71,335,719	71,335,719	—	67,567,763	3,767,956	—
Futures	1,174,229	1,174,229	1,174,229	—	—	—
Swaps	67,030,417	56,121,226	—	67,030,417	—	—
Total derivatives	139,714,831	128,805,640	1,174,229	134,772,646	3,767,956	—
Other invested assets						
Surplus notes	17,176,519	14,215,817	—	17,176,519	—	—
Total other invested assets	17,176,519	14,215,817	—	17,176,519	—	—
Separate account financial instruments	5,474,115,558	5,300,599,772	934,299,046	4,262,062,112	277,754,400	—
Total assets	$ 31,998,770,849	$ 30,813,196,155	$ 1,660,699,257	$ 25,300,993,997	$ 5,037,077,595	$ 59,686,891
Derivatives						
Futures	17,945	17,945	17,945	—	—	—
Swaps	1,174,690	1,109,695	—	700,983	473,707	—
Total derivatives	1,192,635	1,127,640	17,945	700,983	473,707	—
Total liabilities	$ 1,192,635	$ 1,127,640	$ 17,945	$ 700,983	$ 473,707	$ —

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, 2016	$ 58,049,339	2.5% to 8.0%	NA	See below
December 31, 2015	$ 59,686,891	2.5% to 8.0%	NA	See below

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

21. Other Items

A. Extraordinary Items - None

B. Troubled Debt Restructuring: Debtors – None

C. Other Disclosures and Unusual Items - None

D. Business Interruption Insurance Recoveries – Not applicable

E. State Transferable and Non-Transferable Tax Credits

(1) Carrying value of transferable state tax credits gross of any related tax liabilities and total unused transferable state tax credits by state and in total as of December 31, 2016:

Description of Transferable Tax Credit	State	Carrying Value	Unused Amount
Business Energy Income Tax Credits	Oregon	$ 63,700	$ 63,700
Total Transferable Tax Credits		$ 63,700	$ 63,700

The Company had no non-transferable state tax credits as of December 31, 2016 or 2015.

(2) Method of Estimating Utilization of Remaining Transferable State Tax Credits

The Company estimated the utilization of the remaining transferable state tax credits by projecting future state tax liability based on projected premiums, net income, apportionment percentages, and tax rates, and comparing projected future tax liability to the availability of remaining transferable state tax credits.

(3) Impairment Loss

The Company recognized no impairment loss based on an analysis of the carrying amount for state transferable tax credits.

(4) State tax credits admitted and nonadmitted

	Total Admitted	Total Nonadmitted
a. Transferable	$ 63,700	$ —
b. Non-transferable	$ —	$ —

F. Subprime-Mortgage- Related Risk Exposure - The Company has no subprime exposure as of December 31, 2016 or 2015.

NOTES TO FINANCIAL STATEMENTS

G. Retained Assets

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

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

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

		In Force			
		As of December 31, 2016		As of December 31, 2015	
		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	—	—	25	791,123
e.	49 to 60 months	20	607,324	164	6,227,246
f.	Over 60 months	817	26,295,032	733	22,629,413
g.	Total	837	$ 26,902,356	922	$ 29,647,782

(3) Activity in the RAA for the year ended December 31, 2016:

	Individual Number	Individual Balance
a. Number/balance of RAA at the beginning of the year	922	$ 29,647,782
b. Number/balance of RAA issued/added during the year	—	—
c. Investment earnings credited to RAA during the year	—	375,239
d. Fees and other charges in RAA during the year	—	39
e. Number/amount of RAA transferred to state unclaimed property funds during the year	—	—
f. Number/amount of RAA closed/withdrawn during the year	85	3,120,626
g. Number/balance of RAA at the end of the year	837	$ 26,902,356

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

22. Events Subsequent

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

Type II: Nonrecognized Subsequent Events:
The Company has not experienced any other 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 24, 2017 for the statutory statement issued on February 24, 2017.

NOTES TO FINANCIAL STATEMENTS

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

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

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

Section 2 – Ceded Reinsurance Report – Part A

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

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

Section 3 – Ceded Reinsurance Report – Part B

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

(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)

The amount of reinsurance credits taken for new agreements or amendments: $0

B. Uncollectible Reinsurance

The Company had no uncollectible reinsurance as of December 31, 2016 or 2015.

C. Commutation of Reinsurance Reflected in Income and Expenses

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

(1)	Claims incurred	$	36,251,113
(2)	Claims adjustment expense incurred		(311,910)
(3)	Premiums earned		37,770,240
(4)	Other		—
(5)	Company		Amount
	Reliance Standard Life Insurance Company	$	1,831,037

D-G Not applicable

NOTES TO FINANCIAL STATEMENTS

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

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

C. For the years ended December 31, 2016 and 2015, the amount of the net premiums written by the Company that are subject to retrospective rating features was $136,635,171 or 20.64%, and $99,399,235 or 14.87% of the total net premiums written on the Company's group health business. No other net premiums written by the Company are subject to retrospective rating features.

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

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

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2015 were $155,335,067. As of December 31, 2016, $119,367,806 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $55,933,327 for unpaid claims and claim adjustment expenses primarily on group accident and health claims and guaranteed renewable individual disability claims. Therefore, there has been $19,966,066 unfavorable reserve development since December 31, 2015. The increase is generally the result of higher than expected claims reported and paid for policies issued in the prior year. Original estimates are continually monitored and are updated as additional information about the expected versus actual timing of claims becomes known.

26. Intercompany Pooling Arrangements

Not applicable

27. Structured Settlements

Not applicable

28. Health Care Receivable

Not applicable

29. Participating Policies

For the reporting year ended December 31, 2016, premiums under ordinary life participating policies were $1,480 or less than 0.01% of total ordinary life premiums earned. The Company accounts for its policyholder dividends based upon the accrual method. The Company paid dividends in the amount of $3,537 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, 2016 or 2015.

31. Reserves for Life Contracts and Annuity Contracts

(1) The Company waives deduction of deferred fractional premium upon death of life and annuity policy insureds and returns any premium beyond the date of death. Surrender values on policies do not exceed the corresponding benefit reserves.

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

NOTES TO FINANCIAL STATEMENTS

(3) As of December 31, 2016 and 2015, the Company had $7,284,762,372 and $5,736,814,260, respectively, of insurance in force for which the gross premiums were less than the net premiums according to the standard valuation established by the Department. Reserves to cover the difference as reported in Exhibit 5, miscellaneous reserves section, were $190,046,256 and $159,548,555 as of December 31, 2016 and 2015, 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 premium plus benefits.

(6) The Company had no significant other reserve changes for the year ended December 31, 2016.

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, 2016, are summarized as follows:

	General Account	Separate Account NonGuaranteed	Total	Percent of Total
Subject to discretionary withdrawal:				
(1) With fair value adjustment	$ 6,381,991,494	$ —	$ 6,381,991,494	26.7%
(2) At book value less surrender charge of 5 percent or more	6,005,874,660	—	6,005,874,660	25.1%
(3) At fair value	—	650,441,090	650,441,090	2.7%
(4) Total with adjustment or at fair value	12,387,866,154	650,441,090	13,038,307,244	54.5%
(5) At book value without adjustment (minimal or no charge or adjustment)	4,883,372,655	—	4,883,372,655	20.4%
Not subject to discretionary withdrawal	6,023,686,110	—	6,023,686,110	25.1%
Total gross annuity actuarial reserves and deposit-fund liabilities	23,294,924,919	650,441,090	23,945,366,009	100.0%
Reinsurance ceded	4,031,512	—	4,031,512	
Total net annuity actuarial reserves and deposit-fund liabilities*	$ 23,290,893,407	$ 650,441,090	$ 23,941,334,497	

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

F. Life & accident & health annual statement:

(1) Exhibit 5, annuities section, total (net)	$ 21,355,210,858
(2) Exhibit 5, supplementary contracts with life contingencies section, total (net)	70,106
(3) Exhibit 7 deposit-type contracts, line 14, Column 1	1,935,612,443
(4) Subtotal	23,290,893,407
Separate accounts annual statement	
(5) Exhibit 3 line 0299999, Column 2	646,463,038
(6) Exhibit 3, line 0399999, Column 2	—
(7) Policyholder dividend and coupon accumulations	—
(8) Policyholder premiums	—
(9) Guaranteed interest contracts	—
(10) Other contract deposit funds	3,978,052
(11) Subtotal	650,441,090
(12) Combined total	$ 23,941,334,497

NOTES TO FINANCIAL STATEMENTS

The Company's annuity reserves and deposit fund liabilities, including those held in separate account liabilities as of December 31, 2015, are summarized as follows:

	General Account	Separate Account NonGuaranteed	Total	Percent of Total
Subject to discretionary withdrawal:				
(1) With fair value adjustment	$ 4,955,652,368	$ —	$ 4,955,652,368	22.6%
(2) At book value less surrender charge of 5 percent or more	5,773,685,972	—	5,773,685,972	26.2%
(3) At fair value	—	692,109,241	692,109,241	3.1%
(4) Total with adjustment or at fair value	10,729,338,340	692,109,241	11,421,447,581	51.9%
(5) At book value without adjustment (minimal or no charge or adjustment)	4,556,098,094	—	4,556,098,094	20.7%
Not subject to discretionary withdrawal	6,038,421,555	—	6,038,421,555	27.4%
Total gross annuity actuarial reserves and deposit-fund liabilities	21,323,857,989	692,109,241	22,015,967,230	100.0%
Reinsurance ceded	4,139,201	—	4,139,201	
Total net annuity actuarial reserves and deposit-fund liabilities*	$ 21,319,718,788	$ 692,109,241	$ 22,011,828,029	

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

F. Life & accident & health annual statement:

(1) Exhibit 5, annuities section, total (net)	$ 19,318,088,671
(2) Exhibit 5, supplementary contracts with life contingencies section, total (net)	69,530
(3) Exhibit 7 deposit-type contracts, line 14, Column 1	2,001,560,587
(4) Subtotal	21,319,718,788
Separate accounts annual statement	
(5) Exhibit 3 line 0299999, Column 2	688,301,355
(6) Exhibit 3, line 0399999, Column 2	—
(7) Policyholder dividend and coupon accumulations	—
(8) Policyholder premiums	—
(9) Guaranteed interest contracts	—
(10) Other contract deposit funds	3,804,886
(11) Subtotal	692,106,241
(12) Combined total	$ 22,011,825,029

NOTES TO FINANCIAL STATEMENTS

33. Premium and Annuity Considerations Deferred and Uncollected

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

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

The deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2015 are as follows:

Type	Gross	Net of Loading
(1) Industrial	$ —	$ —
(2) Ordinary – new business	940,684	214,119
(3) Ordinary – renewal	14,104,146	34,901,523
(4) Credit life	—	—
(5) Group life	5,316,074	5,316,074
(6) Group annuity	—	—
(7) Total	$ 20,360,904	$ 40,431,716

34. Separate Accounts

A. Separate Account Activity

1. The Company utilizes separate accounts to record and account for assets and liabilities for the Company's variable universal life, variable life, variable annuities, variable corporate owned life insurance (COLI), and fixed BOLI products. In accordance with Iowa Insurance Division procedures for approving items within the separate account, and 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, the assets are legally insulated from the general account, preventing such assets from being generally available to satisfy claims resulting from the general account. The Company allows interest income above the required policy account values to remain within the fixed BOLI separate account. The amount accumulated over and above the required policy account values is not considered to be legally insulated.

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

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

NOTES TO FINANCIAL STATEMENTS

Separate account assets as of December 31, 2015 are attributed to the following products:

Product	Legally Insulated	Not Legally Insulated	Total
BOLI	$ 4,318,576,729	$ 106,909,553	$ 4,425,486,282
Variable annuities	694,098,055	—	694,098,055
Variable universal life	127,055,823	—	127,055,823
Variable COLI	79,461,434	—	79,461,434
Variable life	8,980,765	—	8,980,765
Total	$ 5,228,172,806	$ 106,909,553	$ 5,335,082,359

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

   As of December 31, 2016 and 2015, the Company had a maximum guarantee for separate account liabilities of $6,879,667 and $9,676,799, respectively, and is related to the Company's variable annuity products. 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.	2016	$ 2,939
b.	2015	3,502
c.	2014	3,442
d.	2013	1,196
e.	2012	52

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

Year ending	Separate Account Guarantees
2016	$ 708,215
2015	761,711
2014	883,270
2013	843,704
2012	910,266

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

B. General Nature and Characteristics of Separate Account Business

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

NOTES TO FINANCIAL STATEMENTS

Information regarding the separate accounts of the Company as of December 31, 2015 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, 2015	$ —	$ —	$ 115,710,704	$ 115,710,704
2. Reserves as of December 31, 2015				
For accounts with assets at:				
a. Fair value	—	—	907,562,632	907,562,632
b. Amortized cost	2,062,332,258	2,256,244,471	—	4,318,576,729
c. Total reserves	$ 2,062,332,258	$ 2,256,244,471	$ 907,562,632	$ 5,226,139,361
3. By withdrawal characteristics				
a. Subject to discretionary withdrawal	$ —	$ —	$ —	$ —
b. With FV adjustment	—	—	—	—
c. At book value without FV adjustments and with current surrender charge of 5% or more	549,724,339	—	—	549,724,339
d. At fair value	—	—	907,562,632	907,562,632
e. At book value without FV adjustment and with current surrender charge less than 5%	1,512,607,919	2,256,244,471	—	3,768,852,390
f. Subtotal	2,062,332,258	2,256,244,471	907,562,632	5,226,139,361
g. Not subject to discretionary	—	—	—	—
h. Total	$ 2,062,332,258	$ 2,256,244,471	$ 907,562,632	$ 5,226,139,361
*Line 2(c) should equal line 3(h)				
4. Reserves for asset default risk in lieu of AVR	$ —	$ —	$ —	$ —

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

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

		2016	2015
a.	Transfers to Separate Accounts (Page 4, Line 1.4)	$ 429,273,060	$ 261,158,016
b.	Transfers from Separate Accounts (Page 4, Line 10)	(507,329,944)	(306,125,733)
c.	Net Transfers to (from) Separate Accounts (a)-(b)	$ (78,056,884)	$ (44,967,717)
2.	Reconciling Adjustments	—	—
3.	Transfers as reported in the Summary of Operations of the Life, Accident and Health Annual Statement (1c) + (2) = (Page 4 Line 26)	$ (78,056,884)	$ (44,967,717)

35. Loss/Claim Adjustment Expenses

The liability balance for unpaid accident and health loss/claim adjustment expenses as of December 31, 2016 and December 31, 2015 was $5,858,273 and $4,296,659 respectively, and is included in accident and health reserves. The Company incurred $4,456,755 and paid $2,895,141 of loss/claim adjustment expenses in the current year, of which $1,071,771 was attributable to insured or covered events of prior years. For the year ended December 31, 2015, $3,834,877 of loss/claim adjustment expense was incurred and $2,825,223 was paid, of which $994,317 was attributable to insured or covered events of prior years. The Company did not take into account estimated subrogation in its determination of the liability for unpaid claims or losses.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

1.3 State Regulating? ..... Iowa

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

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

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

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2010

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). 02/15/2012

3.4 By what department or departments?
Iowa (3.1) ; Washington (3.2,3.3) .....

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

12.12 Number of parcels involved 62

12.13 Total book/adjusted carrying value ..... $ 268,199,262

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

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

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

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 ..... $ 1,053,159
22.23 Other amounts paid ..... $ 0

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

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

INVESTMENT

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

24.02 If no, give full and complete information relating thereto

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

25.21	Subject to repurchase agreements	$ 0
25.22	Subject to reverse repurchase agreements	$ 0
25.23	Subject to dollar repurchase agreements	$ 0
25.24	Subject to reverse dollar repurchase agreements	$ 0
25.25	Placed under option agreements	$ 0
25.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$ 0
25.27	FHLB Capital Stock	$ 0
25.28	On deposit with states	$ 6,857,886
25.29	On deposit with other regulatory bodies	$ 0
25.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 0
25.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 0
25.32	Other	$ 0

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

1 Name of Firm or Individual	2 Affiliation
Thomas Colvin - AVP, Derivatives Analyst and Trader	I
Mike Drexler - AVP, Sr. Credit Analyst	I
Glenn Gordon - Structured Products Analyst and Trader	I
Mark Hunt - EVP and Chief Investment Officer	I
Nicholas Mocciolo - VP, Derivatives, Trading and Portfolio Strategy	I
Evan Moskovit - SVP, Head of Corporate Bonds	I
Brian Stanick - VP, Corporate Credit Portfolio Manager	I
MetLife Investment Management, LLC	U
Principal Global Investors, LLC	U
Principal Real Estate Investors, LLC	U
Schroder Investment Management North America, Inc.	U
Wellington Management Company, LLP	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
142463	MetLife Investment Management, LLC	EAU072Q8FCR1SOXGYJ21	SEC	DS
109002	Principal Global Investors, LLC	549300BABIOZPCNHMB89	SEC	DS
109008	Principal Real Estate Investors, LLC	549300MQOXJ8V8FMMS34	SEC	DS
105820	Schroder Investment Management North America, Inc.	2CKADF5K7JYB5EG0VY36	SEC	DS
106595	Wellington Management Company, LLP	549300YHP12TEZNLCX41	SEC	DS

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

29.2 If yes, complete the following schedule:

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

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

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

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds	21,500,378,573	22,572,558,367	1,072,179,794
30.2 Preferred stocks	79,949,345	79,944,668	(4,677)
30.3 Totals	21,580,327,918	22,652,503,035	1,072,175,117

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

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

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

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

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

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

32.2 If no, list exceptions:

GENERAL INTERROGATORIES

OTHER

33.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 729,455

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

1 Name	2 Amount Paid
Moody's Investor Service	266,500
Standard and Poor's	198,600

34.1 Amount of payments for legal expenses, if any? ..... $ 2,735,005

34.2 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

35.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 58,896

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

1 Name	2 Amount Paid
American Council of Life Insurers	48,746

GENERAL INTERROGATORIES

PART 2 - LIFE INTERROGATORIES

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

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

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

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

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

1.6 Individual policies:

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

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

1.7 Group policies:

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

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

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	521,212,657	539,753,111
2.2	Premium Denominator	4,421,768,855	4,587,078,783
2.3	Premium Ratio (2.1/2.2)	0.118	0.118
2.4	Reserve Numerator	116,983,578	128,465,394
2.5	Reserve Denominator	23,687,036,687	21,379,750,248
2.6	Reserve Ratio (2.4/2.5)	0.005	0.006

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

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

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

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

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

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

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

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

4.2 Net reimbursement of such expenses between reporting entities:
4.21 Paid $ 0
4.22 Received $ 4,097,468

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

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

6. FOR STOCK REPORTING ENTITIES ONLY:

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

7. Total dividends paid stockholders since organization of the reporting entity:
7.11 Cash $ 1,552,900,000
7.12 Stock $ 0

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

9.1 Does the company have variable annuities with guaranteed benefits? Yes [X] No [ ]

9.2 If 9.1 is yes, complete the following table for each type of guaranteed benefit.

Type		3	4	5	6	7	8	9
1 Guaranteed Death Benefit	2 Guaranteed Living Benefit	Waiting Period Remaining	Account Value Related to Col. 3	Total Related Account Values	Gross Amount of Reserve	Location of Reserve	Portion Reinsured	Reinsurance Reserve Credit
Return of Premium	None	N/A	N/A	263,871,029	0	Exhibit 5	None	0
5, 6, & 8 Yr Ratchet	None	N/A	N/A	691,819,715	0	Exhibit 5	None	0
Wealth Transfer Benefit	None	N/A	N/A	3,552,660	0	N/A	80%	0

10. 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:

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

10.2 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)

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

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

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

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

GENERAL INTERROGATORIES

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

12.2 If the answer to 12.1 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	179,750,186	0	0	56,175,766

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

13.1 Direct Premium Written ..... $ 390,242,167

13.2 Total Incurred Claims ..... $ 171,382,143

13.3 Number of Covered Lives 188,058

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

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.
Show amounts of life insurance in this exhibit in thousands (OMIT $000)

		1 2016	2 2015	3 2014	4 2013	5 2012
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	25,229,167	22,306,776	19,519,920	18,662,270	17,939,268
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	26,385,329	26,897,499	27,306,539	27,668,071	28,900,595
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	33,921,341	27,309,168	19,842,154	14,133,952	9,006,748
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	85,535,837	76,513,443	66,668,613	60,464,293	55,846,611
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	3,555,082	3,268,888	1,363,897	1,129,960	243,971
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	1,241,378	1,409,240	1,568,870	1,304,714	1,146,745
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)	10,217,156	8,490,598	6,231,796	6,491,444	3,166,974
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	15,013,616	13,168,726	9,164,563	8,926,118	4,557,690
	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)	336,090,049	304,346,087	12,490,436	159,801,469	152,279,805
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	3,332,139,321	3,586,137,508	2,625,875,328	2,221,118,506	1,206,886,656
16	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)	66,122,602	50,820,569	33,800,642	19,453,238	10,122,561
17.2	Group annuities (Line 20.4, Col. 7)	25,059,992	27,422,231	27,821,088	31,091,586	35,490,957
18.1	A & H-group (Line 20.4, Col. 8)	661,929,638	617,888,340	553,687,456	563,481,926	549,791,036
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)	427,253	464,048	509,124	619,368	710,184
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)					
20.	Total	4,421,768,855	4,587,078,783	3,254,184,074	2,995,566,093	1,955,281,199
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	28,835,671,479	26,471,773,498	23,890,113,403	21,998,796,568	20,571,003,954
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	26,882,660,426	24,500,366,859	21,905,610,323	20,241,697,727	18,736,018,288
23.	Aggregate life reserves (Page 3, Line 1)	23,648,336,989	21,351,903,169	18,823,869,170	17,208,716,354	15,770,255,239
24.	Aggregate A & H reserves (Page 3, Line 2)	88,287,812	31,386,287	15,518,649	8,040,704	6,145,836
25.	Deposit-type contract funds (Page 3, Line 3)	1,935,612,443	2,001,560,587	2,045,793,053	2,041,723,071	2,093,083,853
26.	Asset valuation reserve (Page 3, Line 24.01)	335,880,642	290,628,240	294,186,780	302,593,354	257,907,575
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)	2,077,383,954	2,076,501,462	2,073,335,301	1,864,719,652	1,907,619,313
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	2,478,579,969	2,804,110,325	1,903,363,297	1,581,679,890	671,813,375
	Risk-Based Capital Analysis					
30.	Total adjusted capital	2,426,600,663	2,378,534,595	2,377,574,451	2,176,654,230	2,173,963,504
31.	Authorized control level risk - based capital	293,510,632	280,374,184	250,670,217	236,192,155	223,606,404
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	76.2	77.7	77.9	79.5	80.4
33.	Stocks (Lines 2.1 and 2.2)	3.2	3.3	3.6	3.5	3.5
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	17.6	17.0	16.3	15.0	14.4
35.	Real estate (Lines 4.1, 4.2 and 4.3)					0.0
36.	Cash, cash equivalents and short-term investments (Line 5)	0.9	0.4	0.4	0.1	0.1
37.	Contract loans (Line 6)	0.2	0.2	0.3	0.3	0.4
38.	Derivatives (Page 2, Line 7)	1.1	0.5	0.4	0.2	0.0
39.	Other invested assets (Line 8)	0.7	0.8	1.1	1.3	1.2
40.	Receivables for securities (Line 9)	0.1	0.1	0.0	0.0	0.0
41.	Securities lending reinvested collateral assets (Line 10)					
42.	Aggregate write-ins for invested assets (Line 11)					
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2016	2 2015	3 2014	4 2013	5 2012
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)					
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	133,970,473	138,054,151	141,386,482	114,408,033	157,541,018
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	133,970,473	138,054,151	141,386,482	114,408,033	157,541,018
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)	130,269,702	112,167,656	65,413,900	70,214,879	60,762,652
53.	Total admitted assets (Page 2, Line 28, Col. 3)	34,289,243,454	31,806,855,857	29,151,723,813	27,220,041,375	25,467,845,135
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	1,179,730,484	1,090,994,310	1,072,676,902	1,059,187,049	1,053,423,321
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(10,238,238)	(6,348,344)	57,362,624	36,668,003	(29,888,603)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	47,521,560	(47,893,426)	14,004,838	30,338,138	39,991,767
57.	Total of above Lines 54, 55 and 56	1,217,013,806	1,036,752,540	1,144,044,364	1,126,193,190	1,063,526,485
	Benefits and Reserve Increases (Page 6)					
58.	Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15 Col. 1, minus Lines 10, 11,12, 13, 14 and 15 Cols. 9, 10 and 11)	2,206,826,639	2,001,174,790	1,861,309,654	1,619,090,198	1,577,131,232
59.	Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11)	411,392,660	393,662,799	327,971,076	369,962,457	360,390,416
60.	Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3)	265,736,406	187,460,829	(18,288,056)	79,107,126	60,679,514
61.	Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)	56,901,525	15,867,638	7,477,945	1,894,868	1,340,035
62.	Dividends to policyholders (Line 30, Col. 1)	3,790	3,613	3,570	3,589	3,784
	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	13.9	12.3	12.7	13.7	18.3
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	4.2	4.5	5.0	5.9	4.7
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	70.8	66.5	60.5	65.9	65.7
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)	26.4	25.0	27.0	26.0	26.8
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	174,911,552	123,317,433	112,784,863	122,799,455	129,441,439
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	154,569,052	131,245,543	144,970,591	143,085,695	145,618,166
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	389,581	567,679	514,291	501,559	597,420
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	766,015	867,646	978,721	1,150,384	861,849
	Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)					
72.	Industrial life (Col. 2)					
73.	Ordinary - life (Col. 3)	(108,167,557)	(117,762,788)	(1,766,431)	(47,406,860)	17,510,597
74.	Ordinary - individual annuities (Col. 4)	146,843,524	265,604,015	110,967,448	134,763,129	209,770,197
75.	Ordinary-supplementary contracts (Col. 5)	(332,152)	(560,990)	(154,632)	(259,436)	(171,969)
76.	Credit life (Col. 6)					
77.	Group life (Col. 7)	(3,839,828)	(6,925,103)	(5,390,736)	(4,729,532)	(1,591,867)
78.	Group annuities (Col. 8)	(8,646,710)	(13,545,902)	(4,214,773)	4,608,433	6,253,717
79.	A & H-group (Col. 9)	27,342,058	84,773,468	83,822,712	59,635,701	50,461,578
80.	A & H-credit (Col. 10)					
81.	A & H-other (Col. 11)	418,643	313,998	355,108	318,600	(45,425)
82.	Aggregate of all other lines of business (Col. 12)					
83.	Total (Col. 1)	53,617,978	211,896,698	183,618,696	146,930,035	282,186,828

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 2016 OF THE Symetra Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2016

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	390,595,694		71,621,871		462,217,565
2. Annuity considerations	3,332,868,915		25,059,992		3,357,928,907
3. Deposit-type contract funds	143,868,526	XXX	4,383,322	XXX	148,251,848
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	3,867,333,135		101,065,185		3,968,398,320
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit	3,099				3,099
6.2 Applied to pay renewal premiums	243				243
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	195				195
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)	3,537				3,537
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)	3,537				3,537
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	161,474,193		55,187,195		216,661,388
10. Matured endowments	89,734				89,734
11. Annuity benefits	342,283,302		8,260,720		350,544,022
12. Surrender values and withdrawals for life contracts	1,562,589,361		96,763,795		1,659,353,156
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	527,308				527,308
15. Totals	2,066,963,899		160,211,710		2,227,175,609
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	118	12,306,788			77	3,031,387			195	15,338,176
17. Incurred during current year	1,365	170,634,835			1,548	56,381,733			2,913	227,016,568
Settled during current year:										
18.1 By payment in full	1,364	161,563,927			1,518	55,187,195			2,882	216,751,123
18.2 By payment on compromised claims										
18.3 Totals paid	1,364	161,563,927			1,518	55,187,195			2,882	216,751,123
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	1,364	161,563,927			1,518	55,187,195			2,882	216,751,123
19. Unpaid Dec. 31, current year (16+17-18.6)	119	21,377,696			107	4,225,925			226	25,603,621
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	194,397	49,020,121,031		(a)	4,250	27,308,596,093			198,647	76,328,717,124
21. Issued during year	6,980	4,678,127,740			174	10,217,155,573			7,154	14,895,283,313
22. Other changes to in force (Net)	(13,170)	(2,270,297,389)			(311)	(3,604,851,068)			(13,481)	(5,875,148,457)
23. In force December 31 of current year	188,207	51,427,951,382		(a)	4,113	33,920,900,599			192,320	85,348,851,981

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	668,193,532	666,027,631		454,652,802	464,374,020
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	428,723	447,681		280,836	(216,430)
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)	428,723	447,681		280,836	(216,430)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	668,622,255	666,475,312		454,933,638	464,157,590

(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 44,645 .

EXHIBIT OF LIFE INSURANCE

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	8	9	
		Number of Policies	Amount of Insurance (a)	Number of Policies	Amount of Insurance (a)	Number of Individual Policies and Group Certificates	Amount of Insurance (a)	Policies	Certificates	Amount of Insurance (a)	Total Amount of Insurance (a)
1.	In force end of prior year			195,087	49,204,275			1,164	509,747	27,309,168	76,513,443
2.	Issued during year			5,806	4,796,460			174	228,589	10,217,156	15,013,616
3.	Reinsurance assumed				3,526						3,526
4.	Revived during year			598	228,796						228,796
5.	Increased during year (net)				54,548			2	21,032	1,338,120	1,392,668
6.	Subtotals, Lines 2 to 5			6,404	5,083,330			176	249,621	11,555,276	16,638,606
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)			201,491	54,287,605			1,340	759,368	38,864,444	93,152,049
	Deductions during year:										
10.	Death			1,313	174,302			XXX	1,392	48,683	222,985
11.	Maturity			32	363			XXX			363
12.	Disability							XXX			
13.	Expiry			1,382	153,221						153,221
14.	Surrender			8,618	1,959,451				72	2,962	1,962,413
15.	Lapse			1,249	182,897			230	86,112	4,182,844	4,365,741
16.	Conversion							XXX	XXX	XXX	
17.	Decreased (net)				201,740			1	17,589	708,614	910,354
18.	Reinsurance				1,135						1,135
19.	Aggregate write-ins for decreases										
20.	Totals (Lines 10 to 19)			12,594	2,673,109			231	105,165	4,943,103	7,616,212
21.	In force end of year (Line 9 minus Line 20)			188,897	51,614,496			1,109	654,203	33,921,341	85,535,837
22.	Reinsurance ceded end of year	XXX		XXX	23,634,739	XXX		XXX	XXX	1,404,923	25,039,662
23.	Line 21 minus Line 22	XXX		XXX	27,979,757	XXX	(b)	XXX	XXX	32,516,418	60,496,175
	DETAILS OF WRITE-INS										
0801.											
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.										
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)										
1901.											
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.										
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)										

(a) Amounts of life insurance in this exhibit shall be shown in thousands (omit 000)

(b) Group $ ..... ; Individual $ .....

EXHIBIT OF LIFE INSURANCE (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
24.	Additions by dividends	XXX		XXX	14
25.	Other paid-up insurance			6,236	33,312
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 (a)	3 Number of Policies	4 Amount of Insurance (a)
27.	Term policies - decreasing			2,910	117,634
28.	Term policies - other	2,395	1,217,927	80,882	25,929,098
29.	Other term insurance - decreasing	XXX		XXX	
30.	Other term insurance	XXX	23,451	XXX	331,225
31.	Totals (Lines 27 to 30)	2,395	1,241,378	83,792	26,377,957
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	
33.	Totals, extended term insurance	XXX	XXX	741	7,372
34.	Totals, whole life and endowment	3,411	3,555,082	104,364	25,229,167
35.	Totals (Lines 31 to 34)	5,806	4,796,460	188,897	51,614,496

CLASSIFICATION OF AMOUNT OF INSURANCE (a) 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	4,796,460		51,614,328	167
38.	Credit Life (Group and Individual)				
39.	Group	10,217,156		33,921,342	
40.	Totals (Lines 36 to 39)	15,013,616		85,535,670	167

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance (a)	3 Number of Certificates	4 Amount of Insurance (a)
41.	Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	10,183,904
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX	654,203	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 (a)	127,323

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 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)	5 Number of Policies	6 Amount of Insurance (a)	7 Number of Certifi-cates	8 Amount of Insurance (a)
48.	Waiver of Premium			9,552	877,597			637,782	31,461,472
49.	Disability Income			230	298				
50.	Extended Benefits			XXX	XXX				
51.	Other								
52.	Total		(b)	9,782	(b) 877,895		(b)	637,782	(b) 31,461,472

(a) Amounts of life insurance in this exhibit shall be shown in thousands (omit 000)

(b) See Paragraph 9 of the Annual Audited Financial Reports in the General section of the annual statement instructions

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

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	2	25		
2.	Issued during year		18		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	2	43		
	Deductions during year:				
6.	Decreased (net)		4		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)		4		
9.	In force end of year	2	39		
10.	Amount on deposit	70,106	(a) 2,589,712		(a)
11.	Income now payable				
12.	Amount of income payable	(a) 7,799	(a) 11,283	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	39,450	190,643	5,002	22,117
2.	Issued during year	1,425	27,206	4	428
3.	Reinsurance assumed				
4.	Increased during year (net)		1,501		118
5.	Totals (Lines 1 to 4)	40,875	219,350	5,006	22,663
	Deductions during year:				
6.	Decreased (net)	2,531	15,637	208	1,836
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	2,531	15,637	208	1,836
9.	In force end of year	38,344	203,713	4,798	20,827
	Income now payable:				
10.	Amount of income payable	(a) 611,521,033	XXX	XXX	(a) 8,285,466
	Deferred fully paid:				
11.	Account balance	XXX	(a) 16,276,943,875	XXX	(a) 42,770,926
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 1,511,168,732	XXX	(a) 755,814,156

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year	1,667,638	655,933,631			733	502,498
2.	Issued during year	418,231	151,473,792				
3.	Reinsurance assumed	1,663	94,454				
4.	Increased during year (net)	83,252	XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	2,170,784	XXX		XXX	733	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	419,486	XXX		XXX	81	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	419,486	XXX		XXX	81	XXX
10.	In force end of year	1,751,298	(a) 674,479,950		(a)	652	(a) 447,435

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	509	78
2.	Issued during year	18	
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	527	78
	Deductions During Year:		
6.	Decreased (net)	85	6
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	85	6
9.	In force end of year	442	72
10.	Amount of account balance	(a) 105,310,413	(a) 284,927

(a) See Paragraph 9 of the Annual Audited Financial Reports in the General 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	112,624,370
2.	Current year's realized pre-tax capital gains/(losses) of $ (31,519,602) transferred into the reserve net of taxes of $ (11,031,861)	(20,487,741)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	92,136,629
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	15,014,501
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	77,122,128

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.	2016	17,097,036	(2,082,535)		15,014,501
2.	2017	14,736,717	(3,935,282)		10,801,435
3.	2018	13,274,930	(3,550,664)		9,724,266
4.	2019	11,785,377	(2,828,086)		8,957,291
5.	2020	10,051,152	(2,090,622)		7,960,530
6.	2021	8,054,026	(1,326,089)		6,727,937
7.	2022	6,079,948	(844,771)		5,235,177
8.	2023	5,192,303	(692,993)		4,499,310
9.	2024	4,411,854	(528,743)		3,883,111
10.	2025	4,502,131	(355,188)		4,146,943
11.	2026	4,062,095	(174,010)		3,888,085
12.	2027	3,532,858	(89,477)		3,443,381
13.	2028	2,847,194	(90,901)		2,756,293
14.	2029	2,165,551	(97,328)		2,068,223
15.	2030	1,550,241	(100,931)		1,449,310
16.	2031	1,015,888	(105,309)		910,579
17.	2032	683,698	(110,957)		572,741
18.	2033	740,463	(114,112)		626,351
19.	2034	573,087	(120,117)		452,970
20.	2035	343,307	(125,721)		217,586
21.	2036	215,363	(128,870)		86,493
22.	2037	40,022	(131,662)		(91,640)
23.	2038	(70,235)	(132,485)		(202,720)
24.	2039	(94,347)	(129,615)		(223,962)
25.	2040	(77,997)	(132,075)		(210,072)
26.	2041	(50,229)	(129,681)		(179,910)
27.	2042	(29,123)	(119,601)		(148,724)
28.	2043	(8,496)	(95,228)		(103,724)
29.	2044	(328)	(68,405)		(68,733)
30.	2045	(116)	(41,582)		(41,698)
31.	2046 and Later		(14,701)		(14,701)
32.	Total (Lines 1 to 31)	112,624,370	(20,487,741)		92,136,629

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	174,360,558	33,451,329	207,811,887	82,353,583	462,769	82,816,352	290,628,240
2. Realized capital gains/(losses) net of taxes - General Account	(7,376,313)		(7,376,313)	7,605,382	(5,376,363)	2,229,019	(5,147,294)
3. Realized capital gains/(losses) net of taxes - Separate Accounts	(7,404)		(7,404)				(7,404)
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	20,702,858		20,702,858	22,285,717	4,525,006	26,810,723	47,513,581
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	45,290,744	6,361,064	51,651,808		859,157	859,157	52,510,965
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	232,970,443	39,812,393	272,782,836	112,244,682	470,569	112,715,251	385,498,088
9. Maximum reserve	207,046,601	37,317,760	244,364,361	84,391,329	7,124,952	91,516,281	335,880,642
10. Reserve objective	140,970,852	28,714,501	169,685,353	84,391,329	6,166,704	90,558,033	260,243,386
11. 20% of (Line 10 - Line 8)	(18,399,918)	(2,219,578)	(20,619,497)	(5,570,671)	1,139,227	(4,431,444)	(25,050,940)
12. Balance before transfers (Lines 8 + 11)	214,570,525	37,592,815	252,163,339	106,674,011	1,609,796	108,283,807	360,447,147
13. Transfers				(5,515,156)	5,515,156		
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero	(7,523,924)	(275,055)	(7,798,979)	(16,767,526)		(16,767,526)	(24,566,505)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	207,046,601	37,317,760	244,364,360	84,391,329	7,124,952	91,516,281	335,880,642

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	606,940,290	XXX	XXX	606,940,290	0.0000		0.0000		0.0000	
2.	1	Highest Quality	9,867,792,441	XXX	XXX	9,867,792,441	0.0004	3,947,117	0.0023	22,695,923	0.0030	29,603,377
3.	2	High Quality	9,835,050,299	XXX	XXX	9,835,050,299	0.0019	18,686,596	0.0058	57,043,292	0.0090	88,515,453
4.	3	Medium Quality	678,453,405	XXX	XXX	678,453,405	0.0093	6,309,617	0.0230	15,604,428	0.0340	23,067,416
5.	4	Low Quality	433,010,616	XXX	XXX	433,010,616	0.0213	9,223,126	0.0530	22,949,563	0.0750	32,475,796
6.	5	Lower Quality	77,551,295	XXX	XXX	77,551,295	0.0432	3,350,216	0.1100	8,530,642	0.1700	13,183,720
7.	6	In or Near Default	1,580,227	XXX	XXX	1,580,227	0.0000		0.2000	316,045	0.2000	316,045
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (Sum of Lines 1 through 8)	21,500,378,573	XXX	XXX	21,500,378,573	XXX	41,516,671	XXX	127,139,893	XXX	187,161,808
		PREFERRED STOCK										
10.	1	Highest Quality	3,000,000	XXX	XXX	3,000,000	0.0004	1,200	0.0023	6,900	0.0030	9,000
11.	2	High Quality	71,449,345	XXX	XXX	71,449,345	0.0019	135,754	0.0058	414,406	0.0090	643,044
12.	3	Medium Quality	5,500,000	XXX	XXX	5,500,000	0.0093	51,150	0.0230	126,500	0.0340	187,000
13.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
14.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
15.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	79,949,345	XXX	XXX	79,949,345	XXX	188,104	XXX	547,806	XXX	839,044
		SHORT - TERM BONDS										
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
20.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
21.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
22.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
23.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
24.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
25.		Total Short - Term Bonds (Sum of Lines 18 through 24)		XXX	XXX		XXX		XXX		XXX	
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	1,561,158	XXX	XXX	1,561,158	0.0004	624	0.0023	3,591	0.0030	4,683
27.	1	Highest Quality	3,810,076	XXX	XXX	3,810,076	0.0004	1,524	0.0023	8,763	0.0030	11,430
28.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
29.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
30.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
31.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
33.		Total Derivative Instruments	5,371,234	XXX	XXX	5,371,234	XXX	2,148	XXX	12,354	XXX	16,114
34.		Total (Lines 9 + 17 + 25 + 33)	21,585,699,152	XXX	XXX	21,585,699,152	XXX	41,706,924	XXX	127,700,053	XXX	188,016,965

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0010		0.0050		0.0065	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0035		0.0100		0.0130	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0060		0.0175		0.0225	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0105		0.0300		0.0375	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
41.		Residential Mortgages - All Other			XXX		0.0013		0.0030		0.0040	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	4,610,173,563		XXX	4,610,173,563	0.0010	4,610,174	0.0050	23,050,868	0.0065	29,966,128
44.		Commercial Mortgages - All Other - CM2 - High Quality	307,723,393		XXX	307,723,393	0.0035	1,077,032	0.0100	3,077,234	0.0130	4,000,404
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	43,754,841		XXX	43,754,841	0.0060	262,529	0.0175	765,710	0.0225	984,484
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality			XXX		0.0105		0.0300		0.0375	
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0420		0.0760		0.1200	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
50.		Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
52.		Commercial Mortgages - All Other			XXX		0.0420		0.0760		0.1200	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1700		0.1700	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	4,961,651,797		XXX	4,961,651,797	XXX	5,949,734	XXX	26,893,811	XXX	34,951,016
59.		Schedule DA Mortgages			XXX		0.0030		0.0100		0.0130	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	4,961,651,797		XXX	4,961,651,797	XXX	5,949,734	XXX	26,893,811	XXX	34,951,016

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	684,994,239	XXX	XXX	684,994,239	0.0000		0.1232 (a)	84,391,290	0.1232 (a)	84,391,290
2.		Unaffiliated - Private	246	XXX	XXX	246	0.0000		0.1600	39	0.1600	39
3.		Federal Home Loan Bank		XXX	XXX		0.0000		0.0050		0.0080	
4.		Affiliated - Life with AVR	133,970,472	XXX	XXX	133,970,472	0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1300 (a)		0.1300 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1600		0.1600	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1300		0.1300	
16.		Affiliated - All Other		XXX	XXX		0.0000		0.1600		0.1600	
17.		Total Common Stock (Sum of Lines 1 through 16)	818,964,957			818,964,957	XXX		XXX	84,391,330	XXX	84,391,330
		REAL ESTATE										
18.		Home Office Property (General Account only)					0.0000		0.0750		0.0750	
19.		Investment Properties					0.0000		0.0750		0.0750	
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1100		0.1100	
21.		Total Real Estate (Sum of Lines 18 through 20)					XXX		XXX		XXX	
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
24.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
25.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
26.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
27.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
28.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)		XXX	XXX		XXX		XXX		XXX	

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	14,198,547	XXX	XXX	14,198,547	0.0004	5,679	0.0023	32,657	0.0030	42,596
31.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
32.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
33.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
34.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	14,198,547	XXX	XXX	14,198,547	XXX	5,679	XXX	32,657	XXX	42,596
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX		0.0010		0.0050		0.0065	
39.		Mortgages - CM2 - High Quality			XXX		0.0035		0.0100		0.0130	
40.		Mortgages - CM3 - Medium Quality			XXX		0.0060		0.0175		0.0225	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0105		0.0300		0.0375	
42.		Mortgages - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
44.		Residential Mortgages - All Other		XXX	XXX		0.0013		0.0030		0.0040	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0420		0.0760		0.1200	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
48.		Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
50.		Commercial Mortgages - All Other			XXX		0.0420		0.0760		0.1200	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1700		0.1700	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
56.		Total Affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX	
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0010		0.0050		0.0065	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0035		0.0010		0.0130	
60.		Unaffiliated - In Good Standing All Other			XXX		0.0060		0.0175		0.0225	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0420		0.0760		0.1200	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1700		0.1700	
63.		Total Unaffiliated (Sum of Lines 57 through 62)			XXX		XXX		XXX		XXX	
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)			XXX		XXX		XXX		XXX	

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1300 (a)		0.1300 (a)	
66.		Unaffiliated Private		XXX	XXX		0.0000		0.1600		0.1600	
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1300		0.1300	
69.		Affiliated Other - All Other		XXX	XXX		0.0000		0.1600		0.1600	
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)		XXX	XXX		XXX		XXX		XXX	
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0750		0.0750	
72.		Investment Properties					0.0000		0.0750		0.0750	
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1100		0.1100	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)					XXX		XXX		XXX	
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit	135,207,693			135,207,693	0.0063	851,808	0.0120	1,622,492	0.0190	2,568,946
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit	264,946			264,946	0.0063	1,669	0.0120	3,179	0.0190	5,034
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)	135,472,639			135,472,639	XXX	853,478	XXX	1,625,672	XXX	2,573,980
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0037		0.0037	
82.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0120		0.0120	
83.		Other Invested Assets - Schedule BA	34,679,806	XXX		34,679,806	0.0000		0.1300	4,508,375	0.1300	4,508,375
84.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1300		0.1300	
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	34,679,806	XXX		34,679,806	XXX		XXX	4,508,375	XXX	4,508,375
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	184,350,992			184,350,992	XXX	859,157	XXX	6,166,703	XXX	7,124,951

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

Asset Valuation Reserve Replications (Synthetic) Assets

N O N E

Schedule F - Claims

N O N E

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	662,038,568	XXX	661,611,315	XXX		XXX		XXX		XXX	427,253	XXX		XXX		XXX		XXX
2. Premiums earned	661,166,824	XXX	660,753,137	XXX		XXX		XXX		XXX	413,687	XXX		XXX		XXX		XXX
3. Incurred claims	468,476,193	70.9	468,527,947	70.9							(51,754)	(12.5)						
4. Cost containment expenses	47,576	0.0	47,576	0.0														
5. Incurred claims and cost containment expenses (Lines 3 and 4)	468,523,769	70.9	468,575,523	70.9							(51,754)	(12.5)						
6. Increase in contract reserves	(168,375)	0.0	(89,628)	0.0							(78,747)	(19.0)						
7. Commissions (a)	57,443,015	8.7	57,442,334	8.7							681	0.2						
8. Other general insurance expenses	101,221,030	15.3	101,168,309	15.3							52,721	12.7						
9. Taxes, licenses and fees	16,156,600	2.4	16,145,606	2.4							10,994	2.7						
10. Total other expenses incurred	174,820,645	26.4	174,756,249	26.4							64,396	15.6						
11. Aggregate write-ins for deductions																		
12. Gain from underwriting before dividends or refunds	17,990,785	2.7	17,510,993	2.7							479,792	116.0						
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds	17,990,785	2.7	17,510,993	2.7							479,792	116.0						
DETAILS OF WRITE-INS																		
1101.																		
1102.																		
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page																		
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)																		

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
			Credit Accident and Health (Group and Individual)		5	6	7	8	9
	Total	Group Accident and Health		Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	74,254	1,260				72,994			
2. Advance premiums	3,532,780	3,532,780							
3. Reserve for rate credits	334,208	334,208							
4. Total premium reserves, current year	3,941,242	3,868,248				72,994			
5. Total premium reserves, prior year	4,108,056	4,021,496				86,560			
6. Increase in total premium reserves	(166,814)	(153,248)				(13,566)			
B. Contract Reserves:									
1. Additional reserves (a)	4,172,464	2,843,218				1,329,246			
2. Reserve for future contingent benefits									
3. Total contract reserves, current year	4,172,464	2,843,218				1,329,246			
4. Total contract reserves, prior year.	4,340,839	2,932,846				1,407,993			
5. Increase in contract reserves	(168,375)	(89,628)				(78,747)			
C. Claim Reserves and Liabilities:									
1. Total current year	200,950,417	200,450,317				500,100			
2. Total prior year	155,335,067	154,569,052				766,015			
3. Increase	45,615,350	45,881,265				(265,915)			

PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year	119,367,806	119,186,364				181,442			
1.2 On claims incurred during current year	303,493,037	303,460,318				32,719			
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	55,933,327	55,725,188				208,139			
2.2 On claims incurred during current year	145,017,090	144,725,129				291,961			
3. Test:									
3.1 Lines 1.1 and 2.1	175,301,133	174,911,552				389,581			
3.2 Claim reserves and liabilities, December 31, prior year	155,335,067	154,569,052				766,015			
3.3 Line 3.1 minus Line 3.2	19,966,066	20,342,500				(376,434)			

PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	309,399	309,399							
2. Premiums earned	309,399	309,399							
3. Incurred claims	145,190	145,190							
4. Commissions	51,132	51,132							
B. Reinsurance Ceded:									
1. Premiums written	4,611,377	4,590,949				20,428			
2. Premiums earned	4,611,377	4,590,949				20,428			
3. Incurred claims	(4,173,415)	(4,008,738)				(164,677)			
4. Commissions	2,628,289	2,628,289							

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	446,470,544		17,687,045	464,157,589
2. Beginning Claim Reserves and Liabilities	247,989,691		1,589,678	249,579,369
3. Ending Claim Reserves and Liabilities	257,710,908		1,092,412	258,803,320
4. Claims Paid	436,749,327		18,184,311	454,933,638
B. Assumed Reinsurance:				
5. Incurred Claims	145,190			145,190
6. Beginning Claim Reserves and Liabilities	33,142			33,142
7. Ending Claim Reserves and Liabilities	149,520			149,520
8. Claims Paid	28,812			28,812
C. Ceded Reinsurance:				
9. Incurred Claims	(4,008,738)		(164,677)	(4,173,415)
10. Beginning Claim Reserves and Liabilities	104,167,932		829,189	104,997,121
11. Ending Claim Reserves and Liabilities	65,638,784		597,902	66,236,686
12. Claims Paid	34,520,410		66,610	34,587,020
D. Net:				
13. Incurred Claims	450,624,472		17,851,722	468,476,194
14. Beginning Claim Reserves and Liabilities	143,854,901		760,489	144,615,390
15. Ending Claim Reserves and Liabilities	192,221,644		494,510	192,716,154
16. Claims Paid	402,257,729		18,117,701	420,375,430
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	450,672,047		17,851,722	468,523,769
18. Beginning Reserves and Liabilities	143,854,901		760,489	144,615,390
19. Ending Reserves and Liabilities	192,221,644		494,510	192,716,154
20. Paid Claims and Cost Containment Expenses	402,305,304		18,117,701	420,423,005

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
0399999. Total General Account - U.S. Affiliates											
0699999. Total General Account - Non-U.S. Affiliates											
0799999. Total General Account - Affiliates											
66109	35-0838945	06/10/1988	Midwestern United Life Insurance Company	IN	ACO/I		2,272,416	22,321			
66168	41-0417830	06/01/1981	Minnesota Mutual Life Insurance Company	MN	OTH/G	441,782		6,005			
86231	39-0989781	12/01/2001	Transamerica Life Insurance Company	IA	CO/I	186,544,645	95,750,743		6,000		95,750,743
0899999. General Account - U.S. Non-Affiliates						186,986,427	98,023,159	28,326	6,000		95,750,743
1099999. Total General Account - Non-Affiliates						186,986,427	98,023,159	28,326	6,000		95,750,743
1199999. Total General Account						186,986,427	98,023,159	28,326	6,000		95,750,743
1499999. Total Separate Accounts - U.S. Affiliates											
1799999. Total Separate Accounts - Non-U.S. Affiliates											
1899999. Total Separate Accounts - Affiliates											
2199999. Total Separate Accounts - Non-Affiliates											
2299999. Total Separate Accounts											
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)						186,986,427	98,023,159	28,326	6,000		95,750,743
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)											
9999999 - Totals						186,986,427	98,023,159	28,326	6,000		95,750,743

SCHEDULE S - PART 1 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Premiums	8 Unearned Premiums	9 Reserve Liability Other Than for Unearned Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
0399999. Total - U.S. Affiliates											
0699999. Total - Non-U.S. Affiliates											
0799999. Total - Affiliates											
67369	59-1031071	05/01/2015	CIGNA Health and Life Insurance Company	CT	OTH/G	309,400			149,520		
0899999. U.S. Non-Affiliates						309,400			149,520		
1099999. Total - Non-Affiliates						309,400			149,520		
1199999. Total U.S. (Sum of 0399999 and 0899999)						309,400			149,520		
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)											
9999999 - Totals						309,400			149,520		

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	69,887	
0199999. Life and Annuity - U.S. Affiliates - Captive					69,887	
0399999. Total Life and Annuity - U.S. Affiliates					69,887	
0699999. Total Life and Annuity - Non-U.S. Affiliates						
0799999. Total Life and Annuity - Affiliates					69,887	
86258	13-2572994	06/01/2004	GenRe Life & Health Corporation	CT		350,000
86258	13-2572994	01/01/2009	GenRe Life & Health Corporation	CT		26,000
88340	59-2859797	02/01/2013	Hannover Life Reassurance Company of America	FL		127,391
70815	06-0838648	01/01/2011	Hartford Life and Accident Insurance Company	CT		4,465
74780	86-0214103	07/01/1987	Integrity Life Insurance Company	OH		16,500
65676	35-0472300	02/01/1982	Lincoln National Life Insurance Co.	IN		99,537
65676	35-0472300	01/01/1984	Lincoln National Life Insurance Co.	IN		40,188
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN	405,306	400,000
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	49,891	
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	430,842	665,000
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO	50,033	160,000
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	565,151	710,000
93572	43-1235868	07/01/2002	RGA Reinsurance Company	MO		115,000
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO		148,750
93572	43-1235868	07/01/2008	RGA Reinsurance Company	MO		4,940
93572	43-1235868	09/01/2008	RGA Reinsurance Company	MO	504,634	2,174,500
93572	43-1235868	01/01/2009	RGA Reinsurance Company	MO		26,000
93572	43-1235868	07/01/2012	RGA Reinsurance Company	MO		48,790
93572	43-1235868	01/01/2014	RGA Reinsurance Company	MO	22,750	982,593
93572	43-1235868	12/01/2014	RGA Reinsurance Company	MO	226,165	77,695
93572	43-1235868	10/01/2016	RGA Reinsurance Company	MO		26,542
64688	75-6020048	07/01/2008	SCOR Global Life Americas Reinsurance Company	DE		4,940
64688	75-6020048	09/01/2008	SCOR Global Life Americas Reinsurance Company	DE	22,507	
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO		250,000
71706	57-0290111	06/01/1970	Standard Life and Casualty Insurance Company	UT	736	
82627	06-0839705	12/01/1995	Swiss Re Life & Health America, Inc.	CT	44,802	127,715
82627	06-0839705	03/01/2002	Swiss Re Life & Health America, Inc.	CT		148,243
82627	06-0839705	01/01/2006	Swiss Re Life & Health America, Inc.	CT		42,500
82627	06-0839705	07/01/2008	Swiss Re Life & Health America, Inc.	CT		9,880
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	CT	58,571	40,500
82627	06-0839705	02/01/2013	Swiss Re Life & Health America, Inc.	CT		84,927
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	145,451	21,250
0899999. Life and Annuity - U.S. Non-Affiliates					2,526,839	6,933,846
1099999. Total Life and Annuity - Non-Affiliates					2,526,839	6,933,846
1199999. Total Life and Annuity					2,596,726	6,933,846
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	6,345,083	3,562,684
70815	06-0838648	01/01/2011	Hartford Life and Accident Insurance Company	CT		303
18975	04-3149694	01/01/2014	Harvard Pilgrim Health Care Insurance Company	MA	435,155	741,191
65676	35-0472300	01/01/1995	Lincoln National Life Insurance Co.	IN	5,590	
42307	13-3138390	01/01/2011	Navigators Insurance Company	NY	930,868	108,453
68381	36-0883760	04/01/2012	Reliance Standard Life Insurance Company	IL	134,606	91,325
93572	43-1235868	01/01/2013	RGA Reinsurance Company	MO	3,750	224,997
93572	43-1235868	01/01/2014	RGA Reinsurance Company	MO		17,697
93572	43-1235868	10/01/2014	RGA Reinsurance Company	MO		42,800
93572	43-1235868	01/01/2015	RGA Reinsurance Company	MO		3,142
93572	43-1235868	10/01/2015	RGA Reinsurance Company	MO	352,295	2,887,214
93572	43-1235868	01/01/2016	RGA Reinsurance Company	MO		91,994
93572	43-1235868	10/01/2016	RGA Reinsurance Company	MO	3,441	180,963
82627	06-0839705	07/01/2016	Swiss Re Life and Health America, Inc	CT	23,475	
1999999. Accident and Health - U.S. Non-Affiliates					8,234,263	7,952,763
2199999. Total Accident and Health - Non-Affiliates					8,234,263	7,952,763
2299999. Total Accident and Health					8,234,263	7,952,763
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					10,830,989	14,886,609
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)						
9999999 Totals - Life, Annuity and Accident and Health					10,830,989	14,886,609

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	WA	CO/I	AXXX	635,762,198	179,750,186	170,336,835	12,449,837				123,574,420
0199999. General Account - Authorized U.S. Affiliates - Captive							635,762,198	179,750,186	170,336,835	12,449,837				123,574,420
0399999. Total General Account - Authorized U.S. Affiliates							635,762,198	179,750,186	170,336,835	12,449,837				123,574,420
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates							635,762,198	179,750,186	170,336,835	12,449,837				123,574,420
68365	04-2729166	07/01/1999	AXA Re Insurance Company	DE	YRT/I	VSAA				46,372				
68365	04-2729166	07/01/2000	AXA Re Insurance Company	DE	YRT/I	VSAA				67,500				
80659	38-0397420	07/01/2008	Canada Life Assurance Company	MI	YRT/I	AXXX	3,843,320	6,960	6,188	10,412				
80659	38-0397420	07/01/2008	Canada Life Assurance Company	MI	YRT/I	OL	470,000	656	627	300				
80659	38-0397420	07/01/2008	Canada Life Assurance Company	MI	YRT/I	XXX	3,500	4	4	3				
80659	38-0397420	05/01/2015	Canada Life Assurance Company	MI	YRT/I	AXXX	348,076,599	498,094	207,304	213,012				
60348	22-1771521	01/01/2009	Chubb Tempest Life Reinsurance Ltd	CT	ADB/I	XXX				1,095				
60348	22-1771521	01/01/2009	Chubb Tempest Life Reinsurance Ltd	CT	YRT/I	XXX	65,068,447	124,154	111,636	164,433				
62308	06-0303370	01/01/1995	Connecticut General Life Insurance Co (CIGNA)	CT	YRT/I	VSAA				438				
62308	06-0303370	07/01/1996	Connecticut General Life Insurance Co (CIGNA)	CT	YRT/I	VSAA				11,099				
86258	13-2572994	12/01/1986	GenRe Life & Health Corporation	CT	DIS/I	OL				56				
86258	13-2572994	12/01/1986	GenRe Life & Health Corporation	CT	YRT/I	OL	959,757	3,501	3,173	21,840				
86258	13-2572994	12/01/1986	GenRe Life & Health Corporation	CT	YRT/I	AXXX	19,868,770	43,071	38,987	105,126				
86258	13-2572994	12/01/1986	GenRe Life & Health Corporation	CT	YRT/I	XXX	250,000	1,217	1,108	1,867				
86258	13-2572994	06/01/2004	GenRe Life & Health Corporation	CT	DIS/I	XXX				82				
86258	13-2572994	06/01/2004	GenRe Life & Health Corporation	CT	YRT/I	XXX	113,275,250	339,540	355,868	350,673				
86258	13-2572994	06/01/2004	GenRe Life & Health Corporation	CT	YRT/I	AXXX	2,522,791	20,181	19,637	22,857				
86258	13-2572994	06/01/2004	GenRe Life & Health Corporation	CT	YRT/I	OL	250,000	1,008	913	969				
86258	13-2572994	01/01/2009	GenRe Life & Health Corporation	CT	ADB/I	XXX				2,945				
86258	13-2572994	01/01/2009	GenRe Life & Health Corporation	CT	YRT/I	XXX	95,868,881	168,493	151,844	214,241				
86258	13-2572994	01/01/2009	GenRe Life & Health Corporation	CT	YRT/I	AXXX	177,228	383		656				
86258	13-2572994	07/01/2012	GenRe Life & Health Corporation	CT	YRT/I	AXXX	68,954,528	192,038	176,422	223,855				
86258	13-2572994	07/01/2012	GenRe Life & Health Corporation	CT	YRT/I	AXXX	6,230,901	691	12,640	4,313				
88340	59-2859797	02/01/2013	Hannover Life Reassurance Company of America	FL	YRT/I	OL	249,126,889	268,174	204,203	299,324				
88340	59-2859797	05/01/2015	Hannover Life Reassurance Company of America	FL	YRT/I	AXXX	310,265,549	458,486	207,265	163,342				
70815	06-0838648	01/01/2006	Hartford Life and Accident Insurance Company	CT	CO/G	OL	340,100							
70815	06-0838648	01/01/2011	Hartford Life and Accident Insurance Company	CT	CO/G	OL	109,895,696			225,695				
74780	86-0214103	07/01/1987	Integrity Life Insurance Company	OH	MCO/I	OL	15,125,409			191,970			404,643	
65676	35-0472300	01/01/1963	Lincoln National Life Insurance Co.	IN	YRT/I	OL	386			3				
65676	35-0472300	02/01/1982	Lincoln National Life Insurance Co.	IN	YRT/I	OL	706,510	3,509	3,577	16,375				
65676	35-0472300	03/01/1983	Lincoln National Life Insurance Co.	IN	YRT/I	OL	100,000		1,407	1,104				
65676	35-0472300	01/01/1984	Lincoln National Life Insurance Co.	IN	ADB/I	OL				1,205				
65676	35-0472300	01/01/1984	Lincoln National Life Insurance Co.	IN	YRT/I	OL	84,291,319	69,545	74,589	831,858				
65676	35-0472300	10/31/1985	Lincoln National Life Insurance Co.	IN	CO/I	OL	21,663,214	149,643	157,857	45,243				
65676	35-0472300	11/01/1986	Lincoln National Life Insurance Co.	IN	YRT/I	OL	37,141			319				
65676	35-0472300	07/01/1998	Lincoln National Life Insurance Co.	IN	YRT/I	XXX	2,000,000	9,751	11,307	12,534				
65676	35-0472300	07/01/1998	Lincoln National Life Insurance Co.	IN	YRT/I	OL	100,000	289	268	523				
65676	35-0472300	07/01/1998	Lincoln National Life Insurance Co.	IN	YRT/I	XXX	4,300,000	31,245	28,461	39,872				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN	ADB/I	XXX				985				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN	CO/I	XXX	1,027,735,664	22,941,058	26,231,598	1,354,102				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN	YRT/I	AXXX	2,195,560	12,669	244	35,202				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN	YRT/I	XXX	22,372,660	165,426	47,449	482,828				
65676	35-0472300	01/01/1983	Lincoln National Life Insurance Co.	IN	ACO/I	FL		4,031,511	4,139,200	41,551				
66346	58-0828824	12/01/1988	Munich American Reassurance Company	GA	CO/I	OL	674,996	812	1,011	5,883				
66346	58-0828824	12/01/1988	Munich American Reassurance Company	GA	DIS/I	OL				635				
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	DIS/I	XXX				439				
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	DIS/I	AXXX				173				
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	XXX	94,002,500	537,205	527,235	504,334				
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	AXXX	14,099,494	33,516	32,593	67,427				
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	OL	4,608,398	6,400	5,820	29,872				
66346	58-0828824	04/02/2007	Munich American Reassurance Company	GA	YRT/I	OL	488,899			117				

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
66346	58-0828824	07/01/1999	Munich American Reassurance Company	GA	YRT/I	VSAA				111,610				
88099	75-1608507	05/01/2015	Optimum Re Insurance Company	TX	YRT/I	AXXX	191,286,426	274,263	120,442	148,857				
93572	43-1235868	11/01/1988	RGA Reinsurance Company	MO	YRT/I	OL	1,162,485	1,296	1,438	6,789				
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	YRT/I	OL	5,793,734	36,946	35,659	88,901				
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	YRT/I	XXX	300,000	4,817	4,370	6,230				
93572	43-1235868	04/15/1996	RGA Reinsurance Company	MO	YRT/I	OL	10,401,098	55,995	54,608	76,958				
93572	43-1235868	04/15/1996	RGA Reinsurance Company	MO	YRT/I	AXXX	1,617,303	46,642	41,386	58,047				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	ADB/I	XXX				2,548				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	CO/I	XXX	2,135,194,863	36,419,100	40,974,667	4,775,006				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	YRT/I	XXX	27,557,500	649,086	735,865	101,732				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	YRT/I	AXXX	63,802	626	573	929				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	YRT/I	OL	2,597,892	9,966	11,213	17,560				
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO	ADB/I	XXX				338				
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO	CO/I	XXX	203,153,384	2,354,494	2,589,206	482,911				
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO	YRT/I	XXX	125,000	289	267	415				
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO	YRT/I	AXXX	34,868	26	23	449				
93572	43-1235868	02/01/2002	RGA Reinsurance Company	MO	ADB/I	AXXX				163				
93572	43-1235868	02/01/2002	RGA Reinsurance Company	MO	YRT/I	AXXX	45,540,352	542,228	550,525	270,536				
93572	43-1235868	02/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	940,749	3,877	3,561	2,729				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	ADB/I	XXX				2,252				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	CO/I	XXX	4,907,030,681	144,610,838	149,650,211	8,534,531				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	DIS/I	XXX				(48)				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	YRT/I	XXX	28,998,750	393,694		456,787				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	YRT/I	AXXX	3,349,969	5,958	5,335	12,591				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	7,837,047	17,678	17,627	33,511				
93572	43-1235868	07/01/2002	RGA Reinsurance Company	MO	CO/I	XXX	189,637,400	3,895,021	3,924,300	740,184				
93572	43-1235868	07/01/2002	RGA Reinsurance Company	MO	CO/I	XXX	1,587,500	48,446	48,927	8,380				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	ADB/I	XXX				1,199				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	CO/I	XXX	1,789,513,627	29,710,163	29,984,053	3,255,491				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	YRT/I	OL	4,856,890	8,074	7,622	13,998				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	YRT/I	XXX	23,963,126	202,470		263,884				
93572	43-1235868	07/01/2008	RGA Reinsurance Company	MO	YRT/I	AXXX	31,532,311	128,750	119,391	212,308				
93572	43-1235868	07/01/2008	RGA Reinsurance Company	MO	YRT/I	OL	2,393,718	4,778	4,417	6,000				
93572	43-1235868	09/01/2008	RGA Reinsurance Company	MO	ADB/I	OL				299				
93572	43-1235868	09/01/2008	RGA Reinsurance Company	MO	ADB/I	XXX				6,054				
93572	43-1235868	09/01/2008	RGA Reinsurance Company	MO	YRT/I	OL	20,432,600	15,515	14,221	24,675				
93572	43-1235868	09/01/2008	RGA Reinsurance Company	MO	YRT/I	XXX	4,990,302,028	5,527,742	4,537,230	4,964,499				
93572	43-1235868	01/01/2009	RGA Reinsurance Company	MO	ADB/I	XXX				2,525				
93572	43-1235868	01/01/2009	RGA Reinsurance Company	MO	YRT/I	XXX	101,397,858	188,391	171,743	254,639				
93572	43-1235868	07/01/2012	RGA Reinsurance Company	MO	YRT/I	AXXX	246,146,813	783,264	742,290	934,262				
93572	43-1235868	07/01/2012	RGA Reinsurance Company	MO	YRT/I	OL	100,000			48				
93572	43-1235868	03/01/2013	RGA Reinsurance Company	MO	YRT/I	XXX	61,290,000	73,667	65,049	61,160				
93572	43-1235868	05/01/2015	RGA Reinsurance Company	MO	YRT/I	AXXX	489,101,289	759,068	336,066	383,588				
93572	43-1235868	05/01/2015	RGA Reinsurance Company	MO	YRT/I	OL	50,000			24				
93572	43-1235868	01/01/2013	RGA Reinsurance Company	MO	YRT/G	OL		282,960	282,722	(14)				
93572	43-1235868	01/01/2014	RGA Reinsurance Company	MO	YRT/G	OL	957,786,636			4,632,488				
93572	43-1235868	12/01/2014	RGA Reinsurance Company	MO	YRT/G	OL	176,400,000			5,074,654				
93572	43-1235868	10/01/2016	RGA Reinsurance Company	MO	YRT/G	OL	160,500,000			(4,280,478)				
97071	13-3126819	04/01/1985	SCOR Global Life Americas Reinsurance Company	DE	ADB/I	OL				93				
97071	13-3126819	04/01/1985	SCOR Global Life Americas Reinsurance Company	DE	CO/I	OL	2,414,623	8,992	8,073	50,498				
97071	13-3126819	04/01/1985	SCOR Global Life Americas Reinsurance Company	DE	DIS/I	OL				390				
97071	13-3126819	04/01/1985	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	50,000			1,482				
97071	13-3126819	04/01/1985	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXX	250,000	1,211	1,103	2,347				
97071	13-3126819	07/01/1986	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	67,464	169	157	676				
97071	13-3126819	01/01/1989	SCOR Global Life Americas Reinsurance Company	DE	CO/I	OL	4,530,317	10,875	22,996	53,953				
97071	13-3126819	01/01/1989	SCOR Global Life Americas Reinsurance Company	DE	DIS/I	OL				294				

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
97071	13-3126819	01/01/1993	SCOR Global Life Americas Reinsurance Company	DE	DIS/I	OL				128				
97071	13-3126819	01/01/1993	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	4,780,495	17,787	18,821	63,570				
97071	13-3126819	01/01/1993	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	AXXX	2,699,993	4,303	3,962	23,043				
97071	13-3126819	06/01/1996	SCOR Global Life Americas Reinsurance Company	DE	DIS/I	OL				530				
97071	13-3126819	06/01/1996	SCOR Global Life Americas Reinsurance Company	DE	DIS/I	AXXX				9				
97071	13-3126819	06/01/1996	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	17,270,137	29,065	29,173	113,496				
97071	13-3126819	06/01/1996	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXX	1,012,181	5,666	6,231	7,008				
97071	13-3126819	06/01/1996	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	AXXX	2,953,426	5,539	5,181	23,578				
97071	13-3126819	01/01/1998	SCOR Global Life Americas Reinsurance Company	DE	DIS/I	XXX				36				
97071	13-3126819	01/01/1998	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	AXXX	5,174,915	11,061	10,077	20,144				
97071	13-3126819	01/01/1998	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXX	44,060,000	192,144	187,273	223,114				
97071	13-3126819	01/01/1998	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	409,587	600	557	3,068				
97071	13-3126819	03/01/2003	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXX	18,525,000	69,081	65,258	53,175				
97071	13-3126819	03/01/2003	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	AXXX	4,308,390	39,027	34,636	42,828				
97071	13-3126819	03/01/2003	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	100,000	133	124	169				
64688	75-6020048	03/01/2003	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	AXXX	2,980,217	6,460	5,848	9,413				
97071	13-3126819	01/01/2006	SCOR Global Life Americas Reinsurance Company	DE	ADB/I	XXX				82				
97071	13-3126819	01/01/2006	SCOR Global Life Americas Reinsurance Company	DE	CO/I	XXX	38,238,421	730,637	736,087	120,914				
97071	13-3126819	01/01/2006	SCOR Global Life Americas Reinsurance Company	DE	DIS/I	XXX				381				
97071	13-3126819	01/01/2006	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXX	25,500	204		237				
97071	13-3126819	01/01/2006	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	AXXX	265,759	742	312	1,083				
97071	13-3126819	01/01/2006	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	25,500	56	51	40				
64688	75-6020048	07/01/2008	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	AXXX	13,114,163	18,725	17,605	29,629				
64688	75-6020048	07/01/2008	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXX	48,250	84	70	70				
64688	75-6020048	07/01/2008	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	470,000	656	627	297				
64688	75-6020048	09/01/2008	SCOR Global Life Americas Reinsurance Company	DE	ADB/I	XXX				268				
64688	75-6020048	09/01/2008	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	AXXX	2,483,519	5,397	698	10,368				
64688	75-6020048	09/01/2008	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	776,250	243	202	282				
64688	75-6020048	09/01/2008	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXX	470,796,246	477,366	349,237	398,111				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	ADB/I	XXX				95				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	CO/I	XXX	174,402,364	2,657,186	2,648,008	244,547				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	DIS/I	XXX				459				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	YRT/I	AXXX	589,290	2,009	617	2,749				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	YRT/I	OL	756,060	1,344	1,263	1,063				
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	ADB/I	XXX				434				
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	CO/I	XXX	923,800,041	23,220,755	24,228,414	1,051,602				
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	DIS/I	XXX				5,245				
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	AXXX	33,371,389	89,822	91,518	75,843				
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	OL	2,221,704	5,950	5,723	4,051				
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	XXX	8,635,000	21,052	11,278	45,724				
68713	84-0499703	09/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	AXXX	3,355,650	38,925	34,913	41,002				
82627	06-0839705	12/01/1971	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	12,667	319	302	417				
82627	06-0839705	06/25/1979	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	159,188		3,164	5,510				
82627	06-0839705	01/01/1980	Swiss Re Life & Health America, Inc.	CT	CO/I	OL	199,000		4,563	6,379				
82627	06-0839705	07/01/1980	Swiss Re Life & Health America, Inc.	CT	CO/I	OL	49,000		3,960	2,907				
82627	06-0839705	02/01/1982	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	156,301	613	3,483	9,335				
82627	06-0839705	07/01/1984	Swiss Re Life & Health America, Inc.	CT	ADB/I	OL				4				
82627	06-0839705	07/01/1984	Swiss Re Life & Health America, Inc.	CT	ADB/I	OL				57				
82627	06-0839705	07/01/1984	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	5,581,703	20,944	19,712	75,707				
82627	06-0839705	07/01/1984	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	6,338,987	23,599	25,446	107,328				
82627	06-0839705	01/01/1985	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	511,774	1,531	1,703	13,721				
82627	06-0839705	04/01/1985	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	664,397	780	773	9,957				
82627	06-0839705	04/01/1985	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	186,418	4,699	4,731	6,038				
82627	06-0839705	04/01/1985	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	960,000	10,545	13,107	18,753				
82627	06-0839705	07/01/1986	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	2,959,066	8,523	12,501	30,123				
82627	06-0839705	01/01/1987	Swiss Re Life & Health America, Inc.	CT	YRT/I	AXXX	143,017	1,430	1,321	6,749				

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	01/01/1987	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	351,286	5,793	5,259	9,434				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	CT	ADB/I	XXX				11				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	7,560,669	32,299	45,521	98,206				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	CT	YRT/I	XXX	12,400,000	62,831	72,567	87,858				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	CT	YRT/I	AXXX	873,608	2,529	2,308	13,911				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	CT	YRT/I	AXXX	2,887,613	3,035	2,823	16,269				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	25,651,875	44,200	44,592	209,331				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	3,288,946	25,068	23,269	34,074				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	CT	YRT/I	XXX	14,927,181	49,934	48,119	64,558				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	26,141,314	50,001	62,699	200,838				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	CT	YRT/I	XXX	37,710,181	279,447	273,024	379,384				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	CT	YRT/I	AXXX	4,836,565	6,824	7,802	32,447				
82627	06-0839705	01/01/1994	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL				52,375				
82627	06-0839705	12/01/1995	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	187,645,236			1,497,454				
82627	06-0839705	03/01/2002	Swiss Re Life & Health America, Inc.	CT	YRT/I	AXXX	27,635,532	109,614	114,133	258,821				
82627	06-0839705	03/01/2002	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	75,000	71	67	181				
82627	06-0839705	01/01/2006	Swiss Re Life & Health America, Inc.	CT	ADB/I	XXX				179				
82627	06-0839705	01/01/2006	Swiss Re Life & Health America, Inc.	CT	CO/I	XXX	108,133,242	2,559,209	2,472,743	253,633				
82627	06-0839705	01/01/2006	Swiss Re Life & Health America, Inc.	CT	YRT/I	XXX	3,027,500	26,401		26,064				
82627	06-0839705	04/01/2007	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	4,792,033			32,077				
82627	06-0839705	07/01/2008	Swiss Re Life & Health America, Inc.	CT	YRT/I	AXXX	26,488,340	57,921	53,797	101,422				
82627	06-0839705	07/01/2008	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	470,000	656	627	392				
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	CT	ADB/I	OL				34				
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	CT	ADB/I	XXX				870				
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	3,345,150	2,514	2,192	2,915				
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	CT	YRT/I	XXX	856,992,209	944,673	746,370	1,044,755				
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	CT	YRT/I	AXXX	2,719,790	5,753	1,059	15,186				
82627	06-0839705	07/01/2012	Swiss Re Life & Health America, Inc.	CT	YRT/I	AXXX	467,306,594	1,302,130	1,195,972	1,265,830				
82627	06-0839705	07/01/2012	Swiss Re Life & Health America, Inc.	CT	YRT/I	AXXX	40,500,865	4,492	82,161	20,679				
82627	06-0839705	02/01/2013	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	170,115,104	183,588	140,330	215,921				
82627	06-0839705	05/01/2015	Swiss Re Life & Health America, Inc.	CT	YRT/I	AXXX	338,835,566	545,691	211,127	261,036				
82627	06-0839705	04/01/1995	Swiss Re Life & Health America, Inc.	CT	YRT/I	VSAA				384				
82627	06-0839705	06/01/2012	Swiss Re Life & Health America, Inc.	CT	YRT/I	VSAA				2,023				
82627	06-0839705	07/01/1996	Swiss Re Life & Health America, Inc.	CT	YRT/I	VSAA				15,463				
86231	39-0989781	01/01/1980	Transamerica Occidental Life Insurance Company	IA	YRT/I	OL	46,481		2,169	5,615				
86231	39-0989781	02/01/1982	Transamerica Occidental Life Insurance Company	IA	YRT/I	OL	763,272	5,249	4,837	22,966				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	ADB/I	XXX				464				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	CO/I	XXX	699,184,395	14,812,556	14,590,563	1,079,707				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	DIS/I	XXX				3,641				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	YRT/I	XXX	11,169,295	42,233	5,512	43,563				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	YRT/I	AXXX	3,530,440	10,711	5,891	25,920				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	YRT/I	OL	1,570,488	3,124	2,901	5,099				
0899999. General Account - Authorized U.S. Non-Affiliates							24,403,787,194	306,100,154	316,636,735	47,990,851			404,643	
1099999. Total General Account - Authorized Non-Affiliates							24,403,787,194	306,100,154	316,636,735	47,990,851			404,643	
1199999. Total General Account Authorized							25,039,549,392	485,850,340	486,973,570	60,440,688			404,643	123,574,420
1499999. Total General Account - Unauthorized U.S. Affiliates														
1799999. Total General Account - Unauthorized Non-U.S. Affiliates														
1899999. Total General Account - Unauthorized Affiliates														
71706	57-0290111	06/01/1970	Standard Life and Casualty Insurance Company	UT	YRT/I	OL	112,414			6,259				
1999999. General Account - Unauthorized U.S. Non-Affiliates							112,414			6,259				
00000	AA-3194154	05/01/2003	Chubb Tempest Life Reinsurance Ltd	BMU	YRT/I	VSAA				447,358				
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates										447,358				
2199999. Total General Account - Unauthorized Non-Affiliates							112,414			453,617				
2299999. Total General Account Unauthorized							112,414			453,617				
2599999. Total General Account - Certified U.S. Affiliates														

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified Affiliates														
3299999. Total General Account - Certified Non-Affiliates														
3399999. Total General Account Certified														
3499999. Total General Account Authorized, Unauthorized and Certified							25,039,661,806	485,850,340	486,973,570	60,894,305			404,643	123,574,420
3799999. Total Separate Accounts - Authorized U.S. Affiliates														
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
4199999. Total Separate Accounts - Authorized Affiliates														
4499999. Total Separate Accounts - Authorized Non-Affiliates														
4599999. Total Separate Accounts Authorized														
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates														
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates														
5299999. Total Separate Accounts - Unauthorized Affiliates														
5599999. Total Separate Accounts - Unauthorized Non-Affiliates														
5699999. Total Separate Accounts Unauthorized														
5999999. Total Separate Accounts - Certified U.S. Affiliates														
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates														
6399999. Total Separate Accounts - Certified Affiliates														
6699999. Total Separate Accounts - Certified Non-Affiliates														
6799999. Total Separate Accounts Certified														
6899999. Total Separate Accounts Authorized, Unauthorized and Certified														
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)							25,039,661,806	485,850,340	486,973,570	60,446,947			404,643	123,574,420
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)										447,358				
9999999 - Totals							25,039,661,806	485,850,340	486,973,570	60,894,305			404,643	123,574,420

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates													
0699999. Total General Account - Authorized Non-U.S. Affiliates													
0799999. Total General Account - Authorized Affiliates													
70815	06-0838648	01/01/2011	Hartford Life and Accident Insurance Company	CT	CO/G	A	76,483						
70815	06-0838648	03/01/2011	Hartford Life and Accident Insurance Company	CT	CO/G	LTDI			1,004,011				
65676	35-0472300	10/05/1987	Lincoln National Life Insurance Company	IN	CO/G	A	3,823						
65676	35-0472300	01/01/1995	Lincoln National Life Insurance Company	IN	OTH/I	LTDI	20,428		619,549				
42307	13-3138390	01/01/2011	Navigators Insurance Company	NY	CO/G	SLEL	1,415,155		2,033				
68381	36-0883760	01/01/1999	Reliance Standard Life Insurance Company	IL	CO/G	LTDI			28,386,449				
68381	36-0883760	01/01/2006	Reliance Standard Life Insurance Company	IL	CO/G	LTDI			6,108,850				
68381	36-0883760	01/01/2012	Reliance Standard Life Insurance Company	IL	CO/G	LTDI	353,732		546,631				
68381	36-0883760	01/01/2012	Reliance Standard Life Insurance Company	IL	CO/G	STDI	20,552						
68381	36-0883760	04/01/2012	Reliance Standard Life Insurance Company	IL	CO/G	LTDI	(25,930,377)		9,703,096				
68381	36-0883760	04/01/2012	Reliance Standard Life Insurance Company	IL	CO/G	STDI	171						
68381	36-0883760	07/01/2013	Reliance Standard Life Insurance Company	IL	CO/G	LTDI	842,875		2,745,750				
68381	36-0883760	07/01/2013	Reliance Standard Life Insurance Company	IL	CO/G	STDI	350,580		38,969				
93572	43-1235868	10/01/2012	RGA Reinsurance Company	MO	OTH/G	SLEL	(25,186)						
93572	43-1235868	10/01/2013	RGA Reinsurance Company	MO	OTH/G	SLEL	(25,521)						
93572	43-1235868	10/01/2014	RGA Reinsurance Company	MO	OTH/G	SLEL	1,228,762						
93572	43-1235868	01/01/2015	RGA Reinsurance Company	MO	OTH/G	SLEL	74,226						
93572	43-1235868	10/01/2015	RGA Reinsurance Company	MO	OTH/G	SLEL	10,817,168						
93572	43-1235868	01/01/2016	RGA Reinsurance Company	MO	OTH/G	SLEL	428,265						
93572	43-1235868	10/01/2016	RGA Reinsurance Company	MO	OTH/G	SLEL	201,235						
93572	43-1235868	01/01/2013	RGA Reinsurance Company	MO	CO/G	SD	608,242						
93572	43-1235868	01/01/2014	RGA Reinsurance Company	MO	YRT/G	A	122,686						
93572	43-1235868	01/01/2016	RGA Reinsurance Company	MO	CO/G	LTDI	76,776		5,061				
82627	06-0839705	07/01/2016	Swiss Re Life and Health America, Inc	CT	CO/G	LTDI	376,930		862,232				
70408	81-0170040	11/01/2015	Union Security Insurance Company	MO	CO/G	LTDI			56,297				
0899999. General Account - Authorized U.S. Non-Affiliates							(8,962,995)		50,078,928				
1099999. Total General Account - Authorized Non-Affiliates							(8,962,995)		50,078,928				
1199999. Total General Account Authorized							(8,962,995)		50,078,928				
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	COFW/G	SLEL	2,626,858						
60134	38-3291563	01/01/2015	Alliance Health and Life Insurance Company	MI	COFW/G	SLEL	10,763,958						
1999999. General Account - Unauthorized U.S. Non-Affiliates							13,390,816						
2199999. Total General Account - Unauthorized Non-Affiliates							13,390,816						
2299999. Total General Account Unauthorized							13,390,816						
2599999. Total General Account - Certified U.S. Affiliates													
2899999. Total General Account - Certified Non-U.S. Affiliates													
2999999. Total General Account - Certified Affiliates													
3299999. Total General Account - Certified Non-Affiliates													
3399999. Total General Account Certified													
3499999. Total General Account Authorized, Unauthorized and Certified							4,427,821		50,078,928				
3799999. Total Separate Accounts - Authorized U.S. Affiliates													
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates													
4199999. Total Separate Accounts - Authorized Affiliates													
4499999. Total Separate Accounts - Authorized Non-Affiliates													
4599999. Total Separate Accounts Authorized													
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates													
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates													
5299999. Total Separate Accounts - Unauthorized Affiliates													
5599999. Total Separate Accounts - Unauthorized Non-Affiliates													

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
5699999. Total Separate Accounts Unauthorized													
5999999. Total Separate Accounts - Certified U.S. Affiliates													
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates													
6399999. Total Separate Accounts - Certified Affiliates													
6699999. Total Separate Accounts - Certified Non-Affiliates													
6799999. Total Separate Accounts Certified													
6899999. Total Separate Accounts Authorized, Unauthorized and Certified													
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)							4,427,821		50,078,928				
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)													
9999999 - Totals							4,427,821		50,078,928				

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates									XXX					
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates									XXX					
0799999. Total General Account - Life and Annuity Affiliates									XXX					
71706	57-0290111	06/22/1970	Standard Life and Casualty Insurance Co		736		736							
0899999. General Account - Life and Annuity U.S. Non-Affiliates					736		736		XXX					
00000	AA-3194154	05/01/2003	Chubb Tempest Life Reinsurance Ltd											
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates									XXX					
1099999. Total General Account - Life and Annuity Non-Affiliates					736		736		XXX					
1199999. Total General Account Life and Annuity					736		736		XXX					
1499999. Total General Account - Accident and Health U.S. Affiliates									XXX					
1799999. Total General Account - Accident and Health Non-U.S. Affiliates									XXX					
1899999. Total General Account - Accident and Health Affiliates									XXX					
60134	38-3291563	01/01/2015	Alliance Health and Life Insurance Co		9,907,767		9,907,767				3,562,684		9,599,888	9,907,767
18975	04-3149694	01/01/2014	Harvard Pilgrim Health Care Insurance Co		1,176,347		1,176,347			741,191			666,570	1,176,347
1999999. General Account - Accident and Health U.S. Non-Affiliates					11,084,114		11,084,114		XXX	741,191	3,562,684		10,266,458	11,084,114
2199999. Total General Account - Accident and Health Non-Affiliates					11,084,114		11,084,114		XXX	741,191	3,562,684		10,266,458	11,084,114
2299999. Total General Account Accident and Health					11,084,114		11,084,114		XXX	741,191	3,562,684		10,266,458	11,084,114
2399999. Total General Account					11,084,850		11,084,850		XXX	741,191	3,562,684		10,266,458	11,084,114
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)					11,084,850		11,084,850		XXX	741,191	3,562,684		10,266,458	11,084,114
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)									XXX					
9999999 - Totals					11,084,850		11,084,850		XXX	741,191	3,562,684		10,266,458	11,084,114

(a)

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

SCHEDULE S - PART 5

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)
9999999 - Totals																	XXX					XXX	XXX		

NONE

(a)

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

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
(000 OMITTED)

		1 2016	2 2015	3 2014	4 2013	5 2012
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	65,322	103,915	225,882	73,342	71,017
2.	Commissions and reinsurance expense allowances	9,582	13,606	75,992	10,255	8,255
3.	Contract claims	76,231	80,420	65,100	57,945	63,117
4.	Surrender benefits and withdrawals for life contracts	(10,072)	(155,469)			
5.	Dividends to policyholders					
6.	Reserve adjustments on reinsurance ceded	24	26	25	24	28
7.	Increase in aggregate reserve for life and accident and health contracts	(41,336)	19,248	170,631	11,613	10,569
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	16,013	18,587	5,991	8,981	8,772
9.	Aggregate reserves for life and accident and health contracts	535,910	577,246	557,998	387,367	375,753
10.	Liability for deposit-type contracts	19	24	56	87	116
11.	Contract claims unpaid	14,887	8,306	8,257	8,270	10,119
12.	Amounts recoverable on reinsurance	10,831	15,983	5,788	6,518	6,476
13.	Experience rating refunds due or unpaid	5,197	3,537	4,106		750
14.	Policyholders' dividends (not included in Line 10)					
15.	Commissions and reinsurance expense allowances due	721	1,170	1,891	985	904
16.	Unauthorized reinsurance offset	1		290		
17.	Offset for reinsurance with Certified Reinsurers					
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	3,563	2,938			
19.	Letters of credit (L)					
20.	Trust agreements (T)	741	568			
21.	Other (O)		8,344			
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust					
23.	Funds deposited by and withheld from (F)					
24.	Letters of credit (L)					
25.	Trust agreements (T)					
26.	Other (O)					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	28,202,803,957		28,202,803,957
2.	Reinsurance (Line 16)	119,038,264	(119,038,264)	
3.	Premiums and considerations (Line 15)	51,393,847	16,013,316	67,407,163
4.	Net credit for ceded reinsurance	XXX	653,840,823	653,840,823
5.	All other admitted assets (balance)	462,435,411		462,435,411
6.	Total assets excluding Separate Accounts (Line 26)	28,835,671,479	550,815,875	29,386,487,354
7.	Separate Account assets (Line 27)	5,453,571,975		5,453,571,975
8.	Total assets (Line 28)	34,289,243,454	550,815,875	34,840,059,329
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	23,736,624,801	535,909,893	24,272,534,694
10.	Liability for deposit-type contracts (Line 3)	1,935,612,443	19,372	1,935,631,815
11.	Claim reserves (Line 4)	144,285,081	14,886,610	159,171,691
12.	Policyholder dividends/reserves (Lines 5 through 7)	3,537		3,537
13.	Premium & annuity considerations received in advance (Line 8)	4,066,583		4,066,583
14.	Other contract liabilities (Line 9)	77,456,336		77,456,336
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	984,611,645		984,611,645
20.	Total liabilities excluding Separate Accounts (Line 26)	26,882,660,426	550,815,875	27,433,476,301
21.	Separate Account liabilities (Line 27)	5,324,199,074		5,324,199,074
22.	Total liabilities (Line 28)	32,206,859,500	550,815,875	32,757,675,375
23.	Capital & surplus (Line 38)	2,082,383,954	XXX	2,082,383,954
24.	Total liabilities, capital & surplus (Line 39)	34,289,243,454	550,815,875	34,840,059,329
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	535,909,893		
26.	Claim reserves	14,886,610		
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance			
29.	Liability for deposit-type contracts	19,372		
30.	Other contract liabilities			
31.	Reinsurance ceded assets	119,038,264		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	669,854,139		
34.	Premiums and considerations	16,013,316		
35.	Reinsurance in unauthorized companies			
36.	Funds held under reinsurance treaties with unauthorized reinsurers			
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			
39.	Other ceded reinsurance payables/offsets			
40.	Total ceded reinsurance payable/offsets	16,013,316		
41.	Total net credit for ceded reinsurance	653,840,823		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

States, Etc.		1 Active Status	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama	AL	L	5,205,137	48,326,057	6,717,317		60,248,511	5,113,148
2. Alaska	AK	L	1,535,497	3,802,586	9,397,107		14,735,191	
3. Arizona	AZ	L	15,370,692	114,824,349	25,247,238		155,442,279	3,088,326
4. Arkansas	AR	L	5,272,940	26,018,574	5,783,806		37,075,319	554,661
5. California	CA	L	50,080,773	593,321,555	54,239,491		697,641,818	25,937,823
6. Colorado	CO	L	7,384,879	55,314,954	9,183,717		71,883,551	2,105,233
7. Connecticut	CT	L	7,857,768	56,800,819	7,015,871		71,674,459	2,154,592
8. Delaware	DE	L	4,799,903	13,288,475	1,598,944		19,687,322	268,858
9. District of Columbia	DC	L	513,225	4,432,687	3,676,245		8,622,156	180,000
10. Florida	FL	L	36,323,982	339,319,107	62,759,161		438,402,250	16,992,925
11. Georgia	GA	L	12,703,446	106,805,122	16,321,012		135,829,580	6,407,869
12. Hawaii	HI	L	2,717,252	11,803,779	281,668		14,802,699	999,498
13. Idaho	ID	L	4,567,568	14,198,036	2,150,512		20,916,116	2,112,839
14. Illinois	IL	L	20,105,512	182,525,635	34,236,437		236,867,585	3,668,269
15. Indiana	IN	L	12,860,998	65,313,552	35,568,260		113,742,809	2,518,697
16. Iowa	IA	L	4,720,405	7,060,777	4,894,906		16,676,087	1,349,486
17. Kansas	KS	L	4,399,264	5,395,572	2,529,138		12,323,975	2,810,676
18. Kentucky	KY	L	6,021,915	33,551,002	6,756,977		46,329,894	624,111
19. Louisiana	LA	L	4,857,772	39,601,984	10,791,449		55,251,206	692,112
20. Maine	ME	L	705,380	20,225,459	2,320,293		23,251,133	1,486,034
21. Maryland	MD	L	6,468,957	72,071,605	20,317,055		98,857,617	1,272,728
22. Massachusetts	MA	L	21,560,689	44,910,878	17,697,675		84,169,242	2,328,874
23. Michigan	MI	L	12,343,016	146,627,012	28,988,966		187,958,994	724,450
24. Minnesota	MN	L	8,422,743	30,153,811	3,371,854		41,948,408	9,144,619
25. Mississippi	MS	L	2,337,893	10,875,525	2,877,117		16,090,535	
26. Missouri	MO	L	9,400,460	28,828,325	8,228,595		46,457,379	874,325
27. Montana	MT	L	3,074,346	4,609,236	5,194,613		12,878,195	3,629,874
28. Nebraska	NE	L	10,087,547	2,179,510	2,517,815		14,784,872	
29. Nevada	NV	L	5,177,834	23,245,805	5,683,938		34,107,577	1,335,913
30. New Hampshire	NH	L	1,513,360	17,992,407	6,414,008		25,919,775	190,472
31. New Jersey	NJ	L	13,006,295	137,628,604	20,538,423		171,173,323	3,290,450
32. New Mexico	NM	L	2,289,656	7,513,183	1,502,907		11,305,746	221,000
33. New York	NY	N	2,926,058	605,490	5,892,434		9,423,983	1,507
34. North Carolina	NC	L	6,086,539	64,023,176	19,515,708		89,625,422	1,424,584
35. North Dakota	ND	L	3,914,297	3,988,673	555,046		8,458,016	1,224,347
36. Ohio	OH	L	11,105,437	147,726,227	18,373,489		177,205,153	9,060,957
37. Oklahoma	OK	L	19,713,368	13,711,422	5,014,961		38,439,752	1,097,085
38. Oregon	OR	L	9,123,341	54,080,374	9,282,477		72,486,191	1,517,452
39. Pennsylvania	PA	L	19,671,717	144,990,576	20,659,802		185,322,095	4,230,464
40. Rhode Island	RI	L	4,890,706	9,125,796	1,337,412		15,353,913	747,630
41. South Carolina	SC	L	3,921,704	46,574,325	6,337,219		56,833,248	2,991,800
42. South Dakota	SD	L	1,842,053	4,565,017	413,210		6,820,280	202,000
43. Tennessee	TN	L	7,724,350	61,218,376	16,340,764		85,283,489	5,172,657
44. Texas	TX	L	24,797,011	288,497,058	53,090,357		366,384,425	8,727,164
45. Utah	UT	L	2,330,967	33,370,537	8,724,931		44,426,434	2,090,916
46. Vermont	VT	L	188,791	3,097,800	2,586,724		5,873,315	237,950
47. Virginia	VA	L	6,905,588	41,862,036	23,385,257		72,152,881	1,608,259
48. Washington	WA	L	22,209,329	115,085,980	21,747,380		159,042,689	4,548,559
49. West Virginia	WV	L	3,057,334	20,038,750	1,818,595		24,914,679	533,265
50. Wisconsin	WI	L	6,940,461	34,095,335	25,998,917		67,034,713	757,392
51. Wyoming	WY	L	800,771	1,755,951	2,688,765		5,245,486	
52. American Samoa	AS	N	574				574	
53. Guam	GU	N	4,947				4,947	
54. Puerto Rico	PR	N	3,304		2,062		5,366	
55. U.S. Virgin Islands	VI	N	12,698		46,096		58,793	
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N	175,200	694,724	7,549		877,473	
58. Aggregate Other Alien	OT	XXX	183,917	255,302	587		439,806	
59. Subtotal		(a) 50	462,217,565	3,357,928,907	668,622,255		4,488,768,726	148,251,848
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	195				195	
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	498,062		18,958		517,019	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	462,715,821	3,357,928,907	668,641,213		4,489,285,941	148,251,848
96. Plus reinsurance assumed		XXX	6,005	22,321	288,711		317,037	
97 Totals (All Business)		XXX	462,721,826	3,357,951,228	668,929,924		4,489,602,978	148,251,848
98. Less reinsurance ceded		XXX	63,311,024	749,034	3,835,958		67,896,015	
99. Totals (All Business) less Reinsurance Ceded		XXX	399,410,803	3,357,202,194	(b) 665,093,966		4,421,706,963	148,251,848
DETAILS OF WRITE-INS								
58001. Other Alien		XXX	183,917	255,302	587		439,806	
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	183,917	255,302	587		439,806	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

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

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

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

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

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

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	5,205,137	48,326,057	2,210,244		5,113,148	60,854,586
2. Alaska	AK	1,535,497	3,802,586	517,615			5,855,698
3. Arizona	AZ	15,370,692	114,824,349	834,386		3,088,326	134,117,753
4. Arkansas	AR	5,272,940	26,018,574	3,192,879		554,661	35,039,053
5. California	CA	50,080,773	593,321,555	4,223,220		25,937,823	673,563,370
6. Colorado	CO	7,384,879	55,314,954	190,717		2,105,233	64,995,784
7. Connecticut	CT	7,857,768	56,800,819	726,962		2,154,592	67,540,142
8. Delaware	DE	4,799,903	13,288,475	32,144		268,858	18,389,381
9. District of Columbia	DC	513,225	4,432,687	93,835		180,000	5,219,746
10. Florida	FL	36,323,982	339,319,107	3,392,461		16,992,925	396,028,475
11. Georgia	GA	12,703,446	106,805,122	470,345		6,407,869	126,386,783
12. Hawaii	HI	2,717,252	11,803,779	140,411		999,498	15,660,941
13. Idaho	ID	4,567,568	14,198,036	280,289		2,112,839	21,158,732
14. Illinois	IL	20,105,512	182,525,635	1,203,267		3,668,269	207,502,683
15. Indiana	IN	12,860,998	65,313,552	4,827,486		2,518,697	85,520,732
16. Iowa	IA	4,720,405	7,060,777	1,010,220		1,349,486	14,140,888
17. Kansas	KS	4,399,264	5,395,572	191,116		2,810,676	12,796,629
18. Kentucky	KY	6,021,915	33,551,002	494,845		624,111	40,691,873
19. Louisiana	LA	4,857,772	39,601,984	1,900,306		692,112	47,052,174
20. Maine	ME	705,380	20,225,459	146,335		1,486,034	22,563,208
21. Maryland	MD	6,468,957	72,071,605	850,381		1,272,728	80,663,671
22. Massachusetts	MA	21,560,689	44,910,878	1,868,644		2,328,874	70,669,086
23. Michigan	MI	12,343,016	146,627,012	1,460,279		724,450	161,154,758
24. Minnesota	MN	8,422,743	30,153,811	716,877		9,144,619	48,438,049
25. Mississippi	MS	2,337,893	10,875,525	34,524			13,247,942
26. Missouri	MO	9,400,460	28,828,325	718,619		874,325	39,821,728
27. Montana	MT	3,074,346	4,609,236	211,818		3,629,874	11,525,273
28. Nebraska	NE	10,087,547	2,179,510	1,377,970			13,645,026
29. Nevada	NV	5,177,834	23,245,805	1,377,443		1,335,913	31,136,995
30. New Hampshire	NH	1,513,360	17,992,407	470,214		190,472	20,166,453
31. New Jersey	NJ	13,006,295	137,628,604	1,286,875		3,290,450	155,212,224
32. New Mexico	NM	2,289,656	7,513,183	82,396		221,000	10,106,235
33. New York	NY	2,926,058	605,490	391,394		1,507	3,924,449
34. North Carolina	NC	6,086,539	64,023,176	1,177,245		1,424,584	72,711,543
35. North Dakota	ND	3,914,297	3,988,673	291,471		1,224,347	9,418,788
36. Ohio	OH	11,105,437	147,726,227	1,315,609		9,060,957	169,208,230
37. Oklahoma	OK	19,713,368	13,711,422	963,032		1,097,085	35,484,908
38. Oregon	OR	9,123,341	54,080,374	809,821		1,517,452	65,530,987
39. Pennsylvania	PA	19,671,717	144,990,576	4,984,765		4,230,464	173,877,521
40. Rhode Island	RI	4,890,706	9,125,796	269,158		747,630	15,033,290
41. South Carolina	SC	3,921,704	46,574,325	415,803		2,991,800	53,903,631
42. South Dakota	SD	1,842,053	4,565,017	6,512		202,000	6,615,581
43. Tennessee	TN	7,724,350	61,218,376	1,456,521		5,172,657	75,571,904
44. Texas	TX	24,797,011	288,497,058	2,923,355		8,727,164	324,944,587
45. Utah	UT	2,330,967	33,370,537	48,322		2,090,916	37,840,741
46. Vermont	VT	188,791	3,097,800	27,357		237,950	3,551,897
47. Virginia	VA	6,905,588	41,862,036	637,927		1,608,259	51,013,810
48. Washington	WA	22,209,329	115,085,980	4,463,142		4,548,559	146,307,010
49. West Virginia	WV	3,057,334	20,038,750	362,427		533,265	23,991,775
50. Wisconsin	WI	6,940,461	34,095,335	1,297,771		757,392	43,090,958
51. Wyoming	WY	800,771	1,755,951	37,166			2,593,888
52. American Samoa	AS	574					574
53. Guam	GU	4,947					4,947
54. Puerto Rico	PR	3,304					3,304
55. U.S. Virgin Islands	VI	12,698		46,096			58,793
56. Northern Mariana Islands	MP						
57. Canada	CAN	175,200	694,724	5,274			875,199
58. Aggregate Other Alien	OT	183,917	255,302				439,219
59. Total		462,217,565	3,357,928,907	58,465,284		148,251,848	4,026,863,604

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

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

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

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

Asterisk	Explanation

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	20-0978027	Symetra Financial Corporation	80,000,000	7,395,567							87,395,567	
68608	91-0742147	Symetra Life Insurance Company	(80,000,000)	(7,395,567)							(87,395,567)	179,820,073
	47-2354842	Symetra Reinsurance Company										(179,820,073)
9999999 Control Totals									XXX			

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

27.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
29.	Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
30.	Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
31.	Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
32.	Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
33.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
34.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1?	NO
35.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
37.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
38.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
39.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
40.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by Actuarial Opinion and Memorandum Regulation (Model 822), Section 7A(5) be filed with the state of domicile by March 15?	YES
	APRIL FILING	
41.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
42.	Will the Interest-Sensitive Life Insurance Products Report Forms be filed with the state of domicile and the NAIC by April 1?	YES
43.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
44.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
45.	Will the Analysis of Annuity Operations by Lines of Business be filed with the state of domicile and the NAIC by April 1?	YES
46.	Will the Analysis of Increase in Annuity Reserves During the Year be filed with the state of domicile and the NAIC by April 1?	YES
47.	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
48.	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
49.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	YES
50.	Will the Supplemental XXX/AXXX Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
	AUGUST FILING	
51.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

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Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]

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

14. Trusteed Surplus Statement [Document Identifier 490]

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

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

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

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

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

24. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

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

43. Credit Insurance Experience Exhibit [Document Identifier 230]

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

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

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. Leasehold improvements	3,530,129	3,530,129		
2505. State Income Tax Recoverable	1,579,584		1,579,584	
2597. Summary of remaining write-ins for Line 25 from overflow page	5,109,713	3,530,129	1,579,584	

Additional Write-ins for Liabilities Line 25

	1 Current Year	2 Prior Year
2504. Founders' premium benefit certificates	3,509	3,512
2597. Summary of remaining write-ins for Line 25 from overflow page	3,509	3,512

Additional Write-ins for Summary of Operations Line 53

	1 Current Year	2 Prior Year
5304.		
5397. Summary of remaining write-ins for Line 53 from overflow page		

Additional Write-ins for Exhibit 2 Line 9.3

	Insurance				5	6
	1	Accident and Health		4		
	Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Total
09.304. Contributions	486,285		198,992			685,277
09.397. Summary of remaining write-ins for Line 9.3 from overflow page	486,285		198,992			685,277

Additional Write-ins for Exhibit of Nonadmitted Assets Line 25

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
2504. Leasehold improvements	3,530,129	1,453,712	(2,076,417)
2597. Summary of remaining write-ins for Line 25 from overflow page	3,530,129	1,453,712	(2,076,417)

Additional Write-ins for Schedule T Line 58

	1	Direct Business Only					
		Life Contracts		4	5	6	7
States, Etc.	Active Status	2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
58004.	XXX						
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX						

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1.	Bonds:						
	1.1 U.S. treasury securities	302,167,357	1.071	302,167,357		302,167,357	1.071
	1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
	1.21 Issued by U.S. government agencies	58,815,004	0.209	58,815,004		58,815,004	0.209
	1.22 Issued by U.S. government sponsored agencies	990,191	0.004	990,191		990,191	0.004
	1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	94,141,482	0.334	94,141,482		94,141,482	0.334
	1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
	1.41 States, territories and possessions general obligations	13,068,439	0.046	13,068,439		13,068,439	0.046
	1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	41,595,483	0.147	41,595,483		41,595,483	0.147
	1.43 Revenue and assessment obligations	908,126,170	3.220	908,126,170		908,126,170	3.220
	1.44 Industrial development and similar obligations		0.000				0.000
	1.5 Mortgage-backed securities (includes residential and commercial MBS):						
	1.51 Pass-through securities:						
	1.511 Issued or guaranteed by GNMA	223,102,530	0.791	223,102,530		223,102,530	0.791
	1.512 Issued or guaranteed by FNMA and FHLMC	16,679,789	0.059	16,679,789		16,679,789	0.059
	1.513 All other		0.000				0.000
	1.52 CMOs and REMICs:						
	1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	274,646,418	0.974	274,646,418		274,646,418	0.974
	1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000				0.000
	1.523 All other	893,143,643	3.167	893,143,643		893,143,643	3.167
2.	Other debt and other fixed income securities (excluding short-term):						
	2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	13,858,708,786	49.139	13,858,708,786		13,858,708,786	49.139
	2.2 Unaffiliated non-U.S. securities (including Canada)	4,815,193,279	17.073	4,815,193,279		4,815,193,279	17.073
	2.3 Affiliated securities		0.000				0.000
3.	Equity interests:						
	3.1 Investments in mutual funds	449,356	0.002	449,356		449,356	0.002
	3.2 Preferred stocks:						
	3.21 Affiliated		0.000				0.000
	3.22 Unaffiliated	79,949,345	0.283	79,949,345		79,949,345	0.283
	3.3 Publicly traded equity securities (excluding preferred stocks):						
	3.31 Affiliated		0.000				0.000
	3.32 Unaffiliated	684,544,882	2.427	684,544,882		684,544,882	2.427
	3.4 Other equity securities:						
	3.41 Affiliated	133,970,473	0.475	133,970,473		133,970,473	0.475
	3.42 Unaffiliated	246	0.000	246		246	0.000
	3.5 Other equity interests including tangible personal property under lease:						
	3.51 Affiliated		0.000				0.000
	3.52 Unaffiliated		0.000				0.000
4.	Mortgage loans:						
	4.1 Construction and land development		0.000				0.000
	4.2 Agricultural		0.000				0.000
	4.3 Single family residential properties		0.000				0.000
	4.4 Multifamily residential properties		0.000				0.000
	4.5 Commercial loans	4,961,651,795	17.593	4,961,651,797		4,961,651,797	17.593
	4.6 Mezzanine real estate loans		0.000				0.000
5.	Real estate investments:						
	5.1 Property occupied by company		0.000				0.000
	5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)		0.000				0.000
	5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)		0.000				0.000
6.	Contract loans	58,049,339	0.206	58,049,339		58,049,339	0.206
7.	Derivatives	308,796,574	1.095	308,796,574		308,796,574	1.095
8.	Receivables for securities	22,886,843	0.081	22,886,843		22,886,843	0.081
9.	Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10.	Cash, cash equivalents and short-term investments	267,775,537	0.949	267,775,537		267,775,537	0.949
11.	Other invested assets	184,350,992	0.654	184,350,992		184,350,992	0.654
12.	Total invested assets	28,202,803,955	100.000	28,202,803,957		28,202,803,957	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		4,385,199,355
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	1,004,766,686	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	10,782,500	1,015,549,188
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		439,096,746
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)		4,961,651,797
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		4,961,651,797
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		4,961,651,797

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		212,639,531
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	12,297,128	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	12,990,351	25,287,479
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	6,961,545	
	5.2 Totals, Part 3, Column 9		6,961,545
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		1,861,974
8.	Deduct amortization of premium and depreciation		50,404,262
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	8,271,328	
	10.2 Totals, Part 3, Column 11		8,271,328
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		184,350,992
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		184,350,992

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		20,960,150,111
2.	Cost of bonds and stocks acquired, Part 3, Column 7		5,031,804,839
3.	Accrual of discount		32,170,413
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(110,222)	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	47,540,051	
	4.4. Part 4, Column 11	(17,465,201)	29,964,628
5.	Total gain (loss) on disposals, Part 4, Column 19		(5,739,277)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		3,462,947,216
7.	Deduct amortization of premium		68,339,227
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(97,071,147)	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16	(667,695)	
	8.4. Part 4, Column 15	2,371,668	(95,367,174)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	13,447,981	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	220,563	
	9.4. Part 4, Column 13	8,735,678	22,404,222
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		22,399,292,875
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		22,399,292,875

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	606,940,291	627,262,469	605,727,208	615,459,493
Governments	2.	Canada	5,848,240	7,209,376	5,955,400	5,750,000
(Including all obligations guaranteed by governments)	3.	Other Countries	62,768,292	62,782,040	62,768,292	62,768,292
	4.	Totals	675,556,823	697,253,885	674,450,900	683,977,785
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	13,068,439	13,475,313	13,118,751	12,535,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	41,595,482	44,914,608	29,208,153	45,970,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	1,177,587,170	1,226,275,489	1,080,600,200	1,165,337,468
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8.	United States	14,751,852,430	15,608,540,679	14,905,598,452	14,560,204,463
	9.	Canada	881,013,487	932,222,443	899,181,995	871,875,191
	10.	Other Countries	3,959,704,742	4,049,875,950	4,170,495,559	3,907,248,546
	11.	Totals	19,592,570,659	20,590,639,072	19,975,276,006	19,339,328,200
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	21,500,378,573	22,572,558,367	21,772,654,010	21,247,148,453
PREFERRED STOCKS	14.	United States	69,624,176	68,804,938	69,624,176	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries	10,325,169	11,139,730	12,261,887	
	17.	Totals	79,949,345	79,944,668	81,886,063	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	79,949,345	79,944,668	81,886,063	
COMMON STOCKS	20.	United States	657,465,839	657,465,839	564,124,103	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	5,640,360	5,640,360	5,076,933	
	22.	Other Countries	21,888,285	21,888,285	19,000,647	
	23.	Totals	684,994,484	684,994,484	588,201,683	
Parent, Subsidiaries and Affiliates	24.	Totals	133,970,473	133,970,473	86,000,000	
	25.	Total Common Stocks	818,964,957	818,964,957	674,201,683	
	26.	Total Stocks	898,914,302	898,909,625	756,087,746	
	27.	Total Bonds and Stocks	22,399,292,875	23,471,467,992	22,528,741,756	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	33,048,704	237,026,183	311,184,541	15,384,697	10,296,166	XXX	606,940,291	2.8	715,349,697	3.6	597,940,291	9,000,000
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	33,048,704	237,026,183	311,184,541	15,384,697	10,296,166	XXX	606,940,291	2.8	715,349,697	3.6	597,940,291	9,000,000
2. All Other Governments												
2.1 NAIC 1	6,899,980	33,636,536	28,080,016			XXX	68,616,532	0.3	76,578,994	0.4	5,848,240	62,768,292
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals	6,899,980	33,636,536	28,080,016			XXX	68,616,532	0.3	76,578,994	0.4	5,848,240	62,768,292
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1		4,810,000	8,258,439			XXX	13,068,439	0.1	5,410,000	0.0	13,068,439	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals		4,810,000	8,258,439			XXX	13,068,439	0.1	5,410,000	0.0	13,068,439	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1		26,641,125	7,204,357	7,750,000		XXX	41,595,482	0.2	23,002,752	0.1	41,595,482	
4.2 NAIC 2						XXX			3,116,629	0.0		
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals		26,641,125	7,204,357	7,750,000		XXX	41,595,482	0.2	26,119,381	0.1	41,595,482	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	123,293,962	366,965,927	419,646,448	110,339,468	80,853,698	XXX	1,101,099,503	5.1	1,093,622,347	5.4	1,001,861,716	99,237,787
5.2 NAIC 2			2,960,000	10,103,470		XXX	13,063,470	0.1	8,421,273	0.0	7,600,000	5,463,470
5.3 NAIC 3	37,748,429	4,118,798				XXX	41,867,227	0.2				41,867,227
5.4 NAIC 4						XXX			5,069,019	0.0		
5.5 NAIC 5	291,144	1,684,253	3,597,037	15,952,660	31,876	XXX	21,556,970	0.1	33,501	0.0	21,525,094	31,876
5.6 NAIC 6						XXX						
5.7 Totals	161,333,535	372,768,978	426,203,485	136,395,598	80,885,574	XXX	1,177,587,170	5.5	1,107,146,140	5.5	1,030,986,810	146,600,360

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	497,817,682	2,556,378,951	3,694,492,620	1,197,317,124	621,725,880	XXX	8,567,732,257	39.8	8,333,794,684	41.4	5,958,381,276	2,609,350,981
6.2 NAIC 2	306,866,239	3,463,445,362	4,437,509,030	1,028,836,873	434,606,742	XXX	9,671,264,246	45.0	8,661,390,878	43.1	7,624,445,816	2,046,818,430
6.3 NAIC 3	56,190,191	127,338,742	327,513,333	47,748,765	72,568,202	XXX	631,359,233	2.9	486,430,314	2.4	369,862,234	261,496,999
6.4 NAIC 4	6,779,532	117,428,875	187,722,394	33,221,310	25,988,971	XXX	371,141,082	1.7	328,996,902	1.6	199,803,235	171,337,847
6.5 NAIC 5	2,024,684	28,759,026	22,549,055		41,438	XXX	53,374,203	0.2	71,247,973	0.4	25,604,859	27,769,344
6.6 NAIC 6		854,973	182,592		542,659	XXX	1,580,224	0.0	4,019,144	0.0	898,137	682,087
6.7 Totals	869,678,328	6,294,205,929	8,669,969,024	2,307,124,072	1,155,473,892	XXX	19,296,451,245	89.7	17,885,879,895	88.9	14,178,995,557	5,117,455,688
7. Hybrid Securities												
7.1 NAIC 1	500,080			13,000,317	20,312,603	XXX	33,813,000	0.2	33,745,441	0.2	33,813,000	
7.2 NAIC 2				99,027,557	51,695,027	XXX	150,722,584	0.7	151,845,858	0.8	150,722,584	
7.3 NAIC 3	320,022			14,025,546	32,748,605	XXX	47,094,173	0.2	45,579,290	0.2	39,337,642	7,756,531
7.4 NAIC 4				25,075,239	36,794,296	XXX	61,869,535	0.3	60,780,344	0.3	28,243,231	33,626,304
7.5 NAIC 5				2,620,122		XXX	2,620,122	0.0	2,637,968	0.0	2,620,122	
7.6 NAIC 6						XXX						
7.7 Totals	820,102			153,748,781	141,550,531	XXX	296,119,414	1.4	294,588,901	1.5	254,736,579	41,382,835
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.7 Totals	XXX	XXX	XXX	XXX	XXX				XXX	XXX		

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 661,560,408	3,225,458,722	4,468,866,421	1,343,791,606	733,188,347		10,432,865,504	48.5	XXX	XXX	7,652,508,444	2,780,357,060
10.2 NAIC 2	(d) 306,866,239	3,463,445,362	4,440,469,030	1,137,967,900	486,301,769		9,835,050,300	45.7	XXX	XXX	7,782,768,400	2,052,281,900
10.3 NAIC 3	(d) 94,258,642	131,457,540	327,513,333	61,774,311	105,316,807		720,320,633	3.4	XXX	XXX	409,199,876	311,120,757
10.4 NAIC 4	(d) 6,779,532	117,428,875	187,722,394	58,296,549	62,783,267		433,010,617	2.0	XXX	XXX	228,046,466	204,964,151
10.5 NAIC 5	(d) 2,315,828	30,443,279	26,146,092	18,572,782	73,314		(c) 77,551,295	0.4	XXX	XXX	49,750,075	27,801,220
10.6 NAIC 6	(d)	854,973	182,592		542,659		(c) 1,580,224	0.0	XXX	XXX	898,137	682,087
10.7 Totals	1,071,780,649	6,969,088,751	9,450,899,862	2,620,403,148	1,388,206,163		(b) 21,500,378,573	100.0	XXX	XXX	16,123,171,398	5,377,207,175
10.8 Line 10.7 as a % of Col. 7	5.0	32.4	44.0	12.2	6.5		100.0	XXX	XXX	XXX	75.0	25.0
11. Total Bonds Prior Year												
11.1 NAIC 1	709,165,214	3,231,487,414	4,346,265,762	1,331,777,945	662,807,580	XXX	XXX	XXX	10,281,503,915	51.1	7,982,791,159	2,298,712,756
11.2 NAIC 2	251,897,546	2,674,044,214	4,191,507,585	1,131,547,553	575,777,740	XXX	XXX	XXX	8,824,774,638	43.9	7,098,617,133	1,726,157,505
11.3 NAIC 3	6,538,437	103,264,754	250,910,889	48,206,414	123,089,110	XXX	XXX	XXX	532,009,604	2.6	306,106,359	225,903,245
11.4 NAIC 4	1,660,672	128,255,455	180,228,215	47,874,777	36,827,146	XXX	XXX	XXX	394,846,265	2.0	201,027,871	193,818,394
11.5 NAIC 5	2,140,591	41,195,551	27,444,750	3,105,049	33,501	XXX	XXX	XXX	(c) 73,919,442	0.4	36,410,116	37,509,326
11.6 NAIC 6		2,829,460	809,794		379,890	XXX	XXX	XXX	(c) 4,019,144	0.0	2,386,704	1,632,440
11.7 Totals	971,402,460	6,181,076,848	8,997,166,995	2,562,511,738	1,398,914,967	XXX	XXX	XXX	(b) 20,111,073,008	100.0	15,627,339,342	4,483,733,666
11.8 Line 11.7 as a % of Col. 9	4.8	30.7	44.7	12.7	7.0	XXX	XXX	XXX	100.0	XXX	77.7	22.3
12. Total Publicly Traded Bonds												
12.1 NAIC 1	577,906,272	2,573,911,358	3,050,216,547	833,151,207	617,323,060		7,652,508,444	35.6	7,982,791,159	39.7	7,652,508,444	XXX
12.2 NAIC 2	268,655,694	2,985,679,488	3,154,164,111	937,863,425	436,405,682		7,782,768,400	36.2	7,098,617,133	35.3	7,782,768,400	XXX
12.3 NAIC 3	7,417,956	102,866,087	185,388,963	40,966,388	72,560,482		409,199,876	1.9	306,106,359	1.5	409,199,876	XXX
12.4 NAIC 4	5,688,141	68,444,122	87,540,401	37,216,839	29,156,963		228,046,466	1.1	201,027,871	1.0	228,046,466	XXX
12.5 NAIC 5	997,595	17,099,973	13,079,725	18,572,782			49,750,075	0.2	36,410,116	0.2	49,750,075	XXX
12.6 NAIC 6		603,291	182,592		112,254		898,137	0.0	2,386,704	0.0	898,137	XXX
12.7 Totals	860,665,658	5,748,604,319	6,490,572,339	1,867,770,641	1,155,558,441		16,123,171,398	75.0	15,627,339,342	77.7	16,123,171,398	XXX
12.8 Line 12.7 as a % of Col. 7	5.3	35.7	40.3	11.6	7.2		100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	4.0	26.7	30.2	8.7	5.4		75.0	XXX	XXX	XXX	75.0	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	83,654,136	651,547,364	1,418,649,874	510,640,399	115,865,287		2,780,357,060	12.9	2,298,712,756	11.4	XXX	2,780,357,060
13.2 NAIC 2	38,210,545	477,765,874	1,286,304,919	200,104,475	49,896,087		2,052,281,900	9.5	1,726,157,505	8.6	XXX	2,052,281,900
13.3 NAIC 3	86,840,686	28,591,453	142,124,370	20,807,923	32,756,325		311,120,757	1.4	225,903,245	1.1	XXX	311,120,757
13.4 NAIC 4	1,091,391	48,984,753	100,181,993	21,079,710	33,626,304		204,964,151	1.0	193,818,394	1.0	XXX	204,964,151
13.5 NAIC 5	1,318,233	13,343,306	13,066,367		73,314		27,801,220	0.1	37,509,326	0.2	XXX	27,801,220
13.6 NAIC 6		251,682			430,405		682,087	0.0	1,632,440	0.0	XXX	682,087
13.7 Totals	211,114,991	1,220,484,432	2,960,327,523	752,632,507	232,647,722		5,377,207,175	25.0	4,483,733,666	22.3	XXX	5,377,207,175
13.8 Line 13.7 as a % of Col. 7	3.9	22.7	55.1	14.0	4.3		100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	1.0	5.7	13.8	3.5	1.1		25.0	XXX	XXX	XXX	XXX	25.0

(a) Includes $ 4,065,379,286 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 87,835,445 current year, $ 118,877,198 prior year of bonds with Z designations and $, current year $ prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ 21,598,409 current year, $ 1,393,950 prior year of bonds with 5* designations and $, current year $ prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	10,749,974	88,611,876	261,620,511			XXX	360,982,361	1.7	443,416,670	2.2	351,982,361	9,000,000
1.2 Residential Mortgage-Backed Securities	18,470,955	146,006,194	48,098,415	10,786,219	39,106	XXX	223,400,889	1.0	237,672,352	1.2	223,400,889	
1.3 Commercial Mortgage-Backed Securities	3,827,775	2,408,113	1,465,615	4,598,478	10,257,060	XXX	22,557,041	0.1	34,260,675	0.2	22,557,041	
1.4 Other Loan-Backed and Structured Securities						XXX						
1.5 Totals	33,048,704	237,026,183	311,184,541	15,384,697	10,296,166	XXX	606,940,291	2.8	715,349,697	3.6	597,940,291	9,000,000
2. All Other Governments												
2.1 Issuer Obligations	6,899,980	33,636,536	28,080,016			XXX	68,616,532	0.3	76,578,994	0.4	5,848,240	62,768,292
2.2 Residential Mortgage-Backed Securities						XXX						
2.3 Commercial Mortgage-Backed Securities						XXX						
2.4 Other Loan-Backed and Structured Securities						XXX						
2.5 Totals	6,899,980	33,636,536	28,080,016			XXX	68,616,532	0.3	76,578,994	0.4	5,848,240	62,768,292
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations		4,810,000	8,258,439			XXX	13,068,439	0.1	5,410,000	0.0	13,068,439	
3.2 Residential Mortgage-Backed Securities						XXX						
3.3 Commercial Mortgage-Backed Securities						XXX						
3.4 Other Loan-Backed and Structured Securities						XXX						
3.5 Totals		4,810,000	8,258,439			XXX	13,068,439	0.1	5,410,000	0.0	13,068,439	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations		26,641,125	7,204,357	7,750,000		XXX	41,595,482	0.2	26,119,381	0.1	41,595,482	
4.2 Residential Mortgage-Backed Securities						XXX						
4.3 Commercial Mortgage-Backed Securities						XXX						
4.4 Other Loan-Backed and Structured Securities						XXX						
4.5 Totals		26,641,125	7,204,357	7,750,000		XXX	41,595,482	0.2	26,119,381	0.1	41,595,482	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	120,942,725	251,159,834	331,502,655	124,655,271	71,599,002	XXX	899,859,487	4.2	798,402,076	4.0	763,324,596	136,534,891
5.2 Residential Mortgage-Backed Securities	33,524,508	121,091,381	94,686,091	11,740,327	29,696	XXX	261,072,003	1.2	291,765,633	1.5	261,072,003	
5.3 Commercial Mortgage-Backed Securities	6,866,302	517,763	14,739			XXX	7,398,804	0.0	16,944,930	0.1	6,590,211	808,593
5.4 Other Loan-Backed and Structured Securities					9,256,876	XXX	9,256,876	0.0	33,501	0.0		9,256,876
5.5 Totals	161,333,535	372,768,978	426,203,485	136,395,598	80,885,574	XXX	1,177,587,170	5.5	1,107,146,140	5.5	1,030,986,810	146,600,360
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	637,672,359	5,875,662,706	7,307,690,270	1,902,361,831	1,146,691,782	XXX	16,870,078,948	78.5	15,741,760,627	78.3	13,526,422,392	3,343,656,556
6.2 Residential Mortgage-Backed Securities	46,515,471	114,777,838	41,630,593	18,996,320	1,203,857	XXX	223,124,079	1.0	246,799,302	1.2	98,397,533	124,726,546
6.3 Commercial Mortgage-Backed Securities	116,736,242	120,228,074	433,055,249			XXX	670,019,565	3.1	846,735,762	4.2	405,768,176	264,251,389
6.4 Other Loan-Backed and Structured Securities	68,754,256	183,537,311	887,592,912	385,765,921	7,578,253	XXX	1,533,228,653	7.1	1,050,584,204	5.2	148,407,456	1,384,821,197
6.5 Totals	869,678,328	6,294,205,929	8,669,969,024	2,307,124,072	1,155,473,892	XXX	19,296,451,245	89.7	17,885,879,895	88.9	14,178,995,557	5,117,455,688
7. Hybrid Securities												
7.1 Issuer Obligations	320,022			14,967,518	31,121,077	XXX	46,408,617	0.2	44,889,538	0.2	38,652,086	7,756,531
7.2 Residential Mortgage-Backed Securities						XXX						
7.3 Commercial Mortgage-Backed Securities						XXX						
7.4 Other Loan-Backed and Structured Securities	500,080			138,781,263	110,429,454	XXX	249,710,797	1.2	249,699,363	1.2	216,084,493	33,626,304
7.5 Totals	820,102			153,748,781	141,550,531	XXX	296,119,414	1.4	294,588,901	1.5	254,736,579	41,382,835
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX						
8.2 Residential Mortgage-Backed Securities						XXX						
8.3 Commercial Mortgage-Backed Securities						XXX						
8.4 Other Loan-Backed and Structured Securities						XXX						
8.5 Totals						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.3 Totals	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
10. Total Bonds Current Year												
10.1 Issuer Obligations	776,585,060	6,280,522,077	7,944,356,248	2,049,734,620	1,249,411,861	XXX	18,300,609,866	85.1	XXX	XXX	14,740,893,596	3,559,716,270
10.2 Residential Mortgage-Backed Securities	98,510,934	381,875,413	184,415,099	41,522,866	1,272,659	XXX	707,596,971	3.3	XXX	XXX	582,870,425	124,726,546
10.3 Commercial Mortgage-Backed Securities	127,430,319	123,153,950	434,535,603	4,598,478	10,257,060	XXX	699,975,410	3.3	XXX	XXX	434,915,428	265,059,982
10.4 Other Loan-Backed and Structured Securities	69,254,336	183,537,311	887,592,912	524,547,184	127,264,583	XXX	1,792,196,326	8.3	XXX	XXX	364,491,949	1,427,704,377
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
10.6 Totals	1,071,780,649	6,969,088,751	9,450,899,862	2,620,403,148	1,388,206,163		21,500,378,573	100.0	XXX	XXX	16,123,171,398	5,377,207,175
10.7 Line 10.6 as a % of Col. 7	5.0	32.4	44.0	12.2	6.5		100.0	XXX	XXX	XXX	75.0	25.0
11. Total Bonds Prior Year												
11.1 Issuer Obligations	492,338,213	5,400,433,883	8,114,510,289	1,970,277,703	1,159,017,198	XXX	XXX	XXX	17,136,577,286	85.2	13,914,140,060	3,222,437,226
11.2 Residential Mortgage-Backed Securities	90,696,339	382,935,442	229,090,256	66,561,267	6,953,983	XXX	XXX	XXX	776,237,287	3.9	638,295,444	137,941,843
11.3 Commercial Mortgage-Backed Securities	349,876,816	183,571,540	341,165,129	(18,454,129)	41,782,011	XXX	XXX	XXX	897,941,367	4.5	626,283,476	271,657,891
11.4 Other Loan-Backed and Structured Securities	38,491,092	214,135,983	312,401,321	544,126,897	191,161,775	XXX	XXX	XXX	1,300,317,068	6.5	448,620,362	851,696,706
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals	971,402,460	6,181,076,848	8,997,166,995	2,562,511,738	1,398,914,967	XXX	XXX	XXX	20,111,073,008	100.0	15,627,339,342	4,483,733,666
11.7 Line 11.6 as a % of Col. 9	4.8	30.7	44.7	12.7	7.0	XXX	XXX	XXX	100.0	XXX	77.7	22.3
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	620,762,151	5,316,434,431	6,057,209,529	1,679,261,914	1,067,225,571	XXX	14,740,893,596	68.6	13,914,140,060	69.2	14,740,893,596	XXX
12.2 Residential Mortgage-Backed Securities	69,393,796	316,234,991	160,339,993	35,628,987	1,272,658	XXX	582,870,425	2.7	638,295,444	3.2	582,870,425	XXX
12.3 Commercial Mortgage-Backed Securities	125,607,697	51,719,688	242,732,505	4,598,478	10,257,060	XXX	434,915,428	2.0	626,283,476	3.1	434,915,428	XXX
12.4 Other Loan-Backed and Structured Securities	44,902,014	64,215,209	30,290,312	148,281,262	76,803,152	XXX	364,491,949	1.7	448,620,362	2.2	364,491,949	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		XXX
12.6 Totals	860,665,658	5,748,604,319	6,490,572,339	1,867,770,641	1,155,558,441		16,123,171,398	75.0	15,627,339,342	77.7	16,123,171,398	XXX
12.7 Line 12.6 as a % of Col. 7	5.3	35.7	40.3	11.6	7.2		100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	4.0	26.7	30.2	8.7	5.4		75.0	XXX	XXX	XXX	75.0	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	155,822,909	964,087,646	1,887,146,719	370,472,706	182,186,290	XXX	3,559,716,270	16.6	3,222,437,226	16.0	XXX	3,559,716,270
13.2 Residential Mortgage-Backed Securities	29,117,138	65,640,422	24,075,106	5,893,879	1	XXX	124,726,546	0.6	137,941,843	0.7	XXX	124,726,546
13.3 Commercial Mortgage-Backed Securities	1,822,622	71,434,262	191,803,098			XXX	265,059,982	1.2	271,657,891	1.4	XXX	265,059,982
13.4 Other Loan-Backed and Structured Securities	24,352,322	119,322,102	857,302,600	376,265,922	50,461,431	XXX	1,427,704,377	6.6	851,696,706	4.2	XXX	1,427,704,377
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX	XXX	
13.6 Totals	211,114,991	1,220,484,432	2,960,327,523	752,632,507	232,647,722		5,377,207,175	25.0	4,483,733,666	22.3	XXX	5,377,207,175
13.7 Line 13.6 as a % of Col. 7	3.9	22.7	55.1	14.0	4.3		100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	1.0	5.7	13.8	3.5	1.1		25.0	XXX	XXX	XXX	XXX	25.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	8,117	8,117			
2. Cost of short-term investments acquired	2,489	2,489			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	(10,606)	(10,606)			
6. Deduct consideration received on disposals					
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)					
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)					

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)			126,522,349
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	118,837,458		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	854,616		119,692,074
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	16,719,254		
	3.2 Section 2, Column 19	21,663,564		38,382,818
4.	Total gain (loss) on termination recognized, Section 2, Column 22			(4,013,760)
5.	Considerations received/(paid) on terminations, Section 2, Column 15			87,382,761
6.	Amortization:			
	6.1 Section 1, Column 19			
	6.2 Section 2, Column 21	46,382		46,382
7.	Adjustment to the book/adjusted carrying value of hedged item:			
	7.1 Section 1, Column 20			
	7.2 Section 2, Column 23			
8.	Total foreign exchange change in book/adjusted carrying value:			
	8.1 Section 1, Column 18	90,127,658		
	8.2 Section 2, Column 20	(1,055,970)		89,071,688
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)			282,318,790
10.	Deduct nonadmitted assets			
11.	Statement value at end of current period (Line 9 minus Line 10)			282,318,790

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				1,174,198
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				305,113
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	19,910			
	3.14 Section 1, Column 18, prior year	(14,220)	34,130	34,130	
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	19,910			
	3.24 Section 1, Column 19, prior year	(14,220)	34,130	34,130	
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)			689,343	
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)	689,343	689,343		
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)				1,479,311
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				1,479,311

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	1	9,698,378	1	9,710,436	1	9,722,537	1	9,734,821	1	9,698,378
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	12,058	XXX	12,101	XXX	12,284	XXX		XXX	36,443
4. Less: Closed or Disposed of Transactions							1	9,734,821	1	9,734,821
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory	1	9,710,436	1	9,722,537	1	9,734,821				

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	282,318,790	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	1,479,311	
3.	Total (Line 1 plus Line 2)		283,798,101
4.	Part D, Section 1, Column 5	308,796,574	
5.	Part D, Section 1, Column 6	(24,978,565)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(19,908)

		Fair Value Check	
7.	Part A, Section 1, Column 16	266,102,369	
8.	Part B, Section 1, Column 13	19,910	
9.	Total (Line 7 plus Line 8)		266,122,279
10.	Part D, Section 1, Column 8	307,418,786	
11.	Part D, Section 1, Column 9	(41,296,507)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	18,999,036	
14.	Part B, Section 1, Column 20	(4,508)	
15.	Part D, Section 1, Column 11	18,994,528	
16.	Total (Line 13 plus Line 14 minus Line 15)		

Schedule E - Verification - Cash Equivalents

N O N E

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0830		TACOMA	WA		05/20/1997	4.950	205,976						840,000	03/12/1997
0920		CLOVIS	CA		05/28/1998	7.500	92,065						1,150,000	04/06/1998
0931		LAGUNA NIGUEL	CA		10/06/1998	7.375	147,933						1,370,000	06/01/1998
0963		CHATSWORTH	CA		10/20/1998	7.000	303,259						2,800,000	09/16/1998
0964		PACOIMA	CA		10/20/1998	7.000	191,410						3,000,000	09/16/1998
0980		LAKEWOOD	CA		02/22/1999	7.250	95,237						1,060,000	12/10/1998
1061		PLEASANTON	CA		09/20/1999	7.750	181,061						1,290,000	07/15/1999
1071		LITTLETON	CO		11/09/1999	5.810	409,053						1,360,000	08/27/1999
1096		FRESNO	CA		01/28/2000	8.125	256,812						1,275,000	11/10/1999
1122		GULFPORT	MS		05/16/2000	8.500	546,713						2,915,000	04/04/2000
1192		LOUISVILLE	KY		05/18/2001	7.800	446,778						1,660,000	03/05/2001
1202		BELLEVUE	WA		05/31/2001	5.625	688,497						3,515,000	03/30/2001
1209		OXNARD	CA		06/14/2001	7.500	197,384						790,000	04/13/2001
1210		OXNARD	CA		06/14/2001	7.500	198,564						850,000	04/13/2001
1215		N HIGHLANDS	CA		06/28/2001	7.625	148,784						1,595,000	04/24/2001
1223		WESTMINSTER	CO		07/25/2001	7.625	420,136						1,530,000	05/24/2001
1247		TARZANA	CA		12/18/2001	6.800	541,758						2,000,000	08/03/2001
1282		SIGNAL HILL	CA		04/04/2002	4.850	366,936						1,900,000	12/17/2001
1295		CERRITOS	CA		05/09/2002	6.750	551,653						2,450,000	03/06/2002
1313		COLUMBIA	SC		09/05/2002	6.500	2,825,206						9,430,000	06/06/2002
1318		LOGAN	UT		09/17/2002	5.500	425,842						1,450,000	07/12/2002
1340		FEDERAL WAY	WA		12/17/2002	5.150	1,109,114						5,200,000	10/28/2002
1345		FRESNO	CA		04/04/2003	5.750	293,966						1,050,000	11/12/2002
1352		SAN ANTONIO	TX		02/10/2003	4.900	365,073						1,380,000	12/12/2002
1358		ANAHEIM	CA		03/27/2003	6.500	90,525						1,750,000	01/10/2003
1367		MESA	AZ		05/06/2003	6.500	560,056						1,870,000	02/21/2003
1372		TUALATIN	OR		04/29/2003	4.750	1,097,093						3,050,000	03/11/2003
1378		LOS ANGELES	CA		04/24/2003	6.500	254,896						3,000,000	03/27/2003
1379		FRESNO	CA		06/30/2003	6.375	140,691						2,385,000	04/01/2003
1386		RANCHO CUCAMONGA	CA		05/29/2003	6.500	615,390						2,775,000	04/14/2003
1401		POMONA	CA		08/18/2003	5.500	2,641,933						6,150,000	06/16/2003
1406		TUSTIN	CA		08/28/2003	5.750	270,425						850,000	07/01/2003
1410		RENTON	WA		09/24/2003	4.450	2,568,996						7,520,000	08/01/2003
1417		OREM	UT		10/16/2003	6.375	1,235,616						3,360,000	08/18/2003
1423		SEATTLE	WA		03/26/2004	6.250	334,563						1,900,000	09/09/2003
1433		TURLOCK	CA		07/30/1997	5.000	309,590						12,500,000	04/29/1997
1434		TURLOCK	CA		08/14/2000	5.000	52,628						1,230,000	05/25/2000
1436		LAGUNA BEACH	CA		12/29/2003	4.850	653,596						2,600,000	11/04/2003
1437		PROVO	UT		12/29/2003	5.250	668,183						2,225,000	11/12/2003
1445		OREM	UT		02/11/2004	6.250	1,262,869						3,570,000	12/16/2003
1454		SAN DIEGO	CA		05/11/2004	6.375	166,549						2,085,000	03/12/2004
1464		VANCOUVER	WA		07/15/2004	4.750	593,960						4,098,700	04/27/2004
1469		PHOENIX	AZ		07/29/2004	6.625	101,319						1,295,000	05/28/2004
1472		REDONDO BEACH	CA		08/30/2004	4.400	392,020						2,850,000	06/29/2004
1480		TACOMA	WA		10/28/2004	6.250	710,138						4,200,000	09/01/2004
1482		PASADENA	CA		11/10/2004	4.500	645,527						2,250,000	09/09/2004
1483		KENT	WA		11/03/2004	6.000	269,355						2,060,000	09/15/2004
1488		FRESNO	CA		12/28/2004	5.900	1,672,390						3,850,000	11/23/2004
1491		BELLEVUE	NE		01/20/2005	6.000	484,331						1,320,000	12/03/2004
1497		SAN DIEGO	CA		04/04/2005	6.450	1,791,828						5,200,000	02/15/2005
1502		VERADALE	WA		05/03/2005	5.600	647,945						1,350,000	03/08/2005
1504		LITTLETON	CO		05/05/2005	5.710	409,252						1,200,000	03/11/2005
1511		TUCSON	AZ		05/26/2005	6.500	2,039,619						4,510,000	03/23/2005
1519		LOS ANGELES	CA		06/23/2005	4.750	793,773						2,120,000	04/12/2005
1520		LOS ANGELES	CA		06/23/2005	4.750	564,491						1,840,000	04/12/2005
1522		YAKIMA	WA		07/15/2005	5.850	974,094						2,140,000	04/15/2005
1524		BEND	OR		06/23/2005	4.350	565,155						1,820,000	04/19/2005
1535		LAS VEGAS	NV		07/06/2005	4.750	423,538						2,190,000	05/17/2005
1537		OAK HILL	WV		08/02/2005	5.500	1,250,103						6,000,000	05/27/2005
1539		GLENDALE	AZ		10/17/2005	5.800	436,644						2,740,000	06/07/2005
1540		SACRAMENTO	CA		03/14/2003	6.850	1,001,478						3,670,000	01/08/2003

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
1542		SEATTLE	WA		02/26/2002	6.750	563,541						2,850,000	01/02/2002
1545		FOLSOM	CA		01/18/2006	6.135	505,261						3,050,000	07/21/2005
1548		CITY OF INDUSTRY	CA		09/01/2005	4.750	1,171,185						2,700,000	07/29/2005
1550		CHANDLER	AZ		09/29/2005	5.650	627,017						1,530,000	08/01/2005
1552		TUCSON	AZ		10/14/2005	5.700	1,880,875						5,100,000	08/04/2005
1553		CASPER	WY		11/16/2005	6.125	295,075						1,010,000	08/15/2005
1558		CAMDEN	SC		11/10/2005	5.850	2,951,248						6,600,000	08/25/2005
1559		WAYNEVILLE	NC		04/14/2004	5.940	3,648,114						7,200,000	03/15/2004
1566		EVERETT	WA		01/06/2006	5.950	2,205,039						6,050,000	10/05/2005
1567		KENT	WA		12/02/2005	5.750	684,060						1,800,000	10/06/2005
1569		SUNNYVALE	CA		12/28/2005	5.750	727,251						3,100,000	10/18/2005
1580		TROUTDALE	OR		02/23/2006	5.825	1,135,879						7,260,000	12/09/2005
1582		BELLINGHAM	WA		04/18/2006	4.500	1,710,272						4,000,000	12/28/2005
1586		FRESNO	CA		03/13/2006	5.840	959,746						5,260,000	01/04/2006
1591		INDIANA	PA		04/27/2006	4.200	738,938						2,000,000	01/26/2006
1598		GRANADA HILLS	CA		04/19/2006	6.200	328,260						1,790,000	02/21/2006
1603		LAKE FOREST	CA		05/17/2006	4.625	899,385						3,900,000	03/16/2006
1616		ARCADIA	CA		05/27/2004	6.500	2,416,968						5,200,000	04/14/2004
1617		FRESNO	CA		06/27/2006	6.690	805,295						1,550,000	05/09/2006
1621		LOCUST GROVE	GA		07/10/2006	6.813	928,163						2,000,000	05/24/2006
1623		FRESNO	CA		09/13/2006	6.580	1,929,604						7,000,000	05/30/2006
1636		HEALDSBURG	CA		10/13/2006	3.950	1,523,666						4,400,000	08/18/2006
1638		CARROLLTON	TX		10/25/2006	6.580	252,940						870,000	08/30/2006
1640		BEVERLY HILLS	CA		10/23/2006	3.900	4,563,216						21,730,000	08/31/2006
1648		MEMPHIS	TN		02/08/2007	6.050	1,123,190						11,500,000	11/21/2006
1651		CENTERVILLE	UT		01/30/2007	6.125	1,484,566						2,600,000	12/08/2006
1658		MALVERN	PA		04/11/2007	6.400	855,763						1,900,000	01/26/2007
1659		COLTON	CA		04/06/2007	6.090	28,689						1,540,000	03/23/2007
1670		FRESNO	CA		05/02/2007	6.150	2,729,505						6,500,000	03/08/2007
1673		CAMPBELL	CA		07/02/2007	6.230	4,160,521						14,000,000	05/25/2004
1675		TULSA	OK		07/09/2007	6.255	1,698,026						3,000,000	06/13/2007
1678		FORT WORTH	TX		08/10/2007	6.375	739,585						1,500,000	06/25/2007
1682		CENTENNIAL	CO		08/20/2007	6.610	1,359,521						3,100,000	06/15/2007
1683		MANTECA	CA		07/23/2007	6.360	950,510						2,410,000	06/04/2007
1685		PORTLAND	OR		07/20/2007	6.680	858,933						1,750,000	06/01/2007
1687		OCALA	FL		08/15/2007	6.920	804,592						1,615,000	07/16/2007
1688		OLYMPIA	WA		08/31/2007	6.060	945,342						3,860,000	07/03/2007
1690		SALEM	OR		08/29/2007	6.520	861,614						1,440,000	08/22/2001
1691		DANVILLE	CA		08/30/2007	6.620	74,889						2,000,000	07/30/2007
1696		FRESNO	CA		08/15/2007	6.300	1,744,754						3,500,000	05/14/2007
1697		VAN NUYS	CA		09/12/2007	6.490	1,110,883						2,900,000	07/25/2007
1700		VENICE	CA		09/20/2007	6.330	658,711						7,300,000	07/25/2007
1701		VENICE	CA		09/20/2007	6.330	2,454,437						13,200,000	07/25/2007
1702		SANTA MONICA	CA		09/20/2007	6.330	1,937,760						7,700,000	07/25/2007
1703		SANTA MONICA	CA		09/20/2007	6.330	1,291,840						4,300,000	07/25/2007
1704		LYNNWOOD	WA		09/11/2007	6.510	1,667,339						4,600,000	08/10/2007
1706		DANA POINT	CA		12/20/2007	6.460	1,185,434						2,600,000	09/03/2007
1707		CLACKAMAS	OR		09/24/2007	6.450	1,637,681						2,925,000	08/29/2007
1709		SAN JOSE	CA		08/30/2007	6.220	870,471						3,560,000	07/13/2007
1712		MODESTO	CA		10/11/2007	6.500	1,744,909						4,800,000	08/24/2007
1713		BELFAIR	WA		09/21/2007	6.300	2,105,013						6,200,000	09/14/2007
1715		GARDNERVILLE	NV		10/04/2007	6.120	2,392,332						6,050,000	09/24/2007
1716		CENTENNIAL	CO		11/14/2007	6.190	1,511,362						3,350,000	08/28/2007
1717		SACRAMENTO	CA		09/26/2007	6.320	716,349						1,340,000	08/23/2007
1720		THOUSAND OAKS	CA		11/15/2007	5.810	1,387,629						3,030,000	09/07/2007
1723		POMONA	CA		10/31/2007	6.540	1,537,403						4,300,000	09/13/2007
1725		ODESSA	TX		10/09/2007	6.540	1,120,066						3,090,000	09/17/2007
1726		COLLEGE STATION	TX		10/09/2007	6.590	1,210,072						3,340,000	09/17/2007
1729		PORTLAND	OR		10/24/2007	6.500	1,403,675						2,450,000	09/25/2007
1730		CITY OF INDUSTRY	CA		10/15/2007	6.500	1,323,575						3,310,000	09/07/2007
1731		HOUSTON	TX		11/01/2007	6.510	60,925						2,400,000	09/19/2007

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1733		BELL	CA		11/27/2007	6.375	1,186,640						4,160,000	09/25/2007
1734		CANTON TOWNSHIP	MI		11/14/2007	6.190	820,290						1,910,000	08/24/2007
1735		SHELBY TOWNSHIP	MI		11/20/2007	6.190	682,428						1,580,000	08/21/2007
1736		PEARSALL	TX		11/14/2007	6.190	603,167						1,340,000	08/28/2007
1738		CLEARWATER	FL		12/14/2007	6.500	1,798,234						4,100,000	11/12/2007
1739		REDWOOD CITY	CA		12/17/2007	6.650	4,292,873						10,500,000	11/27/2007
1741		HOUSTON	TX		12/03/2007	6.375	1,202,068						3,150,000	11/13/2007
1742		ORLANDO	FL		01/28/2008	6.500	670,196						1,400,000	12/18/2007
1743		ORLANDO	FL		02/05/2008	6.500	1,754,349						3,635,000	11/27/2007
1747		PHOENIX	AZ		12/27/2007	6.125	1,513,487						2,900,000	12/02/2007
1748		OMAHA	NE		01/28/2008	6.080	980,362						2,675,000	12/04/2007
1749		ST MICHAEL	MN		04/15/2008	6.250	1,679,509						3,500,000	01/25/2008
1752		JACKSONVILLE	FL		01/03/2008	6.250	801,018						1,600,000	12/07/2007
1754		ORLANDO	FL		02/05/2008	6.150	794,223						2,200,000	01/15/2008
1756		LAKE OSWEGO	OR		03/28/2008	6.250	1,635,122						3,610,000	01/31/2008
1757		OLYMPIA	WA		04/22/2008	6.200	3,829,124						10,100,000	01/11/2008
1760		MOUNTLAKE TERRACE	WA		05/01/2008	6.400	1,507,377						4,030,000	02/07/2008
1762		BOCA RATON	FL		04/07/2008	6.625	2,286,483						9,200,000	01/18/2008
1764		DEVENS	MA		03/14/2008	6.200	496,817						1,900,000	02/12/2008
1765		AUSTIN	TX		04/01/2008	6.000	2,973,817						5,700,000	02/15/2008
1766		LOWELL	AR		04/10/2008	6.250	1,411,028						2,500,000	02/22/2008
1768		BURNSVILLE	MN		04/11/2008	4.500	1,955,701						5,850,000	03/25/2008
1769		DILWORTH	MN		04/11/2008	4.500	1,460,279						6,000,000	03/31/2008
1770		SHAKOPEE	MN		04/25/2008	6.000	2,691,521						8,400,000	03/28/2008
1771		SPOKANE VALLEY	WA		04/25/2008	6.100	1,778,781						3,880,000	03/28/2008
1772		KENT	WA		04/23/2008	6.600	1,309,712						2,500,000	03/04/2008
1774		OKLAHOMA CITY	OK		04/23/2008	5.950	458,130						2,500,000	03/20/2008
1775		HILLSBORO	OR		05/13/2008	4.950	2,214,363						4,300,000	03/26/2008
1776		SAN JOSE	CA		05/16/2008	4.800	3,454,640						27,150,000	04/16/2008
1779		MORGAN HILL	CA		05/23/2008	4.500	445,790						4,550,000	04/16/2008
1784		PHOENIX	AZ		05/19/2008	6.500	2,210,607						4,600,000	04/30/2008
1785		TUCSON	AZ		05/15/2008	6.650	1,162,142						2,790,000	04/21/2008
1787		SPRINGFIELD	OH		06/16/2008	7.060	624,025						1,300,000	04/24/2008
1789		MORGAN HILL	CA		06/30/2008	6.570	820,038						3,360,000	06/02/2008
1790		CENTREVILLE	IL		06/30/2008	6.450	3,266,604						10,175,000	05/27/2008
1791		TURLOCK	CA		06/25/2008	4.550	2,564,309						5,220,000	05/23/2008
1797		GRAHAM	WA		06/24/2008	6.625	3,260,597						6,700,000	05/11/2008
1799		JACKSONVILLE	FL		08/01/2008	6.710	914,473						2,150,000	06/30/2008
1803		SALT LAKE CITY	UT		08/27/2008	7.030	835,580						1,875,000	08/05/2008
1806		GILROY	CA		09/19/2008	4.500	2,034,834						3,850,000	08/14/2008
1807		PHOENIX	AZ		09/11/2008	6.200	2,782,356						5,900,000	07/17/2008
1809		RANCHO CUCAMONGA	CA		10/02/2008	6.700	2,924,102						4,730,000	07/28/2008
1811		SAN FRANCISCO	CA		09/18/2008	5.880	1,300,000						3,300,000	07/28/2008
1814		SPARKS	NV		08/27/2008	6.710	960,508						3,925,000	08/05/2008
1815		AUSTIN	TX		09/19/2008	6.600	4,841,780						9,300,000	08/12/2008
1816		PORTLAND	OR		10/24/2008	6.750	745,419						2,040,000	08/27/2008
1820		KIRKLAND	WA		09/29/2008	6.920	866,857						5,200,000	07/25/2008
1821		SAN JOSE	CA		11/10/2008	6.620	3,283,612						16,400,000	09/22/2008
1824		COLLEGE PARK	GA		10/24/2008	6.950	1,648,561						5,700,000	09/17/2008
1825		VANCOUVER	WA		12/02/2008	5.800	1,882,440						3,600,000	09/12/2008
1827		DANBURY	CT		10/14/2008	6.500	2,986,342						4,500,000	08/18/2008
1828		COLORADO SPRINGS	CO		11/19/2008	6.650	1,955,906						3,800,000	09/19/2008
1831		MARION	IN		11/14/2008	6.800	1,759,802						2,800,000	10/02/2008
1833		ROYAL OAK	MI		11/21/2008	6.000	1,110,571						3,250,000	11/10/2008
1835		CANOGA PARK	CA		11/25/2008	6.950	2,312,155						5,200,000	10/23/2008
1838		LOS ANGELES	CA		01/30/2009	4.950	3,209,821						6,525,000	12/10/2008
1842		NOVI	MI		01/22/2009	6.500	1,651,230						4,750,000	12/25/2008
1844		GRAND PRAIRIE	TX		01/23/2009	7.550	962,909						2,190,000	11/26/2008
1846		LOS ANGELES	CA		02/26/2009	4.950	2,089,206						8,300,000	12/01/2008
1847		MARINA DEL RAY	CA		02/26/2009	4.950	1,522,819						5,170,000	12/01/2008
1848		SANTA MONICA	CA		01/29/2009	4.950	1,822,664						8,560,000	11/20/2008

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1849		SANTA MONICA	CA		01/29/2009	4.950	1,084,875						7,240,000	11/30/2008
1850		SANTA CLARA	CA		02/03/2009	5.050	2,939,769						7,700,000	12/02/2008
1853		BURLINGAME	CA		02/03/2009	6.750	3,008,245						13,600,000	12/23/2008
1859		FIFE	WA		04/17/2009	4.650	2,406,620						6,000,000	02/23/2009
1871		HOUSTON	TX		05/27/2009	6.770	2,692,016						5,500,000	03/18/2009
1872		KAHULUI	HI		05/15/2009	7.850	1,578,177						5,710,000	10/14/2008
1883		PASADENA	TX		07/08/2009	6.625	3,061,584						6,200,000	06/03/2009
1895		KENT	WA		09/01/2009	7.860	858,602						3,650,000	08/04/2009
1898		SIOUX FALLS	SD		09/11/2009	4.800	1,508,060						4,750,000	07/28/2009
1902		VIENNA	VA		09/21/2009	7.940	5,440,885						10,900,000	07/12/2009
1904		ATLANTA	GA		08/31/2009	4.600	3,707,413						7,630,000	07/22/2009
1905		HOUSTON	TX		08/31/2009	4.200	3,490,062						9,975,000	07/17/2009
1921		WARREN	MI		11/04/2009	6.625	141,857						2,100,000	06/01/2003
1922		BUFFALO	NY		12/08/2009	6.800	2,010,417						8,350,000	09/29/2009
1923		TONOWANDA	NY		12/11/2009	6.800	2,862,527						12,900,000	10/02/2009
1925		MARIETTA	GA		12/28/2009	7.350	2,250,449						4,425,000	10/16/2009
1928		COEUR D'ALENE	ID		12/03/2009	6.870	2,599,160						5,100,000	09/26/2009
1931		BALTIMORE	MD		12/28/2009	7.375	4,794,110						11,450,000	11/16/2009
1933		LOS ANGELES	CA		12/16/2009	7.300	1,615,391						4,750,000	10/20/2009
1934		DANA POINT	CA		11/20/2009	7.500	3,381,683						9,940,000	03/03/2009
1938		SNOHOMISH	WA		12/22/2009	6.970	1,041,557						3,300,000	11/10/2009
1939		SAN DIEGO	CA		12/17/2009	6.750	4,272,657						10,640,000	11/10/2009
1949		NEWNAN	GA		01/19/2010	6.625	792,003						2,120,000	12/18/2009
1950		RENO	NV		12/30/2009	6.950	2,169,225						5,000,000	12/15/2009
1951		RENO	NV		12/30/2009	6.950	3,036,915						5,890,000	12/15/2009
1952		SAN JOSE	CA		01/20/2010	6.900	1,650,564						3,300,000	12/07/2009
1955		MONTEREY PARK	CA		02/08/2010	7.350	8,564,669						23,500,000	11/26/2009
1956		SEATTLE	WA		02/11/2010	6.900	2,660,847						34,000,000	12/14/2009
1957		RIO RANCHO	NM		01/29/2010	6.550	1,726,153						5,640,000	12/17/2009
1961		PITTSBURG	CA		01/29/2010	7.000	1,754,581						4,900,000	12/22/2009
1962		KENT	WA		02/25/2010	7.200	1,314,182						3,900,000	01/18/2010
1964		FEDERAL WAY	WA		05/03/2010	6.990	2,948,171						5,100,000	10/09/2009
1965		RENO	NV		02/26/2010	7.250	1,819,491						3,500,000	01/28/2010
1966		RENO	NV		02/26/2010	7.250	767,243						1,720,000	01/27/2010
1968		TAYLOR	MI		04/13/2010	7.420	1,971,628						9,725,000	03/20/2010
1969		LAS VEGAS	NV		04/12/2010	7.000	1,097,985						2,120,000	02/09/2010
1972		AUBURN	WA		03/23/2010	7.000	2,012,061						4,500,000	02/23/2010
1976		PEORIA	AZ		03/31/2010	7.300	268,367						2,025,000	02/22/2010
1978		RENTON	WA		03/12/2010	6.900	4,191,614						7,200,000	02/05/2010
1979		SAN DIEGO	CA		04/05/2010	6.850	2,183,589						5,150,000	02/26/2010
1980		THOUSAND OAKS	CA		04/26/2010	6.950	3,732,205						7,000,000	03/08/2010
1981		WINTER HAVEN	FL		03/31/2010	6.300	2,179,346						5,100,000	03/08/2010
1982		SAN DIEGO	CA		04/07/2010	5.600	1,461,790						8,800,000	02/10/2010
1983		SAN DIEGO	CA		04/07/2010	6.850	3,432,699						8,800,000	02/10/2010
1984		VERO BEACH	FL		04/07/2010	7.000	1,711,169						4,350,000	03/15/2010
1985		STUDIO CITY	CA		04/19/2010	7.180	892,459						2,160,000	03/12/2010
1987		SUNNYVALE	CA		05/04/2010	7.070	5,454,177						11,450,000	01/26/2010
1988		ADDISON	IL		06/25/2010	4.350	1,037,315						2,300,000	03/09/2010
1989		FLORISSANT	MO		06/25/2010	4.350	1,365,771						2,650,000	03/10/2010
1991		BURBANK	CA		04/29/2010	6.620	2,003,214						6,100,000	02/28/2010
1992		LEWIS CENTER	OH		05/05/2010	6.800	1,858,173						3,550,000	03/23/2010
1993		UPLAND	CA		06/01/2010	6.900	2,226,319						5,920,000	03/23/2010
1997		CARROLTON	TX		05/18/2010	7.000	5,191,753						10,310,000	03/15/2010
1998		KANSAS CITY	MO		04/30/2010	6.850	1,749,143						3,200,000	03/08/2010
1999		CARLSBAD	CA		04/26/2010	7.070	4,038,580						7,250,000	03/16/2010
2002		RICHMOND	VA		05/19/2010	6.800	3,231,597						6,200,000	04/15/2010
2003		VIRGINIA BEACH	VA		05/19/2010	6.800	2,423,649						4,650,000	04/15/2010
2004		LOS ANGELES	CA		06/30/2010	6.960	3,784,504						8,700,000	03/31/2010
2006		LAS VEGAS	NV		05/05/2010	6.850	4,776,238						8,895,000	03/26/2010
2007		RIVERSIDE	CA		07/29/2010	6.950	2,244,920						6,900,000	04/01/2010
2008		MANHATTAN BEACH	CA		06/16/2010	7.500	3,289,591						8,340,000	12/23/2009

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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
2010		PEARLAND	TX		07/30/2010	7.050	1,799,508						3,400,000	04/05/2010
2014		TORRANCE	CA		07/26/2010	6.940	628,564						3,950,000	04/14/2010
2015		SAN DIEGO	CA		06/21/2010	6.750	882,557						1,730,000	04/20/2010
2016		SAN JOSE	CA		05/24/2010	7.100	1,082,169						4,960,000	04/09/2010
2017		LOS ANGELES	CA		05/26/2010	6.900	877,060						3,240,000	05/07/2010
2021		DRIGGS	ID		06/22/2010	6.990	880,512						1,795,000	05/14/2010
2022		CLOVIS	CA		06/29/2010	6.750	2,367,708						4,250,000	05/06/2010
2024		LANCASTER	CA		07/01/2010	6.530	870,145						5,960,000	05/11/2010
2025		SOUTH JORDAN	UT		07/01/2010	6.700	1,558,103						3,250,000	05/10/2010
2027		LITTLETON	CO		06/01/2010	6.790	1,050,483						2,090,000	04/20/2010
2030		DENVER	CO		07/28/2010	7.110	3,275,706						7,200,000	05/12/2010
2031		SUNRISE	FL		07/01/2010	6.930	1,387,084						3,570,000	05/26/2010
2033		REDWOOD CITY	CA		06/01/2010	6.900	2,185,776						8,000,000	05/05/2010
2038		MYRTLE BEACH	SC		09/14/2010	6.760	3,546,948						5,800,000	06/29/2010
2039		MYRTLE BEACH	SC		09/14/2010	6.760	6,869,523						11,170,000	06/25/2010
2040		MYRTLE BEACH	SC		09/14/2010	6.760	7,273,563						12,000,000	06/21/2010
2041		MERIDIAN	ID		08/12/2010	4.950	1,036,121						2,500,000	07/07/2010
2043		FEDERAL WAY	WA		07/22/2010	6.650	3,772,024						6,600,000	04/16/2010
2045		DAYTONA BEACH	FL		07/13/2010	6.700	3,511,893						6,250,000	06/02/2010
2046		GENEVA	IL		07/30/2010	6.700	4,583,281						8,800,000	06/09/2010
2047		SANTA MARIA	CA		08/17/2010	6.875	882,307						1,970,000	06/16/2010
2050		LOS ANGELES	CA		06/30/2010	6.700	2,365,625						4,800,000	06/11/2010
2051		SAN JOSE	CA		10/21/2010	6.300	1,551,288						4,890,000	06/04/2010
2053		TAMPA	FL		08/02/2010	6.650	3,460,450						7,240,000	06/30/2010
2054		WESTLAKE VILLAGE	CA		09/13/2010	4.850	1,755,166						4,200,000	06/09/2010
2055		SALT LAKE CITY	UT		10/27/2010	6.250	2,046,926						4,900,000	07/02/2010
2056		DEER PARK	IL		07/21/2010	6.900	1,057,180						3,090,000	03/31/2010
2057		MYRTLE BEACH	SC		09/24/2010	6.400	1,538,933						3,990,000	07/14/2010
2058		LITTLE RIVER	SC		09/30/2010	6.400	1,189,159						3,100,000	07/14/2010
2060		HOUSTON	TX		09/01/2010	6.625	2,460,193						4,875,000	07/09/2010
2065		SAN ANTONIO	TX		09/08/2010	7.050	4,036,709						8,355,000	08/19/2010
2066		SAN ANTONIO	TX		09/08/2010	6.500	784,082						5,420,000	07/12/2010
2067		ROCKWALL	TX		09/27/2010	6.375	1,282,817						2,340,000	06/24/2010
2069		ALLEN	TX		09/01/2010	6.550	994,109						2,600,000	07/12/2010
2070		GREENVILLE	SC		07/30/2010	6.500	3,033,705						5,700,000	07/01/2010
2071		MAGNOLIA	TX		09/15/2010	6.670	1,461,623						2,825,000	07/28/2010
2072		DULUTH	GA		10/04/2010	6.450	1,220,121						2,565,000	06/10/2010
2075		EAST ELMHURST	NY		12/08/2010	6.400	4,857,299						12,800,000	08/12/2010
2076		EAST LANSING	MI		11/03/2010	6.100	3,421,427						7,000,000	10/01/2010
2078		SEATTLE	WA		10/15/2010	6.450	2,716,915						7,400,000	07/22/2010
2080		SAN FRANCISCO	CA		11/23/2010	5.900	1,368,816						4,000,000	09/28/2010
2081		SUMMERFIELD	FL		11/17/2010	6.750	2,127,366						3,670,000	07/08/2010
2083		SANTA ROSA	CA		10/06/2010	6.500	2,149,998						4,150,000	07/16/2010
2084		ELK GROVE	CA		10/06/2010	6.250	6,116,871						11,080,000	07/30/2010
2086		SANTA MONICA	CA		09/27/2010	6.150	1,965,467						4,600,000	07/20/2010
2088		ALBANY	OR		07/26/2010	8.200	1,774,678						4,640,000	07/06/1999
2092		SAN JOSE	CA		09/23/2010	6.150	3,606,879						6,900,000	08/06/2010
2095		HURST	TX		09/20/2010	6.320	958,209						2,350,000	08/18/2010
2097		WINSTON-SALEM	NC		10/20/2010	6.300	2,282,081						4,000,000	09/21/2010
2098		STOCKTON	CA		10/19/2010	6.400	1,514,183						3,290,000	09/02/2010
2099		FORT MEYERS	FL		09/17/2010	6.500	525,756						1,100,000	08/26/2010
2100		CINCINATTI	OH		12/01/2010	6.050	6,333,053						13,000,000	09/02/2010
2101		FRANKLIN PARK	IL		09/30/2010	5.750	2,601,665						4,900,000	08/04/2010
2102		CHICAGO	IL		09/30/2010	5.750	2,168,083						4,000,000	08/18/2010
2103		SAN MATEO	CA		09/02/2010	6.550	4,912,705						9,350,000	07/07/2010
2104		CARROLLTON	TX		09/30/2010	6.200	1,304,229						2,340,000	08/17/2010
2105		TEMPE	AZ		10/07/2010	6.200	2,032,614						4,600,000	06/18/2010
2111		SAN DIEGO	CA		11/16/2010	5.800	1,744,425						3,200,000	09/28/2010
2113		SAN FRANCISCO	CA		12/17/2010	5.650	2,048,429						5,640,000	10/18/2010
2118		HOUSTON	TX		11/01/2010	6.100	6,962,068						13,190,000	09/16/2010
2119		HOUSTON	TX		11/01/2010	6.100	1,503,176						2,900,000	09/13/2010

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Showing All Mortgage Loans OWNED December 31 of Current Year

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2120		LOS ANGELES	CA		12/29/2010	6.500	3,326,437						8,250,000	08/31/2010
2123		FAYETTEVILLE	NC		01/21/2011	6.000	1,146,331						2,200,000	09/20/2010
2128		LAS VEGAS	NV		10/28/2010	5.400	844,756						4,100,000	10/01/2010
2129		INDIANAPOLIS	IN		12/30/2010	5.450	904,980						2,000,000	11/07/2010
2130		INDIANAPOLIS	IN		12/30/2010	5.450	999,279						2,195,000	11/10/2010
2131		INDIANAPOLIS	IN		12/30/2010	5.450	628,940						1,205,000	11/12/2010
2132		NORTH CANTON	OH		11/05/2010	6.450	2,401,257						4,450,000	09/30/2010
2134		SAN JOSE	CA		12/13/2010	6.000	2,087,515						6,700,000	10/06/2010
2136		BEDMINISTER	NJ		12/09/2010	6.000	1,631,834						2,830,000	10/06/2010
2139		VERNON	CA		12/16/2010	5.780	1,172,529						3,500,000	10/05/2010
2140		DALLAS	TX		12/03/2010	5.950	3,207,433						5,500,000	10/04/2010
2141		MT JULIET	TN		12/13/2010	5.800	1,263,801						2,350,000	11/15/2010
2142		CYPRESS	CA		11/29/2010	5.750	1,917,130						4,300,000	10/29/2010
2144		BEDFORD	TX		12/10/2010	6.100	2,586,990						7,700,000	10/12/2010
2145		SPOKANE VALLEY	WA		11/18/2010	5.850	1,539,942						3,600,000	10/25/2010
2146		DOWNERS GROVE	IL		12/14/2010	5.950	2,721,313						6,120,000	11/30/2010
2147		LAKEWOOD	WA		12/10/2010	5.950	4,361,134						8,550,000	11/04/2010
2152		WEST SAINT PAUL	MN		12/27/2010	5.550	1,932,707						4,600,000	11/10/2010
2153		TAMPA	FL		01/31/2011	5.700	2,973,662						4,975,000	11/15/2010
2155		BINGHAM FARMS	MI		02/14/2011	6.290	2,309,341						4,400,000	11/22/2010
2156		DENVER	CO		12/29/2010	5.850	5,853,519						13,100,000	11/19/2010
2160		RENO	NV		12/22/2010	5.730	1,582,473						3,230,000	12/09/2010
2161		TEMPE	AZ		12/30/2010	5.850	2,196,446						4,855,000	10/27/2010
2162		SANTA MONICA	CA		01/21/2011	6.125	7,047,796						13,200,000	10/19/2010
2163		SACRAMENTO	CA		10/29/2010	6.500	1,497,170						5,400,000	10/21/2010
2164		NEWPORT BEACH	CA		01/27/2011	5.930	2,023,721						5,200,000	10/31/2010
2165		SAN CLEMENTE	CA		01/27/2011	5.730	1,680,832						4,570,000	11/19/2010
2167		SOUTH SAN FRANCISCO	CA		02/14/2011	5.750	2,458,417						5,700,000	11/10/2010
2168		LOS ANGELES	CA		03/22/2011	6.100	619,554						1,170,000	11/22/2010
2170		LOS ANGELES	CA		03/22/2011	6.100	1,383,660						2,870,000	11/22/2010
2171		TRENTON	TN		12/07/2010	5.350	556,713						1,690,000	11/18/2010
2174		GOLDEN	CO		01/03/2011	5.680	2,710,358						4,550,000	11/03/2010
2177		LA JOLLA	CA		01/31/2011	5.900	2,098,685						4,290,000	12/13/2010
2178		LOS ANGELES	CA		03/01/2011	6.100	1,501,398						2,730,000	11/22/2010
2179		ALISO VIEJO	CA		12/23/2010	6.090	3,602,143						6,740,000	11/24/2010
2180		SPRING	TX		01/26/2011	5.710	2,467,444						4,925,000	11/16/2010
2181		SALEM	OR		01/25/2011	5.800	1,051,343						2,860,000	12/03/2010
2182		SAN DIEGO	CA		12/16/2010	5.950	1,304,186						3,250,000	11/29/2010
2183		SALEM	OR		02/22/2011	5.620	2,135,356						8,380,000	12/22/2010
2184		VENTURA	CA		12/29/2010	5.850	1,461,063						9,100,000	11/26/2010
2192		DALLAS	TX		05/25/2012	5.750	8,588,964						17,300,000	04/10/2012
2193		HOUSTON	TX		05/25/2012	5.750	1,944,288						4,000,000	04/10/2012
2194		HOUSTON	TX		05/25/2012	5.750	3,506,364						8,300,000	03/05/2012
2195		HOUSTON	TX		05/25/2012	5.750	3,964,123						7,775,000	02/29/2012
2196		SAN MATEO	CA		01/20/2011	6.780	7,101,944						14,900,000	11/22/2010
2197		DRAPER	UT		01/26/2011	5.730	2,082,706						4,350,000	12/14/2010
2200		SHOREWOOD	IL		01/26/2011	5.850	1,188,816						3,420,000	12/17/2010
2201		GENEVA	IL		05/31/2011	6.450	4,609,724						10,000,000	05/11/2011
2203		FARMINGTON HILLS	MI		03/17/2011	5.750	3,054,473						5,700,000	02/11/2011
2204		NEW YORK	NY		12/30/2010	5.500	4,564,998						7,300,000	11/08/2010
2205		BROOKFIELD	WI		12/30/2010	6.520	2,743,082						4,750,000	12/15/2010
2206		VENTURA	CA		02/17/2011	5.800	928,962						6,540,000	12/10/2010
2207		PADUCAH	KY		02/08/2011	5.700	3,754,376						11,900,000	12/13/2010
2213		CLEARWATER	FL		05/25/2011	5.650	2,309,425						6,450,000	04/22/2011
2214		SAN JUAN CAPISTRANO	CA		03/14/2011	5.750	870,629						5,960,000	12/29/2010
2215		FULLERTON	CA		01/31/2011	5.450	3,980,566						7,380,000	12/15/2010
2217		MOUNT VERNON	WA		02/01/2011	5.600	5,083,553						11,000,000	01/05/2011
2218		CULVER CITY	CA		02/10/2011	5.500	1,444,590						5,400,000	12/20/2010
2220		AUSTIN	TX		03/01/2011	4.100	2,138,110						3,450,000	01/26/2011
2221		HAZELHURST	MS		04/06/2011	6.850	2,096,887						3,860,000	10/01/2010
2224		ELIZABETH	NJ		02/22/2011	6.570	871,968						1,800,000	01/15/2011

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2225		ATLANTA	GA		03/17/2011	6.240	1,409,466						2,500,000	01/31/2011
2227		CULVER CITY	CA		03/21/2011	5.950	2,472,124						5,940,000	01/28/2011
2228		NORTH OAKS	MN		02/28/2011	5.650	3,029,449						6,570,000	01/11/2011
2229		SAN DIEGO	CA		03/10/2011	5.950	2,207,193						4,200,000	01/12/2011
2230		PORTLAND	OR		02/18/2011	6.250	1,350,219						3,600,000	01/05/2011
2232		SEATTLE	WA		03/18/2011	5.960	3,708,728						7,700,000	02/02/2011
2233		SANTA CLARA	CA		04/05/2011	6.230	1,347,297						2,660,000	01/14/2010
2234		PALMDALE	CA		03/22/2011	5.860	1,008,372						4,080,000	01/18/2011
2235		SANTA CLARITA	CA		04/28/2011	6.250	4,411,300						9,750,000	12/27/2010
2236		SAN JOSE	CA		02/28/2011	4.000	1,479,678						3,920,000	01/20/2011
2237		ST JOHN	IN		03/25/2011	6.250	975,897						1,700,000	01/03/2011
2240		TULSA	OK		03/24/2011	5.990	1,077,509						2,900,000	01/25/2011
2243		MOUNTLAKE TERRACE	WA		03/25/2011	5.790	1,673,042						3,100,000	02/03/2011
2244		WOODBURY	MN		03/14/2011	6.190	2,109,561						3,970,000	01/31/2011
2247		SALINAS	CA		05/10/2011	6.000	2,130,218						4,200,000	02/24/2011
2248		NEWPORT BEACH	CA		04/07/2011	5.750	3,175,587						5,500,000	02/10/2011
2249		TORRANCE	CA		07/05/2011	5.850	1,662,035						6,850,000	04/02/2011
2250		HOUSTON	TX		03/29/2011	5.500	5,081,865						9,000,000	02/08/2011
2251		ANAHEIM	CA		04/19/2011	5.920	4,601,089						9,500,000	01/15/2011
2253		CRESTWOOD	IL		06/13/2011	6.010	3,338,409						6,740,000	04/04/2011
2257		FOLSOM	CA		03/30/2011	6.240	2,040,227						4,540,000	01/24/2011
2260		LAS VEGAS	NV		04/14/2011	6.320	1,501,561						4,450,000	03/03/2011
2261		VISTA	CA		04/25/2011	6.100	2,484,084						4,500,000	02/22/2011
2262		DALY CITY	CA		04/28/2011	5.680	3,876,739						8,460,000	02/28/2011
2263		RIALTO	CA		04/27/2011	6.510	2,232,239						4,500,000	02/25/2011
2266		BENICIA	CA		05/11/2011	6.050	1,232,899						3,310,000	03/07/2011
2269		SAN ANTONIO	TX		03/31/2011	6.220	1,028,660						2,150,000	02/10/2011
2274		POWAY	CA		04/18/2011	6.600	2,596,542						7,140,000	11/30/2010
2276		NORCROSS	GA		07/21/2011	6.150	2,189,317						4,800,000	04/12/2011
2281		SPENCER	IN		04/29/2011	6.180	2,176,274						3,500,000	04/01/2011
2283		AUSTIN	TX		04/21/2011	5.850	6,626,744						11,000,000	03/18/2011
2284		ELMHURST	IL		06/13/2011	6.010	2,625,034						4,600,000	04/11/2011
2285		SOUTHLAKE	TX		06/13/2011	6.000	1,363,177						3,000,000	03/31/2011
2288		SAN LUIS OBISPO	CA		07/29/2011	5.740	4,067,519						7,000,000	04/05/2011
2289		BROOKFIELD	WI		05/13/2011	5.950	1,608,743						3,850,000	04/06/2011
2290		SALT LAKE CITY	UT		05/31/2011	5.900	6,389,853						10,400,000	04/18/2011
2291		CHICAGO	IL		07/05/2011	5.700	2,711,957						4,910,000	04/12/2011
2292		STANTON	CA		05/04/2011	5.900	3,684,886						8,140,000	03/31/2011
2293		SIERRA VISTA	AZ		05/27/2011	6.050	4,974,536						8,000,000	03/25/2011
2294		CITRUS HEIGHTS	CA		05/31/2011	6.000	3,772,351						6,400,000	04/11/2011
2295		CARRBORO	NC		05/25/2011	6.120	1,499,731						2,950,000	05/09/2011
2300		PLEASANT VALLEY	MO		08/01/2011	5.600	1,399,765						2,420,000	06/18/2011
2302		CRANBERRY	PA		06/10/2011	5.950	1,066,807						3,380,000	04/01/2011
2303		MCDONOUGH	GA		06/30/2011	4.250	1,985,131						3,475,000	04/13/2011
2306		CANOGA PARK	CA		07/28/2011	5.920	3,116,579						6,150,000	04/26/2011
2310		SOUTHAMPTON	PA		06/17/2011	6.000	2,419,915						4,700,000	04/21/2011
2311		SPRING	TX		06/30/2011	6.020	1,193,677						2,200,000	04/11/2011
2312		MELROSE PARK	IL		04/15/2011	5.000	5,433,447						11,400,000	03/31/2011
2314		BURNSVILLE	MN		12/22/2011	6.000	1,351,672						2,475,000	05/09/2011
2315		EDMONDS	WA		06/10/2011	5.900	919,191						3,350,000	04/11/2011
2317		SAN JOSE	CA		08/01/2011	5.950	1,171,176						4,200,000	05/10/2011
2318		SOLON	OH		05/04/2011	5.850	2,984,705						6,100,000	04/11/2011
2319		SPRINGFIELD	GA		06/09/2011	6.200	3,624,272						5,750,000	04/25/2011
2320		HOUSTON	TX		06/24/2011	6.000	3,087,522						6,050,000	04/29/2011
2321		CHARLOTTE	NC		03/09/2012	5.750	8,135,417						15,215,000	12/01/2011
2322		RICHARDSON	TX		08/01/2011	5.500	1,919,422						3,100,000	04/25/2011
2325		OAKLAND	CA		07/06/2011	5.660	2,882,128						5,850,000	04/18/2011
2327		IRVING	TX		06/14/2011	5.780	3,014,401						5,200,000	05/11/2011
2328		HOUSTON	TX		06/01/2011	6.090	1,332,323						2,450,000	04/25/2011
2329		COLORADO SPRINGS	CO		06/17/2011	5.790	4,238,019						7,200,000	04/28/2011
2332		THE WOODLANDS	TX		06/23/2011	5.200	306,862						5,900,000	04/29/2011

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2333		AUSTIN	TX		05/18/2011	6.000	2,041,510						3,750,000	04/08/2011
2334		PORTLAND	OR		08/25/2011	6.100	2,735,192						5,300,000	05/31/2011
2335		BAKERSFIELD	CA		10/17/2011	5.800	3,086,500						6,600,000	06/22/2011
2336		EGG HARBOR	NJ		08/05/2011	6.080	1,431,110						3,700,000	08/05/2011
2338		WEST JORDAN	UT		07/01/2011	5.960	5,112,584						14,300,000	04/20/2011
2339		ALGONQUIN	IL		06/02/2011	5.950	1,768,703						3,600,000	04/14/2011
2340		HIALEAH	FL		07/27/2011	6.040	2,513,651						4,600,000	04/29/2011
2341		MONROVIA	CA		06/30/2011	5.970	1,156,004						2,800,000	04/19/2011
2342		HANFORD	CA		08/16/2011	5.520	461,916						1,650,000	05/10/2011
2343		LAKE WYLIE	SC		06/30/2011	6.060	3,428,584						5,730,000	05/03/2011
2344		SAN JUAN CAPISTRANO	CA		06/30/2011	6.100	2,126,819						7,620,000	05/20/2011
2345		ROHNERT PARK	CA		06/30/2011	6.130	2,028,122						4,550,000	05/31/2011
2346		GARDENA	CA		06/23/2011	5.850	4,333,745						7,800,000	05/10/2011
2347		MOREHEAD CITY	NC		06/21/2011	5.900	1,154,767						2,160,000	05/04/2011
2348		ELIZABETHTOWN	PA		07/01/2011	6.100	1,158,391						2,500,000	05/11/2011
2351		SAND CITY	CA		08/09/2011	5.860	3,031,048						5,700,000	06/01/2011
2353		CLEBURNE	TX		09/23/2011	6.320	1,186,796						2,400,000	08/02/2011
2354		MESQUITE	TX		09/23/2011	6.320	1,313,997						2,900,000	08/02/2011
2355		MIDLAND	TX		09/23/2011	6.320	1,144,445						2,150,000	07/26/2011
2356		MAPLE GROVE	MN		07/01/2011	5.650	2,072,840						3,550,000	05/31/2011
2357		LYNWOOD	CA		06/21/2011	6.060	2,046,610						4,100,000	05/31/2011
2360		AUSTIN	TX		07/11/2011	5.750	811,466						1,850,000	06/16/2011
2362		ROSEVILLE	CA		09/01/2011	5.350	920,358						4,070,000	05/13/2011
2364		THOUSAND OAKS	CA		08/09/2011	6.050	1,698,738						6,220,000	05/15/2011
2365		ARVADA	CO		06/30/2011	5.650	2,229,501						4,130,000	05/24/2011
2366		HILLSBORO	OR		06/30/2011	5.530	7,297,190						18,600,000	05/27/2011
2369		MARRERO	LA		10/07/2011	6.060	2,455,762						4,875,000	08/11/2011
2370		MANDEVILLE	LA		10/07/2011	5.800	1,981,300						3,995,000	08/11/2011
2371		SAN ANTONIO	TX		07/01/2011	5.750	1,013,382						1,970,000	05/24/2011
2373		GREEN BAY	WI		04/05/2012	5.870	2,533,587						6,900,000	06/13/2011
2374		GREEN BAY	WI		04/05/2012	5.870	3,405,885						8,000,000	06/13/2011
2375		BRENHAM	TX		08/05/2011	5.500	1,920,349						4,260,000	06/30/2011
2377		BROADVIEW HEIGHTS	OH		07/15/2011	6.125	1,384,567						2,560,000	06/20/2011
2378		GARDEN GROVE	CA		09/28/2011	5.500	10,663,743						33,160,000	06/23/2011
2379		CHICAGO	IL		08/25/2011	5.900	817,644						1,400,000	06/21/2011
2381		KALAMAZOO	MI		08/01/2011	5.900	1,173,834						2,060,000	06/17/2011
2382		SACRAMENTO	CA		08/30/2011	5.720	2,895,111						6,750,000	06/13/2011
2383		FRESNO	CA		08/31/2011	5.600	1,559,971						5,140,000	07/28/2011
2384		COLORADO SPRINGS	CO		08/05/2011	5.350	1,610,255						2,850,000	07/07/2011
2385		SAN BERNARDINO	CA		08/09/2011	5.700	3,050,397						5,200,000	06/15/2011
2388		STONE MOUNTAIN	GA		08/19/2011	5.450	1,663,915						4,375,000	07/12/2011
2390		HAWTHORNE	CA		07/26/2011	4.750	2,183,495						4,600,000	06/15/2011
2392		FOX LAKE	IL		09/30/2011	5.900	1,117,623						2,050,000	06/22/2011
2393		SACRAMENTO	CA		08/01/2011	5.350	2,426,507						6,150,000	06/22/2011
2394		PARAMOUNT	CA		08/02/2011	5.320	5,289,480						8,460,000	06/15/2011
2395		MADISON	WI		08/19/2011	5.850	5,607,056						12,400,000	07/15/2011
2396		BROOKLYN	NY		08/04/2011	5.920	3,703,117						6,000,000	06/27/2011
2398		CANOGA PARK	CA		12/15/2011	5.510	1,342,121						2,650,000	07/18/2011
2401		TWIN FALLS	ID		11/09/2011	5.600	6,169,008						10,400,000	07/14/2011
2402		OAKLAND	CA		09/27/2011	5.400	5,298,288						9,500,000	07/11/2011
2404		DENVER	CO		09/20/2011	5.300	1,062,960						2,090,000	07/25/2011
2406		LARAMIE	WY		11/09/2011	5.540	5,627,494						11,700,000	07/14/2011
2407		PALATINE	IL		09/02/2011	5.250	477,443						980,000	07/20/2011
2408		LAKELAND	FL		11/08/2011	5.600	1,950,947						3,850,000	06/16/2011
2410		RENO	NV		12/30/2011	5.300	2,399,418						3,910,000	07/20/2011
2411		HAPEVILLE	GA		09/28/2011	6.000	1,180,392						2,150,000	07/25/2011
2412		RANCHO CUCAMONGA	CA		09/23/2011	5.620	1,766,160						4,400,000	06/25/2011
2413		ROWLAND HEIGHTS	CA		09/26/2011	5.400	5,256,560						15,270,000	07/22/2011
2417		PHOENIX	AZ		08/22/2011	5.750	1,840,218						4,000,000	07/11/2011
2418		COLORADO SPRINGS	CO		10/04/2011	5.600	1,516,271						4,270,000	06/28/2011
2419		RIVERSIDE	CA		10/12/2011	5.770	3,229,134						9,360,000	07/25/2011

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2421		ANAHEIM	CA		09/27/2011	5.650	9,530,714						17,500,000	07/27/2011
2422		FORT LAUDERDALE	FL		11/01/2011	5.400	4,186,555						7,200,000	08/30/2011
2423		RANCHO SANTA MARGARI	CA		09/19/2011	5.640	4,525,208						7,500,000	08/18/2011
2425		SEATTLE	WA		09/27/2011	5.300	4,803,489						9,500,000	08/08/2011
2426		SEATTLE	WA		09/27/2011	5.300	4,059,043						7,700,000	08/08/2011
2427		HOUSTON	TX		09/15/2011	5.000	4,231,245						7,950,000	07/11/2011
2428		ALVIN	TX		10/14/2011	5.400	6,070,495						10,550,000	07/29/2011
2429		POTTSTOWN	PA		09/30/2011	5.250	1,572,690						2,800,000	06/28/2011
2430		ENID	OK		09/30/2011	5.250	1,489,489						2,500,000	08/02/2011
2432		CLEVELAND	OH		09/30/2011	5.250	4,426,866						7,700,000	07/12/2011
2433		AUSTELL	GA		09/30/2011	5.250	2,758,487						4,900,000	07/19/2011
2434		SOLON	OH		09/30/2011	5.250	1,705,841						3,200,000	07/07/2011
2435		ST PETERSBURG	FL		09/30/2011	5.250	1,356,338						2,440,000	07/18/2011
2436		WILLOW GROVE	PA		09/30/2011	5.250	1,909,705						3,700,000	06/18/2011
2437		ZANESVILLE	OH		09/30/2011	5.250	1,260,650						2,200,000	06/18/2011
2438		FAYETTEVILLE	NC		10/11/2011	5.250	4,838,602						13,100,000	08/05/2011
2443		TYLER	TX		11/28/2011	5.520	5,357,952						10,155,000	07/25/2011
2444		PEARLAND	TX		12/29/2011	5.650	1,291,295						4,500,000	07/27/2011
2447		SARASOTA	FL		09/07/2011	5.550	1,534,088						2,500,000	07/22/2011
2448		EMERYVILLE	CA		09/29/2011	5.900	2,630,408						5,570,000	07/28/2011
2449		BARRINGTON	IL		12/30/2011	5.450	2,532,199						4,700,000	08/17/2011
2451		EDEN PRAIRIE	MN		08/05/2011	7.000	2,293,357						4,200,000	09/09/2009
2453		LINTHICUM	MD		09/29/2011	5.750	1,427,331						3,840,000	06/20/2011
2454		CHICAGO	IL		10/20/2011	5.720	1,768,150						3,500,000	08/04/2011
2455		NORTH LAS VEGAS	NV		10/27/2011	5.500	6,038,712						11,500,000	10/07/2011
2457		ROHNERT PARK	CA		09/22/2011	5.350	1,000,305						3,160,000	08/04/2011
2460		DUNEDIN	FL		10/25/2011	5.350	1,673,150						3,350,000	08/29/2011
2461		WALNUT CREEK	CA		12/08/2011	5.500	4,920,547						8,850,000	08/12/2011
2462		THOUSAND OAKS	CA		12/15/2011	5.500	1,064,606						2,000,000	08/15/2011
2466		HOFFMAN ESTATES	IL		10/27/2011	7.375	1,346,219						2,740,000	08/02/2011
2468		DOWNERS GROVE	IL		11/03/2011	5.750	2,016,136						3,500,000	09/12/2011
2473		LISLE	IL		09/02/2011	5.250	548,242						1,130,000	07/20/2011
2474		CHICAGO	IL		09/02/2011	5.250	671,978						1,390,000	07/20/2011
2477		LA CROSSE	WI		12/08/2011	5.800	6,739,319						12,500,000	10/12/2011
2478		COSTA MESA	CA		11/17/2011	5.100	1,809,907						4,400,000	08/17/2011
2479		SANTA MONICA	CA		11/28/2011	5.750	2,367,277						5,400,000	08/24/2011
2480		HOUSTON	TX		12/21/2011	5.500	1,742,199						5,300,000	09/06/2011
2481		AZUSA	CA		10/03/2011	5.900	3,413,373						6,450,000	08/18/2011
2482		DAYTON	OH		01/06/2012	5.500	1,397,992						3,360,000	09/26/2011
2484		GASTONIA	NC		11/07/2011	5.200	2,946,752						5,250,000	09/14/2011
2490		PALATINE	IL		10/26/2012	4.550	4,225,001						11,350,000	09/13/2011
2492		CARRBORO	NC		12/28/2011	5.500	1,666,439						4,625,000	09/23/2011
2498		COLORADO SPRINGS	CO		12/09/2011	5.400	1,859,860						3,700,000	09/27/2011
2499		ST LOUIS	MO		10/31/2011	5.350	1,954,714						3,415,000	09/08/2011
2500		AUSTIN	TX		11/17/2011	5.330	4,318,463						10,200,000	10/07/2011
2501		HELOTES	TX		12/12/2011	5.650	4,214,118						6,750,000	09/13/2011
2504		INDIAN WELLS	CA		11/28/2011	5.250	3,468,263						7,500,000	09/30/2011
2505		BROWNSTOWN	MI		10/28/2011	4.600	2,690,694						7,230,000	09/16/2011
2509		EAGAN	MN		10/31/2011	5.600	813,478						2,410,000	09/22/2011
2511		ROGERS	MN		05/18/2012	5.560	2,086,707						3,700,000	10/28/2011
2512		ANNANDALE	VA		03/12/2012	5.300	7,186,495						11,750,000	10/17/2011
2513		DALLAS	TX		10/05/2011	5.250	3,613,597						6,330,000	09/22/2011
2514		PORTLAND	OR		10/25/2011	5.250	2,356,578						3,795,000	10/07/2011
2515		CHICAGO	IL		12/12/2011	5.300	981,110						1,690,000	11/08/2011
2518		MADISON	TN		01/31/2012	5.050	1,135,293						4,300,000	10/18/2011
2519		HICKSVILLE	NY		01/05/2012	5.375	1,108,364						2,850,000	11/26/2011
2520		PORTLAND	OR		01/31/2012	5.250	1,652,506						3,080,000	10/31/2011
3002		CLINTON TOWNSHIP	MI		02/29/2012	5.450	1,699,167						3,250,000	12/01/2011
3006		RALEIGH	NC		11/22/2011	5.375	1,680,144						4,450,000	10/21/2011
3009		LAWRENCE	KS		12/15/2011	5.250	1,739,201						4,400,000	10/13/2011
3012		BROOKLYN	NY		12/23/2011	5.140	1,427,269						2,500,000	11/14/2011

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3016		LYNNWOOD	WA		01/11/2012	5.150	7,581,457						15,710,000	01/04/2012
3020		CAMPBELL	CA		12/29/2011	5.300	1,131,879						2,800,000	11/15/2011
3023		NAMPA	ID		01/30/2012	5.400	2,538,779						5,400,000	11/09/2011
3026		TEMPLETON	CA		02/17/2012	5.350	1,424,893						9,720,000	11/18/2011
3028		FERNLEY	NV		01/17/2012	4.900	2,240,786						4,400,000	11/14/2011
3031		INDIANAPOLIS	IN		12/27/2011	5.500	1,452,996						2,725,000	11/07/2011
3032		WEST VALLEY CITY	UT		12/29/2011	5.100	1,990,546						4,160,000	10/31/2011
3036		SEATTLE	WA		01/10/2012	5.250	8,307,431						25,530,000	11/09/2011
3037		MONTEREY PARK	CA		04/19/2012	4.450	2,320,812						5,270,000	01/21/2011
3040		APPLE VALLEY	CA		11/16/2011	5.350	1,603,803						3,000,000	10/24/2011
3041		APPLE VALLEY	CA		11/16/2011	5.350	1,528,260						2,900,000	10/24/2011
3043		HAUPPAUGE	NY		01/24/2012	5.250	1,516,987						3,050,000	11/15/2011
3045		PORTLAND	OR		12/14/2011	5.050	5,857,607						13,000,000	10/26/2011
3047		LITTLETON	CO		12/09/2011	5.200	1,569,958						2,930,000	10/27/2011
3048		BELLEVUE	WA		01/17/2012	5.250	1,820,355						4,880,000	09/13/2011
3050		CHANDLER	AZ		01/03/2012	5.450	1,846,028						3,175,000	10/24/2011
3052		WASHINGTON	DC		12/14/2011	5.450	652,399						2,300,000	10/28/2011
3053		ARROYO GRANDE	CA		12/27/2011	4.900	711,141						2,900,000	12/01/2011
3063		HOUSTON	TX		01/18/2012	5.500	1,778,960						5,000,000	11/30/2011
3066		TWINSBURG	OH		02/22/2012	4.950	5,059,183						8,040,000	12/02/2011
3068		WOODINVILLE	WA		12/21/2011	5.600	3,763,011						6,800,000	11/11/2011
3072		KANSAS CITY	MO		03/14/2012	4.950	947,162						1,845,000	01/03/2012
3080		PORTLAND	OR		02/29/2012	5.530	5,108,158						12,400,000	12/02/2011
3082		COLUMBIA	SC		03/05/2012	5.200	4,419,862						9,450,000	01/06/2012
3083		MARTINSVILLE	VA		04/17/2012	5.450	7,247,708						16,200,000	03/21/2012
3089		WOODSIDE	NY		03/23/2012	5.250	2,763,739						6,300,000	12/28/2011
3092		WESTMINSTER	CO		02/13/2012	4.950	5,438,814						9,400,000	12/22/2011
3095		DAVENPORT	FL		05/30/2012	5.250	2,226,584						4,400,000	02/29/2012
3096		PORT ARTHUR	TX		01/31/2012	5.250	3,185,720						6,350,000	12/16/2011
3100		PORTLAND	OR		01/20/2012	4.850	3,079,530						9,410,000	12/16/2011
3111		BRYAN	TX		02/17/2012	5.500	1,276,373						2,600,000	12/09/2011
3114		LAYTON	UT		03/05/2012	5.250	2,953,106						5,500,000	12/20/2011
3121		COLUMBUS	OH		02/29/2012	5.250	3,165,189						5,750,000	12/20/2011
3122		SEATTLE	WA		05/03/2012	5.450	1,263,164						7,200,000	02/15/2012
3125		DOVER	NJ		03/23/2012	5.200	3,139,312						7,800,000	12/22/2011
3126		DOVER	NJ		03/23/2012	5.200	1,524,767						5,300,000	12/22/2011
3127		ALTADENA	CA		07/31/2012	5.400	2,921,185						6,200,000	02/24/2012
3130		SARASOTA	FL		04/27/2012	6.200	2,295,010						5,500,000	01/25/2012
3132		LAS VEGAS	NV		01/13/2012	5.150	3,276,777						12,175,000	12/14/2011
3136		LONG ISLAND CITY	NY		06/22/2012	5.400	1,630,176						4,200,000	02/16/2012
3138		ST LOUIS	MO		03/20/2012	5.250	1,651,308						3,190,000	01/13/2012
3140		RENO	NV		02/23/2012	5.250	1,526,935						7,500,000	01/05/2012
3142		SACRAMENTO	CA		02/21/2012	5.500	1,258,401						3,230,000	01/16/2012
3145		SEATTLE	WA		03/14/2012	5.300	2,042,539						3,800,000	02/14/2012
3155		SAN ANTONIO	TX		10/05/2012	4.850	2,494,666						4,750,000	07/25/2012
3156		ORLANDO	FL		03/30/2012	5.125	4,479,852						10,610,000	02/15/2012
3157		ORLANDO	FL		05/18/2012	5.000	1,296,018						3,560,000	02/28/2012
3161		WINCHESTER	VA		04/10/2012	5.500	1,713,709						5,000,000	02/03/2012
3167		LANCASTER	TX		03/01/2012	5.400	1,929,820						3,360,000	02/06/2012
3169		PHOENIX	AZ		03/15/2012	5.650	818,899						3,445,000	02/08/2012
3171		CHARLOTTESVILLE	VA		06/12/2012	5.300	3,096,334						6,000,000	03/05/2012
3174		KIRKLAND	WA		01/18/2013	4.500	1,409,535						2,640,000	11/16/2012
3176		OVERLAND PARK	KS		07/13/2012	5.250	1,573,136						4,800,000	05/02/2012
3178		SAN ANTONIO	TX		03/28/2012	5.200	3,856,898						7,650,000	02/13/2012
3188		COLLEGE STATION	TX		04/20/2012	4.750	4,212,224						9,480,000	02/24/2012
3189		BEAUMONT	TX		03/13/2012	4.750	1,737,347						3,300,000	02/15/2012
3191		SCOTTSDALE	AZ		03/15/2012	5.650	598,429						2,570,000	02/07/2012
3192		YUKON	OK		05/31/2012	5.000	1,393,071						4,200,000	03/20/2012
3199		CLEARWATER	FL		04/27/2012	4.950	1,030,204						3,560,000	02/23/2012
3200		LOS ANGELES	CA		06/07/2012	5.250	1,807,671						4,000,000	03/23/2012
3202		HAZEL CREST	IL		10/23/2012	4.850	1,707,540						5,950,000	02/10/2012

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3205		SAN DIEGO	CA		05/03/2012	4.610	5,346,127						11,500,000	03/22/2012
3214		FAYETTEVILLE	NC		04/24/2012	5.070	1,383,763						3,060,000	02/20/2012
3223		PANAMA CITY BEACH	FL		05/18/2012	5.230	3,938,080						10,100,000	04/11/2012
3233		GREENWOOD	IN		07/05/2012	5.200	2,843,515						4,850,000	04/15/2012
3237		GREENVILLE	NC		04/26/2012	5.050	1,446,202						2,527,500	03/08/2012
3240		SANTA ANA	CA		07/18/2012	5.050	1,633,456						3,400,000	06/11/2012
3242		FLINT	MI		06/26/2012	5.600	3,715,266						8,800,000	04/16/2012
3245		BURIEN	WA		07/31/2012	5.050	1,953,261						3,450,000	06/11/2012
3246		TEMPE	AZ		05/22/2012	5.250	1,712,752						2,875,000	03/26/2012
3252		VALDOSTA	GA		05/23/2012	5.220	1,925,937						3,375,000	03/30/2012
3254		HALF MOON BAY	CA		05/30/2012	5.100	3,612,674						6,350,000	04/06/2012
3255		MIRA LOMA	CA		06/13/2012	4.900	3,147,187						6,300,000	03/21/2012
3259		BUFFALO GROVE	IL		06/04/2012	4.700	1,150,231						2,200,000	03/04/2012
3264		LAS VEGAS	NV		07/31/2012	4.375	1,878,990						4,100,000	04/03/2012
3265		LAS VEGAS	NV		07/31/2012	4.375	2,818,485						5,100,000	04/05/2012
3273		CHESAPEAKE	VA		06/28/2012	5.350	5,505,765						11,430,000	05/04/2012
3275		CARPENTERSVILLE	IL		06/11/2012	5.100	1,161,821						1,960,000	03/31/2012
3276		SAN MARCOS	CA		06/04/2012	5.125	2,425,810						5,000,000	04/05/2012
3279		LITTLETON	CO		04/18/2012	5.200	988,980						1,800,000	03/30/2012
3285		HOUSTON	TX		05/23/2012	4.800	4,534,710						8,875,000	04/04/2012
3297		LAS VEGAS	NV		06/22/2012	5.450	2,673,258						5,400,000	04/30/2012
3300		NEW CASTLE	DE		08/28/2012	4.950	2,325,804						4,600,000	05/18/2012
3301		NEW CASTLE	DE		08/28/2012	4.950	1,033,672						1,750,000	05/27/2012
3302		NEW CASTLE	DE		08/28/2012	4.950	1,808,940						3,300,000	05/16/2012
3307		ARCADIA	CA		07/24/2012	4.850	6,981,549						17,000,000	05/02/2012
3309		ELKO	NV		06/27/2012	5.000	12,075,738						28,000,000	05/06/2012
3310		VENICE	FL		05/10/2012	4.950	1,795,765						44,500,000	04/20/2012
3311		SAN ANTONIO	TX		07/25/2012	5.000	3,881,675						6,600,000	05/23/2012
3312		SAN DIEGO	CA		05/03/2012	4.500	2,229,932						4,500,000	04/11/2012
3313		ESCONDIDO	CA		05/03/2012	4.500	1,516,311						2,940,000	04/11/2012
3316		NILES	IL		09/28/2012	5.000	1,297,565						2,400,000	08/01/2012
3317		BRADENTON	FL		08/21/2012	5.250	1,045,248						2,150,000	05/22/2012
3319		TUCSON	AZ		06/29/2012	5.100	935,923						3,650,000	05/30/2012
3320		TUCSON	AZ		06/08/2012	5.250	1,117,282						3,915,000	05/30/2012
3321		MESA	AZ		06/26/2012	5.250	2,304,566						4,100,000	05/09/2012
3325		HOUSTON	TX		08/17/2012	5.000	3,387,906						9,200,000	06/14/2012
3329		RICHMOND	KY		07/30/2012	5.250	3,880,504						8,850,000	06/06/2012
3335		SCOTTSDALE	AZ		05/30/2012	5.280	1,169,498						2,200,000	03/15/2012
3336		MIDVALE	UT		06/29/2012	4.625	7,166,579						11,500,000	05/23/2012
3338		SANDY SPRINGS	GA		08/03/2012	5.050	1,448,600						2,530,000	05/23/2012
3339		NAPERVILLE	IL		08/31/2012	4.550	5,136,895						10,000,000	03/30/2012
3341		GOLDSBORO	NC		09/28/2012	4.950	2,939,043						5,700,000	06/15/2012
3343		RENO	NV		07/25/2012	4.900	3,815,843						12,200,000	05/18/2012
3344		SAN DIEGO	CA		06/29/2012	5.050	1,892,642						5,800,000	06/13/2012
3346		BEVERLY HILLS	CA		05/23/2013	5.050	1,333,687						4,000,000	09/11/2012
3348		TORRANCE	CA		07/18/2012	5.000	2,061,752						4,000,000	05/18/2012
3349		BROOKINGS	OR		07/20/2012	4.850	1,885,535						4,200,000	05/24/2012
3350		MEDFORD	OR		10/10/2012	4.950	2,190,199						7,100,000	08/15/2012
3351		MESA	AZ		06/22/2012	5.375	1,772,928						4,300,000	05/10/2012
3352		ST PAUL	MN		07/31/2012	5.375	771,166						1,870,000	05/17/2012
3359		CHESAPEAKE	VA		08/29/2012	4.750	1,848,498						3,600,000	07/03/2012
3360		SANTA CRUZ	CA		07/26/2012	5.000	2,147,656						4,200,000	06/04/2012
3361		STRONGSVILLE	OH		03/15/2013	4.650	3,119,540						5,100,000	02/05/2013
3364		BROOKFIELD	WI		09/11/2012	4.600	5,839,987						10,600,000	04/16/2012
3366		NEWARK	DE		11/02/2012	5.250	3,145,112						5,650,000	07/30/2012
3367		SANTA MARIA	CA		09/13/2012	4.900	1,641,169						4,600,000	08/08/2012
3373		ARDEN HILLS	MN		10/17/2012	5.000	3,090,296						6,980,000	06/14/2012
3374		HIRAM	GA		09/24/2012	4.750	2,844,095						5,300,000	07/11/2012
3375		TUCSON	AZ		09/10/2012	4.800	2,713,362						6,600,000	07/26/2012
3377		JENNINGS	MO		08/01/2012	4.700	1,450,218						2,250,000	06/14/2012
3378		DOLTON	IL		08/01/2012	4.700	2,582,981						4,260,000	06/13/2012

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3379		SAN ANTONIO	TX		09/21/2012	4.800	3,042,135						5,875,000	07/27/2012
3380		GRAND PRAIRIE	TX		07/16/2012	4.750	2,504,262						5,300,000	06/21/2012
3382		Santa Clarita	CA		11/08/2012	4.950	1,365,557						3,200,000	07/26/2012
3384		THORNTON	CO		08/08/2012	5.000	1,465,739						2,770,000	06/15/2012
3385		NILES	IL		08/30/2012	4.950	2,378,925						4,800,000	06/28/2012
3394		ST PETERSBURG	FL		09/20/2012	4.600	1,037,033						4,250,000	08/08/2012
3395		NAPLES	FL		08/30/2012	4.700	2,477,979						4,800,000	07/03/2012
3397		NEW YORK	NY		12/31/2012	4.500	891,993						6,600,000	12/14/2012
3398		PANORAMA CITY	CA		09/20/2012	4.900	1,186,802						3,300,000	07/19/2012
3401		DENVILLE	NJ		09/20/2012	4.850	3,551,371						8,500,000	07/11/2012
3402		DRAPER	UT		09/28/2012	4.750	2,585,556						5,300,000	08/17/2012
3407		TEMECULA	CA		08/30/2012	4.700	3,719,231						6,600,000	07/10/2012
3410		HILLSBORO	OR		08/16/2012	4.500	754,831						2,720,000	07/05/2012
3411		DALLAS	TX		09/25/2012	4.700	1,120,212						2,200,000	07/11/2012
3413		ORLANDO	FL		12/19/2012	4.750	7,228,760						12,725,000	06/30/2012
3420		STERLING HEIGHTS	MI		09/20/2012	4.950	2,052,184						4,400,000	07/17/2012
3424		FARMINGTON	NM		11/30/2012	5.000	1,042,118						2,150,000	08/06/2012
3426		COLUMBUS	OH		12/12/2012	5.000	5,574,575						20,550,000	10/01/2012
3433		FISHERS	IN		10/12/2012	4.950	1,528,740						2,590,000	08/28/2012
3434		FISHERS	IN		10/12/2012	4.950	864,087						1,450,000	09/28/2012
3435		AUSTIN	TX		11/30/2012	4.500	1,764,916						4,850,000	08/30/2012
3436		BLUFFTON	SC		10/03/2012	4.750	2,778,546						5,400,000	08/15/2012
3437		DALLAS	TX		08/20/2012	4.500	7,455,386						12,400,000	08/03/2012
3439		ST PETERSBURG	FL		09/07/2012	4.750	922,165						1,700,000	08/07/2012
3442		WASHINGTON	DC		11/28/2012	4.750	3,178,190						8,700,000	09/26/2012
3444		BELLEVUE	WA		08/31/2012	4.500	5,139,828						11,000,000	07/15/2012
3446		TAMPA	FL		09/28/2012	4.700	1,808,508						3,275,000	08/10/2012
3451		PITTSBURGH	PA		11/16/2012	5.370	1,750,992						3,300,000	09/04/2012
3452		SEATTLE	WA		10/05/2012	4.350	5,046,007						8,700,000	09/07/2012
3454		DISTRICT HEIGHTS	MD		09/19/2012	4.350	1,851,901						4,075,000	08/18/2012
3455		ABINGDON	MD		11/01/2012	4.420	6,076,312						13,500,000	09/24/2012
3458		NOVI	MI		11/19/2012	4.640	5,460,134						10,900,000	09/14/2012
3459		SALT LAKE CITY	UT		11/09/2012	4.700	1,257,754						2,650,000	09/19/2012
3460		CHANHASSEN	MN		11/05/2012	4.840	2,236,416						3,800,000	09/17/2012
3463		SAN DIEGO	CA		12/31/2012	4.650	5,454,035						10,700,000	09/12/2012
3465		LOS ANGELES	CA		12/28/2012	4.650	4,544,986						8,150,000	09/17/2012
3466		FRESNO	CA		10/17/2012	4.550	2,587,779						5,536,000	08/15/2012
3467		GRAPEVINE	TX		12/13/2012	4.500	2,343,165						5,345,000	10/15/2012
3470		ELGIN	IL		10/26/2012	4.750	1,834,565						3,200,000	09/01/2012
3474		ORLANDO	FL		01/24/2013	4.500	2,091,949						5,300,000	09/05/2012
3476		AUSTIN	TX		12/05/2012	4.550	3,821,239						9,500,000	09/30/2012
3477		SAN RAFAEL	CA		12/18/2012	4.600	2,607,259						5,830,000	09/24/2012
3478		COLUMBIA	MD		11/01/2012	4.510	10,984,212						20,000,000	09/25/2012
3479		HAMPSTEAD	MD		11/01/2012	4.630	3,347,273						10,970,000	09/21/2012
3480		PHOENIX	AZ		10/24/2012	4.680	894,521						4,700,000	09/17/2012
3481		CANTON	OH		11/16/2012	4.740	6,421,660						12,600,000	09/20/2012
3483		BOTHELL	WA		11/05/2012	4.350	2,701,478						4,320,000	10/04/2012
3485		METAIRIE	LA		11/26/2012	4.670	2,267,762						3,860,000	09/28/2012
3486		WEATHERFORD	TX		10/09/2012	4.800	1,105,979						1,920,000	09/04/2012
3487		DALLAS	TX		09/24/2012	4.550	4,854,745						8,800,000	08/22/2012
3489		AUSTIN	TX		10/17/2012	4.650	2,331,771						5,900,000	09/27/2012
3490		SAN ANGELO	TX		11/15/2012	4.650	3,066,165						6,300,000	10/04/2012
3491		ALGONQUIN	IL		10/26/2012	4.750	1,608,058						2,600,000	08/31/2012
3496		UKIAH	CA		12/19/2012	4.500	2,039,404						3,970,000	10/10/2012
3497		FALLSTON	MD		11/27/2012	4.550	2,770,850						9,400,000	10/29/2012
3498		WHEATON	IL		12/11/2012	4.450	1,560,960						2,800,000	10/05/2012
3503		ODESSA	FL		10/30/2012	4.650	2,504,456						5,260,000	09/28/2012
3504		SAN ANTONIO	TX		11/30/2012	4.550	4,981,262						9,865,000	10/11/2012
3512		OGDEN	UT		12/21/2012	4.350	5,455,594						9,425,000	10/26/2012
3515		LIVONIA	MI		02/06/2013	4.800	2,623,610						5,000,000	10/26/2012
3516		LANDOVER	MD		06/17/2013	4.400	2,920,266						6,200,000	01/06/2013

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3517		GRAND PRAIRIE	TX		10/29/2012	4.950	1,862,063						3,300,000	09/30/2012
3526		ROCHESTER HILLS	MI		12/27/2012	4.950	2,794,761						5,800,000	10/15/2012
3529		RENO	NV		12/28/2012	4.450	818,634						4,880,000	11/07/2012
3530		ORLANDO	FL		12/06/2012	4.650	2,085,086						6,000,000	10/16/2012
3533		SANTA ANA	CA		12/31/2012	4.700	1,988,574						4,100,000	10/04/2012
3535		AUSTIN	TX		12/28/2012	4.650	2,087,277						3,700,000	10/15/2012
3536		BURNSVILLE	MN		01/14/2013	4.450	697,719						1,650,000	10/08/2012
3537		EDINA	MN		01/14/2013	4.450	618,005						1,500,000	10/11/2012
3539		GARLAND	TX		12/26/2012	4.450	1,438,802						3,350,000	10/12/2012
3544		SPRINGDALE	OH		05/31/2013	4.550	3,989,984						8,380,000	03/22/2013
3546		SANTA MONICA	CA		01/29/2013	4.500	2,819,119						6,740,000	11/06/2012
3554		FAYETTEVILLE	NC		12/19/2012	4.250	4,002,240						8,560,000	10/26/2012
3555		TAMPA	FL		12/11/2012	4.700	2,039,930						4,000,000	11/12/2012
3556		OAKLAND	CA		01/29/2013	4.450	2,131,102						4,000,000	11/19/2012
3557		SHERWOOD	OR		12/27/2012	4.650	2,636,071						5,600,000	11/20/2012
3559		RALEIGH	NC		12/20/2012	4.550	1,399,498						2,645,000	11/05/2012
3561		NASHVILLE	TN		04/05/2013	4.700	2,910,156						5,550,000	10/24/2012
3562		DOWNERS GROVE	IL		02/11/2013	4.500	4,457,140						7,620,000	11/14/2012
3563		SANTA ANA	CA		02/28/2013	4.550	1,052,729						2,800,000	11/14/2012
3566		SANTA MONICA	CA		12/06/2012	6.200	4,420,606						11,160,000	10/22/2012
3567		TUKWILA	WA		12/04/2012	4.360	5,196,528						11,800,000	10/26/2012
3568		BELLEVUE	WA		12/14/2012	4.350	1,720,369						3,050,000	10/26/2012
3570		RANCHO CORDOVA	CA		12/21/2012	4.550	3,807,320						8,100,000	10/11/2012
3573		BREA	CA		02/07/2013	4.850	3,930,107						13,960,000	10/25/2012
3577		AUSTIN	TX		12/28/2012	4.400	5,590,906						15,300,000	11/12/2012
3579		SHAKER HEIGHTS	OH		02/27/2013	4.700	876,339						1,640,000	01/15/2013
3580		FRESNO	CA		05/28/2013	5.100	1,854,946						7,240,000	11/14/2012
3582		ONTARIO	CA		06/27/2013	4.750	888,744						1,850,000	12/03/2012
3583		FRESNO	CA		04/03/2013	4.900	1,288,077						2,300,000	01/23/2013
3584		BELLEVUE	WA		12/14/2012	4.350	2,363,260						4,400,000	11/19/2012
3587		IRVING	TX		02/01/2013	4.850	1,172,675						2,240,000	11/13/2012
3589		NORTHRIDGE	CA		02/28/2013	5.200	1,144,653						2,600,000	01/02/2013
3590		WESTLAKE	OH		02/26/2013	4.750	3,904,857						10,125,000	11/23/2012
3592		SAN FRANCISCO	CA		02/27/2013	4.650	1,751,471						3,350,000	12/19/2012
3594		ROCHESTER	NY		03/15/2013	4.500	1,096,402						3,650,000	01/04/2013
3601		CLOVIS	CA		02/28/2013	4.700	960,229						1,600,000	01/10/2013
3612		DALLAS	TX		12/05/2012	4.650	677,177						1,000,000	11/14/2012
3619		FRESNO	CA		02/28/2013	4.625	1,313,139						2,900,000	12/27/2012
3620		PRAIRIE VILLAGE	KS		02/25/2013	4.250	1,362,959						2,550,000	10/18/2012
3623		FORT COLLINS	CO		04/05/2013	4.350	6,674,930						12,500,000	01/12/2013
3627		SALT LAKE CITY	UT		02/05/2013	4.500	809,211						1,650,000	12/06/2012
3630		PORT ARTHUR	TX		03/01/2013	4.600	1,391,777						2,795,000	01/31/2013
3631		MURRAY	UT		02/01/2013	4.750	2,446,996						5,100,000	12/21/2012
3639		SEGUIN	TX		02/01/2013	4.650	1,339,317						3,150,000	01/04/2013
3647		TOLEDO	OH		04/24/2013	4.600	692,217						1,350,000	03/27/2013
3648		BURNSVILLE	MN		02/28/2013	4.700	1,005,147						1,800,000	01/25/2013
3651		MODESTO	CA		03/28/2013	4.700	4,776,034						9,040,000	01/21/2013
3653		BUENA PARK	CA		02/28/2013	4.400	910,384						5,100,000	01/02/2013
3654		HIGH POINT	NC		01/11/2013	4.600	1,365,815						2,770,000	01/05/2013
3655		ORANGE	CA		03/28/2013	4.650	1,766,550						3,900,000	02/08/2013
3656		PLAINFIELD	IN		04/15/2013	4.750	3,090,066						7,200,000	01/22/2013
3660		TUCSON	AZ		03/20/2013	4.520	345,637						2,190,000	02/08/2013
3662		TUCSON	AZ		03/20/2013	4.520	492,812						2,035,000	02/08/2013
3664		GRAPEVINE	TX		03/20/2013	4.540	3,990,023						8,200,000	02/04/2013
3671		COMMERCE	MI		03/11/2013	4.670	1,672,428						3,550,000	02/01/2013
3673		CONROE	TX		03/26/2013	4.400	1,462,660						4,040,000	01/22/2013
3676		KENTWOOD	MI		08/06/2013	4.550	780,485						1,910,000	03/21/2013
3677		SAN JOSE	CA		04/11/2013	4.550	2,377,588						7,400,000	02/05/2013
3683		FONTANA	CA		02/27/2013	4.950	2,190,589						5,200,000	01/30/2013
3686		WESTMINSTER	CA		05/23/2013	4.350	14,189,495						34,940,000	03/24/2013
3691		HOUSTON	TX		03/22/2013	4.400	4,860,738						8,300,000	01/17/2013

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3692		ISLANDIA	NY		03/22/2013	4.500	1,790,381						3,375,000	01/22/2013
3695		LACEY	WA		05/01/2013	4.400	1,615,669						6,150,000	02/26/2013
3696		DENVER	CO		06/07/2013	4.200	2,603,855						7,460,000	05/10/2013
3698		HOMETOWN	IL		02/28/2013	4.050	3,454,152						9,800,000	02/14/2013
3702		PEORIA	AZ		03/05/2013	4.400	3,290,646						7,680,000	02/07/2013
3703		INGLEWOOD	CA		06/17/2013	4.500	9,102,516						18,600,000	03/21/2013
3704		LYNNWOOD	WA		03/18/2013	4.350	4,465,791						8,050,000	02/05/2013
3705		DU QUOIN	IL		03/22/2013	4.400	1,137,635						2,290,000	01/29/2013
3706		DOTHAN	AL		04/24/2013	4.600	628,033						1,200,000	03/23/2013
3707		AUGUSTA	GA		04/24/2013	4.600	628,033						1,160,000	03/29/2013
3708		LAKEWOOD	NY		04/24/2013	4.600	728,874						1,375,000	03/09/2013
3711		LODI	CA		07/10/2013	4.150	1,173,943						3,900,000	02/20/2013
3714		BRONX	NY		04/10/2013	5.250	6,393,537						28,100,000	02/19/2013
3715		PIKESVILLE	MD		04/01/2013	4.680	4,120,399						10,500,000	02/27/2013
3716		PIKESVILLE	MD		05/29/2013	4.610	1,237,957						2,260,000	03/22/2013
3717		PORTLAND	OR		04/30/2013	4.500	10,760,532						19,400,000	03/13/2013
3718		SANTA CLARITA	CA		05/08/2013	4.550	1,285,789						2,700,000	02/19/2013
3720		OCALA	FL		05/06/2013	4.650	1,437,653						4,200,000	02/08/2013
3721		RALEIGH	NC		05/03/2013	4.250	3,065,954						5,400,000	04/18/2013
3723		MILWAUKIE	OR		04/30/2013	4.750	2,207,177						6,600,000	02/27/2013
3724		NORTH LAS VEGAS	NV		04/09/2013	4.500	4,212,613						7,300,000	03/01/2013
3726		SALT LAKE CITY	UT		04/10/2013	4.700	882,309						1,600,000	02/20/2013
3733		RAYTOWN	MO		03/22/2013	4.550	950,297						1,700,000	03/11/2013
3734		EMERYVILLE	CA		03/27/2013	4.501	3,617,318						8,120,000	02/21/2013
3735		SEATTLE	WA		04/12/2013	4.560	2,378,551						4,600,000	03/08/2013
3741		MIAMISBURG	OH		06/28/2013	4.550	1,339,739						2,780,000	04/26/2013
3742		KIRKLAND	WA		05/30/2013	4.290	8,476,264						16,000,000	03/25/2013
3743		ROME	GA		07/12/2013	4.770	3,567,678						8,000,000	05/03/2013
3744		JEFFERSON CITY	MO		09/20/2013	4.500	6,980,869						12,800,000	06/18/2013
3745		SAMMAMISH	WA		04/05/2013	4.610	1,410,038						3,100,000	03/11/2013
3746		SANFORD	FL		05/08/2013	4.750	1,395,144						2,410,000	03/31/2013
3750		MT PLEASANT	TX		06/03/2013	4.450	2,735,878						6,300,000	04/21/2013
3753		LILBURN	GA		05/29/2013	4.275	1,026,983						3,300,000	04/17/2013
3758		SAN JOSE	CA		05/30/2013	5.000	2,504,173						6,100,000	03/19/2013
3765		PORTLAND	OR		06/06/2013	4.520	1,158,788						4,200,000	03/28/2013
3768		CANOGA PARK	CA		06/28/2013	4.840	2,891,667						5,430,000	04/03/2013
3769		REDWOOD CITY	CA		06/28/2013	4.370	1,412,169						5,720,000	05/01/2013
3770		THORNTON	CO		05/01/2013	4.860	2,004,807						3,850,000	03/25/2013
3771		SPARKS	NV		05/03/2013	4.550	823,512						1,700,000	04/03/2013
3774		SANTA MONICA	CA		09/26/2013	4.800	1,423,420						9,650,000	07/24/2013
3775		SHEBOYGAN	WI		04/04/2013	4.650	1,481,587						2,850,000	03/26/2013
3776		PONTIAC	MI		06/21/2013	4.440	1,488,273						3,200,000	04/15/2013
3777		SAN FRANCISCO	CA		04/04/2013	5.080	9,311,414						16,000,000	03/21/2013
3778		MILL VALLEY	CA		10/15/2013	5.030	4,852,848						10,200,000	08/16/2013
3782		SAN DIEGO	CA		06/18/2013	4.700	1,290,881						2,500,000	04/17/2013
3789		SANTA MONICA	CA		06/13/2013	4.400	1,837,921						5,750,000	04/30/2013
3795		COLORADO SPRINGS	CO		07/09/2013	4.700	1,915,999						4,000,000	04/22/2013
3797		ATLANTA	GA		07/09/2013	4.550	2,535,261						4,400,000	05/28/2013
3800		MADISON HEIGHTS	MI		08/19/2013	4.700	1,251,754						2,100,000	06/19/2013
3801		COLLEGE STATION	TX		06/24/2013	4.750	5,869,154						10,900,000	04/18/2013
3802		CLEVELAND HEIGHTS	OH		11/01/2013	4.350	2,410,029						4,260,000	05/31/2013
3805		CLIFFSIDE PARK	NJ		12/31/2013	4.950	1,040,927						2,020,000	06/27/2013
3808		ALBUQUERQUE	NM		05/30/2013	4.400	2,424,382						5,000,000	04/30/2013
3809		DOWNEY	CA		06/04/2013	4.250	1,463,689						2,800,000	05/10/2013
3814		ELKO	NV		11/15/2013	5.250	2,872,602						5,681,250	07/02/2013
3818		LAS VEGAS	NV		07/30/2013	4.500	4,043,672						8,050,000	06/19/2013
3819		VALLEJO	CA		08/01/2013	4.450	1,536,266						2,500,000	05/30/2013
3821		VALLEJO	CA		08/01/2013	4.450	3,433,989						5,700,000	05/30/2013
3825		SEATTLE	WA		06/28/2013	4.400	2,527,984						5,250,000	05/10/2013
3826		WESTFIELD	IN		05/30/2013	4.500	1,316,727						3,140,000	05/08/2013
3827		ASHTABULA	OH		08/30/2013	4.500	660,849						1,540,000	06/28/2013

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3837		FLORENCE	KY		07/30/2013	4.660	877,893						1,770,000	05/29/2013
3838		CHINO HILLS	CA		08/28/2013	5.110	1,347,472						2,800,000	05/28/2013
3849		LONGVIEW	TX		08/08/2013	4.970	2,864,836						6,200,000	07/12/2013
3850		AUSTIN	TX		09/20/2013	4.640	2,022,026						5,400,000	07/12/2013
3851		ANGELS CAMP	CA		07/22/2013	4.560	3,701,032						6,500,000	06/03/2013
3853		SANTA BARBARA	CA		07/30/2013	4.500	1,659,811						3,700,000	06/12/2013
3854		WEST VALLEY CITY	UT		08/01/2013	4.400	1,034,484						1,950,000	06/03/2013
3857		GOOSE CREEK	SC		07/30/2013	4.280	1,924,710						5,690,000	06/18/2013
3859		BLOOMFIELD HILLS	MI		08/19/2013	4.700	911,980						1,780,000	06/20/2013
3860		BEVERLY HILLS	MI		08/19/2013	4.700	1,949,131						3,300,000	06/20/2013
3864		HAWTHORNE	CA		09/12/2013	5.100	4,317,527						10,550,000	06/12/2013
3867		OLATHE	KS		09/30/2013	4.450	2,175,631						3,960,000	07/01/2013
3868		CHULA VISTA	CA		09/19/2013	4.710	1,206,783						2,300,000	07/29/2013
3869		CARLSBAD	CA		09/23/2013	4.710	1,206,783						1,950,000	07/25/2013
3870		CHICAGO	IL		10/18/2013	5.130	2,753,834						4,210,000	07/29/2013
3871		THOUSAND OAKS	CA		08/08/2013	4.340	2,400,000						6,000,000	06/26/2013
3872		SONOMA	CA		09/09/2013	4.700	2,746,760						7,450,000	07/22/2013
3874		EL CAJON	CA		09/12/2013	4.500	2,871,506						4,650,000	07/26/2013
3876		GRESHAM	OR		09/18/2013	5.250	2,146,554						3,900,000	07/25/2013
3881		AUSTIN	TX		09/05/2013	4.650	1,910,010						3,620,000	06/21/2013
3886		SAN ANTONIO	TX		09/11/2013	5.030	900,318						1,550,000	07/12/2013
3887		HOUSTON	TX		07/31/2013	4.670	1,478,102						3,150,000	06/12/2013
3888		SAN ANTONIO	TX		09/11/2013	5.030	794,392						1,600,000	07/15/2013
3889		NEW BRAUNFELS	TX		09/26/2013	4.900	2,568,828						4,500,000	07/31/2013
3891		SOLON	OH		08/22/2013	4.750	1,520,866						2,760,000	07/08/2013
3893		LAKEWOOD	OH		09/18/2013	4.650	2,783,181						4,330,000	07/09/2013
3894		HOUSTON	TX		10/30/2013	4.670	3,900,075						8,800,000	07/30/2013
3896		TACOMA	WA		09/30/2013	4.720	1,931,330						4,000,000	06/28/2013
3897		PENDLETON	OR		09/30/2013	4.720	788,273						1,730,000	06/28/2013
3898		PORTLAND	OR		09/30/2013	4.720	670,052						1,560,000	06/28/2013
3899		PFLUGERVILLE	TX		08/29/2013	4.600	863,916						1,585,000	07/05/2013
3900		VAN NUYS	CA		09/04/2013	4.850	808,667						2,300,000	08/12/2013
3901		BRIGHTON	MI		10/04/2013	5.320	1,358,929						3,250,000	08/09/2013
3904		HOLLYWOOD	CA		09/25/2013	4.750	1,615,535						3,350,000	07/11/2013
3906		DEPEW	NY		09/20/2013	4.800	1,266,288						2,250,000	07/19/2013
3914		KENNEWICK	WA		10/01/2013	5.130	2,704,021						6,850,000	07/17/2013
3916		HENDERSON	NV		08/02/2013	4.660	3,485,386						6,500,000	06/21/2013
3917		DEER PARK	TX		09/11/2013	4.610	1,233,374						2,070,000	08/05/2013
3918		KENNESAW	GA		09/11/2013	4.610	1,757,321						3,000,000	07/31/2013
3920		MIAMI	FL		07/31/2013	4.790	3,084,627						5,200,000	07/11/2013
3923		LAS VEGAS	NV		08/27/2013	4.580	2,394,987						6,010,000	07/17/2013
3924		CANOGA PARK	CA		10/03/2013	4.700	1,488,380						3,250,000	07/22/2013
3929		FARMINGTON	NM		09/12/2013	4.860	3,235,143						5,500,000	07/24/2013
3932		BAY SHORE	NY		10/30/2013	5.090	813,365						1,600,000	08/24/2013
3936		NANTUCKET	MA		10/15/2013	5.290	1,539,636						5,800,000	08/20/2013
3940		TUPELO	MS		09/06/2013	4.900	720,800						1,350,000	07/26/2013
3941		TUPELO	MS		09/06/2013	4.900	585,928						1,105,000	07/26/2013
3942		COLUMBUS	MS		09/06/2013	4.900	785,912						1,480,000	07/26/2013
3944		MERCED	CA		09/30/2013	4.900	948,200						3,850,000	07/31/2013
3945		TAMPA	FL		01/24/2014	5.250	2,466,610						4,525,000	10/08/2013
3946		FRONT ROYAL	VA		11/05/2013	5.100	682,206						1,500,000	09/26/2013
3947		HENDERSON	NV		11/05/2013	5.100	633,425						1,800,000	09/23/2013
3948		MARYLAND HEIGHTS	MO		10/23/2013	4.900	6,058,448						10,510,000	08/08/2013
3952		PLAINWELL	MI		10/22/2013	5.000	1,896,977						3,780,000	08/30/2013
3953		PAW PAW	MI		10/22/2013	5.000	901,685						1,880,000	08/30/2013
3956		SAN DIEGO	CA		10/23/2013	4.600	2,137,375						4,100,000	08/09/2013
3960		SANTA ROSA	CA		10/15/2013	4.950	3,170,546						6,300,000	09/04/2013
3964		GLENDALE	AZ		12/02/2013	5.150	1,219,563						2,315,000	10/15/2013
3972		SALT LAKE CITY	UT		02/05/2014	4.490	1,137,869						1,950,000	11/18/2013
3973		WOODMERE	OH		12/04/2013	4.800	1,652,691						3,140,000	09/19/2013
3977		PLEASANTON	CA		09/30/2013	5.000	2,793,033						6,500,000	08/28/2013

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3979		CLEVELAND	OH		12/04/2013	4.800	1,130,778						2,140,000	09/19/2013
3980		CLEVELAND	OH		12/04/2013	4.800	1,243,871						2,150,000	09/19/2013
3986		LAS VEGAS	NV		10/23/2013	5.180	1,022,969						2,675,000	09/18/2013
3987		BIRMINGHAM	AL		11/01/2013	4.800	2,531,611						4,025,000	09/30/2013
3989		ANTIOCH	CA		10/08/2013	5.350	2,705,680						4,200,000	09/25/2013
3990		GREENVILLE	TX		10/24/2013	5.350	1,347,902						2,530,000	09/09/2013
3993		AVONDALE	AZ		11/22/2013	4.940	1,775,352						3,900,000	10/14/2013
3994		LAYTON	UT		05/27/2014	5.380	1,017,969						1,860,000	09/23/2013
3997		SIOUX FALLS	SD		11/14/2013	4.950	3,161,672						5,375,000	10/21/2013
3998		TUCSON	AZ		12/06/2013	5.160	1,711,497						3,100,000	09/27/2013
3999		LA HABRA	CA		02/19/2014	5.150	2,449,003						4,900,000	12/27/2013
4000		EL SEGUNDO	CA		12/10/2013	5.350	5,196,802						9,230,000	10/09/2013
4004		NORCROSS	GA		12/10/2013	4.900	1,287,548						2,200,000	11/07/2013
4005		TACOMA	WA		02/11/2014	4.790	1,882,907						5,380,000	11/14/2013
4006		LOS ANGELES	CA		12/04/2013	4.940	655,436						1,150,000	10/18/2013
4007		VAN NUYS	CA		12/04/2013	4.940	983,155						1,550,000	10/18/2013
4009		COLORADO SPRINGS	CO		10/29/2013	5.350	1,404,070						6,100,000	10/09/2013
4011		VACAVILLE	CA		11/27/2013	5.100	2,024,147						4,100,000	10/15/2013
4013		BRIGHTON	CO		03/05/2014	5.300	1,120,067						1,950,000	10/21/2013
4014		UNIVERSITY HEIGHTS	OH		12/20/2013	5.300	2,254,510						3,800,000	11/08/2013
4016		SUGAR LAND	TX		11/26/2013	5.120	1,801,712						3,725,000	10/24/2013
4018		WESTLAKE VILLAGE	CA		02/03/2014	5.000	3,998,056						9,020,000	12/23/2013
4019		PFLUGERVILLE	TX		01/28/2014	5.140	931,960						1,660,000	10/22/2013
4020		BLYTHE	CA		12/11/2013	5.440	1,457,817						2,940,000	10/23/2013
4022		SAN FRANCISCO	CA		12/26/2013	5.100	1,697,254						3,850,000	11/30/2013
4024		SAN FRANCISCO	CA		12/26/2013	5.100	609,506						1,570,000	12/01/2013
4025		SAN FRANCISCO	CA		04/16/2014	5.150	1,191,560						2,430,000	03/26/2014
4027		FORT MEYERS	FL		12/05/2013	5.300	1,817,056						5,960,000	11/04/2013
4029		GREENSBORO	NC		12/30/2013	5.200	1,573,015						3,800,000	12/04/2013
4030		VENTURA	CA		12/26/2013	5.250	5,740,284						15,000,000	11/25/2013
4031		TUCSON	AZ		12/30/2013	5.250	1,435,043						3,400,000	11/27/2013
4033		LAS VEGAS	NV		01/24/2014	4.750	2,701,311						9,020,000	11/27/2013
4035		TEMPLE	TX		11/21/2013	4.930	1,121,142						3,980,000	10/23/2013
4038		EL DORADO HILLS	CA		12/02/2013	5.070	881,203						2,350,000	10/31/2013
4039		NORCO	CA		11/26/2013	5.120	2,605,418						4,400,000	10/30/2013
4041		ROCKVILLE CENTRE	NY		01/21/2014	5.150	1,140,822						4,500,000	12/05/2013
4043		FRESNO	CA		04/01/2014	4.970	1,227,625						2,950,000	02/20/2014
4045		HILLSBORO	OR		11/27/2013	5.080	2,058,356						3,565,000	10/20/2013
4048		ST CLOUD	MN		12/30/2013	4.550	854,908						2,570,000	11/18/2013
4049		DENVILLE	NJ		12/19/2013	5.050	5,037,920						10,660,000	12/05/2013
4051		AUSTIN	TX		12/20/2013	4.800	3,858,240						9,600,000	11/21/2013
4052		CEDAR PARK	TX		12/20/2013	4.800	1,328,932						3,150,000	11/21/2013
4053		AUSTIN	TX		12/20/2013	4.800	985,989						1,700,000	11/21/2013
4055		LANCASTER	CA		04/23/2014	5.130	1,205,555						2,600,000	02/19/2014
4057		SEATTLE	WA		02/07/2014	4.750	3,942,499						7,000,000	12/20/2013
4058		DENVILLE	NJ		12/19/2013	5.050	4,428,688						9,440,000	12/03/2013
4059		NOVI	MI		01/24/2014	5.300	2,559,206						4,300,000	12/05/2013
4060		CLINTON TOWNSHIP	MI		01/15/2014	4.900	1,408,388						2,300,000	11/05/2013
4062		BALTIMORE	MD		03/11/2014	5.180	877,955						1,950,000	01/26/2014
4065		PLAINFIELD	IL		02/12/2014	5.670	1,852,315						4,790,000	12/11/2013
4067		PHOENIX	OR		12/04/2013	4.820	1,850,032						3,600,000	11/15/2013
4070		INDIANAPOLIS	IN		12/20/2013	4.500	9,651,386						21,550,000	11/27/2013
4071		WEST HOLLYWOOD	CA		12/20/2013	5.000	1,873,725						5,750,000	11/25/2013
4072		SEATTLE	WA		12/24/2013	5.050	3,549,983						6,461,478	12/03/2013
4073		FLOWER MOUND	TX		12/20/2013	4.500	4,569,253						8,200,000	11/27/2013
4074		FORNEY	TX		12/20/2013	4.500	3,729,983						5,500,000	11/22/2013
4075		ARLINGTON HEIGHTS	IL		01/22/2014	4.500	10,513,724						16,650,000	11/27/2013
4076		MEDFORD	OR		01/07/2014	4.500	3,598,024						6,015,000	12/05/2013
4077		AMES	IA		01/16/2014	4.500	7,382,984						13,500,000	12/10/2013
4079		ALBUQUERQUE	NM		12/23/2013	4.600	1,274,073						2,275,000	11/26/2013
4082		ST LOUIS PARK	MN		02/20/2014	5.160	2,095,958						3,450,000	12/17/2013

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4084		KENOSHA	WI		01/21/2014	5.560	664,295						1,300,000	12/10/2013
4089		TEMPE	AZ		05/20/2014	4.400	2,354,797						3,900,000	04/15/2014
4094		RICHMOND	CA		07/10/2014	4.600	2,181,311						8,500,000	04/21/2014
4097		MONTCLAIR	CA		02/12/2014	4.970	1,064,835						2,380,000	01/06/2014
4098		LOS ANGELES	CA		02/05/2014	4.670	5,534,363						11,800,000	12/11/2013
4101		BALTIMORE	MD		12/31/2013	4.140	11,245,201						34,000,000	12/18/2013
4102		SANTA ROSA	CA		01/15/2014	5.250	5,125,561						15,350,000	11/26/2013
4103		SAN MARCOS	CA		12/23/2013	4.740	7,343,154						23,420,000	12/12/2013
4104		RICHARDSON	TX		03/12/2014	5.270	7,830,812						13,700,000	01/10/2014
4105		PHOENIX	AZ		04/01/2014	4.850	824,059						2,485,000	02/06/2014
4107		HENDERSON	CO		01/13/2014	5.240	2,251,370						3,900,000	12/23/2013
4111		CULVER CITY	CA		02/26/2014	4.970	1,015,724						1,800,000	01/29/2014
4115		ROSEBURG	OR		02/28/2014	5.140	1,651,537						2,950,000	02/05/2014
4116		BRANDON	FL		04/28/2014	5.150	877,778						1,770,000	01/10/2014
4118		ANTIOCH	CA		03/03/2014	5.110	5,239,209						10,350,000	01/24/2014
4119		CATHEDRAL CITY	CA		09/25/2014	4.450	1,520,600						4,400,000	08/19/2014
4120		MANDEVILLE	LA		02/27/2014	5.140	2,260,428						3,400,000	02/05/2014
4122		REDONDO BEACH	CA		04/09/2014	5.450	764,153						1,750,000	02/26/2014
4124		LOS ANGELES	CA		02/13/2014	5.060	2,258,899						5,430,000	01/15/2014
4125		KIRKLAND	WA		03/20/2014	5.300	1,103,311						2,400,000	01/31/2014
4126		CLERMONT	FL		07/17/2014	4.860	2,334,258						4,000,000	03/26/2014
4129		DEPEW	NY		09/17/2015	4.990	1,528,125						2,200,000	09/19/2014
4130		SACRAMENTO	CA		02/26/2014	5.020	2,258,130						4,150,000	12/06/2013
4132		FOLSOM	CA		03/26/2014	5.150	3,303,326						6,350,000	02/14/2014
4134		SAN LUIS OBISPO	CA		05/30/2014	5.050	4,768,403						9,000,000	05/16/2014
4136		BEAVERTON	OR		04/01/2014	4.950	3,863,240						7,150,000	02/14/2014
4137		NIAGARA FALLS	NY		09/24/2014	4.650	8,053,633						15,950,000	08/21/2014
4138		DURHAM	NC		03/28/2014	4.950	2,291,194						6,170,000	02/18/2014
4139		LEMON GROVE	CA		05/08/2014	4.750	2,569,827						10,400,000	02/12/2014
4140		SAN FRANCISCO	CA		04/15/2014	4.500	2,633,880						7,490,000	03/04/2014
4141		OAKDALE	PA		05/19/2014	5.200	1,938,087						6,600,000	03/12/2014
4142		INDIANAPOLIS	IN		04/18/2014	4.890	2,572,527						4,360,000	03/17/2014
4144		BEAVER FALLS	PA		05/19/2014	5.200	1,551,424						5,410,000	03/14/2014
4145		Pittsburgh	PA		05/21/2014	5.200	1,269,781						5,580,000	03/14/2014
4146		GREENSBORO	NC		05/19/2014	5.200	1,479,820						3,100,000	03/17/2014
4147		RAVENNA	OH		05/19/2014	5.200	1,183,856						3,010,000	03/13/2014
4148		PITTSBURGH	PA		05/21/2014	5.200	1,150,441						3,960,000	03/14/2014
4149		TURTLE CREEK	PA		05/19/2014	5.200	782,873						3,050,000	03/14/2014
4150		FAYETTEVILLE	NC		04/04/2014	4.500	1,788,607						7,010,000	03/03/2014
4151		LITTLETON	CO		03/28/2014	4.720	1,313,220						2,350,000	03/10/2014
4152		DENVER	CO		03/28/2014	4.720	878,379						1,700,000	03/10/2014
4153		COLORADO SPRINGS	CO		03/28/2014	4.720	895,773						1,950,000	03/10/2014
4154		ARVADA	CO		06/02/2014	4.930	1,161,750						2,050,000	03/10/2014
4155		CENTENNIAL	CO		06/02/2014	4.930	1,082,540						2,050,000	03/10/2014
4156		THORNTON	CO		06/02/2014	4.930	1,082,540						2,000,000	03/10/2014
4157		KETCHIKAN	AK		06/02/2014	4.930	809,705						1,500,000	03/12/2014
4159		GILROY	CA		05/13/2014	4.800	4,460,938						10,300,000	03/28/2014
4160		TUKWILA	WA		03/27/2014	4.800	1,105,754						1,900,000	02/19/2014
4162		CITRUS HEIGHTS	CA		03/31/2014	5.050	3,073,048						7,970,000	02/28/2014
4163		LAKE FOREST	CA		07/31/2014	5.120	7,893,771						15,400,000	03/11/2014
4164		PORTLAND	OR		04/24/2014	4.570	6,641,480						14,970,000	03/13/2014
4168		POOLER	GA		07/22/2014	5.000	1,520,382						3,650,000	03/11/2014
4169		TINLEY PARK	IL		04/09/2014	5.200	3,637,551						9,130,000	03/10/2014
4170		SAN DIEGO	CA		02/28/2014	5.100	3,766,109						11,500,000	02/20/2014
4174		TORRANCE	CA		04/16/2014	4.920	2,783,356						5,950,000	02/18/2014
4175		OLYMPIA	WA		07/10/2014	4.350	1,392,289						2,530,000	03/25/2014
4176		KERRVILLE	TX		04/28/2014	4.750	2,329,937						3,950,000	03/31/2014
4177		PFLUGERVILLE	TX		04/28/2014	4.750	1,049,127						1,800,000	03/28/2014
4179		WOOSTER	OH		06/10/2014	5.150	4,539,009						9,210,000	03/20/2014
4180		MOUNTAIN VIEW	CA		05/19/2014	4.700	7,197,481						16,000,000	02/27/2014
4182		PROVO	UT		05/01/2014	4.710	1,284,153						2,200,000	03/20/2014

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4183		PONTIAC	MI		05/09/2014	4.820	5,018,419						13,100,000	04/23/2014
4185		GLENDALE	AZ		05/01/2014	4.750	2,697,712						4,300,000	03/24/2014
4188		OAKLAND	CA		04/28/2014	4.100	2,226,377						4,000,000	03/17/2014
4189		BEREA	OH		04/28/2014	5.100	605,582						1,235,000	03/14/2014
4191		WOODINVILLE	WA		05/01/2014	4.750	2,018,696						3,240,000	03/17/2014
4192		GREENWOOD VILLAGE	CO		06/13/2014	4.880	1,325,907						2,520,000	04/16/2014
4193		NORTHRIDGE	CA		06/18/2014	4.450	3,352,392						6,230,000	03/28/2014
4194		NORTHRIDGE	CA		06/18/2014	4.450	2,833,007						4,292,000	03/28/2014
4195		CANOGA PARK	CA		06/18/2014	4.450	1,652,588						2,930,000	03/28/2014
4199		PORTLAND	OR		05/29/2014	4.400	1,579,103						6,660,000	04/10/2014
4200		CHANDLER	AZ		03/31/2014	4.850	775,893						6,500,000	03/21/2014
4201		AKRON	OH		05/08/2014	4.980	4,920,816						10,200,000	03/25/2014
4202		MAYFIELD VILLAGE	OH		05/02/2014	4.400	2,936,059						4,760,000	03/31/2014
4203		COPLEY	OH		06/11/2014	4.600	1,930,303						4,200,000	04/24/2014
4204		NILES	IL		05/14/2014	5.090	2,723,278						5,550,000	03/31/2014
4205		PARK CITY	UT		05/28/2014	4.600	1,896,359						5,600,000	04/02/2014
4206		YUMA	AZ		05/27/2014	4.590	1,320,740						2,130,000	04/15/2014
4207		TACOMA	WA		05/30/2014	4.350	2,367,182						6,920,000	04/16/2014
4210		ARVADA	CO		06/13/2014	4.600	1,259,259						2,270,000	03/31/2014
4211		MARTINEZ	CA		04/29/2014	4.740	4,370,921						12,480,000	03/19/2014
4213		WESTBURY	NY		06/30/2014	4.530	5,759,152						11,000,000	05/08/2014
4216		TEMPE	AZ		07/17/2014	5.020	3,104,344						5,250,000	04/03/2014
4218		PALM DESERT	CA		05/30/2014	4.700	10,937,124						17,900,000	04/28/2014
4220		ROMULUS	MI		08/11/2014	4.750	1,300,318						6,500,000	05/12/2014
4221		SACRAMENTO	CA		04/30/2014	4.770	1,399,119						3,129,000	03/26/2014
4222		SAN FRANCISCO	CA		06/04/2014	4.700	2,081,616						4,400,000	05/06/2014
4224		BROOKLYN	NY		08/22/2014	4.530	3,113,747						6,300,000	07/18/2014
4225		MEMPHIS	TN		07/25/2014	4.620	5,495,962						10,100,000	05/16/2014
4226		QUEEN CREEK	AZ		04/15/2014	4.700	2,164,516						3,500,000	04/01/2014
4227		CLEVELAND	OH		06/06/2014	5.030	1,781,403						2,875,000	05/06/2014
4228		FORT WALTON BEACH	FL		06/30/2014	5.000	2,015,248						3,600,000	04/11/2014
4229		SAN MARCOS	TX		06/20/2014	4.550	945,083						3,000,000	05/07/2014
4230		TUCSON	AZ		06/23/2014	4.720	2,653,563						5,965,000	04/29/2014
4231		NEW HARTFORD	NY		06/02/2014	4.900	2,310,984						6,900,000	04/07/2014
4232		JOLIET	IL		07/01/2014	4.650	2,035,540						4,200,000	05/02/2014
4233		PHOENIX	AZ		05/12/2014	4.700	1,352,399						2,120,000	04/08/2014
4234		ENGLEWOOD	CO		05/06/2014	4.650	4,285,450						6,950,000	04/10/2014
4237		SAN FRANCISCO	CA		05/15/2014	4.780	2,928,959						4,900,000	04/23/2014
4238		DEER PARK	TX		09/02/2014	4.750	3,421,058						4,880,000	04/25/2014
4241		KALAMAZOO	MI		08/15/2014	4.700	2,684,326						5,600,000	05/05/2014
4243		FORT WALTON BEACH	FL		06/30/2014	5.000	1,825,578						3,170,000	04/11/2014
4245		COLORADO SPRINGS	CO		10/31/2014	4.700	992,138						1,550,000	05/08/2014
4246		RAEFORD	NC		06/11/2014	4.680	3,427,773						5,880,000	04/17/2014
4247		TUCSON	AZ		05/08/2014	4.770	1,121,419						2,690,000	04/17/2014
4252		CHILLICOTHE	OH		06/19/2014	4.870	2,425,918						3,750,000	04/28/2014
4254		MESA	AZ		06/17/2014	4.720	1,769,647						2,660,000	04/24/2014
4257		VILLE PLATTE	LA		06/02/2014	4.950	704,104						1,470,000	04/24/2014
4265		PORT ARTHUR	TX		05/30/2014	4.580	1,078,186						1,775,000	04/22/2014
4269		COMMERCE CITY	CO		10/20/2014	4.970	1,697,863						2,590,000	05/20/2014
4270		COLORADO SPRINGS	CO		06/27/2014	4.910	1,155,590						2,530,000	05/21/2014
4271		MANSURA	LA		09/02/2014	5.150	1,071,464						2,650,000	05/22/2014
4272		SCOTTSDALE	AZ		06/05/2014	4.400	2,376,890						3,665,000	04/29/2014
4273		TEMPLE TERRACE	FL		05/29/2014	5.050	800,190						1,800,000	04/25/2014
4274		ROCKFORD	IL		05/15/2014	4.500	975,689						2,570,000	04/25/2014
4276		WINTER PARK	FL		07/10/2014	4.750	2,685,436						5,530,000	05/14/2014
4278		DRAPER	UT		07/03/2014	4.730	1,608,894						4,000,000	05/19/2014
4279		SILVERDALE	WA		07/01/2014	4.750	1,135,865						4,100,000	04/29/2014
4280		LOS ANGELES	CA		07/18/2014	4.700	1,564,444						4,300,000	05/27/2014
4281		RENO	NV		07/03/2014	4.900	5,841,060						12,200,000	01/31/2014
4282		RENO	NV		07/03/2014	4.900	5,284,768						10,200,000	01/31/2014
4284		RENO	NV		07/11/2014	4.900	6,953,643						16,500,000	01/13/2014

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4285		SACRAMENTO	CA		05/27/2014	4.780	3,406,413						6,150,000	01/31/2014
4287		SACRAMENTO	CA		07/07/2014	4.700	2,660,157						4,930,000	05/22/2014
4288		AMHERST	NY		07/21/2014	4.700	5,925,926						9,500,000	05/12/2014
4291		SIOUX FALLS	SD		06/06/2014	4.700	2,043,769						4,800,000	05/12/2014
4297		LAS VEGAS	NV		08/08/2014	4.600	2,690,285						5,100,000	07/10/2014
4299		CORAL GABLES	FL		06/12/2014	4.950	1,327,195						2,500,000	05/08/2014
4300		STONE MOUNTAIN	GA		06/23/2014	4.860	805,248						1,700,000	05/27/2014
4303		ANTIOCH	CA		07/25/2014	4.750	583,388						1,450,000	05/31/2014
4307		MIDVALE	UT		07/15/2014	4.710	1,019,335						1,950,000	05/03/2014
4309		WATSONVILLE	CA		07/14/2014	4.660	2,473,040						4,625,000	05/29/2014
4312		ROTHSCHILD	WI		07/23/2014	4.600	3,241,718						8,800,000	05/30/2014
4315		DENVER	CO		08/01/2014	4.850	2,373,004						5,750,000	06/27/2014
4317		PANAMA CITY	FL		07/11/2014	4.560	1,559,517						2,820,000	06/06/2014
4318		CANASTOTA	NY		09/11/2014	4.800	4,211,129						7,150,000	08/04/2014
4319		FREDONIA	NY		09/11/2014	4.800	4,390,326						8,150,000	08/05/2014
4320		JEFFERSON CITY	MO		07/31/2014	4.270	1,890,673						3,200,000	06/26/2014
4323		ROUND ROCK	TX		07/10/2014	4.760	830,000						2,050,000	06/10/2014
4324		LONG BEACH	CA		07/09/2014	4.660	2,405,612						6,300,000	06/04/2014
4326		AUBURN HILLS	MI		08/15/2014	4.750	835,918						1,650,000	06/17/2014
4329		BURLINGAME	CA		09/12/2014	4.450	5,300,898						11,800,000	07/31/2014
4330		SOUTH JORDAN	UT		08/28/2014	4.810	1,858,481						3,290,000	07/18/2014
4331		JACKSONVILLE	FL		07/09/2014	4.650	2,304,414						3,750,000	06/03/2014
4332		HOUSTON	TX		09/29/2014	4.780	952,568						2,300,000	07/17/2014
4337		JACKSON	TN		07/23/2014	4.610	4,216,412						6,900,000	06/10/2014
4340		SARATOGA	CA		07/02/2014	4.600	4,084,359						7,200,000	06/10/2014
4341		EL CAJON	CA		08/13/2014	5.600	1,911,934						4,150,000	07/16/2014
4343		VICTORVILLE	CA		07/24/2014	4.310	1,796,133						4,200,000	06/20/2014
4344		CYPRESS	TX		07/10/2014	4.570	2,496,495						4,800,000	05/30/2014
4345		ALLEN	TX		07/01/2014	4.950	1,635,294						3,300,000	06/17/2014
4347		LOS LUNAS	NM		07/15/2014	4.640	817,127						1,570,000	06/16/2014
4348		PORTLAND	OR		07/15/2014	4.640	645,946						1,240,000	06/16/2014
4349		VANCOUVER	WA		07/15/2014	4.640	712,149						1,370,000	06/16/2014
4352		WEST CHESTER	OH		07/09/2014	4.560	2,287,368						3,450,000	06/25/2014
4353		ST CHARLES	MO		09/02/2014	4.500	5,691,487						14,340,000	07/01/2014
4355		FORT WAYNE	IN		08/29/2014	4.860	3,122,814						9,180,000	07/28/2014
4359		BRONX	NY		10/16/2014	4.510	4,287,431						12,130,000	08/07/2014
4360		MIAMI	FL		08/13/2014	4.570	1,334,937						2,180,000	06/26/2014
4362		EL PASO	TX		08/19/2014	4.580	2,358,598						3,870,000	07/15/2014
4364		SOUTH EUCLID	OH		09/10/2014	4.360	6,648,349						19,000,000	07/17/2014
4368		WAXHAW	NC		11/19/2014	4.500	2,100,288						4,200,000	08/05/2014
4369		PFLUGERVILLE	TX		09/12/2014	4.630	854,434						1,500,000	07/07/2014
4370		SHAKER HEIGHTS	OH		08/29/2014	4.950	1,375,751						3,510,000	07/11/2014
4371		NORTH CAANTON	OH		08/20/2014	5.120	1,334,070						2,692,000	07/18/2014
4375		MERCER ISLAND	WA		08/13/2014	4.670	1,519,831						2,800,000	06/30/2014
4378		PENSACOLA	FL		09/11/2014	5.940	4,160,021						8,420,000	07/08/2014
4379		TROY	MI		11/24/2014	4.630	1,451,255						2,600,000	07/30/2014
4380		RENTON	WA		10/30/2014	4.700	1,120,791						2,950,000	08/27/2014
4389		MAYWOOD	IL		10/31/2014	5.050	683,653						1,450,000	08/05/2014
4390		BOTHELL	WA		08/28/2014	4.480	5,838,742						17,700,000	07/15/2014
4392		VERO BEACH	FL		08/07/2014	4.540	1,933,270						4,800,000	07/11/2014
4397		WHITESTONE	NY		10/23/2014	4.750	4,771,476						12,800,000	08/27/2014
4398		NORMANDY PARK	WA		08/15/2014	4.460	7,024,815						15,650,000	05/30/2014
4399		VAN NUYS	CA		08/29/2014	4.600	2,098,202						4,420,000	07/24/2014
4401		INGLESIDE	TX		08/08/2014	4.460	1,111,960						1,875,000	07/21/2014
4402		FAIRVIEW HEIGHTS	IL		09/08/2014	4.420	2,098,759						4,540,000	07/24/2014
4403		BRIDGETON	MO		09/08/2014	4.420	2,143,413						4,400,000	07/24/2014
4404		PHOENIX	AZ		12/22/2014	4.450	822,933						2,830,000	11/10/2014
4407		SHERWOOD	OR		08/19/2014	4.810	3,251,895						7,500,000	07/21/2014
4408		LAS VEGAS	NV		10/14/2014	4.680	1,867,710						3,620,000	08/19/2014
4409		NEW YORK	NY		05/21/2015	5.250	11,788,642						250,000,000	04/10/2015
4410		PACIFIC PALISADES	CA		09/08/2014	4.800	3,617,526						9,700,000	07/24/2014

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4411		THOUSAND OAKS	CA		09/11/2014	5.900	3,070,286						8,000,000	06/25/2014
4412		RAYTOWN	MO		09/22/2014	4.950	629,421						1,200,000	08/15/2014
4413		WESTERVILLE	OH		09/24/2014	4.500	4,983,593						8,480,000	08/11/2014
4416		PICO RIVERA	CA		12/12/2014	4.590	2,010,081						7,500,000	10/14/2014
4417		PALM HARBOR	FL		09/15/2014	4.470	1,473,291						2,497,000	07/24/2014
4418		MOUNTAIN VIEW	CA		08/28/2014	4.650	2,279,416						5,420,000	07/29/2014
4420		COVINGTON	LA		10/30/2014	4.190	2,831,076						4,600,000	08/20/2014
4421		TOMBALL	TX		09/26/2014	4.950	5,606,126						9,200,000	07/29/2014
4422		FLOWERTY BRANCH	GA		09/12/2014	5.180	635,520						1,050,000	08/05/2014
4424		LOS ANGELES	CA		10/31/2014	4.690	2,223,323						5,300,000	08/13/2014
4425		SAN BERNARDINO	CA		10/30/2014	4.530	762,313						1,820,000	08/13/2014
4427		DALLAS	TX		10/06/2014	4.460	2,381,096						3,740,000	08/28/2014
4428		CLOVIS	CA		10/16/2014	4.650	662,890						1,240,000	08/18/2014
4429		CLOVIS	CA		10/16/2014	4.650	662,890						1,300,000	08/18/2014
4433		DES MOINES	IA		10/17/2014	4.570	2,519,350						4,300,000	09/03/2014
4434		CEDAR RAPIDS	IA		10/17/2014	4.570	3,995,464						6,400,000	09/03/2014
4436		AUSTIN	TX		11/17/2014	4.450	1,674,909						2,700,000	10/09/2014
4437		CHICAGO	IL		10/22/2014	4.700	1,526,367						3,400,000	08/27/2014
4438		MORTON GROVE	IL		10/22/2014	4.700	858,581						2,150,000	08/25/2014
4440		TUCSON	AZ		08/28/2014	4.430	1,204,329						3,300,000	08/05/2014
4443		TACOMA	WA		08/28/2014	4.450	1,991,576						3,300,000	08/12/2014
4448		WASHINGTON	DC		01/22/2015	5.170	2,800,851						7,345,000	09/19/2014
4449		LONG BEACH	CA		10/30/2014	4.410	6,093,521						12,750,000	09/09/2014
4450		ST CHARLES	IL		09/25/2014	4.470	1,235,663						2,210,000	08/18/2014
4451		MALVERN	PA		09/16/2014	4.100	1,895,936						4,600,000	07/29/2014
4455		SAN FRANCISCO	CA		11/12/2014	4.410	8,587,023						19,570,000	09/09/2014
4456		REDDING	CA		10/21/2014	4.350	5,708,590						12,800,000	09/03/2014
4457		AUBURNDALE	FL		11/14/2014	4.400	3,117,065						6,925,000	09/29/2014
4459		ALBUQUERQUE	NM		10/06/2014	4.500	1,714,856						2,600,000	08/28/2014
4461		CHULA VISTA	CA		10/23/2014	4.400	8,107,546						17,500,000	08/25/2014
4462		CARSON CITY	NV		12/11/2014	4.720	6,573,949						17,050,000	09/04/2014
4463		LAS VEGAS	NV		11/24/2014	4.620	1,354,657						2,300,000	08/27/2014
4464		DAPHNE	AL		09/30/2014	4.530	2,673,728						4,300,000	08/25/2014
4465		COMPTON	CA		10/15/2014	5.350	2,802,841						5,820,000	08/27/2014
4466		CHARLOTTE	NC		10/01/2014	4.250	2,644,638						4,550,000	08/22/2014
4467		SAN ANTONIO	TX		10/30/2014	4.400	4,979,504						10,690,000	09/23/2014
4468		BATON ROUGE	LA		10/02/2014	4.450	2,708,569						4,800,000	09/03/2014
4469		GILBERT	AZ		09/26/2014	4.630	2,664,425						4,900,000	09/03/2014
4470		DAYTON	NV		10/23/2014	4.400	3,517,631						6,200,000	09/04/2014
4472		CONROE	TX		10/09/2014	4.450	1,238,085						2,000,000	08/18/2014
4475		JACKSONVILLE	FL		09/30/2014	4.500	1,295,821						2,800,000	08/29/2014
4476		LAS VEGAS	NV		09/29/2014	4.360	6,443,345						11,900,000	08/18/2014
4477		GREENSBORO	NC		09/22/2014	4.880	932,495						1,760,000	08/26/2014
4479		RICHMOND	VA		09/18/2014	4.480	2,019,977						4,200,000	08/27/2014
4482		BALTIMORE	MD		11/26/2014	4.500	2,639,087						5,000,000	10/17/2014
4484		MURRIETA	CA		10/01/2014	4.550	1,395,206						2,400,000	09/01/2014
4485		LOMBARD	IL		01/05/2015	4.430	2,242,209						4,800,000	09/12/2014
4486		NAPERVILLE	IL		01/05/2015	4.430	2,069,731						4,200,000	09/12/2014
4488		HOUSTON	TX		10/24/2014	4.200	2,239,376						5,400,000	09/02/2014
4490		LOS ANGELES	CA		12/04/2014	4.400	1,500,000						10,890,000	09/09/2014
4492		COLORADO SPRINGS	CO		10/14/2014	4.650	1,907,322						3,390,000	09/16/2014
4495		LAS VEGAS	NV		11/25/2014	4.450	1,813,292						2,770,000	09/19/2014
4497		DEER PARK	TX		12/11/2014	4.320	1,887,236						2,810,000	11/19/2014
4498		HOUSTON	TX		12/11/2014	4.350	2,102,638						3,150,000	11/19/2014
4500		RICHMOND	VA		12/19/2014	4.650	1,435,090						2,275,000	11/17/2014
4501		ORLANDO	FL		11/10/2014	4.360	1,756,814						3,150,000	09/19/2014
4502		DINUBA	CA		09/29/2014	4.360	1,338,940						4,750,000	09/17/2014
4503		PORTLAND	OR		09/30/2014	4.500	1,806,353						3,000,000	08/22/2014
4506		BREA	CA		11/14/2014	4.490	761,670						3,200,000	09/22/2014
4507		HAVERHILL	MA		10/09/2014	4.750	2,416,642						3,750,000	09/09/2014
4516		SANTA ANA	CA		10/30/2014	4.420	880,765						6,000,000	09/16/2014

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4517		EUGENE	OR		11/07/2014	4.680	1,839,207						2,900,000	09/11/2014
4518		GOODYEAR	AZ		10/30/2014	4.300	1,242,512						2,535,000	09/15/2014
4520		MONROVIA	CA		12/22/2014	5.990	1,592,034						3,630,000	09/17/2014
4522		FARMERS BRANCH	TX		12/31/2014	4.090	8,000,000						22,080,000	11/06/2014
4523		SPRING	TX		11/25/2014	4.460	1,002,148						3,390,000	10/08/2014
4524		LYNNWOOD	WA		10/31/2014	5.000	2,711,549						5,600,000	09/18/2014
4526		GOODYEAR	AZ		10/08/2014	4.530	2,429,874						12,000,000	09/12/2014
4527		SAN JOSE	CA		10/29/2014	4.700	4,483,701						9,400,000	09/23/2014
4528		NASVILLE	TN		11/05/2014	4.510	1,384,371						3,160,000	10/02/2014
4531		NORTHRIDGE	CA		12/11/2014	4.880	1,534,193						2,800,000	10/22/2014
4532		GRETNA	LA		12/01/2014	4.500	3,879,683						6,920,000	10/07/2014
4533		COVINA	CA		12/08/2014	4.400	1,434,070						3,200,000	11/19/2014
4534		SAN LUIS OBISPO	CA		01/13/2015	5.040	1,730,900						3,525,000	11/14/2014
4536		SAN ANTONIO	TX		10/29/2014	4.460	652,627						1,525,000	09/04/2014
4537		BUFFALO	NY		11/18/2014	4.710	542,245						1,300,000	09/28/2014
4538		HUNTINGTON BEACH	CA		12/17/2014	4.650	5,635,170						8,600,000	10/24/2014
4539		HILLSBORO	OR		11/25/2014	4.550	6,684,904						10,000,000	10/29/2014
4540		LAWRENCEVILLE	GA		12/11/2014	4.450	2,008,330						3,700,000	11/20/2014
4542		ORLANDO	FL		12/23/2014	4.570	7,207,232						16,300,000	11/05/2014
4543		FOLSOM	CA		11/26/2014	4.660	4,940,002						8,250,000	10/21/2014
4544		LAS VEGAS	NV		12/23/2014	4.730	3,054,041						5,700,000	10/15/2014
4547		ROME	GA		10/23/2014	4.660	1,159,922						1,960,000	10/08/2014
4550		HOUSTON	TX		12/10/2014	4.940	1,219,837						3,210,000	10/22/2014
4551		UNION CITY	CA		12/02/2014	4.550	8,800,428						20,100,000	10/20/2014
4554		CLEVELAND	OH		12/31/2014	4.150	1,918,673						4,500,000	10/28/2014
4557		SUNNYVALE	CA		12/04/2014	4.520	3,868,431						12,970,000	10/24/2014
4559		LAHAINA	HI		11/26/2014	4.100	11,425,636						30,050,000	09/29/2014
4562		AURORA	CO		01/16/2015	4.300	11,489,465						18,000,000	11/21/2014
4563		VERO BEACH	FL		11/18/2014	4.880	844,150						3,100,000	10/22/2014
4564		SEATTLE	WA		12/31/2014	4.650	10,050,511						22,900,000	11/10/2014
4567		WEST CHESTER	OH		12/17/2014	4.000	6,787,312						15,535,000	11/11/2014
4568		HOUSTON	TX		11/10/2014	4.750	726,292						4,250,000	10/16/2014
4569		INDIANAPOLIS	IN		11/06/2014	4.710	13,554,371						26,200,000	10/17/2014
4571		DENVER	CO		11/25/2014	4.650	1,591,925						2,930,000	10/21/2014
4572		SAINT PETERS	MO		12/11/2014	4.350	1,863,702						3,800,000	11/20/2014
4573		UNION	MO		12/11/2014	4.350	1,529,191						3,075,000	11/20/2014
4574		SAINT PETERS	MO		12/11/2014	4.350	1,290,255						2,625,000	11/20/2014
4576		TALLAHASSEE	FL		11/24/2014	4.640	1,498,176						2,450,000	11/04/2014
4577		PLAINFIELD	IN		12/18/2014	4.600	2,417,603						4,000,000	11/13/2014
4578		CANOGA PARK	CA		12/01/2014	4.340	1,573,560						3,050,000	11/10/2014
4579		HERKIMER	NY		03/24/2015	4.800	4,190,347						7,400,000	02/13/2015
4584		DEER PARK	TX		12/30/2014	4.600	1,267,481						2,150,000	11/12/2014
4585		DEER PARK	TX		01/28/2015	4.600	1,506,633						2,500,000	11/12/2014
4586		NOVI	MI		12/30/2014	4.500	4,128,216						6,700,000	11/05/2014
4588		SEATTLE	WA		12/18/2014	4.350	5,295,494						8,900,000	11/04/2014
4590		NEWPORT BEACH	CA		12/01/2014	4.520	1,193,501						3,150,000	10/24/2014
4592		EUGENE	OR		12/18/2014	4.350	931,851						1,920,000	11/13/2014
4593		VENICE	FL		01/30/2015	4.250	3,636,321						8,070,000	11/13/2014
4594		SAN ANTONIO	TX		12/22/2014	4.450	1,495,162						3,765,000	11/04/2014
4596		ROCKINGHAM	NC		01/09/2015	4.200	1,396,893						2,800,000	11/10/2014
4597		HOUSTON	TX		12/22/2014	4.500	3,659,100						5,780,000	11/26/2014
4598		OGDEN	UT		12/12/2014	4.350	3,345,106						5,630,000	11/03/2014
4599		EDINBURG	TX		01/12/2015	4.250	1,157,115						2,050,000	11/18/2014
4600		HOUSTON	TX		01/30/2015	5.500	931,354						5,000,000	12/03/2014
4601		SANTA CLARITA	CA		12/17/2014	4.650	2,539,403						4,530,000	11/18/2014
4602		ALHAMBRA	CA		04/01/2015	4.350	2,915,955						6,920,000	12/29/2014
4605		SYLMAR	CA		12/31/2014	4.350	1,911,489						3,725,000	11/24/2014
4609		TRACY	CA		01/26/2015	4.250	5,120,081						8,400,000	11/24/2014
4610		RIVERSIDE	CA		02/13/2015	4.790	1,924,254						3,800,000	11/21/2014
4611		ALBERTVILLE	AL		12/29/2014	4.100	1,049,631						1,650,000	11/06/2014
4612		FARMINGTON	UT		12/30/2014	4.350	1,218,432						2,800,000	11/10/2014

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4615		SHAWNEE	KS		02/11/2015	4.660	1,558,851						2,400,000	12/18/2014
4616		LAS VEGAS	NV		01/21/2015	4.410	2,596,434						5,700,000	12/15/2014
4618		AKRON	OH		01/28/2015	4.550	1,150,675						2,200,000	12/17/2014
4619		CHICAGO	IL		02/10/2015	4.490	849,381						1,800,000	01/07/2015
4620		CHICAGO	IL		02/10/2015	4.490	707,817						1,400,000	12/10/2014
4621		HOUSTON	TX		02/18/2015	4.250	5,653,916						12,100,000	12/04/2014
4622		DALLAS	TX		03/11/2015	4.640	1,444,859						3,350,000	12/09/2014
4623		STAFFORD	TX		01/08/2015	4.540	1,435,328						3,800,000	12/08/2014
4624		POOLER	GA		05/01/2015	4.660	1,291,650						2,900,000	12/15/2014
4629		CANTON	OH		02/23/2015	4.340	4,702,458						7,900,000	12/17/2014
4634		ROCHESTER HILLS	MI		04/21/2015	3.990	2,068,004						3,700,000	03/10/2015
4635		HEBRON	KY		02/27/2015	4.320	1,225,564						2,790,000	01/12/2015
4636		COLUMBIA	TN		03/17/2015	4.600	1,231,303						2,190,000	02/12/2015
4640		COLORADO SPRINGS	CO		03/13/2015	4.550	2,298,651						4,300,000	12/30/2014
4645		AUBURN	NY		02/27/2015	4.970	804,569						2,070,000	12/18/2014
4649		COSTA MESA	CA		01/20/2015	4.730	2,207,792						4,830,000	12/18/2014
4650		SPRING	TX		02/04/2015	4.410	2,088,158						4,090,000	12/08/2014
4653		WESLEY CHAPEL	FL		02/27/2015	4.660	1,983,992						3,280,000	12/23/2014
4654		PHOENIX	AZ		05/08/2015	4.350	2,027,930						3,370,000	01/29/2015
4659		AUBURN	MA		02/02/2015	4.160	2,825,321						13,100,000	01/26/2015
4660		DEER PARK	TX		03/03/2015	4.440	1,440,357						2,160,000	12/30/2014
4662		TEMPE	AZ		01/23/2015	4.670	729,276						1,165,000	12/19/2014
4664		INDIO	CA		01/29/2015	4.610	941,707						1,920,000	01/02/2015
4665		FLUSHING	NY		02/17/2015	4.650	4,230,071						6,750,000	01/12/2015
4666		TEMPE	AZ		01/23/2015	4.670	614,127						980,000	12/19/2014
4667		SAN DIEGO	CA		02/13/2015	4.250	1,696,175						4,100,000	01/07/2015
4668		PHOENIX	AZ		02/03/2015	4.300	3,513,331						5,485,000	12/18/2014
4669		SEATTLE	WA		05/07/2015	4.300	7,996,684						14,440,000	04/06/2015
4671		ROCKWALL	TX		04/23/2015	4.250	3,352,043						8,500,000	02/28/2015
4672		DOWNEY	CA		03/19/2015	4.600	1,747,503						3,500,000	01/15/2015
4673		GREECE	NY		02/27/2015	4.800	959,757						2,820,000	01/27/2015
4674		FREDONIA	NY		02/27/2015	4.800	808,465						2,100,000	01/27/2015
4678		ORMOND BEACH	FL		01/28/2015	4.600	1,467,375						2,280,000	01/07/2015
4680		ANN ARBOR	MI		03/26/2015	4.150	2,109,165						3,300,000	02/22/2015
4681		LOS ANGELES	CA		04/03/2015	4.600	994,514						2,950,000	02/05/2015
4683		CHARLOTTESVILLE	VA		02/13/2015	4.350	1,188,207						6,350,000	01/12/2015
4685		CHULA VISTA	CA		03/04/2015	4.250	1,654,038						7,200,000	01/06/2015
4687		BROOKFIELD	WI		03/31/2015	5.500	336,158						10,600,000	02/02/2015
4688		NORTH LAS VEGAS	NV		03/16/2015	4.250	1,843,070						3,250,000	01/19/2015
4690		MURRIETA	CA		03/03/2015	4.550	1,069,969						1,770,000	01/23/2015
4692		COLUMBUS	OH		03/20/2015	4.700	1,450,004						4,400,000	02/18/2015
4693		PHOENIX	AZ		03/31/2015	4.650	6,454,048						15,000,000	03/03/2015
4694		LOS ANGELES	CA		02/18/2015	4.650	1,442,070						2,440,000	01/16/2015
4695		VALLEJO	CA		02/12/2015	4.230	1,918,142						4,760,000	01/09/2015
4696		BISHOP	CA		02/27/2015	4.750	5,771,488						11,510,000	01/16/2015
4697		GERMANTOWN	TN		02/13/2015	4.460	1,759,859						3,275,000	01/20/2015
4698		ALBANY	GA		02/27/2015	4.150	1,389,682						3,050,000	02/12/2015
4700		PFLUGERVILLE	TX		04/22/2015	4.750	983,927						1,655,000	01/28/2015
4701		LAS VEGAS	NV		05/22/2015	4.120	6,342,047						12,100,000	03/24/2015
4702		FLORENCE	KY		03/30/2015	4.250	1,394,117						3,060,000	02/18/2015
4707		RIVERDALE	UT		04/13/2015	4.400	2,087,400						4,900,000	01/22/2015
4709		LOS ANGELES	CA		03/23/2015	4.200	1,250,000						3,650,000	02/11/2015
4712		CHICAGO	IL		04/13/2015	4.200	1,251,832						2,630,000	03/03/2015
4713		PACIFICA	CA		03/20/2015	4.400	1,442,988						7,600,000	02/06/2015
4714		KIRKLAND	WA		04/22/2015	4.350	3,794,185						8,000,000	02/09/2015
4716		LONG BEACH	CA		05/19/2015	4.150	1,591,782						2,500,000	03/31/2015
4718		BOULDER	CO		04/14/2015	4.200	1,299,979						2,930,000	04/07/2015
4719		OREM	UT		04/01/2015	4.150	2,785,911						6,200,000	02/10/2015
4720		TONAWANDA	NY		06/30/2015	4.300	2,766,267						4,900,000	03/25/2015
4721		LEWISVILLE	TX		03/17/2015	4.150	4,772,551						8,750,000	02/03/2015
4722		SPOKANE	WA		04/07/2015	4.200	3,317,034						8,400,000	02/19/2015

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4723		HOUSTON	TX		05/22/2015	4.350	3,621,304						6,800,000	03/16/2015
4726		GLENDALE HEIGHTS	IL		06/05/2015	4.260	6,726,618						11,610,000	03/30/2015
4727		LEXINGTON	KY		04/08/2015	4.150	3,589,424						5,805,000	02/26/2015
4730		REDMOND	WA		04/22/2015	4.350	1,090,828						2,500,000	02/18/2015
4734		SCHERTZ	TX		06/23/2015	4.750	702,826						1,500,000	03/06/2015
4735		MESA	AZ		03/18/2015	4.250	917,641						2,000,000	02/19/2015
4736		CLIFTON PARK	NY		05/07/2015	4.150	1,710,541						2,620,000	03/12/2015
4737		METAIRIE	LA		03/31/2015	4.070	4,663,519						8,150,000	02/10/2015
4739		BALTIMORE	MD		05/19/2015	4.050	14,226,986						33,000,000	03/25/2015
4741		CLEVELAND	OH		03/20/2015	4.500	616,010						1,370,000	03/06/2015
4744		LOS ANGELES	CA		04/02/2015	4.500	1,400,000						5,870,000	03/16/2015
4746		EASTPOINTE	MI		03/05/2015	4.200	958,902						2,260,000	02/11/2015
4747		JACKSONVILLE	FL		03/31/2015	4.300	2,024,071						3,300,000	02/25/2015
4750		INDIANAPOLIS	IN		08/28/2015	4.200	3,618,567						7,200,000	03/18/2015
4753		OCEANSIDE	CA		06/02/2015	4.530	821,552						1,750,000	03/16/2015
4754		SAN FRANCISCO	CA		06/30/2015	4.050	3,949,578						12,200,000	03/31/2015
4755		AUSTIN	TX		04/30/2015	4.190	4,212,671						7,400,000	03/13/2015
4756		ARLETA	CA		04/13/2015	4.140	1,105,507						2,110,000	03/10/2015
4760		TRACY	CA		05/15/2015	4.110	964,521						2,100,000	04/10/2015
4762		SUN VALLEY	CA		04/15/2015	4.330	1,060,719						2,900,000	03/06/2015
4763		WOODLAND HILLS	CA		06/01/2015	4.290	2,385,384						4,790,000	03/13/2015
4764		BUCKEYE	AZ		04/15/2015	4.270	7,032,119						11,500,000	03/10/2015
4766		CATHEDRAL CITY	CA		04/09/2015	4.160	1,684,799						3,200,000	03/16/2015
4767		MILL CREEK	WA		05/28/2015	4.370	4,043,649						11,475,000	03/17/2015
4768		MOUNT VERNON	OH		05/12/2015	4.370	1,046,591						2,020,000	03/30/2015
4769		FORT PIERCE	FL		06/22/2015	4.150	4,556,226						9,500,000	06/03/2015
4770		TUKWILA	WA		05/21/2015	5.250	1,384,303						13,920,000	05/14/2015
4771		ATASCADERO	CA		05/14/2015	4.250	5,279,006						13,080,000	04/10/2015
4773		FORTUNA	CA		04/16/2015	4.440	1,233,745						2,560,000	03/12/2015
4774		HOUSTON	TX		07/09/2015	4.400	4,785,690						25,150,000	06/25/2015
4776		DEPEW	NY		12/14/2015	4.300	2,388,994						4,200,000	10/13/2015
4777		HOUSTON	TX		05/06/2015	4.780	788,666						1,700,000	03/18/2015
4783		GREENDALE	WI		05/01/2015	4.470	1,542,893						2,400,000	03/31/2015
4784		ATLANTA	GA		05/19/2015	3.800	1,586,240						6,800,000	04/23/2015
4785		SANTA BARBARA	CA		06/11/2015	4.070	2,798,659						10,850,000	04/27/2015
4788		CHICAGO	IL		05/28/2015	4.400	2,873,610						5,100,000	04/03/2015
4789		BAKERSFIELD	CA		05/20/2015	4.520	6,760,741						11,250,000	04/08/2015
4791		PASSAIC	NJ		04/30/2015	4.350	3,854,833						6,200,000	03/25/2015
4795		AUSTIN	TX		05/22/2015	4.750	943,374						10,000,000	04/27/2015
4796		VANCOUVER	WA		06/09/2015	4.260	2,708,269						5,000,000	03/30/2015
4797		SAN DIEGO	CA		06/23/2015	4.300	8,108,023						17,100,000	04/24/2015
4798		PERRYSBURG	OH		05/21/2015	4.530	1,009,404						1,670,000	04/17/2015
4799		SACRAMENTO	CA		06/11/2015	4.320	3,206,275						5,570,000	04/20/2015
4801		ALBERTVILLE	AL		09/04/2015	4.720	5,889,529						12,200,000	07/15/2015
4803		HOUSTON	TX		05/22/2015	4.450	2,712,797						5,790,000	05/15/2015
4809		ORANGE	CA		05/22/2015	4.550	2,899,878						7,600,000	04/02/2015
4813		SAN MATEO	CA		09/28/2015	4.400	3,407,908						7,900,000	07/31/2015
4814		SAN MATEO	CA		09/28/2015	4.400	1,460,532						2,900,000	07/31/2015
4818		MONROE	OH		11/05/2015	3.960	1,722,551						2,750,000	04/14/2015
4825		HOUSTON	TX		05/19/2015	4.190	3,473,679						7,130,000	04/07/2015
4826		SALT LAKE CITY	UT		05/28/2015	4.350	2,188,090						3,600,000	04/16/2015
4831		VERNON HILLS	IL		06/24/2015	4.150	3,193,031						5,400,000	04/15/2015
4832		PARAMUS	NJ		06/25/2015	4.050	6,250,000						21,100,000	04/14/2015
4833		STOCKTON	CA		09/21/2015	4.320	1,216,737						4,500,000	07/29/2015
4834		PORT ST LUCIE	FL		05/20/2015	4.100	2,073,615						3,340,000	04/23/2015
4837		APPLE VALLEY	CA		06/03/2015	4.250	3,675,334						8,800,000	04/29/2015
4839		CLEVELAND	OH		06/15/2015	4.500	1,394,379						2,160,000	04/22/2015
4840		HOUSTON	TX		05/21/2015	4.250	2,662,307						4,300,000	04/20/2015
4841		VENICE	CA		06/05/2015	4.030	4,800,000						15,800,000	04/22/2015
4842		SANTA MONICA	CA		06/05/2015	4.030	3,500,000						9,200,000	04/22/2015
4843		VENICE	CA		06/05/2015	4.050	2,400,000						6,200,000	04/22/2015

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4844		VENICE	CA		06/05/2015	4.030	2,130,087						9,400,000	04/22/2015
4845		CAROL STREAM	IL		08/03/2015	4.140	1,019,245						2,650,000	05/16/2015
4846		SAN DIMAS	CA		05/29/2015	4.100	2,121,838						4,222,000	04/13/2015
4847		VAN NUYS	CA		05/29/2015	4.100	2,121,838						4,330,000	04/14/2015
4850		LOMBARD	IL		06/18/2015	4.050	3,763,715						8,030,000	05/07/2015
4851		NORTH HOLLYWOOD	CA		06/25/2015	4.000	1,608,453						2,800,000	05/20/2015
4852		MISSOULA	MT		09/30/2015	4.250	15,570,029						27,600,000	05/21/2015
4856		TOOELE	UT		06/25/2015	4.000	3,571,474						6,425,000	04/16/2015
4857		SEATTLE	WA		08/19/2015	4.310	9,449,641						14,090,000	06/12/2015
4863		EL PASO	TX		05/21/2015	4.250	3,327,884						5,500,000	04/23/2015
4864		GILBERT	AZ		07/15/2015	4.300	5,040,841						8,000,000	06/01/2015
4867		COLUMBUS	OH		07/14/2015	4.250	2,104,176						5,850,000	05/29/2015
4869		OREM	UT		06/29/2015	4.000	1,207,547						1,880,000	04/27/2015
4870		SAN DIEGO	CA		03/01/2016	4.150	10,356,236						28,800,000	08/12/2015
4871		SAN DIEGO	CA		06/17/2015	4.300	5,804,524						11,380,000	05/05/2015
4872		BRADENTON	FL		07/16/2015	4.430	1,646,707						4,450,000	06/03/2015
4875		LAS VEGAS	NV		07/08/2015	3.950	4,346,114						11,150,000	05/18/2015
4881		POTEAU	OK		06/30/2015	4.270	10,002,597						18,620,000	05/13/2015
4884		WESTMINSTER	CA		07/31/2015	4.550	4,367,013						10,270,000	04/29/2015
4888		CORONA	CA		05/20/2015	4.150	2,191,490						4,725,000	04/30/2015
4891		HOUSTON	TX		08/14/2015	4.350	1,151,609						2,850,000	06/20/2015
4893		HOUSTON	TX		05/21/2015	3.900	1,845,012						4,020,000	05/18/2015
4894		LAS VEGAS	NV		05/21/2015	3.900	2,372,158						5,400,000	05/18/2015
4900		WEST PALM BEACH	FL		06/10/2015	3.990	1,612,781						3,000,000	05/11/2015
4901		CHICAGO	IL		06/10/2015	3.990	1,476,131						2,500,000	05/13/2015
4902		HEBRON	KY		08/28/2015	4.150	3,449,814						7,000,000	07/24/2015
4906		VENICE	CA		07/09/2015	5.450	5,203,045						13,520,000	05/15/2015
4907		VENICE	CA		06/30/2015	4.100	2,000,000						6,300,000	05/22/2015
4908		MARYSVILLE	WA		07/06/2015	4.150	2,373,428						6,940,000	05/22/2015
4909		SALEM	OR		06/09/2015	4.100	3,785,553						5,800,000	05/13/2015
4910		SANDY	UT		07/02/2015	4.250	908,622						1,445,000	05/14/2015
4911		TRACY	CA		07/08/2015	4.150	2,324,990						4,450,000	05/21/2015
4913		SEATTLE	WA		07/09/2015	4.240	2,907,405						4,750,000	06/05/2015
4916		KENT	WA		07/24/2015	4.290	2,423,374						4,200,000	06/17/2015
4921		NORTHRIDGE	CA		08/10/2015	4.650	3,155,300						10,200,000	06/12/2015
4923		HOUSTON	TX		09/22/2015	4.490	3,506,473						5,300,000	06/18/2015
4925		BEAVERTON	OR		07/29/2015	6.125	1,358,443						3,450,000	05/22/2015
4926		WORTHINGTON	OH		10/01/2015	4.350	3,017,856						4,850,000	08/31/2015
4927		WAYNE	NJ		08/03/2015	4.570	4,784,784						8,100,000	06/02/2015
4928		VALENCIA	CA		07/30/2015	4.250	1,094,792						3,400,000	06/11/2015
4929		ELK RIVER	MN		07/16/2015	4.500	1,035,245						1,660,000	04/23/2015
4932		GEORGETOWN	TX		08/12/2015	4.120	1,834,653						7,000,000	06/22/2015
4934		ELMHURST	IL		02/02/2016	4.560	3,000,043						5,500,000	08/24/2015
4936		FORSYTH	GA		07/22/2015	4.420	1,914,460						4,300,000	06/10/2015
4937		SAN DIEGO	CA		07/15/2015	4.390	2,584,148						4,350,000	05/27/2015
4938		SAN DIEGO	CA		07/15/2015	4.600	1,844,244						4,000,000	06/15/2015
4939		NAMPA	ID		06/29/2015	4.200	3,336,028						5,650,000	05/21/2015
4940		SAN ANTONIO	TX		06/29/2015	4.200	2,683,327						4,270,000	06/09/2015
4941		PHOENIX	AZ		07/17/2015	5.150	1,548,952						6,260,000	05/26/2015
4943		THOUSAND OAKS	CA		12/02/2015	4.150	2,153,138						4,380,000	09/22/2015
4946		TRACY	CA		09/25/2015	4.330	2,141,540						3,750,000	09/09/2015
4947		WOODINVILLE	WA		07/22/2015	5.150	8,960,414						23,560,000	06/11/2015
4949		WHITE LAKE	MI		07/27/2015	4.360	1,392,367						2,550,000	06/10/2015
4950		OAK CREEK	WI		09/11/2015	4.410	2,866,799						4,400,000	07/31/2015
4951		MARIETTA	GA		07/21/2015	4.290	2,391,574						4,125,000	06/03/2015
4965		UNIVERSAL CITY	TX		07/30/2015	4.260	2,698,061						5,050,000	06/10/2015
4969		SAN MATEO	CA		09/21/2015	4.440	1,444,193						4,150,000	08/06/2015
4970		LITTLE ROCK	AR		09/23/2015	4.450	452,444						3,850,000	06/22/2015
4973		TUKWILA	WA		09/28/2015	4.300	1,216,644						2,600,000	06/18/2015
4974		WATERFORD	MI		07/27/2015	4.360	645,944						1,050,000	05/26/2015
4975		SAN FRANCISCO	CA		09/21/2015	4.440	1,925,591						5,250,000	08/06/2015

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4976		LUFKIN	TX		10/19/2015	4.310	5,820,674						13,610,000	06/19/2015
4977		CYPRESS	TX		07/20/2015	4.470	3,427,703						5,200,000	06/24/2015
4978		AUBURN	WA		06/19/2015	4.380	4,813,528						9,400,000	06/09/2015
4979		HUTTO	TX		07/01/2015	4.230	1,144,248						1,990,000	05/29/2015
4984		CHAGRIN FALLS	OH		07/31/2015	4.650	1,868,908						3,500,000	07/07/2015
4987		RAYMORE	MO		10/01/2015	4.390	1,785,859						2,900,000	07/09/2015
4988		DOWNEY	CA		06/30/2015	4.290	4,643,401						8,800,000	06/09/2015
4991		SAN DIEGO	CA		07/30/2015	4.220	2,907,147						5,450,000	06/16/2015
4992		MILWAUKEE	WI		07/22/2015	4.500	5,708,472						8,840,000	07/02/2015
4995		CANOGA PARK	CA		10/01/2015	4.170	721,272						1,920,000	07/16/2015
4998		WILLOUGHBY	OH		08/13/2015	4.600	1,248,973						2,510,000	07/01/2015
4999		HOUMA	LA		08/13/2015	4.410	916,473						1,590,000	07/22/2015
5000		INDEPENDENCE	MO		07/29/2015	4.410	970,595						1,670,000	07/14/2015
5001		BEACH CITY	TX		07/29/2015	4.410	872,685						1,525,000	07/22/2015
5003		BOLINGBROOK	IL		08/28/2015	4.510	1,728,656						2,900,000	08/06/2015
5004		BEND	OR		07/31/2015	4.150	744,391						3,480,000	06/30/2015
5005		CEDAR PARK	TX		08/26/2015	4.530	1,018,077						1,970,000	07/16/2015
5007		RIALTO	CA		08/26/2015	4.350	3,886,229						11,000,000	07/07/2015
5009		PORTLAND	OR		08/26/2015	4.360	1,775,478						3,725,000	07/20/2015
5010		STAFFORD	TX		12/01/2015	4.250	3,419,667						6,120,000	11/12/2015
5014		MOBILE	AL		10/08/2015	4.340	675,598						2,220,000	08/17/2015
5022		TRACY	CA		10/02/2015	4.520	1,518,116						3,310,000	07/30/2015
5024		BECKLEY	WV		12/08/2015	4.050	6,864,671						14,800,000	10/05/2015
5025		TUCSON	AZ		09/28/2015	4.240	1,459,634						2,500,000	08/04/2015
5027		ATLANTA	GA		09/17/2015	4.680	2,388,043						4,450,000	08/24/2015
5028		ANN ARBOR	MI		10/13/2015	4.480	4,345,501						6,500,000	08/03/2015
5029		CINCINNATI	OH		08/14/2015	4.460	2,352,225						4,480,000	07/21/2015
5030		GLEN HEAD	NY		08/06/2015	4.670	1,797,203						2,950,000	07/17/2015
5031		CLAREMONT	CA		09/22/2015	4.780	1,021,996						1,640,000	07/17/2015
5032		CHINO	CA		10/05/2015	4.500	1,097,950						2,090,000	07/27/2015
5034		PENNSAUKEN	NJ		08/27/2015	4.320	1,055,499						1,630,000	07/21/2015
5036		ALHAMBRA	CA		12/01/2015	4.300	3,235,010						8,900,000	08/06/2015
5037		JACKSONVILLE BEACH	FL		09/18/2015	4.440	715,769						1,200,000	08/13/2015
5038		TALLAHASSEE	FL		09/15/2015	4.680	1,542,005						2,385,000	07/02/2015
5040		CULVER CITY	CA		09/04/2015	4.250	3,367,084						6,040,000	08/04/2015
5041		KIRKLAND	WA		09/16/2015	4.540	2,568,000						5,200,000	07/30/2015
5045		FEDERAL WAY	WA		09/10/2015	4.510	1,540,923						4,900,000	07/21/2015
5046		LAS VEGAS	NV		09/03/2015	4.330	2,295,840						4,100,000	07/26/2015
5049		COSTA MESA	CA		10/23/2015	4.430	2,143,365						5,330,000	09/10/2015
5050		SAN DIEGO	CA		10/23/2015	4.230	2,651,739						6,000,000	09/15/2015
5051		SAN DIEGO	CA		10/23/2015	4.230	1,202,753						2,650,000	09/15/2015
5052		SAN DIEGO	CA		10/23/2015	4.430	2,177,639						5,010,000	09/15/2015
5054		CLINTON	CT		10/13/2015	4.660	4,130,581						6,800,000	08/19/2015
5055		OAK LAWN	IL		09/14/2015	4.730	1,559,825						3,150,000	08/11/2015
5056		REDMOND	WA		10/20/2015	4.480	1,303,650						4,150,000	09/11/2015
5057		ROSEVILLE	MI		09/11/2015	4.100	2,379,482						4,110,000	07/30/2015
5059		PORTLAND	OR		09/28/2015	4.450	1,066,532						2,730,000	08/07/2015
5060		PASADENA	CA		10/14/2015	4.470	3,862,518						7,700,000	08/03/2015
5062		ALBUQUERQUE	NM		12/31/2015	4.200	2,376,889						4,720,000	11/09/2015
5063		COLORADO SPRINGS	CO		09/23/2015	4.320	1,037,596						1,950,000	09/02/2015
5064		RANCHO CORDOVA	CA		09/14/2015	3.900	2,677,261						4,600,000	07/30/2015
5065		FUQUAY VARINA	NC		08/21/2015	4.470	1,400,160						2,437,600	07/14/2015
5067		MARION	IA		09/28/2015	4.500	1,781,618						2,850,000	08/11/2015
5068		CHANDLER	TX		09/25/2015	4.180	736,483						1,650,000	08/10/2015
5070		DALLAS	TX		09/10/2015	4.290	3,503,798						5,550,000	08/20/2015
5071		SYRACUSE	NY		10/15/2015	4.770	3,688,105						5,650,000	08/13/2015
5072		BAKERSFIELD	CA		11/20/2015	4.500	3,761,283						10,290,000	09/28/2015
5073		GEORGETOWN	TX		09/08/2015	4.690	2,698,619						7,250,000	08/12/2015
5074		FULLERTON	CA		11/06/2015	4.460	1,375,313						4,300,000	08/21/2015
5075		LEXINGTON	KY		10/15/2015	4.480	3,476,401						5,650,000	09/11/2015
5079		PASADENA	CA		10/02/2015	4.500	3,186,947						17,700,000	08/24/2015

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5084		VENTURA	CA		09/29/2015	4.080	1,312,848						2,250,000	09/02/2015
5085		RESEDA	CA		09/29/2015	4.080	565,329						1,045,000	06/08/2015
5086		SOUTHLAKE	TX		09/30/2015	4.380	2,872,160						5,330,000	07/31/2015
5089		CHESAPEAKE	VA		10/09/2015	4.350	1,761,117						4,400,000	10/09/2015
5090		BRONX	NY		10/29/2015	3.850	2,889,757						4,900,000	09/25/2015
5091		HIGHLANDS RANCH	CO		10/16/2015	4.040	1,169,215						2,610,000	09/03/2015
5092		TUCSON	AZ		09/24/2015	4.560	1,444,915						3,250,000	08/25/2015
5094		WORTHINGTON	OH		12/09/2015	4.550	3,178,514						5,300,000	10/29/2015
5095		DUBLIN	OH		12/09/2015	4.550	3,031,813						4,800,000	10/28/2015
5096		ROCKLIN	CA		09/01/2015	4.330	2,846,508						5,100,000	08/19/2015
5097		RIVERSIDE	CA		09/24/2015	4.300	3,114,608						4,900,000	08/21/2015
5098		ROUND LAKE BEACH	IL		10/09/2015	4.650	1,665,049						2,720,000	08/24/2015
5099		CHESAPEAKE	VA		10/20/2015	4.500	1,561,529						4,600,000	08/31/2015
5101		LOS ANGELES	CA		10/14/2015	4.340	3,191,468						7,000,000	08/31/2015
5103		GROVETOWN	GA		05/19/2016	4.260	1,631,292						2,775,000	01/29/2016
5105		CLEARLAKE	CA		10/16/2015	4.280	3,859,654						8,900,000	10/05/2015
5106		SAINT LOUIS	MO		11/20/2015	4.000	1,948,614						3,550,000	09/04/2015
5107		O FALLON	MO		11/20/2015	4.000	1,948,614						3,525,000	09/04/2015
5108		ATLANTA	GA		10/05/2015	4.260	1,120,481						1,825,000	08/14/2015
5109		ST PETERSBURG	FL		12/14/2015	4.470	6,896,128						13,400,000	12/04/2015
5114		IRVINE	CA		10/16/2015	4.380	5,116,045						10,910,000	09/02/2015
5115		FRESNO	CA		11/10/2015	4.090	14,158,818						31,000,000	10/15/2015
5116		SULPHUR	LA		11/30/2015	4.040	950,487						1,755,000	09/23/2015
5117		MONONA	WI		09/29/2015	4.120	4,146,524						7,590,000	09/08/2015
5118		CHULA VISTA	CA		12/09/2015	4.200	6,400,174						15,750,000	11/03/2015
5120		SAN FRANCISCO	CA		10/23/2015	4.040	1,718,584						7,550,000	08/31/2015
5122		ROSEMONT	IL		10/20/2015	4.220	1,764,277						2,690,000	08/31/2015
5124		MIDVALE	UT		10/27/2015	4.340	780,324						1,670,000	10/09/2015
5125		SALT LAKE CITY	UT		10/28/2015	4.150	2,790,576						6,400,000	09/16/2015
5126		INDIANAPOLIS	IN		10/16/2015	4.150	1,514,755						3,400,000	09/10/2015
5127		WEST JORDAN	UT		10/19/2015	4.300	1,705,478						3,350,000	08/28/2015
5128		MILWAUKEE'	WI		10/02/2015	4.410	4,671,119						7,785,000	08/18/2015
5130		LOS ANGELES	CA		11/04/2015	4.150	1,025,558						4,930,000	09/15/2015
5132		VALLEY CENTER	CA		11/04/2015	4.410	6,755,143						17,680,000	10/08/2015
5139		PORTLAND	OR		12/02/2015	3.920	3,098,313						5,600,000	10/09/2015
5142		KENMORE	WA		10/09/2015	4.100	1,701,974						2,950,000	09/03/2015
5143		CHARLOTTE	NC		02/16/2016	4.140	1,056,303						1,700,000	01/29/2016
5147		CARY	NC		11/18/2015	4.200	1,305,975						2,950,000	09/21/2015
5148		NASHVILLE	TN		11/19/2015	4.400	713,887						1,640,000	10/14/2015
5149		ANAHEIM	CA		11/10/2015	4.230	2,418,736						7,290,000	10/07/2015
5154		FRESNO	CA		11/30/2015	4.480	3,666,689						7,850,000	09/30/2015
5156		NEWTON	NC		11/30/2015	4.380	1,540,250						2,550,000	09/30/2015
5158		VALLEY STREAM	NY		11/25/2015	4.280	2,188,216						4,550,000	10/20/2015
5162		GROVE CITY	OH		01/22/2016	4.220	7,380,970						15,250,000	11/30/2015
5165		MAPLE VALLEY	WA		12/15/2015	4.230	7,319,636						11,850,000	09/25/2015
5168		COLORADO SPRINGS	CO		12/31/2015	4.430	2,154,961						4,540,000	12/11/2015
5169		RIDGEFIELD	WA		11/02/2015	4.310	2,158,140						4,630,000	10/06/2015
5170		LAS VEGAS	NV		12/03/2015	4.120	2,005,437						6,800,000	10/19/2015
5174		LYNNWOOD	WA		01/11/2016	4.300	1,860,378						3,975,000	11/13/2015
5175		NAVASOTA	TX		10/19/2015	4.330	1,894,914						3,400,000	09/25/2015
5176		BIRMINGHAM	AL		11/10/2015	4.480	1,448,500						2,425,000	10/21/2015
5180		SANTA ANA	CA		11/30/2015	4.640	658,863						1,900,000	10/26/2015
5181		LAKE WORTH	FL		11/30/2015	4.640	629,796						2,700,000	10/26/2015
5182		LAS VEGAS	NV		12/15/2015	4.100	3,388,473						7,795,000	11/06/2015
5183		FORT WORTH	TX		12/02/2015	4.420	1,432,029						3,475,000	10/22/2015
5188		ALBANY	OR		12/02/2015	4.130	6,769,982						14,730,000	10/27/2015
5189		DUNCANVILLE	TX		12/04/2015	3.970	1,851,563						4,050,000	10/20/2015
5191		TROY	MI		12/28/2015	4.300	2,911,446						4,620,000	12/07/2015
5195		FORT WAYNE	IN		11/19/2015	4.170	2,176,385						3,960,000	11/03/2015
5199		MOUNT WASHINGTON	KY		12/29/2015	4.300	8,490,484						13,880,000	11/25/2015
5200		MILWAUKEE	WI		11/20/2015	4.390	3,569,295						5,530,000	10/27/2015

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5202		DENVILLE	NJ		12/17/2015	4.440	3,722,317						8,600,000	11/09/2015
5203		INDIALANTIC	FL		12/07/2015	4.400	895,483						1,900,000	10/28/2015
5204		ALBUQUERQUE	NM		12/18/2015	4.400	3,330,097						6,950,000	11/01/2015
5206		DENTON	TX		12/07/2015	4.150	1,910,150						6,200,000	11/05/2015
5213		FAIR OAKS	CA		11/30/2015	3.950	1,594,718						3,340,000	11/20/2015
5216		COSTA MESA	CA		02/01/2016	4.510	4,466,439						8,900,000	12/09/2015
5217		MILWAUKEE	WI		12/22/2015	5.690	3,945,998						9,700,000	04/01/2015
5222		LOS ANGELES	CA		12/29/2015	3.750	2,199,309						4,890,000	11/11/2015
5224		THORNTON	CO		12/23/2015	4.420	1,540,885						2,460,000	11/10/2015
5225		WEST CHESTER	OH		12/30/2015	4.500	3,992,405						8,250,000	11/25/2015
5227		LOS ANGELES	CA		12/07/2015	6.500	982,456						13,860,000	09/11/2015
5229		SANDY	UT		01/08/2016	4.220	6,265,015						11,000,000	11/23/2015
5230		BURBANK	CA		12/29/2015	4.100	5,140,113						8,800,000	11/23/2015
5231		FEDERAL WAY	WA		04/04/2016	4.100	9,097,006						19,240,000	02/25/2016
5232		TORRANCE	CA		01/07/2016	5.400	4,095,812						10,800,000	11/17/2015
5233		HOUSTON	TX		02/22/2016	4.260	1,670,933						2,800,000	01/10/2016
5235		DUBLIN	OH		12/29/2015	4.720	4,275,973						7,500,000	12/08/2015
5237		FIRESTONE	CO		12/23/2015	4.390	1,293,356						2,070,000	11/18/2015
5238		SALT LAKE CITY	UT		12/29/2015	4.250	4,987,743						10,720,000	11/20/2015
5239		FARMINGTON	NM		12/29/2015	4.250	2,014,281						4,330,000	11/24/2015
5242		EAST LIVERPOOL	OH		12/17/2015	4.290	1,003,341						1,725,000	11/11/2015
5245		ROCHESTER	MN		01/15/2016	4.280	3,138,425						5,000,000	01/07/2016
5246		WOOSTER	OH		12/17/2015	4.290	821,784						1,410,000	12/11/2015
5247		NEW KENSINGTON	PA		12/17/2015	4.290	993,785						1,705,000	12/11/2015
5248		RICHLAND	WA		01/20/2016	4.390	926,391						1,900,000	10/30/2015
5251		CUYAHOGA FALLS	OH		02/11/2016	4.480	983,431						1,770,000	01/13/2016
5254		CHICAGO	IL		01/26/2016	4.670	3,928,208						9,050,000	12/31/2015
5255		LIBERTY	MO		12/15/2015	4.120	1,702,697						3,200,000	11/19/2015
5257		ONTARIO	CA		12/28/2015	4.410	5,458,634						9,550,000	12/16/2015
5259		AKRON	OH		12/29/2015	4.380	1,164,887						2,120,000	12/04/2015
5267		SAN RAFEAL	CA		03/11/2016	4.500	3,818,550						7,900,000	01/11/2016
5268		ROMEOVILLE	IL		06/06/2016	4.480	3,137,029						7,000,000	02/28/2016
5269		BOISE	ID		03/10/2016	4.720	2,155,166						3,940,000	01/06/2016
5270		FEDERAL WAY	WA		01/26/2016	4.470	3,926,118						6,700,000	12/30/2015
5273		SWANSEA	MA		02/24/2016	4.230	2,146,650						3,680,000	12/31/2015
5274		PORT ARTHUR	TX		02/24/2016	4.230	829,387						1,390,000	01/07/2016
5277		BRONX	NY		12/28/2015	4.040	2,714,980						4,500,000	12/14/2015
5278		JACKSONVILLE	FL		02/02/2016	4.490	1,460,651						2,750,000	01/04/2016
5279		MENASHA	WI		02/19/2016	4.430	1,401,220						2,050,000	01/25/2016
5282		MARION	IN		02/09/2016	4.460	971,561						1,990,000	12/23/2015
5283		LANCASTER	OH		02/09/2016	4.460	1,256,160						2,325,000	12/23/2015
5285		CONROE	TX		02/29/2016	4.410	1,252,403						2,450,000	01/08/2016
5286		CARSON CITY	NV		02/01/2016	4.560	1,578,799						4,510,000	01/04/2016
5287		NEWPORT NEWS	VA		04/11/2016	3.810	3,141,497						4,850,000	02/16/2016
5293		CASPER	WY		08/11/2016	4.800	8,287,386						13,800,000	02/10/2016
5294		DEERFIELD BEACH	FL		02/01/2016	4.210	2,162,842						4,920,000	01/14/2016
5296		REDWOOD CITY	CA		02/18/2016	4.350	4,537,099						12,500,000	12/29/2015
5297		TUCSON	AZ		01/29/2016	3.960	1,592,734						2,360,000	01/02/2016
5300		PLANO	TX		01/29/2016	4.280	7,259,564						13,600,000	01/14/2016
5304		KISSIMMEE	FL		08/01/2016	4.550	6,403,423						9,600,000	02/14/2016
5307		SALT LAKE CITY	UT		03/22/2016	4.100	3,459,894						5,800,000	02/29/2016
5308		SIMSBURY	CT		01/27/2016	4.590	2,213,539						4,575,000	01/13/2016
5310		EUGENE	OR		03/02/2016	4.460	4,425,227						6,540,000	01/12/2016
5311		UNION GAP	WA		03/21/2016	4.300	5,807,287						14,680,000	02/01/2016
5312		LAS VEGAS	NV		03/01/2016	4.450	2,704,240						6,730,000	01/27/2016
5315		MISHAWAKA	IN		02/17/2016	4.510	908,133						1,435,000	01/27/2016
5316		CLEVELAND	OH		02/17/2016	4.510	792,907						1,175,000	01/27/2016
5317		SALT LAKE CITY	UT		02/11/2016	4.350	1,081,432						2,175,000	01/19/2016
5323		OKLAHOMA CITY	OK		03/23/2016	4.400	933,833						1,895,000	02/18/2016
5327		STERLING	VA		03/15/2016	4.300	5,137,060						8,250,000	02/10/2016
5330		LOS ANGELES	CA		04/06/2016	3.950	4,834,900						9,450,000	03/14/2016

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5331		ATLANTA	GA		04/22/2016	3.870	7,887,937						20,000,000	03/02/2016
5333		MESA	AZ		11/04/2016	4.070	1,846,438						3,120,000	09/23/2016
5335		DEARBORN	MI		03/07/2016	4.100	938,363						2,090,000	02/04/2016
5338		EMERYVILLE	CA		05/06/2016	4.500	2,714,796						7,650,000	04/22/2016
5339		DENVER	CO		03/03/2016	4.350	4,556,500						7,550,000	02/11/2016
5340		MOAB	UT		04/06/2016	4.750	5,323,658						11,920,000	02/23/2016
5342		ARLINGTON	TX		02/11/2016	3.730	4,407,722						11,270,000	01/29/2016
5345		MIAMI	FL		03/31/2016	4.000	2,755,920						6,080,000	02/24/2016
5346		FORSYTH	GA		03/31/2016	4.150	1,934,994						4,700,000	02/18/2016
5348		MIAMI	FL		03/31/2016	4.000	2,214,578						6,100,000	02/24/2016
5350		SANTA CRUZ	CA		05/02/2016	4.300	4,934,122						14,500,000	03/10/2016
5351		PLANO	TX		04/08/2016	4.150	1,849,760						3,480,000	02/22/2016
5354		LOS ANGELES	CA		03/31/2016	4.150	4,251,159						7,300,000	03/07/2016
5355		EUGENE	OR		04/12/2016	4.150	3,727,947						7,490,000	02/29/2016
5357		CUTLER BAY	FL		04/15/2016	4.300	2,935,944						7,700,000	03/07/2016
5358		CHARLOTTE	NC		04/13/2016	4.150	1,775,769						3,300,000	02/29/2016
5359		PUYALLUP	WA		03/16/2016	4.350	2,177,753						4,600,000	03/10/2016
5360		GOODYEAR	AZ		04/27/2016	4.090	1,177,095						2,110,000	04/01/2016
5361		LA PORTE	TX		04/20/2016	4.300	1,521,093						2,600,000	02/29/2016
5364		VANCOUVER	WA		05/10/2016	4.100	5,247,996						9,300,000	04/06/2016
5365		CHARLOTTE	NC		04/15/2016	4.000	2,331,046						6,400,000	03/07/2016
5368		ANAHEIM	CA		04/15/2016	4.150	3,406,677						7,900,000	02/19/2016
5370		RICHLAND	WA		04/12/2016	4.150	3,052,225						5,200,000	01/20/2016
5371		COLORADO SPRINGS	CO		04/22/2016	4.000	1,451,775						4,220,000	03/09/2016
5373		TUCSON	AZ		04/18/2016	3.750	1,453,985						2,210,000	02/26/2016
5374		KEENE	NH		09/30/2016	4.000	1,519,058						3,100,000	08/04/2016
5377		AMARILLO	TX		09/30/2016	4.000	946,298						2,500,000	08/04/2016
5380		REDONDO BEACH	CA		04/12/2016	5.250	2,975,594						7,000,000	03/10/2016
5382		PHOENIX	AZ		03/11/2016	4.170	2,348,016						3,550,000	03/03/2016
5386		PETALUMA	CA		04/05/2016	4.200	1,673,987						4,400,000	02/29/2016
5387		KIRKLAND	WA		05/03/2016	4.000	2,704,637						6,300,000	03/07/2016
5391		MURRIETA	CA		05/05/2016	4.250	1,820,316						5,030,000	03/07/2016
5392		CORNING	CA		05/05/2016	4.050	2,959,036						5,170,000	03/08/2016
5396		ESCONDIDO	CA		05/18/2016	4.750	1,088,383						2,470,000	03/22/2016
5397		LA MESA	CA		05/18/2016	4.750	1,088,383						1,920,000	03/21/2016
5402		DUBLIN	OH		04/18/2016	4.350	4,811,229						7,585,000	03/08/2016
5403		VIRGINIA BEACH	VA		05/24/2016	4.450	1,975,590						5,200,000	03/05/2016
5405		ELK GROVE	CA		05/02/2016	3.980	2,969,331						16,600,000	03/20/2016
5406		GREELEY	CO		05/04/2016	4.150	1,782,903						3,730,000	03/17/2016
5407		SAN ANTONIO	TX		04/13/2016	4.300	2,011,769						3,000,000	03/11/2016
5410		SAN JACINTO	CA		07/08/2016	3.980	1,764,510						4,000,000	05/23/2016
5411		BILLINGS	MT		04/25/2016	4.030	2,622,611						4,500,000	03/18/2016
5414		SOUTHAVEN	MS		05/27/2016	4.070	6,877,638						13,500,000	04/06/2016
5415		LOGAN	UT		04/25/2016	4.120	1,183,777						1,965,000	03/15/2016
5416		CONSHOHOCKEN	PA		04/19/2016	4.330	1,113,295						1,850,000	03/22/2016
5420		GEORGETOWN	TX		06/20/2016	4.120	1,567,588						3,825,000	04/04/2016
5421		IRVING	TX		05/02/2016	4.190	4,391,031						8,700,000	03/23/2016
5422		SANTA ROSA	CA		06/29/2016	4.070	2,574,799						7,500,000	05/12/2016
5423		SACRAMENTO	CA		04/29/2016	4.050	3,684,000						6,250,000	03/22/2016
5425		LOS ANGELES	CA		07/28/2016	4.100	4,374,962						8,300,000	05/05/2016
5427		ROCK HILL	SC		05/20/2016	4.460	2,559,246						4,220,000	04/01/2016
5428		HOUSTON	TX		08/10/2016	4.540	6,452,993						13,260,000	04/06/2016
5429		PHILIPSBURG	PA		05/31/2016	4.200	487,902						3,000,000	04/04/2016
5430		SEATTLE	WA		03/31/2016	4.430	9,851,937						25,000,000	03/15/2016
5438		DARIEN	IL		07/15/2016	4.080	2,013,384						3,200,000	04/29/2016
5439		SANTA ANA	CA		08/05/2016	5.500	10,524,580						36,000,000	06/14/2016
5441		LONG BEACH	CA		03/31/2016	4.210	2,215,620						4,100,000	03/15/2016
5450		MISSOURI CITY	TX		06/24/2016	4.150	1,782,752						3,350,000	04/07/2016
5455		BOSSIER CITY	LA		06/10/2016	4.350	1,820,644						2,750,000	03/31/2016
5456		BOSSIER CITY	LA		06/06/2016	4.350	2,509,536						3,850,000	03/31/2016
5457		THOUSAND OAKS	CA		08/02/2016	4.280	3,175,967						5,850,000	04/25/2016

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5458		LOWELL	MA		05/26/2016	4.410	1,747,022						2,705,000	04/15/2016
5459		HUDSON	NH		05/26/2016	4.410	713,572						1,155,000	04/18/2016
5464		SACRAMENTO	CA		07/29/2016	4.150	5,116,076						7,800,000	05/03/2016
5470		TACOMA	WA		06/08/2016	4.050	1,655,429						2,570,000	04/29/2016
5472		EL PASO	TX		05/16/2016	4.440	1,186,743						3,060,000	04/18/2016
5477		SAINT ALBANS	WV		05/11/2016	4.430	3,346,528						4,935,000	04/07/2016
5478		HOUSTON	TX		06/30/2016	4.210	3,924,852						7,790,000	04/29/2016
5481		GENEVA	IL		06/27/2016	6.450	1,474,699						18,400,000	05/31/2016
5482		SANTA ANA	CA		06/24/2016	4.350	1,456,314						4,100,000	05/11/2016
5483		VENETA	OR		06/10/2016	4.460	1,236,230						4,900,000	04/22/2016
5484		SACRAMENTO	CA		04/29/2016	4.350	2,960,756						8,000,000	04/12/2016
5486		PALMDALE	CA		06/20/2016	3.720	4,732,061						8,770,000	05/12/2016
5487		RENO	NV		07/01/2016	4.040	5,276,904						8,780,000	05/01/2016
5488		MILWAUKEE	WI		05/06/2016	4.360	5,929,691						8,850,000	04/27/2016
5493		PHOENIX	AZ		06/30/2016	4.500	8,901,768						20,900,000	04/26/2016
5494		CORAL SPRINGS	FL		08/18/2016	4.400	2,331,560						3,850,000	07/06/2016
5495		GRANADA HILLS	CA		06/27/2016	4.430	1,634,816						3,370,000	05/31/2016
5496		ANAHEIM	CA		06/08/2016	4.260	1,726,668						4,050,000	04/27/2016
5497		LOS ANGELES	CA		07/28/2016	4.140	2,485,875						5,100,000	05/02/2016
5498		SUWANEE	GA		06/06/2016	4.150	4,543,373						6,750,000	04/28/2016
5499		NEWPORT BEACH	CA		07/26/2016	4.650	1,591,751						3,450,000	06/14/2016
5500		SANDY	UT		06/29/2016	4.080	6,734,184						10,300,000	05/19/2016
5502		BAKERSFIELD	CA		09/12/2016	3.990	3,585,952						7,800,000	07/20/2016
5504		RIVERSIDE	CA		07/22/2016	4.050	1,377,222						2,650,000	06/06/2016
5508		LAKE OSWEGO	OR		06/15/2016	4.250	1,584,888						4,100,000	05/13/2016
5509		HENDERSON	NV		06/14/2016	3.550	8,039,805						14,000,000	05/02/2016
5510		GREENSBORO	NC		07/06/2016	3.710	4,947,204						10,595,000	05/04/2016
5512		NEW YORK	NY		06/22/2016	3.710	5,443,887						11,700,000	05/13/2016
5514		MONROE	WI		06/13/2016	4.230	1,959,841						4,300,000	05/10/2016
5516		ROCKLIN	CA		06/15/2016	4.190	1,584,757						3,170,000	05/19/2016
5517		COLUMBUS	OH		06/24/2016	4.230	1,371,405						3,500,000	05/10/2016
5518		PHOENIX	AZ		05/31/2016	4.050	2,633,884						8,700,000	05/11/2016
5519		PLACENTIA	CA		06/06/2016	4.240	2,085,405						4,100,000	04/29/2016
5521		MILWAUKEE	WI		06/30/2016	4.280	6,370,008						9,935,000	06/14/2016
5522		ENGLEWOOD	FL		06/22/2016	4.210	1,479,889						5,440,000	05/20/2016
5524		LITTLE ROCK	AR		07/27/2016	4.080	7,632,310						12,200,000	06/17/2016
5525		CHIPLEY	FL		07/27/2016	4.080	5,795,816						12,920,000	06/14/2016
5526		LAKE CHARLES	LA		07/11/2016	4.090	2,104,462						3,200,000	05/26/2016
5532		LEXINGTON	NC		07/29/2016	4.100	1,483,741						4,300,000	06/18/2016
5533		SEATTLE	WA		06/30/2016	4.190	1,737,729						6,900,000	05/20/2016
5535		LOS ANGELES	CA		07/07/2016	4.130	1,683,664						7,710,000	06/06/2016
5536		SAN FRANCISCO	CA		07/08/2016	4.150	1,885,460						4,270,000	06/21/2016
5537		ELGIN	IL		06/30/2016	3.650	6,927,975						15,000,000	05/26/2016
5538		POOLER	GA		06/30/2016	4.250	1,584,888						3,585,000	05/31/2016
5540		HOUSTON	TX		07/07/2016	4.000	5,941,259						10,900,000	05/20/2016
5542		REDDING	CA		07/14/2016	3.900	2,373,401						4,100,000	06/15/2016
5545		FREMONT	CA		07/11/2016	4.030	1,573,926						3,000,000	06/10/2016
5547		SEATTLE	WA		07/05/2016	4.130	10,028,418						36,400,000	06/17/2016
5548		SHERWOOD	OR		08/01/2016	4.100	4,698,514						9,850,000	06/16/2016
5549		GRAND FORKS	ND		09/01/2016	4.350	2,381,062						3,280,000	06/24/2016
5551		AMBOY	IL		09/02/2016	4.090	4,197,908						10,630,000	07/21/2016
5553		LAS VEGAS	NV		07/14/2016	3.950	2,523,588						4,800,000	05/26/2016
5555		TUCSON	AZ		07/14/2016	4.080	1,183,677						2,870,000	06/17/2016
5556		THE WOODLANDS	TX		08/02/2016	4.300	4,466,302						7,380,000	06/21/2016
5559		HOUSTON	TX		08/01/2016	4.250	2,374,418						3,750,000	06/21/2016
5561		STOCKTON	CA		09/15/2016	3.900	2,485,152						4,100,000	08/11/2016
5563		SAINT ROBERT	MO		08/08/2016	4.570	717,545						1,890,000	06/15/2016
5564		BEATRICE	NE		07/29/2016	4.570	717,545						1,980,000	06/15/2016
5567		TACOMA	WA		08/01/2016	4.170	2,183,213						6,030,000	06/08/2016
5568		BROOK PARK	OH		07/01/2016	4.000	1,497,016						3,150,000	06/06/2016
5571		DOVER	DE		11/23/2016	4.500	5,000,000						13,390,000	08/16/2016

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
5573		BISMARCK	ND		08/01/2016	4.020	4,167,254						7,000,000	07/22/2016
5577		LOVELAND	CO		08/11/2016	4.150	6,202,172						10,400,000	06/26/2016
5578		PLYMOUTH	MI		08/12/2016	4.030	2,231,597						6,300,000	07/07/2016
5581		MEMPHIS	TN		08/18/2016	3.800	1,876,382						4,200,000	07/06/2016
5584		ANCHORAGE	AK		12/01/2016	4.190	12,500,000						23,170,000	08/09/2016
5586		ATHENS	GA		09/09/2016	4.020	1,963,470						3,500,000	07/20/2016
5588		WOODINVILLE	WA		08/05/2016	4.060	1,928,882						8,400,000	06/20/2016
5591		LYNDEN	WA		08/15/2016	3.990	2,262,398						4,100,000	07/08/2016
5592		RALEIGH	NC		08/01/2016	3.940	3,147,885						5,525,000	06/27/2016
5593		MARBLE FALLS	TX		07/08/2016	4.100	5,588,020						15,700,000	06/03/2016
5595		BREMERTON	WA		08/17/2016	4.010	3,272,948						6,000,000	07/20/2016
5596		SIOUX FALLS	SD		08/31/2016	3.850	2,965,049						4,700,000	07/20/2016
5597		MAMMOTH LAKES	CA		09/29/2016	3.850	4,170,728						10,600,000	09/02/2016
5598		IRVING	TX		09/30/2016	3.950	6,972,527						11,800,000	08/22/2016
5600		CAMPBELL	CA		08/26/2016	4.100	1,289,450						2,250,000	07/21/2016
5602		MILWAUKEE	WI		08/26/2016	4.100	3,902,076						6,010,000	07/15/2016
5604		DUBLIN	CA		09/16/2016	3.900	3,471,275						10,000,000	07/29/2016
5606		SPRINGFIELD	OR		09/01/2016	3.900	4,710,582						11,200,000	08/30/2016
5607		ASHLAND	OH		09/30/2016	4.300	6,067,787						13,160,000	08/29/2016
5609		MOUNT VERNON	OH		10/07/2016	4.300	7,679,705						14,875,000	08/31/2016
5610		ROME	GA		08/15/2016	4.080	577,891						1,200,000	07/18/2016
5615		SPARKS	NV		09/28/2016	3.900	2,426,523						5,600,000	07/25/2016
5618		SEATTLE	WA		09/08/2016	3.550	6,161,295						11,700,000	08/15/2016
5619		DAVENPORT	FL		08/10/2016	4.150	4,959,649						12,320,000	06/23/2016
5620		MARIETTA	GA		09/07/2016	3.850	4,519,926						7,100,000	08/01/2016
5621		THE WOODLANDS	TX		09/07/2016	4.100	996,159						1,800,000	07/19/2016
5623		MCKINNEY	TX		09/29/2016	4.000	1,494,155						3,300,000	08/01/2016
5624		SAN FRANCISCO	CA		09/13/2016	3.850	6,049,734						12,100,000	08/19/2016
5626		SAN ANTONIO	TX		09/01/2016	3.900	2,544,796						5,500,000	07/29/2016
5633		NORTH LAS VEGAS	NV		10/03/2016	4.250	1,819,800						2,350,000	08/26/2016
5636		VICTORIA	TX		10/04/2016	3.530	3,155,384						6,450,000	08/05/2016
5639		TALLAHASSEE	FL		09/28/2016	3.650	6,895,660						15,390,000	09/15/2016
5640		FIFE	WA		10/31/2016	3.900	1,762,411						3,400,000	09/13/2016
5641		JEFFERSON CITY	MO		11/04/2016	3.570	4,468,741						7,860,000	08/11/2016
5644		LOS ANGELES	CA		09/27/2016	3.500	1,742,676						3,060,000	08/12/2016
5645		PHOENIX	AZ		09/30/2016	3.840	2,876,083						8,350,000	08/09/2016
5647		BROOKLYN	NY		12/22/2016	4.150	31,680,000						64,700,000	10/31/2016
5649		LIVINGSTON	TN		10/14/2016	4.500	1,564,583						3,100,000	09/14/2016
5650		MURFREESBORO	TN		10/14/2016	4.500	2,878,170						4,450,000	09/14/2016
5651		AURORA	OR		10/26/2016	3.790	1,470,883						3,090,000	08/24/2016
5652		BROOKLYN	NY		10/21/2016	3.850	8,483,106						14,500,000	08/25/2016
5654		CRANBERRY TOWNSHIP	PA		09/01/2016	3.480	6,459,019						12,400,000	08/10/2016
5658		HAMBURG	NY		10/14/2016	3.960	1,120,414						1,900,000	09/27/2016
5659		WEST SENECA	NY		10/14/2016	3.960	1,269,802						2,275,000	09/27/2016
5663		VENICE	CA		09/30/2016	3.550	1,991,689						9,570,000	08/08/2016
5670		BOZEMAN	MT		10/28/2016	3.950	2,493,145						6,370,000	10/03/2016
5674		LINDON	UT		10/14/2016	3.820	4,990,019						9,000,000	08/23/2016
5676		ALBANY	OR		11/01/2016	3.710	5,228,156						7,600,000	09/12/2016
5679		ALSIP	IL		09/28/2016	3.800	3,585,564						7,000,000	09/01/2016
5680		MESA	AZ		12/01/2016	4.000	1,950,000						4,335,000	08/31/2016
5681		HOUSTON	TX		11/07/2016	3.690	2,794,306						5,150,000	09/29/2016
5682		ATLANTA	GA		09/30/2016	4.000	1,593,766						2,650,000	08/31/2016
5683		NOVI	MI		11/01/2016	3.700	2,195,532						3,900,000	09/22/2016
5685		FRIENDSWOOD	TX		10/04/2016	3.950	5,697,551						9,000,000	08/29/2016
5686		LINCOLN	NE		10/19/2016	4.000	1,097,001						2,210,000	09/22/2016
5689		NAMPA	ID		09/26/2016	3.870	2,685,037						4,400,000	09/02/2016
5691		LAS VEGAS	NV		10/25/2016	3.800	2,594,795						4,130,000	09/15/2016
5692		BOWLING GREEN	KY		09/30/2016	3.820	2,690,982						5,470,000	08/23/2016
5694		SAN JOSE	CA		11/01/2016	3.720	5,767,984						11,700,000	09/15/2016
5695		CINCINNATI	OH		11/07/2016	3.950	1,396,161						2,750,000	09/19/2016
5696		FOLSOM	CA		10/07/2016	3.750	2,494,959						4,460,000	09/12/2016

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
5699		DOWNEY	CA		12/07/2016	4.100	5,100,000						8,100,000	10/06/2016
5701		BURLINGAME	CA		11/15/2016	3.610	8,500,000						23,600,000	10/04/2016
5702		BEDFORD	TX		09/29/2016	3.990	1,143,712						2,450,000	09/13/2016
5703		JACKSONVILLE	FL		10/28/2016	3.750	2,268,621						9,500,000	10/04/2016
5704		SANTA CLARITA	CA		11/16/2016	3.780	2,000,000						4,150,000	09/20/2016
5705		MELBOURNE	FL		10/31/2016	3.520	5,239,061						12,550,000	09/20/2016
5709		COLORADO SPRINGS	CO		11/07/2016	3.800	2,270,446						3,790,000	10/05/2016
5710		AKRON	OH		11/17/2016	3.850	1,650,000						2,600,000	10/28/2016
5713		RIVERSIDE	CA		11/01/2016	4.050	7,086,290						14,870,000	09/09/2016
5714		SPRINGDALE	AR		10/28/2016	4.110	2,943,975						4,580,000	10/18/2016
5716		BEDFORD HEIGHTS	OH		11/17/2016	3.870	1,950,000						4,400,000	09/27/2016
5717		FAYETTEVILLE	NC		12/01/2016	3.530	4,900,000						12,650,000	09/30/2016
5719		SPENCERPORT	NY		11/01/2016	3.840	4,160,461						6,000,000	10/19/2016
5721		GEORGETOWN	TX		11/04/2016	3.800	4,025,000						6,110,000	09/22/2016
5723		LANCASTER	CA		11/23/2016	3.500	4,500,000						7,900,000	10/06/2016
5725		RANCHO SANTA MARGARI	CA		11/14/2016	3.890	2,794,467						7,600,000	10/03/2016
5727		KNOXVILLE	TN		11/28/2016	3.750	3,000,000						4,650,000	09/14/2016
5729		PORTLAND	OR		12/01/2016	3.900	9,600,000						17,450,000	09/19/2016
5736		PALOS HEIGHTS	IL		11/04/2016	3.980	2,094,262						3,630,000	09/29/2016
5738		BONNEY LAKE	WA		11/16/2016	4.000	4,200,000						7,750,000	09/30/2016
5740		LOS ALAMITOS	CA		11/08/2016	3.940	2,200,000						8,000,000	09/30/2016
5742		DUARTE	CA		11/21/2016	4.080	2,500,000						5,060,000	11/07/2016
5743		PORTLAND	OR		11/28/2016	3.850	2,800,000						7,430,000	10/21/2016
5744		WINSTON SALEM	NC		11/01/2016	3.770	4,033,231						7,700,000	10/12/2016
5745		RENO	NV		11/10/2016	3.820	1,900,000						5,000,000	10/10/2016
5750		ANCHORAGE	AK		11/16/2016	3.850	2,940,000						4,900,000	10/04/2016
5755		CLEMSON	SC		11/10/2016	3.780	3,991,969						6,300,000	10/06/2016
5759		BOZEMAN	MT		11/22/2016	3.860	1,350,000						2,940,000	09/07/2016
5760		ANTIOCH	CA		12/15/2016	3.690	4,000,000						10,000,000	11/20/2016
5761		MACON	GA		11/14/2016	3.850	3,712,606						6,050,000	09/30/2016
5767		DES PERES	MO		11/30/2016	3.940	6,800,000						11,120,000	11/03/2016
5769		DRAPER	UT		11/04/2016	4.370	2,750,000						7,360,000	10/11/2016
5770		EAST ELMHURST	NY		12/12/2016	3.810	2,500,000						5,050,000	10/26/2016
5775		ELGIN	IL		12/06/2016	4.239	3,600,000						6,300,000	10/31/2016
5777		VIRGINIA BEACH	VA		11/14/2016	3.870	2,267,996						5,050,000	10/20/2016
5778		JEFFERSONVILLE	IN		11/03/2016	4.270	11,977,557						25,000,000	10/21/2016
5783		KNOXVILLE	TN		12/06/2016	3.880	3,000,000						5,100,000	11/04/2016
5785		TROY	AL		12/05/2016	3.580	4,450,000						7,250,000	10/26/2016
5786		WICHITA FALLS	TX		12/05/2016	3.580	1,800,000						3,050,000	10/28/2016
5788		WARRENSBURG	MO		12/05/2016	3.580	3,200,000						6,100,000	10/28/2016
5795		RICHMOND	VA		12/08/2016	3.930	6,200,000						11,300,000	10/28/2016
5796		HOUSTON	TX		11/23/2016	3.840	5,500,000						15,600,000	10/12/2016
5799		AMERICAN FORK	UT		11/30/2016	3.780	7,200,000						11,200,000	11/08/2016
5800		WHITTIER	CA		12/29/2016	4.500	3,700,000						8,900,000	11/17/2016
5801		INDIANAPOLIS	IN		12/21/2016	3.780	2,950,000						6,800,000	11/14/2016
5803		EAGAN	MN		12/01/2016	4.030	1,525,000						3,000,000	10/28/2016
5806		YPSILANTI	MI		12/23/2016	3.970	1,205,000						3,050,000	10/31/2016
5807		MESA	AZ		12/21/2016	4.010	2,750,000						6,650,000	11/14/2016
5809		BOISE	ID		11/18/2016	3.870	2,000,000						4,830,000	10/27/2016
5811		BROOKLYN CENTER	MN		11/28/2016	3.760	3,100,000						5,220,000	10/22/2016
5812		COLORADO SPRINGS	CO		11/10/2016	3.940	1,960,000						3,000,000	10/19/2016
5813		GASTONIA	NC		12/22/2016	4.210	3,025,000						4,700,000	11/07/2016
5816		S SALT LAKE	UT		12/05/2016	3.970	2,800,000						7,800,000	11/11/2016
5817		AUSTIN	TX		11/30/2016	3.920	2,000,000						3,410,000	10/28/2016
5821		ONTARIO	CA		12/22/2016	4.090	1,600,000						4,150,000	10/25/2016
5825		BOZEMAN	MT		12/23/2016	4.210	2,230,000						4,750,000	12/12/2016
5828		WASHINGTON TERRACE	UT		12/23/2016	4.080	1,150,000						3,380,000	11/14/2016
5829		AURORA	CO		12/28/2016	3.810	5,170,000						10,100,000	11/25/2016
5831		HOUSTON	TX		12/19/2016	4.190	6,500,000						13,600,000	11/11/2016
5832		SAN ANTONIO	TX		11/14/2016	4.170	1,177,828						2,950,000	10/31/2016
5834		SAN DIEGO	CA		12/12/2016	3.890	1,560,000						10,330,000	11/09/2016

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
5837		CARROLLTON	TX		12/29/2016	3.990	2,100,000						3,010,000	12/09/2016
5838		RICHMOND	IN		12/28/2016	4.030	2,600,000						4,380,000	11/29/2016
5853		DECATUR	GA		12/29/2016	4.050	1,460,000						2,300,000	12/08/2016
5858		SAN DIEGO	CA		12/29/2016	4.250	1,615,000						6,250,000	12/13/2016
5866		HENDERSON	NV		12/19/2016	4.470	1,825,000						3,010,000	11/23/2016
					10/23/2015									09/15/2015
					10/13/2015									08/19/2015
					09/28/2015									08/07/2015
					10/14/2015									08/03/2015
0599999. Mortgages in good standing - Commercial mortgages-all other							4,960,940,093						11,296,369,528	XXX
0899999. Total Mortgages in good standing							4,960,940,093						11,296,369,528	XXX
3865		FRESNO	CA		08/26/2013	4.850	711,705						1,100,000	04/30/2013
1399999. Restructured mortgages - Commercial mortgages-all other							711,705						1,100,000	XXX
1699999. Total - Restructured Mortgages							711,705						1,100,000	XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							4,961,651,797						11,297,469,528	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
4542	ORLANDO	FL		12/23/2014	4.570		500,000	16,300,000
4737	METAIRIE	LA		03/31/2015	4.070		1,200,000	8,150,000
4770	TUKWILA	WA		05/21/2015	5.250		250,000	13,920,000
4857	SEATTLE	WA		08/19/2015	4.310		2,160,000	14,090,000
4870	SAN DIEGO	CA		03/01/2016	4.150	10,750,000		28,800,000
4934	ELMHURST	IL		02/02/2016	4.560	3,050,000		5,500,000
5103	GROVETOWN	GA		05/19/2016	4.260	1,650,000		2,775,000
5143	CHARLOTTE	NC		02/16/2016	4.140	1,075,000		1,700,000
5162	GROVE CITY	OH		01/22/2016	4.220	7,525,000		15,250,000
5174	LYNNWOOD	WA		01/11/2016	4.300	1,900,000		3,975,000
5216	COSTA MESA	CA		02/01/2016	4.510	4,550,000		8,900,000
5229	SANDY	UT		01/08/2016	4.220	6,400,000		11,000,000
5231	FEDERAL WAY	WA		04/04/2016	4.100	9,300,000		19,240,000
5232	TORRANCE	CA		01/07/2016	5.400	4,170,000		10,800,000
5233	HOUSTON	TX		02/22/2016	4.260	1,700,000		2,800,000
5237	FIRESTONE	CO		12/23/2015	4.390		250,000	2,070,000
5245	ROCHESTER	MN		01/15/2016	4.280	3,225,000		5,000,000
5248	RICHLAND	WA		01/20/2016	4.390	965,000		1,900,000
5251	CUYAHOGA FALLS	OH		02/11/2016	4.480	1,000,000		1,770,000
5254	CHICAGO	IL		01/26/2016	4.670	4,000,000		9,050,000
5267	SAN RAFEAL	CA		03/11/2016	4.500	3,900,000		7,900,000
5268	ROMEOVILLE	IL		06/06/2016	4.480	3,200,000		7,000,000
5269	BOISE	ID		03/10/2016	4.720	2,200,000		3,940,000
5270	FEDERAL WAY	WA		01/26/2016	4.470	4,000,000		6,700,000
5273	SWANSEA	MA		02/24/2016	4.230	2,200,000		3,680,000
5274	PORT ARTHUR	TX		02/24/2016	4.230	850,000		1,390,000
5278	JACKSONVILLE	FL		02/02/2016	4.490	1,500,000		2,750,000
5279	MENASHA	WI		02/19/2016	4.430	1,425,000		2,050,000
5282	MARION	IN		02/09/2016	4.460	990,000		1,990,000
5283	LANCASTER	OH		02/09/2016	4.460	1,280,000		2,325,000
5285	CONROE	TX		02/29/2016	4.410	1,190,000	85,000	2,450,000
5286	CARSON CITY	NV		02/01/2016	4.560	1,600,000		4,510,000
5287	NEWPORT NEWS	VA		04/11/2016	3.810	3,250,000		4,850,000
5293	CASPER	WY		08/11/2016	4.800	8,350,000		13,800,000
5294	DEERFIELD BEACH	FL		02/01/2016	4.210	2,200,000		4,920,000
5296	REDWOOD CITY	CA		02/18/2016	4.350	4,615,000		12,500,000
5297	TUCSON	AZ		01/29/2016	3.960	1,625,000		2,360,000
5300	PLANO	TX		01/29/2016	4.280	7,400,000		13,600,000
5304	KISSIMMEE	FL		08/01/2016	4.550	6,450,000		9,600,000
5307	SALT LAKE CITY	UT		03/22/2016	4.100	3,500,000		5,800,000
5308	SIMSBURY	CT		01/27/2016	4.590	2,272,500		4,575,000
5310	EUGENE	OR		03/02/2016	4.460	4,500,000		6,540,000
5311	UNION GAP	WA		03/21/2016	4.300	6,000,000		14,680,000
5312	LAS VEGAS	NV		03/02/2016	4.450	2,750,000		6,730,000
5315	MISHAWAKA	IN		02/17/2016	4.510	930,000		1,435,000
5316	CLEVELAND	OH		02/17/2016	4.510	812,000		1,175,000
5317	SALT LAKE CITY	UT		02/11/2016	4.350	1,100,000		2,175,000
5323	OKLAHOMA CITY	OK		03/23/2016	4.400	950,000		1,895,000
5327	STERLING	VA		03/15/2016	4.300	5,330,000		8,250,000
5330	LOS ANGELES	CA		04/06/2016	3.950	5,000,000		9,450,000
5331	ATLANTA	GA		04/22/2016	3.870	8,000,000		20,000,000
5333	MESA	AZ		11/04/2016	4.070	1,850,000		3,120,000
5335	DEARBORN	MI		03/07/2016	4.100	1,000,000		2,090,000
5338	EMERYVILLE	CA		05/06/2016	4.500	2,750,000		7,650,000
5339	DENVER	CO		03/03/2016	4.350	2,600,000	2,000,000	7,550,000
5340	MOAB	UT		04/06/2016	4.750	5,400,000		11,920,000
5342	ARLINGTON	TX		02/11/2016	3.730	4,500,000		11,270,000
5345	MIAMI	FL		03/31/2016	4.000	2,800,000		6,080,000
5346	FORSYTH	GA		03/31/2016	4.150	2,000,000		4,700,000
5348	MIAMI	FL		03/31/2016	4.000	2,250,000		6,100,000
5350	SANTA CRUZ	CA		05/03/2016	4.300	5,000,000		14,500,000
5351	PLANO	TX		04/08/2016	4.150	1,875,000		3,480,000
5354	LOS ANGELES	CA		03/31/2016	4.150	4,300,000		7,300,000
5355	EUGENE	OR		04/12/2016	4.150	3,800,000		7,490,000
5357	CUTLER BAY	FL		04/15/2016	4.300	3,000,000		7,700,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
5358	CHARLOTTE	NC		04/13/2016	4.150	1,800,000		3,300,000
5359	PUYALLUP	WA		03/16/2016	4.350	2,225,000		4,600,000
5360	GOODYEAR	AZ		04/27/2016	4.090	1,200,000		2,110,000
5361	LA PORTE	TX		04/20/2016	4.300	1,550,000		2,600,000
5364	VANCOUVER	WA		05/10/2016	4.100	5,350,000		9,300,000
5365	CHARLOTTE	NC		04/15/2016	4.000	2,400,000		6,400,000
5368	ANAHEIM	CA		04/15/2016	4.150	3,460,000		7,900,000
5370	RICHLAND	WA		04/12/2016	4.150	3,100,000		5,200,000
5371	COLORADO SPRINGS	CO		04/22/2016	4.000	1,525,000		4,220,000
5373	TUCSON	AZ		04/18/2016	3.750	1,475,000		2,210,000
5374	KEENE	NH		09/30/2016	4.000	1,525,000		3,100,000
5377	AMARILLO	TX		09/30/2016	4.000	950,000		2,500,000
5380	REDONDO BEACH	CA		04/12/2016	5.250	3,000,000		7,000,000
5382	PHOENIX	AZ		03/11/2016	4.170	2,400,000		3,550,000
5386	PETALUMA	CA		04/05/2016	4.200	1,700,000		4,400,000
5387	KIRKLAND	WA		05/03/2016	4.000	2,750,000		6,300,000
5391	MURRIETA	CA		05/05/2016	4.250	1,850,000		5,030,000
5392	CORNING	CA		05/05/2016	4.050	3,000,000		5,170,000
5396	ESCONDIDO	CA		05/18/2016	4.750	1,100,000		2,470,000
5397	LA MESA	CA		05/18/2016	4.750	1,100,000		1,920,000
5402	DUBLIN	OH		04/18/2016	4.350	4,875,000		7,585,000
5403	VIRGINIA BEACH	VA		05/24/2016	4.450	2,000,000		5,200,000
5405	ELK GROVE	CA		05/02/2016	3.980	3,000,000		16,600,000
5406	GREELEY	CO		05/04/2016	4.150	1,835,000		3,730,000
5407	SAN ANTONIO	TX		04/13/2016	4.300	2,050,000		3,000,000
5410	SAN JACINTO	CA		07/08/2016	3.980	1,800,000		4,000,000
5411	BILLINGS	MT		04/25/2016	4.030	2,700,000		4,500,000
5414	SOUTHAVEN	MS		05/27/2016	4.070	7,050,000		13,500,000
5415	LOGAN	UT		04/25/2016	4.120	1,200,000		1,965,000
5416	CONSHOHOCKEN	PA		04/19/2016	4.330	1,140,000		1,850,000
5420	GEORGETOWN	TX		06/20/2016	4.120	1,600,000		3,825,000
5421	IRVING	TX		05/02/2016	4.190	4,500,000		8,700,000
5422	SANTA ROSA	CA		06/29/2016	4.070	2,600,000		7,500,000
5423	SACRAMENTO	CA		04/29/2016	4.050	3,735,000		6,250,000
5425	LOS ANGELES	CA		07/28/2016	4.100	4,400,000		8,300,000
5427	ROCK HILL	SC		05/20/2016	4.460	2,600,000		4,220,000
5428	HOUSTON	TX		08/10/2016	4.540	6,500,000		13,260,000
5429	PHILIPSBURG	PA		05/31/2016	4.200	500,000		3,000,000
5430	SEATTLE	WA		03/31/2016	4.430	10,000,000		25,000,000
5438	DARIEN	IL		07/15/2016	4.080	2,050,000		3,200,000
5439	SANTA ANA	CA		08/05/2016	5.500	10,630,000		36,000,000
5441	LONG BEACH	CA		03/31/2016	4.210	2,250,000		4,100,000
5450	MISSOURI CITY	TX		06/24/2016	4.150	1,800,000		3,350,000
5455	BOSSIER CITY	LA		06/10/2016	4.350	1,850,000		2,750,000
5456	BOSSIER CITY	LA		06/06/2016	4.350	2,550,000		3,850,000
5457	THOUSAND OAKS	CA		08/02/2016	4.280	3,200,000		5,850,000
5458	LOWELL	MA		05/26/2016	4.410	1,775,000		2,705,000
5459	HUDSON	NH		05/26/2016	4.410	725,000		1,155,000
5464	SACRAMENTO	CA		07/29/2016	4.150	5,200,000		7,800,000
5470	TACOMA	WA		06/08/2016	4.050	1,675,000		2,570,000
5472	EL PASO	TX		05/16/2016	4.440	1,200,000		3,060,000
5477	SAINT ALBANS	WV		05/11/2016	4.430	3,400,000		4,935,000
5478	HOUSTON	TX		06/30/2016	4.210	3,967,500		7,790,000
5481	GENEVA	IL		06/28/2016	6.450	1,500,000		18,400,000
5482	SANTA ANA	CA		06/24/2016	4.350	1,470,000		4,100,000
5483	VENETA	OR		06/10/2016	4.460	1,250,000		4,900,000
5484	SACRAMENTO	CA		04/29/2016	4.350	3,000,000		8,000,000
5486	PALMDALE	CA		06/20/2016	3.720	4,800,000		8,770,000
5487	RENO	NV		07/11/2016	4.040	5,350,000		8,780,000
5488	MILWAUKEE	WI		05/06/2016	4.360	6,100,000		8,850,000
5493	PHOENIX	AZ		06/30/2016	4.500	5,000,000	4,000,000	20,900,000
5494	CORAL SPRINGS	FL		08/18/2016	4.400	2,350,000		3,850,000
5495	GRANADA HILLS	CA		06/27/2016	4.430	1,650,000		3,370,000
5496	ANAHEIM	CA		06/08/2016	4.260	1,750,000		4,050,000
5497	LOS ANGELES	CA		07/28/2016	4.140	2,500,000		5,100,000

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
5498	SUWANEE	GA		06/06/2016	4.150	4,300,000	337,500	6,750,000
5499	NEWPORT BEACH	CA		07/26/2016	4.650	1,600,000		3,450,000
5500	SANDY	UT		06/29/2016	4.080	6,800,000		10,300,000
5502	BAKERSFIELD	CA		09/12/2016	3.990	3,600,000		7,800,000
5504	RIVERSIDE	CA		07/22/2016	4.050	1,400,000		2,650,000
5508	LAKE OSWEGO	OR		06/15/2016	4.250	1,600,000		4,100,000
5509	HENDERSON	NV		06/14/2016	3.550	8,250,000		14,000,000
5510	GREENSBORO	NC		07/06/2016	3.710	5,125,000		10,595,000
5512	NEW YORK	NY		06/22/2016	3.710	5,500,000		11,700,000
5514	MONROE	WI		06/13/2016	4.230	2,000,000		4,300,000
5516	ROCKLIN	CA		06/15/2016	4.190	1,600,000		3,170,000
5517	COLUMBUS	OH		06/24/2016	4.230	1,390,000		3,500,000
5518	PHOENIX	AZ		05/31/2016	4.050	2,700,000		8,700,000
5519	PLACENTIA	CA		06/06/2016	4.240	2,100,000		4,100,000
5521	MILWAUKEE	WI		06/30/2016	4.280	6,500,000		9,935,000
5522	ENGLEWOOD	FL		06/22/2016	4.210	1,500,000		5,440,000
5524	LITTLE ROCK	AR		07/27/2016	4.080	7,730,000		12,200,000
5525	CHIPLEY	FL		07/27/2016	4.080	5,870,000		12,920,000
5526	LAKE CHARLES	LA		07/11/2016	4.090	2,125,000		3,200,000
5532	LEXINGTON	NC		07/29/2016	4.100	1,500,000		4,300,000
5533	SEATTLE	WA		06/30/2016	4.190	1,750,000		6,900,000
5535	LOS ANGELES	CA		07/07/2016	4.130	1,700,000		7,710,000
5536	SAN FRANCISCO	CA		07/08/2016	4.150	1,900,000		4,270,000
5537	ELGIN	IL		06/30/2016	3.650	7,000,000		15,000,000
5538	POOLER	GA		06/30/2016	4.250	1,600,000		3,585,000
5540	HOUSTON	TX		07/07/2016	4.000	6,000,000		10,900,000
5542	REDDING	CA		07/14/2016	3.900	2,400,000		4,100,000
5545	FREMONT	CA		07/11/2016	4.030	1,600,000		3,000,000
5547	SEATTLE	WA		07/05/2016	4.130	10,100,000		36,400,000
5548	SHERWOOD	OR		08/01/2016	4.100	4,750,000		9,850,000
5549	GRAND FORKS	ND		09/01/2016	4.350	2,400,000		3,280,000
5551	AMBOY	IL		09/02/2016	4.090	4,250,000		10,630,000
5553	LAS VEGAS	NV		07/14/2016	3.950	2,580,000		4,800,000
5555	TUCSON	AZ		07/14/2016	4.080	1,200,000		2,870,000
5556	THE WOODLANDS	TX		08/02/2016	4.300	4,500,000		7,380,000
5559	HOUSTON	TX		08/01/2016	4.250	2,400,000		3,750,000
5561	STOCKTON	CA		09/15/2016	3.900	2,500,000		4,100,000
5563	SAINT ROBERT	MO		08/09/2016	4.570	725,000		1,890,000
5564	BEATRICE	NE		07/29/2016	4.570	725,000		1,980,000
5567	TACOMA	WA		08/01/2016	4.170	2,200,000		6,030,000
5568	BROOK PARK	OH		07/01/2016	4.000	1,550,000		3,150,000
5571	DOVER	DE		11/23/2016	4.500	5,000,000		13,390,000
5573	BISMARCK	ND		08/01/2016	4.020	4,200,000		7,000,000
5577	LOVELAND	CO		08/11/2016	4.150	6,250,000		10,400,000
5578	PLYMOUTH	MI		08/12/2016	4.030	2,250,000		6,300,000
5581	MEMPHIS	TN		08/18/2016	3.800	1,900,000		4,200,000
5584	ANCHORAGE	AK		12/01/2016	4.190	12,500,000		23,170,000
5586	ATHENS	GA		09/09/2016	4.020	1,975,000		3,500,000
5588	WOODINVILLE	WA		08/05/2016	4.060	1,940,000		8,400,000
5591	LYNDEN	WA		08/15/2016	3.990	2,300,000		4,100,000
5592	RALEIGH	NC		08/01/2016	3.940	3,176,386		5,525,000
5593	MARBLE FALLS	TX		07/08/2016	4.100	5,620,000		15,700,000
5595	BREMERTON	WA		08/17/2016	4.010	3,300,000		6,000,000
5596	SIOUX FALLS	SD		08/31/2016	3.850	2,990,000		4,700,000
5597	MAMMOTH LAKES	CA		09/29/2016	3.850	4,200,000		10,600,000
5598	IRVING	TX		09/30/2016	3.950	7,000,000		11,800,000
5600	CAMPBELL	CA		08/26/2016	4.100	1,300,000		2,250,000
5602	MILWAUKEE	WI		08/26/2016	4.100	3,950,000		6,010,000
5604	DUBLIN	CA		09/16/2016	3.900	3,500,000		10,000,000
5606	SPRINGFIELD	OR		09/01/2016	3.900	4,750,000		11,200,000
5607	ASHLAND	OH		09/30/2016	4.300	6,100,000		13,160,000
5609	MOUNT VERNON	OH		10/07/2016	4.300	7,700,000		14,875,000
5610	ROME	GA		08/15/2016	4.080	585,000		1,200,000
5615	SPARKS	NV		09/28/2016	3.900	2,440,000		5,600,000
5618	SEATTLE	WA		09/08/2016	3.550	6,200,000		11,700,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
5619	DAVENPORT	FL		08/10/2016	4.150	5,000,000		12,320,000
5620	MARIETTA	GA		09/07/2016	3.850	4,615,000		7,100,000
5621	THE WOODLANDS	TX		09/07/2016	4.100	1,000,000		1,800,000
5623	MCKINNEY	TX		09/29/2016	4.000	1,500,000		3,300,000
5624	SAN FRANCISCO	CA		09/13/2016	3.850	6,100,000		12,100,000
5626	SAN ANTONIO	TX		09/01/2016	3.900	2,560,000		5,500,000
5633	NORTH LAS VEGAS	NV		10/05/2016	4.250	1,819,800		2,350,000
5636	VICTORIA	TX		10/04/2016	3.530	3,200,000		6,450,000
5639	TALLAHASSEE	FL		09/28/2016	3.650	6,930,000		15,390,000
5640	FIFE	WA		10/31/2016	3.900	1,765,000		3,400,000
5641	JEFFERSON CITY	MO		11/04/2016	3.570	4,500,000		7,860,000
5644	LOS ANGELES	CA		09/27/2016	3.500	1,750,000		3,060,000
5645	PHOENIX	AZ		09/30/2016	3.840	2,900,000		8,350,000
5647	BROOKLYN	NY		12/22/2016	4.150	31,680,000		64,700,000
5649	LIVINGSTON	TN		10/14/2016	4.500	1,575,000		3,100,000
5650	MURFREESBORO	TN		10/14/2016	4.500	2,900,000		4,450,000
5651	AURORA	OR		10/26/2016	3.790	1,475,000		3,090,000
5652	BROOKLYN	NY		10/21/2016	3.850	8,500,000		14,500,000
5654	CRANBERRY TOWNSHIP	PA		09/01/2016	3.480	6,500,000		12,400,000
5658	HAMBURG	NY		10/14/2016	3.960	1,125,000		1,900,000
5659	WEST SENECA	NY		10/14/2016	3.960	1,275,000		2,275,000
5663	VENICE	CA		09/30/2016	3.550	2,000,000		9,570,000
5670	BOZEMAN	MT		10/28/2016	3.950	2,500,000		6,370,000
5674	LINDON	UT		10/14/2016	3.820	5,000,000		9,000,000
5676	ALBANY	OR		11/01/2016	3.710	5,250,000		7,600,000
5679	ALSIP	IL		09/28/2016	3.800	3,600,000		7,000,000
5680	MESA	AZ		12/01/2016	4.000	1,950,000		4,335,000
5681	HOUSTON	TX		11/07/2016	3.690	2,800,000		5,150,000
5682	ATLANTA	GA		09/30/2016	4.000	1,600,000		2,650,000
5683	NOVI	MI		11/01/2016	3.700	2,200,000		3,900,000
5685	FRIENDSWOOD	TX		10/04/2016	3.950	5,720,000		9,000,000
5686	LINCOLN	NE		10/19/2016	4.000	1,100,000		2,210,000
5689	NAMPA	ID		09/26/2016	3.870	2,700,000		4,400,000
5691	LAS VEGAS	NV		10/25/2016	3.800	2,600,000		4,130,000
5692	BOWLING GREEN	KY		09/30/2016	3.820	2,700,000		5,470,000
5694	SAN JOSE	CA		11/01/2016	3.720	5,800,000		11,700,000
5695	CINCINNATI	OH		11/07/2016	3.950	1,400,000		2,750,000
5696	FOLSOM	CA		10/07/2016	3.750	2,500,000		4,460,000
5699	DOWNEY	CA		12/07/2016	4.100	5,100,000		8,100,000
5701	BURLINGAME	CA		11/15/2016	3.610	8,500,000		23,600,000
5702	BEDFORD	TX		09/29/2016	3.990	1,150,000		2,450,000
5703	JACKSONVILLE	FL		10/28/2016	3.750	2,275,000		9,500,000
5704	SANTA CLARITA	CA		11/16/2016	3.780	2,000,000		4,150,000
5705	MELBOURNE	FL		10/31/2016	3.520	5,250,000		12,550,000
5709	COLORADO SPRINGS	CO		11/18/2016	3.800	2,275,000		3,790,000
5710	AKRON	OH		11/17/2016	3.850	1,650,000		2,600,000
5713	RIVERSIDE	CA		11/01/2016	4.050	7,100,000		14,870,000
5714	SPRINGDALE	AR		10/28/2016	4.110	2,950,000		4,580,000
5716	BEDFORD HEIGHTS	OH		11/17/2016	3.870	1,950,000		4,400,000
5717	FAYETTEVILLE	NC		12/01/2016	3.530	4,900,000		12,650,000
5719	SPENCERPORT	NY		11/01/2016	3.840	4,175,000		6,000,000
5721	GEORGETOWN	TX		11/04/2016	3.800	4,025,000		6,110,000
5723	LANCASTER	CA		11/23/2016	3.500	4,500,000		7,900,000
5725	RANCHO SANTA MARGARI	CA		11/14/2016	3.890	2,800,000		7,600,000
5727	KNOXVILLE	TN		11/28/2016	3.750	3,000,000		4,650,000
5729	PORTLAND	OR		12/01/2016	3.900	9,600,000		17,450,000
5736	PALOS HEIGHTS	IL		11/04/2016	3.980	2,100,000		3,630,000
5738	BONNEY LAKE	WA		11/16/2016	4.000	4,200,000		7,750,000
5740	LOS ALAMITOS	CA		11/08/2016	3.940	2,200,000		8,000,000
5742	DUARTE	CA		11/21/2016	4.080	2,500,000		5,060,000
5743	PORTLAND	OR		11/28/2016	3.850	2,800,000		7,430,000
5744	WINSTON SALEM	NC		11/01/2016	3.770	4,050,000		7,700,000
5745	RENO	NV		11/10/2016	3.820	1,900,000		5,000,000
5750	ANCHORAGE	AK		11/16/2016	3.850	2,940,000		4,900,000
5755	CLEMSON	SC		11/10/2016	3.780	4,000,000		6,300,000

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5759	BOZEMAN	MT		11/22/2016	3.860	1,350,000		2,940,000
5760	ANTIOCH	CA		12/15/2016	3.690	4,000,000		10,000,000
5761	MACON	GA		11/14/2016	3.850	3,720,000		6,050,000
5767	DES PERES	MO		11/30/2016	3.940	6,800,000		11,120,000
5769	DRAPER	UT		11/04/2016	4.370	2,750,000		7,360,000
5770	EAST ELMHURST	NY		12/12/2016	3.810	2,500,000		5,050,000
5775	ELGIN	IL		12/06/2016	4.239	3,600,000		6,300,000
5777	VIRGINIA BEACH	VA		11/14/2016	3.870	2,272,500		5,050,000
5778	JEFFERSONVILLE	IN		11/03/2016	4.270	12,000,000		25,000,000
5783	KNOXVILLE	TN		12/06/2016	3.880	3,000,000		5,100,000
5785	TROY	AL		12/05/2016	3.580	4,450,000		7,250,000
5786	WICHITA FALLS	TX		12/05/2016	3.580	1,800,000		3,050,000
5788	WARRENSBURG	MO		12/05/2016	3.580	3,200,000		6,100,000
5795	RICHMOND	VA		12/08/2016	3.930	6,200,000		11,300,000
5796	HOUSTON	TX		11/23/2016	3.840	5,500,000		15,600,000
5799	AMERICAN FORK	UT		11/30/2016	3.780	7,200,000		11,200,000
5800	WHITTIER	CA		12/29/2016	4.500	3,700,000		8,900,000
5801	INDIANAPOLIS	IN		12/21/2016	3.780	2,950,000		6,800,000
5803	EAGAN	MN		12/01/2016	4.030	1,525,000		3,000,000
5806	YPSILANTI	MI		12/23/2016	3.970	1,205,000		3,050,000
5807	MESA	AZ		12/21/2016	4.010	2,750,000		6,650,000
5809	BOISE	ID		11/18/2016	3.870	2,000,000		4,830,000
5811	BROOKLYN CENTER	MN		11/28/2016	3.760	3,100,000		5,220,000
5812	COLORADO SPRINGS	CO		11/10/2016	3.940	1,960,000		3,000,000
5813	GASTONIA	NC		12/22/2016	4.210	3,025,000		4,700,000
5816	S SALT LAKE	UT		12/05/2016	3.970	2,800,000		7,800,000
5817	AUSTIN	TX		11/30/2016	3.920	2,000,000		3,410,000
5821	ONTARIO	CA		12/22/2016	4.090	1,600,000		4,150,000
5825	BOZEMAN	MT		12/23/2016	4.210	2,230,000		4,750,000
5828	WASHINGTON TERRACE	UT		12/23/2016	4.080	1,150,000		3,380,000
5829	AURORA	CO		12/28/2016	3.810	5,170,000		10,100,000
5831	HOUSTON	TX		12/19/2016	4.190	6,500,000		13,600,000
5832	SAN ANTONIO	TX		11/14/2016	4.170	1,181,000		2,950,000
5834	SAN DIEGO	CA		12/12/2016	3.890	1,560,000		10,330,000
5837	CARROLLTON	TX		12/29/2016	3.990	2,100,000		3,010,000
5838	RICHMOND	IN		12/28/2016	4.030	2,600,000		4,380,000
5853	DECATUR	GA		12/29/2016	4.050	1,460,000		2,300,000
5858	SAN DIEGO	CA		12/29/2016	4.250	1,615,000		6,250,000
5866	HENDERSON	NV		12/19/2016	4.470	1,825,000		3,010,000
0599999. Mortgages in good standing - Commercial mortgages-all other						1,004,766,686	10,782,500	2,167,725,000
0899999. Total Mortgages in good standing						1,004,766,686	10,782,500	2,167,725,000
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						1,004,766,686	10,782,500	2,167,725,000

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0764	YORBA LINDA	CA		04/03/1996	03/29/2016	15,452								15,452			
0901	CANOGA PARK	CA		03/27/1998	09/20/2016	124,110								124,110			
0938	LITTLETON	CO		09/18/1998	11/30/2016	763,014								763,014			
0966	El Segundo	CA		12/01/1998	12/06/2016	82,249								82,249			
1104	PITTSBURGH	PA		02/01/2000	04/13/2016	9,868,467								9,868,467			
1141	DALLAS	TX		08/31/2000	04/18/2016	908,602								908,602			
1191	CLOVIS	CA		04/11/2001	05/11/2016	451,819								451,819			
1246	VALENCIA	CA		12/18/2001	01/13/2016	996,963								996,963			
1257	REDMOND	WA		10/30/2001	10/25/2016	521,962								521,962			
1267	FORT BRAGG	CA		12/28/2001	12/30/2016	149,141								149,141			
1375	CAMARILLO	CA		04/23/2003	07/01/2016	50,467								50,467			
1508	GRAND ISLAND	NE		04/26/2005	01/29/2016	2,393,235								2,393,235			
1575	RENTON	WA		03/28/2006	04/15/2016	5,791,560								5,791,560			
1583	ESCONDIDO	CA		03/15/2006	05/18/2016	788,690								788,690			
1584	LA MESA	CA		03/15/2006	05/18/2016	759,206								759,206			
1589	SCOTTSDALE	AZ		03/09/2006	03/25/2016	2,104,170								2,104,170			
1597	REDMOND	WA		04/18/2006	03/31/2016	1,260,960								1,260,960			
1599	SAN DIEGO	CA		04/25/2006	03/15/2016	3,014,770								3,014,770			
1600	PHILIPSBURG	PA		06/05/2006	05/31/2016	1,388,410								1,388,410			
1602	ROY	UT		04/07/2006	04/29/2016	1,408,217								1,408,217			
1607	WESTLAND	MI		05/26/2006	04/11/2016	199,447								199,447			
1619	BELLEVUE	WA		07/19/2006	07/11/2016	2,339,205								2,339,205			
1624	SAN JOSE	CA		07/31/2006	02/01/2016	1,750,708								1,750,708			
1625	MURFREESBORO	TN		07/21/2006	10/14/2016	2,912,385								2,912,385			
1626	LIVINGSTON	TN		07/26/2006	10/14/2016	1,555,888								1,555,888			
1634	TULSA	OK		09/15/2006	03/15/2016	1,248,870								1,248,870			
1639	FRESNO	CA		10/26/2006	06/16/2016	554,452								554,452			
1645	CAMPBELLSPORT	WI		12/28/2006	11/02/2016	1,035,153								1,035,153			
1646	BELLEVUE	WA		12/21/2006	01/26/2016	366,563								366,563			
1647	FEDERAL WAY	WA		01/12/2007	08/01/2016	312,857								312,857			
1652	RANCHO CORDOVA	CA		01/18/2007	02/01/2016	1,457,352								1,457,352			
1664	ORLANDO	FL		05/15/2007	12/09/2016	111,027								111,027			
1684	SAGINAW	TX		07/18/2007	12/21/2016	1,414,436								1,414,436			
1692	SANTA ANA	CA		08/09/2007	06/07/2016	541,409								541,409			
1694	BELLEVUE	WA		08/20/2007	02/05/2016	5,180,924								5,180,924			
1722	BOZEMAN	MT		10/22/2007	11/22/2016	1,128,329								1,128,329			
1724	OXNARD	CA		11/02/2007	11/01/2016	776,998								776,998			
1727	SANTA ANA	CA		10/22/2007	06/24/2016	1,475,949								1,475,949			
1737	FAIRBORN	OH		11/16/2007	02/22/2016	486,790								486,790			
1745	NEWPORT BEACH	CA		02/01/2008	07/26/2016	1,446,622								1,446,622			
1763	JACKSONVILLE	FL		03/18/2008	11/02/2016	1,421,276								1,421,276			
1773	FIFE	WA		04/22/2008	10/31/2016	1,501,711								1,501,711			
1788	DAYTON	OH		06/16/2008	12/01/2016	639,928								639,928			
1802	PRATVILLE	AL		08/15/2008	01/07/2016	2,847,312								2,847,312			
1841	SAN FRANCISCO	CA		12/24/2008	10/31/2016	1,980,395								1,980,395			
1869	ATLANTA	GA		06/01/2009	04/22/2016	7,870,295								7,870,295			
1876	NORTH LAS VEGAS	NV		06/11/2009	10/05/2016	1,835,911								1,835,911			
1880	WALNUT	CA		07/06/2009	11/16/2016	2,222,271								2,222,271			
1884	PORTLAND	OR		07/30/2009	08/11/2016	3,093,676								3,093,676			
1885	LONGVIEW	WA		07/30/2009	08/11/2016	6,054,694								6,054,694			
1927	VAN NUYS	CA		12/03/2009	10/03/2016	2,516,127								2,516,127			
1936	TALLMADGE	OH		12/28/2009	06/03/2016	4,222,107								4,222,107			
1960	MOUNT VERNON	WA		02/17/2010	10/07/2016	1,695,880								1,695,880			
2000	SEATTLE	WA		06/30/2010	12/16/2016	5,052,659								5,052,659			
2020	BRIDGEPORT	CT		05/28/2010	11/15/2016	2,361,040								2,361,040			
2082	PORTLAND	OR		09/17/2010	11/28/2016	2,751,862								2,751,862			
2112	SANTA ANA	CA		11/19/2010	08/05/2016	9,678,999								9,678,999			
2115	DEVENS	MA		10/29/2010	05/26/2016	4,192,310								4,192,310			
2159	AKRON	OH		01/10/2011	01/15/2016	3,627,823								3,627,823			
2222	AKRON	OH		01/10/2011	01/15/2016	3,374,708								3,374,708			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
2231	STERLING HEIGHTS	MI		02/24/2011	08/31/2016	4,678,307								4,678,307			
2239	RANCHO CORDOVA	CA		03/14/2011	04/27/2016	6,218,205								6,218,205			
2241	SAN DIEGO	CA		03/01/2011	09/08/2016	3,181,069								3,181,069			
2252	WESTLAKE VILLAGE	CA		03/31/2011	12/20/2016	2,938,254								2,938,254			
2255	CERRITOS	CA		04/04/2011	01/20/2016	2,720,280								2,720,280			
2256	SEATTLE	WA		05/12/2011	05/26/2016	4,973,535								4,973,535			
2258	SEATTLE	WA		05/12/2011	05/26/2016	4,069,234								4,069,234			
2259	ALSIP	IL		05/04/2011	11/22/2016	1,359,135								1,359,135			
2275	LOS ANGELES	CA		06/28/2011	05/09/2016	1,821,061								1,821,061			
2279	INDIANAPOLIS	IN		04/29/2011	04/25/2016	1,064,704								1,064,704			
2280	INDIANAPOLIS	IN		04/29/2011	04/25/2016	1,124,777								1,124,777			
2361	AUSTIN	TX		07/08/2011	09/30/2016	3,600,001								3,600,001			
2391	LOS ANGELES	CA		08/18/2011	09/27/2016	1,183,106								1,183,106			
2431	DOVER	DE		09/30/2011	11/23/2016	1,775,525								1,775,525			
2442	NEW YORK	NY		10/28/2011	06/15/2016	9,582,831								9,582,831			
2450	INDIANAPOLIS	IN		10/19/2011	09/01/2016	308,677								308,677			
2464	IRVINE	CA		11/07/2011	08/25/2016	1,372,549								1,372,549			
2475	SHELBYVILLE	IN		10/19/2011	09/01/2016	2,724,457								2,724,457			
2476	INDIANAPOLIS	IN		10/19/2011	09/01/2016	498,632								498,632			
2485	BOISE	ID		09/30/2011	10/31/2016	3,023,317								3,023,317			
2486	BOISE	ID		09/30/2011	10/31/2016	2,677,805								2,677,805			
2510	RICHMOND	VA		12/01/2011	12/08/2016	5,569,473								5,569,473			
3019	BELLEVUE	WA		12/30/2011	03/29/2016	3,900,295								3,900,295			
3049	TORRANCE	CA		12/29/2011	04/12/2016	2,349,199								2,349,199			
3059	TORRANCE	CA		01/09/2012	01/07/2016	2,160,029								2,160,029			
3094	ALSIP	IL		05/09/2012	11/22/2016	4,420,715								4,420,715			
3141	BELLEVUE	WA		03/15/2012	12/29/2016	3,224,107								3,224,107			
3333	VALENCIA	CA		07/12/2012	12/20/2016	3,507,881								3,507,881			
3362	GREEN BAY	WI		12/21/2012	12/30/2016	542,884								542,884			
3365	GREEN BAY	WI		12/21/2012	12/30/2016	4,498,339								4,498,339			
3416	MARIETTA	GA		12/07/2012	04/28/2016	2,898,332								2,898,332			
3495	PLANO	TX		02/08/2013	05/20/2016	2,343,577								2,343,577			
3650	MILLBRAE	CA		05/10/2013	04/08/2016	1,241,966								1,241,966			
3701	FORT WAYNE	IN		04/25/2013	06/30/2016	3,968,695								3,968,695			
3709	EL PASO	TX		04/11/2013	07/28/2016	2,177,857								2,177,857			
3739	FAIRFIELD	CT		11/15/2013	12/30/2016	956,324								956,324			
3740	FORT WORTH	TX		06/20/2013	01/07/2016	1,612,121								1,612,121			
3762	ALISO VIEJO	CA		06/07/2013	03/24/2016	5,206,032								5,206,032			
4046	FAIRFIELD	CT		11/15/2013	12/30/2016	956,324								956,324			
4056	SAN MATEO	CA		12/13/2013	12/20/2016	4,726,392								4,726,392			
4069	NEW YORK	NY		12/19/2013	06/22/2016	5,245,733								5,245,733			
4114	SCOTTSDALE	AZ		02/28/2014	09/16/2016	2,082,666								2,082,666			
4131	MESA	AZ		04/02/2014	08/09/2016	2,899,192								2,899,192			
4480	ELGIN	IL		01/05/2015	12/06/2016	2,060,989								2,060,989			
4606	BATON ROUGE	LA		12/30/2014	10/31/2016	647,981								647,981			
4617	LAS VEGAS	NV		04/01/2015	12/23/2016	1,891,857								1,891,857			
4761	PLANO	TX		04/01/2015	06/01/2016	1,364,699								1,364,699			
4922	LANCASTER	CA		08/06/2015	11/22/2016	2,223,208								2,223,208			
0199999. Mortgages closed by repayment						263,650,140								263,650,140			
0830	TACOMA	WA		05/20/1997		239,524								33,547			
0920	CLOVIS	CA		05/28/1998		148,110								56,045			
0931	LAGUNA NIGUEL	CA		10/06/1998		222,574								74,641			
0963	CHATSWORTH	CA		10/20/1998		453,076								149,817			

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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					
0964	PACOIMA	CA		10/20/1998		286,042								94,632			
0980	LAKEWOOD	CA		02/22/1999		134,213								38,976			
1061	PLEASANTON	CA		09/20/1999		236,109								55,048			
1071	LITTLETON	CO		11/09/1999		446,131								37,078			
1096	FRESNO	CA		01/28/2000		325,437								68,624			
1122	GULFPORT	MS		05/16/2000		675,434								128,721			
1192	LOUISVILLE	KY		05/18/2001		527,149								80,371			
1202	BELLEVUE	WA		05/31/2001		819,327								130,830			
1209	OXNARD	CA		06/14/2001		232,101								34,717			
1210	OXNARD	CA		06/14/2001		233,473								34,908			
1215	N HIGHLANDS	CA		06/28/2001		233,441								84,657			
1223	WESTMINSTER	CO		07/25/2001		492,422								72,286			
1247	TARZANA	CA		12/18/2001		628,055								86,297			
1282	SIGNAL HILL	CA		04/04/2002		424,787								57,851			
1295	CERRITOS	CA		05/09/2002		633,250								81,597			
1313	COLUMBIA	SC		09/05/2002		3,218,136								392,930			
1318	LOGAN	UT		09/17/2002		486,127								60,284			
1340	FEDERAL WAY	WA		12/17/2002		1,326,192								217,078			
1345	FRESNO	CA		04/04/2003		358,932								64,966			
1352	SAN ANTONIO	TX		02/10/2003		413,832								48,758			
1358	ANAHEIM	CA		03/27/2003		158,038								67,513			
1367	MESA	AZ		05/06/2003		628,569								68,513			
1372	TUALATIN	OR		04/29/2003		1,167,147								70,054			
1378	LOS ANGELES	CA		04/24/2003		420,587								165,691			
1379	FRESNO	CA		06/30/2003		257,287								116,596			
1386	RANCHO CUCAMONGA	CA		05/29/2003		689,075								73,685			
1401	POMONA	CA		08/18/2003		2,797,726								155,793			
1406	TUSTIN	CA		08/28/2003		302,313								31,888			
1410	RENTON	WA		09/24/2003		2,883,638								314,641			
1417	OREM	UT		10/16/2003		1,373,496								137,879			
1423	SEATTLE	WA		03/26/2004		369,465								34,903			
1433	TURLOCK	CA		07/30/1997		1,117,173								807,583			
1434	TURLOCK	CA		08/14/2000		128,410								75,782			
1436	LAGUNA BEACH	CA		12/29/2003		692,440								38,844			
1437	PROVO	UT		12/29/2003		744,125								75,942			
1445	OREM	UT		02/11/2004		1,398,575								135,706			
1454	SAN DIEGO	CA		05/11/2004		224,212								57,664			
1464	VANCOUVER	WA		07/15/2004		804,380								210,420			
1469	PHOENIX	AZ		07/29/2004		197,571								96,251			
1472	REDONDO BEACH	CA		08/30/2004		465,830								73,810			
1480	TACOMA	WA		10/28/2004		777,476								67,338			
1482	PASADENA	CA		11/10/2004		711,101								65,573			
1483	KENT	WA		11/03/2004		351,753								82,398			
1488	FRESNO	CA		12/28/2004		1,754,841								82,450			
1491	BELLEVUE	NE		01/20/2005		529,025								44,694			
1497	SAN DIEGO	CA		04/04/2005		1,997,221								205,393			
1502	VERADALE	WA		05/03/2005		679,517								31,571			
1504	LITTLETON	CO		05/05/2005		445,631								36,380			
1511	TUCSON	AZ		05/26/2005		2,141,512								101,893			
1519	LOS ANGELES	CA		06/23/2005		834,080								40,308			
1520	LOS ANGELES	CA		06/23/2005		593,156								28,665			
1522	YAKIMA	WA		07/15/2005		1,123,983								149,889			
1524	BEND	OR		06/23/2005		618,308								53,154			
1535	LAS VEGAS	NV		07/06/2005		462,577								39,039			
1537	OAK HILL	WV		08/02/2005		1,549,815								299,712			
1539	GLENDALE	AZ		10/17/2005		533,217								96,573			
1540	SACRAMENTO	CA		03/14/2003		1,249,753								248,275			
1542	SEATTLE	WA		02/26/2002		650,051								86,510			
1545	FOLSOM	CA		01/18/2006		608,676								103,415			
1548	CITY OF INDUSTRY	CA		09/01/2005		1,229,684								58,499			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1550	CHANDLER	AZ		09/29/2005		656,109								29,092			
1552	TUCSON	AZ		10/14/2005		2,053,544								172,669			
1553	CASPER	WY		11/16/2005		319,603								24,528			
1558	CAMDEN	SC		11/10/2005		3,083,993								132,745			
1559	WAYNEVILLE	NC		04/14/2004		3,820,710								172,595			
1566	EVERETT	WA		01/06/2006		2,301,522								96,483			
1567	KENT	WA		12/02/2005		739,850								55,790			
1569	SUNNYVALE	CA		12/28/2005		759,901								32,650			
1580	TROUTDALE	OR		02/23/2006		1,417,091								281,212			
1582	BELLINGHAM	WA		04/18/2006		1,791,931								81,659			
1586	FRESNO	CA		03/13/2006		1,001,353								41,608			
1591	INDIANA	PA		04/27/2006		800,062								61,125			
1598	GRANADA HILLS	CA		04/19/2006		390,916								62,657			
1603	LAKE FOREST	CA		05/17/2006		1,081,202								181,817			
1616	ARCADIA	CA		05/27/2004		2,537,187								120,219			
1617	FRESNO	CA		06/27/2006		836,832								31,537			
1621	LOCUST GROVE	GA		07/10/2006		963,104								34,941			
1623	FRESNO	CA		09/13/2006		2,003,996								74,392			
1636	HEALDSBURG	CA		10/13/2006		1,662,209								138,543			
1638	CARROLLTON	TX		10/25/2006		295,190								42,250			
1640	BEVERLY HILLS	CA		10/23/2006		4,764,791								201,575			
1648	MEMPHIS	TN		02/08/2007		2,425,290								1,302,100			
1651	CENTERVILLE	UT		01/30/2007		1,542,291								57,725			
1658	MALVERN	PA		04/11/2007		911,759								55,996			
1659	COLTON	CA		04/06/2007		111,146								82,457			
1670	FRESNO	CA		05/02/2007		2,832,605								103,100			
1673	CAMPBELL	CA		07/02/2007		4,425,558								265,038			
1675	TULSA	OK		07/09/2007		1,759,947								61,922			
1678	FORT WORTH	TX		08/10/2007		786,036								46,451			
1682	CENTENNIAL	CO		08/20/2007		1,407,065								47,544			
1683	MANTECA	CA		07/23/2007		984,824								34,314			
1685	PORTLAND	OR		07/20/2007		889,001								30,069			
1687	OCALA	FL		08/15/2007		853,383								48,790			
1688	OLYMPIA	WA		08/31/2007		980,197								34,854			
1690	SALEM	OR		08/29/2007		892,011								30,398			
1691	DANVILLE	CA		08/30/2007		169,253								94,364			
1696	FRESNO	CA		08/15/2007		1,807,612								62,857			
1697	VAN NUYS	CA		09/12/2007		1,179,372								68,489			
1700	VENICE	CA		09/20/2007		673,503								14,793			
1701	VENICE	CA		09/20/2007		2,509,489								55,052			
1702	SANTA MONICA	CA		09/20/2007		1,981,216								43,455			
1703	SANTA MONICA	CA		09/20/2007		1,320,810								28,970			
1704	LYNNWOOD	WA		09/11/2007		1,770,004								102,665			
1706	DANA POINT	CA		12/20/2007		1,216,029								30,596			
1707	CLACKAMAS	OR		09/24/2007		1,695,328								57,647			
1709	SAN JOSE	CA		08/30/2007		902,070								31,599			
1712	MODESTO	CA		10/11/2007		1,851,353								106,444			
1713	BELFAIR	WA		09/21/2007		2,236,428								131,415			
1715	GARDNERVILLE	NV		10/04/2007		2,479,521								87,189			
1716	CENTENNIAL	CO		11/14/2007		1,545,415								34,054			
1717	SACRAMENTO	CA		09/26/2007		755,823								39,474			
1720	THOUSAND OAKS	CA		11/15/2007		1,420,495								32,866			
1723	POMONA	CA		10/31/2007		1,630,942								93,539			
1725	ODESSA	TX		10/09/2007		1,158,866								38,800			
1726	COLLEGE STATION	TX		10/09/2007		1,251,768								41,695			
1729	PORTLAND	OR		10/24/2007		1,452,480								48,805			
1730	CITY OF INDUSTRY	CA		10/15/2007		1,369,576								46,001			
1731	HOUSTON	TX		11/01/2007		196,356								135,431			
1733	BELL	CA		11/27/2007		1,344,019								157,379			
1734	CANTON TOWNSHIP	MI		11/14/2007		838,776								18,485			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1735	SHELBY TOWNSHIP	MI		11/20/2007		697,806								15,378			
1736	PEARSALL	TX		11/14/2007		616,758								13,590			
1738	CLEARWATER	FL		12/14/2007		1,905,652								107,418			
1739	REDWOOD CITY	CA		12/17/2007		4,437,478								144,606			
1741	HOUSTON	TX		12/03/2007		1,244,094								42,026			
1742	ORLANDO	FL		01/28/2008		709,847								39,651			
1743	ORLANDO	FL		02/05/2008		1,858,474								104,125			
1747	PHOENIX	AZ		12/27/2007		1,571,850								58,363			
1748	OMAHA	NE		01/28/2008		1,015,024								34,662			
1749	ST MICHAEL	MN		04/15/2008		1,777,292								97,783			
1752	JACKSONVILLE	FL		01/03/2008		829,144								28,126			
1754	ORLANDO	FL		02/05/2008		895,324								101,101			
1756	LAKE OSWEGO	OR		03/28/2008		1,731,354								96,231			
1757	OLYMPIA	WA		04/22/2008		3,912,226								83,103			
1760	MOUNTLAKE TERRACE	WA		05/01/2008		1,594,245								86,868			
1762	BOCA RATON	FL		04/07/2008		2,361,754								75,271			
1764	DEVENS	MA		03/14/2008		526,174								29,358			
1765	AUSTIN	TX		04/01/2008		3,078,003								104,186			
1766	LOWELL	AR		04/10/2008		1,459,692								48,664			
1768	BURNSVILLE	MN		04/11/2008		2,212,851								257,150			
1769	DILWORTH	MN		04/11/2008		1,652,276								191,997			
1770	SHAKOPEE	MN		04/25/2008		3,025,352								333,832			
1771	SPOKANE VALLEY	WA		04/25/2008		1,883,427								104,646			
1772	KENT	WA		04/23/2008		1,352,549								42,837			
1774	OKLAHOMA CITY	OK		04/23/2008		578,793								120,663			
1775	HILLSBORO	OR		05/13/2008		2,299,090								84,727			
1776	SAN JOSE	CA		05/16/2008		3,544,294								89,654			
1779	MORGAN HILL	CA		05/23/2008		457,829								12,039			
1784	PHOENIX	AZ		05/19/2008		2,283,074								72,467			
1785	TUCSON	AZ		05/15/2008		1,227,319								65,176			
1787	SPRINGFIELD	OH		06/16/2008		643,176								19,152			
1789	MORGAN HILL	CA		06/30/2008		846,960								26,921			
1790	CENTREVILLE	IL		06/30/2008		3,450,393								183,789			
1791	TURLOCK	CA		06/25/2008		2,638,475								74,166			
1797	GRAHAM	WA		06/24/2008		3,326,443								65,846			
1799	JACKSONVILLE	FL		08/01/2008		1,019,771								105,298			
1803	SALT LAKE CITY	UT		08/27/2008		860,893								25,313			
1806	GILROY	CA		09/19/2008		2,103,781								68,947			
1807	PHOENIX	AZ		09/11/2008		2,871,374								89,018			
1809	RANCHO CUCAMONGA	CA		10/02/2008		2,983,433								59,330			
1814	SPARKS	NV		08/27/2008		1,069,470								108,961			
1815	AUSTIN	TX		09/19/2008		4,995,114								153,334			
1816	PORTLAND	OR		10/24/2008		784,879								39,461			
1820	KIRKLAND	WA		09/29/2008		1,166,189								299,332			
1821	SAN JOSE	CA		11/10/2008		3,547,372								263,760			
1824	COLLEGE PARK	GA		10/24/2008		1,734,574								86,013			
1825	VANCOUVER	WA		12/02/2008		1,945,704								63,264			
1827	DANBURY	CT		10/14/2008		3,046,052								59,710			
1828	COLORADO SPRINGS	CO		11/19/2008		1,993,913								38,007			
1831	MARION	IN		11/14/2008		1,813,035								53,232			
1833	ROYAL OAK	MI		11/21/2008		1,147,111								36,540			
1835	CANOGA PARK	CA		11/25/2008		2,380,987								68,831			
1838	LOS ANGELES	CA		01/30/2009		3,287,558								77,737			
1842	NOVI	MI		01/22/2009		1,737,634								86,404			
1844	GRAND PRAIRIE	TX		01/23/2009		1,009,567								46,658			
1846	LOS ANGELES	CA		02/26/2009		2,139,458								50,252			
1847	MARINA DEL RAY	CA		02/26/2009		1,559,447								36,627			
1848	SANTA MONICA	CA		01/29/2009		1,866,814								44,150			
1849	SANTA MONICA	CA		01/29/2009		1,111,161								26,287			
1850	SANTA CLARA	CA		02/03/2009		3,044,781								105,012			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1853	BURLINGAME	CA		02/03/2009		3,324,400								316,156			
1859	FIFE	WA		04/17/2009		2,466,252								59,632			
1871	HOUSTON	TX		05/27/2009		2,769,734								77,718			
1872	KAHULUI	HI		05/15/2009		1,649,694								71,517			
1883	PASADENA	TX		07/08/2009		3,117,911								56,327			
1895	KENT	WA		09/01/2009		1,092,644								234,042			
1898	SIOUX FALLS	SD		09/11/2009		1,662,943								154,883			
1902	VIENNA	VA		09/21/2009		5,574,271								133,386			
1904	ATLANTA	GA		08/31/2009		3,839,548								132,135			
1905	HOUSTON	TX		08/31/2009		4,140,551								650,488			
1921	WARREN	MI		11/04/2009		209,352								67,495			
1922	BUFFALO	NY		12/08/2009		2,577,565								567,148			
1923	TONOWANDA	NY		12/11/2009		3,670,025								807,498			
1925	MARIETTA	GA		12/28/2009		2,308,026								57,578			
1928	COEUR D'ALENE	ID		12/03/2009		2,669,382								70,222			
1931	BALTIMORE	MD		12/28/2009		5,006,559								212,449			
1933	LOS ANGELES	CA		12/16/2009		1,656,958								41,567			
1934	DANA POINT	CA		11/20/2009		3,605,934								224,251			
1938	SNOHOMISH	WA		12/22/2009		1,069,387								27,830			
1939	SAN DIEGO	CA		12/17/2009		4,347,231								74,574			
1949	NEWNAN	GA		01/19/2010		828,553								36,551			
1950	RENO	NV		12/30/2009		2,227,295								58,069			
1951	RENO	NV		12/30/2009		3,118,213								81,297			
1952	SAN JOSE	CA		01/20/2010		1,694,674								44,111			
1955	MONTEREY PARK	CA		02/08/2010		8,779,582								214,913			
1956	SEATTLE	WA		02/11/2010		3,366,065								705,217			
1957	RIO RANCHO	NM		01/29/2010		1,774,144								47,991			
1961	PITTSBURG	CA		01/29/2010		1,869,159								114,578			
1962	KENT	WA		02/25/2010		1,347,740								33,559			
1964	FEDERAL WAY	WA		05/03/2010		3,024,271								76,100			
1965	RENO	NV		02/26/2010		1,865,696								46,205			
1966	RENO	NV		02/26/2010		786,729								19,486			
1968	TAYLOR	MI		04/13/2010		2,054,370								82,742			
1969	LAS VEGAS	NV		04/12/2010		1,126,879								28,894			
1972	AUBURN	WA		03/23/2010		2,064,251								52,190			
1976	PEORIA	AZ		03/31/2010		379,571								111,205			
1978	RENTON	WA		03/12/2010		4,301,611								109,996			
1979	SAN DIEGO	CA		04/05/2010		2,368,959								185,370			
1980	THOUSAND OAKS	CA		04/26/2010		3,828,763								96,557			
1981	WINTER HAVEN	FL		03/31/2010		2,280,699								101,354			
1982	SAN DIEGO	CA		04/07/2010		1,505,868								44,078			
1983	SAN DIEGO	CA		04/07/2010		3,522,532								89,834			
1984	VERO BEACH	FL		04/07/2010		1,818,978								107,809			
1985	STUDIO CITY	CA		04/19/2010		930,637								38,179			
1987	SUNNYVALE	CA		05/04/2010		5,592,299								138,123			
1988	ADDISON	IL		06/25/2010		1,072,811								35,496			
1989	FLORISSANT	MO		06/25/2010		1,412,506								46,736			
1991	BURBANK	CA		04/29/2010		2,057,052								53,838			
1992	LEWIS CENTER	OH		05/05/2010		1,939,442								81,269			
1993	UPLAND	CA		06/01/2010		2,322,886								96,567			
1997	CARROLTON	TX		05/18/2010		5,415,112								223,358			
1998	KANSAS CITY	MO		04/30/2010		1,794,918								45,776			
1999	CARLSBAD	CA		04/26/2010		4,141,604								103,024			
2002	RICHMOND	VA		05/19/2010		3,372,937								141,339			
2003	VIRGINIA BEACH	VA		05/19/2010		2,529,662								106,013			
2004	LOS ANGELES	CA		06/30/2010		3,880,749								96,246			
2006	LAS VEGAS	NV		05/05/2010		4,900,326								124,088			
2007	RIVERSIDE	CA		07/29/2010		2,340,103								95,182			
2008	MANHATTAN BEACH	CA		06/16/2010		3,423,970								134,379			
2010	PEARLAND	TX		07/30/2010		1,875,164								75,656			

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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					
2014	TORRANCE	CA		07/26/2010		679,706								51,142			
2015	SAN DIEGO	CA		06/21/2010		921,883								39,326			
2016	SAN JOSE	CA		05/24/2010		1,389,109								306,940			
2017	LOS ANGELES	CA		05/26/2010		899,730								22,671			
2021	DRIGGS	ID		06/22/2010		902,838								22,325			
2022	CLOVIS	CA		06/29/2010		2,429,425								61,718			
2024	LANCASTER	CA		07/01/2010		1,078,744								208,599			
2025	SOUTH JORDAN	UT		07/01/2010		1,626,147								68,044			
2027	LITTLETON	CO		06/01/2010		1,077,979								27,496			
2030	DENVER	CO		07/28/2010		3,412,729								137,023			
2031	SUNRISE	FL		07/01/2010		1,501,384								114,299			
2033	REDWOOD CITY	CA		06/01/2010		2,280,599								94,823			
2038	MYRTLE BEACH	SC		09/14/2010		3,619,129								72,181			
2039	MYRTLE BEACH	SC		09/14/2010		7,009,294								139,771			
2040	MYRTLE BEACH	SC		09/14/2010		7,421,566								148,003			
2041	MERIDIAN	ID		08/12/2010		1,128,476								92,355			
2043	FEDERAL WAY	WA		07/22/2010		3,870,792								98,768			
2045	DAYTONA BEACH	FL		07/13/2010		3,603,314								91,421			
2046	GENEVA	IL		07/30/2010		4,737,192								153,911			
2047	SANTA MARIA	CA		08/17/2010		904,661								22,354			
2050	LOS ANGELES	CA		06/30/2010		2,427,652								62,027			
2051	SAN JOSE	CA		10/21/2010		1,578,865								27,576			
2053	TAMPA	FL		08/02/2010		3,610,048								149,598			
2054	WESTLAKE VILLAGE	CA		09/13/2010		1,827,159								71,992			
2055	SALT LAKE CITY	UT		10/27/2010		2,133,685								86,759			
2056	DEER PARK	IL		07/21/2010		1,084,060								26,880			
2057	MYRTLE BEACH	SC		09/24/2010		1,664,544								125,611			
2058	LITTLE RIVER	SC		09/30/2010		1,286,225								97,066			
2060	HOUSTON	TX		09/01/2010		2,524,348								64,155			
2065	SAN ANTONIO	TX		09/08/2010		4,203,279								166,569			
2066	SAN ANTONIO	TX		09/08/2010		958,543								174,461			
2067	ROCKWALL	TX		09/27/2010		1,305,062								22,245			
2069	ALLEN	TX		09/01/2010		1,089,513								95,404			
2070	GREENVILLE	SC		07/30/2010		3,167,220								133,516			
2071	MAGNOLIA	TX		09/15/2010		1,511,981								50,358			
2072	DULUTH	GA		10/04/2010		1,273,209								53,088			
2075	EAST ELMHURST	NY		12/08/2010		4,983,461								126,162			
2076	EAST LANSING	MI		11/03/2010		3,571,649								150,222			
2078	SEATTLE	WA		10/15/2010		3,091,990								375,074			
2080	SAN FRANCISCO	CA		11/23/2010		1,393,999								25,183			
2081	SUMMERFIELD	FL		11/17/2010		2,180,743								53,377			
2083	SANTA ROSA	CA		10/06/2010		2,206,711								56,713			
2084	ELK GROVE	CA		10/06/2010		6,282,914								166,044			
2086	SANTA MONICA	CA		09/27/2010		2,019,200								53,733			
2088	ALBANY	OR		07/26/2010		1,941,957								167,279			
2092	SAN JOSE	CA		09/23/2010		3,706,320								99,442			
2095	HURST	TX		09/20/2010		1,000,268								42,059			
2097	WINSTON-SALEM	NC		10/20/2010		2,342,959								60,877			
2098	STOCKTON	CA		10/19/2010		1,636,304								122,121			
2099	FORT MEYERS	FL		09/17/2010		568,462								42,705			
2100	CINCINATTI	OH		12/01/2010		6,847,084								514,031			
2101	FRANKLIN PARK	IL		09/30/2010		2,676,176								74,512			
2102	CHICAGO	IL		09/30/2010		2,230,171								62,088			
2103	SAN MATEO	CA		09/02/2010		5,042,047								129,342			
2104	CARROLLTON	TX		09/30/2010		1,362,048								57,820			
2105	TEMPE	AZ		10/07/2010		2,121,941								89,327			
2111	SAN DIEGO	CA		11/16/2010		1,793,386								48,961			
2113	SAN FRANCISCO	CA		12/17/2010		2,087,319								38,889			
2118	HOUSTON	TX		11/01/2010		7,270,570								308,502			
2119	HOUSTON	TX		11/01/2010		1,569,784								66,608			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2120	LOS ANGELES	CA		12/29/2010		3,429,465								103,028			
2123	FAYETTEVILLE	NC		01/21/2011		1,196,267								49,936			
2128	LAS VEGAS	NV		10/28/2010		1,033,392								188,636			
2129	INDIANAPOLIS	IN		12/30/2010		979,978								74,998			
2130	INDIANAPOLIS	IN		12/30/2010		1,082,103								82,824			
2131	INDIANAPOLIS	IN		12/30/2010		681,063								52,123			
2132	NORTH CANTON	OH		11/05/2010		2,477,512								76,255			
2134	SAN JOSE	CA		12/13/2010		2,255,448								167,933			
2136	BEDMINISTER	NJ		12/09/2010		1,703,495								71,661			
2139	VERNON	CA		12/16/2010		1,205,901								33,372			
2140	DALLAS	TX		12/03/2010		3,265,972								58,538			
2141	MT JULIET	TN		12/13/2010		1,287,264								23,463			
2142	CYPRESS	CA		11/29/2010		1,971,258								54,127			
2144	BEDFORD	TX		12/10/2010		2,745,629								158,639			
2145	SPOKANE VALLEY	WA		11/18/2010		1,609,011								69,069			
2146	DOWNERS GROVE	IL		12/14/2010		2,940,829								219,516			
2147	LAKEWOOD	WA		12/10/2010		4,504,759								143,625			
2152	WEST SAINT PAUL	MN		12/27/2010		2,042,022								109,315			
2153	TAMPA	FL		01/31/2011		3,056,980								83,318			
2155	BINGHAM FARMS	MI		02/14/2011		2,407,066								97,725			
2156	DENVER	CO		12/29/2010		6,328,252								474,733			
2160	RENO	NV		12/22/2010		1,653,575								71,102			
2161	TEMPE	AZ		12/30/2010		2,294,128								97,682			
2162	SANTA MONICA	CA		01/21/2011		7,235,641								187,845			
2163	SACRAMENTO	CA		10/29/2010		1,536,189								39,019			
2164	NEWPORT BEACH	CA		01/27/2011		2,086,004								62,283			
2165	SAN CLEMENTE	CA		01/27/2011		1,733,547								52,715			
2167	SOUTH SAN FRANCISCO	CA		02/14/2011		2,526,269								67,852			
2168	LOS ANGELES	CA		03/22/2011		635,845								16,291			
2170	LOS ANGELES	CA		03/22/2011		1,430,375								46,715			
2171	TRENTON	TN		12/07/2010		632,175								75,462			
2174	GOLDEN	CO		01/03/2011		2,786,471								76,113			
2177	LA JOLLA	CA		01/31/2011		2,156,765								58,080			
2178	LOS ANGELES	CA		03/01/2011		1,541,159								39,761			
2179	ALISO VIEJO	CA		12/23/2010		3,699,199								97,056			
2180	SPRING	TX		01/26/2011		2,578,808								111,364			
2181	SALEM	OR		01/25/2011		1,080,458								29,115			
2182	SAN DIEGO	CA		12/16/2010		1,361,699								57,513			
2183	SALEM	OR		02/22/2011		2,306,508								171,152			
2184	VENTURA	CA		12/29/2010		1,487,988								26,925			
2192	DALLAS	TX		05/25/2012		8,802,419								213,455			
2193	HOUSTON	TX		05/25/2012		1,992,620								48,332			
2194	HOUSTON	TX		05/25/2012		3,593,509								87,145			
2195	HOUSTON	TX		05/25/2012		4,062,646								98,524			
2196	SAN MATEO	CA		01/20/2011		8,215,758								1,113,814			
2197	DRAPER	UT		01/26/2011		2,140,844								58,137			
2200	SHOREWOOD	IL		01/26/2011		1,210,596								21,780			
2201	GENEVA	IL		05/31/2011		4,795,888								186,164			
2203	FARMINGTON HILLS	MI		03/17/2011		3,164,093								109,621			
2204	NEW YORK	NY		12/30/2010		4,696,785								131,788			
2205	BROOKFIELD	WI		12/30/2010		2,813,332								70,250			
2206	VENTURA	CA		02/17/2011		1,002,701								73,740			
2207	PADUCAH	KY		02/08/2011		3,860,092								105,716			
2213	CLEARWATER	FL		05/25/2011		2,595,356								285,931			
2214	SAN JUAN CAPISTRANO	CA		03/14/2011		886,581								15,953			
2215	FULLERTON	CA		01/31/2011		4,130,167								149,600			
2217	MOUNT VERNON	WA		02/01/2011		5,496,708								413,156			
2218	CULVER CITY	CA		02/10/2011		1,738,173								293,584			
2220	AUSTIN	TX		03/01/2011		2,201,002								62,892			
2221	HAZELHURST	MS		04/06/2011		2,179,332								82,445			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2224	ELIZABETH	NJ		02/22/2011		938,280								66,312			
2225	ATLANTA	GA		03/17/2011		1,468,470								59,004			
2227	CULVER CITY	CA		03/21/2011		2,538,302								66,178			
2228	NORTH OAKS	MN		02/28/2011		3,148,377								118,927			
2229	SAN DIEGO	CA		03/10/2011		2,266,293								59,099			
2230	PORTLAND	OR		02/18/2011		1,385,328								35,109			
2232	SEATTLE	WA		03/18/2011		3,807,907								99,179			
2233	SANTA CLARA	CA		04/05/2011		1,408,163								60,866			
2234	PALMDALE	CA		03/22/2011		1,087,246								78,874			
2235	SANTA CLARITA	CA		04/28/2011		4,594,158								182,858			
2236	SAN JOSE	CA		02/28/2011		1,528,337								48,659			
2237	ST JOHN	IN		03/25/2011		1,001,110								25,213			
2240	TULSA	OK		03/24/2011		1,213,327								135,818			
2243	MOUNTLAKE TERRACE	WA		03/25/2011		1,718,691								45,649			
2244	WOODBURY	MN		03/14/2011		2,164,432								54,871			
2247	SALINAS	CA		05/10/2011		2,186,106								55,888			
2248	NEWPORT BEACH	CA		04/07/2011		3,262,003								86,417			
2249	TORRANCE	CA		07/05/2011		1,691,276								29,241			
2250	HOUSTON	TX		03/29/2011		5,225,393								143,528			
2251	ANAHEIM	CA		04/19/2011		4,682,647								81,558			
2253	CRESTWOOD	IL		06/13/2011		3,477,331								138,922			
2257	FOLSOM	CA		03/30/2011		2,092,991								52,764			
2260	LAS VEGAS	NV		04/14/2011		1,789,997								288,436			
2261	VISTA	CA		04/25/2011		2,548,897								64,813			
2262	DALY CITY	CA		04/28/2011		3,983,121								106,382			
2263	RIALTO	CA		04/27/2011		2,287,660								55,421			
2266	BENICIA	CA		05/11/2011		1,265,037								32,138			
2269	SAN ANTONIO	TX		03/31/2011		1,055,326								26,666			
2274	POWAY	CA		04/18/2011		2,700,907								104,365			
2276	NORCROSS	GA		07/21/2011		2,244,901								55,585			
2281	SPENCER	IN		04/29/2011		2,232,532								56,258			
2283	AUSTIN	TX		04/21/2011		6,804,936								178,193			
2284	ELMHURST	IL		06/13/2011		2,693,290								68,257			
2285	SOUTHLAKE	TX		06/13/2011		1,465,356								102,179			
2288	SAN LUIS OBISPO	CA		07/29/2011		4,176,068								108,549			
2289	BROOKFIELD	WI		05/13/2011		1,731,089								122,345			
2290	SALT LAKE CITY	UT		05/31/2011		6,660,680								270,828			
2291	CHICAGO	IL		07/05/2011		2,761,264								49,307			
2292	STANTON	CA		05/04/2011		3,750,033								65,147			
2293	SIERRA VISTA	AZ		05/27/2011		5,104,244								129,707			
2294	CITRUS HEIGHTS	CA		05/31/2011		3,871,301								98,950			
2295	CARRBORO	NC		05/25/2011		1,562,088								62,357			
2300	PLEASANT VALLEY	MO		08/01/2011		1,437,771								38,006			
2302	CRANBERRY	PA		06/10/2011		1,094,746								27,940			
2303	MCDONOUGH	GA		06/30/2011		2,078,495								93,364			
2306	CANOGA PARK	CA		07/28/2011		3,197,956								81,377			
2310	SOUTHAMPTON	PA		06/17/2011		2,520,699								100,784			
2311	SPRING	TX		06/30/2011		1,243,309								49,632			
2312	MELROSE PARK	IL		04/15/2011		5,685,441								251,994			
2314	BURNSVILLE	MN		12/22/2011		1,385,423								33,751			
2315	EDMONDS	WA		06/10/2011		988,481								69,290			
2317	SAN JOSE	CA		08/01/2011		1,219,772								48,596			
2318	SOLON	OH		05/04/2011		3,111,762								127,057			
2319	SPRINGFIELD	GA		06/09/2011		3,745,649								121,376			
2320	HOUSTON	TX		06/24/2011		3,216,100								128,578			
2321	CHARLOTTE	NC		03/09/2012		8,340,519								205,102			
2322	RICHARDSON	TX		08/01/2011		1,972,154								52,732			
2325	OAKLAND	CA		07/06/2011		2,959,795								77,667			
2327	IRVING	TX		06/14/2011		3,095,001								80,600			
2328	HOUSTON	TX		06/01/2011		1,387,876								55,554			

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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					
2329	COLORADO SPRINGS	CO		06/17/2011		4,313,723								75,704			
2332	THE WOODLANDS	TX		06/23/2011		811,114								504,251			
2333	AUSTIN	TX		05/18/2011		2,095,059								53,549			
2334	PORTLAND	OR		08/25/2011		2,846,261								111,068			
2335	BAKERSFIELD	CA		10/17/2011		3,166,605								80,105			
2336	EGG HARBOR	NJ		08/05/2011		1,467,521								36,411			
2338	WEST JORDAN	UT		07/01/2011		5,246,321								133,737			
2339	ALGONQUIN	IL		06/02/2011		1,843,396								74,693			
2340	HIALEAH	FL		07/27/2011		2,617,130								103,479			
2341	MONROVIA	CA		06/30/2011		1,186,222								30,218			
2342	HANFORD	CA		08/16/2011		544,721								82,805			
2343	LAKE WYLIE	SC		06/30/2011		3,517,186								88,602			
2344	SAN JUAN CAPISTRANO	CA		06/30/2011		2,181,489								54,671			
2345	ROHNERT PARK	CA		06/30/2011		2,080,103								51,981			
2346	GARDENA	CA		06/23/2011		4,410,440								76,694			
2347	MOREHEAD CITY	NC		06/21/2011		1,185,200								30,433			
2348	ELIZABETHTOWN	PA		07/01/2011		1,188,189								29,798			
2351	SAND CITY	CA		08/09/2011		3,110,250								79,201			
2353	CLEBURNE	TX		09/23/2011		1,233,646								46,849			
2354	MESQUITE	TX		09/23/2011		1,365,856								51,859			
2355	MIDLAND	TX		09/23/2011		1,189,613								45,169			
2356	MAPLE GROVE	MN		07/01/2011		2,161,865								89,025			
2357	LYNWOOD	CA		06/21/2011		2,131,399								84,789			
2360	AUSTIN	TX		07/11/2011		872,496								61,030			
2362	ROSEVILLE	CA		09/01/2011		1,086,147								165,789			
2364	THOUSAND OAKS	CA		08/09/2011		1,742,103								43,365			
2365	ARVADA	CO		06/30/2011		2,290,070								60,568			
2366	HILLSBORO	OR		06/30/2011		7,858,986								561,796			
2369	MARRERO	LA		10/07/2011		2,554,183								98,421			
2370	MANDEVILLE	LA		10/07/2011		2,062,585								81,285			
2371	SAN ANTONIO	TX		07/01/2011		1,056,533								43,151			
2373	GREEN BAY	WI		04/05/2012		2,791,274								257,687			
2374	GREEN BAY	WI		04/05/2012		3,766,922								361,036			
2375	BRENHAM	TX		08/05/2011		2,065,286								144,937			
2377	BROADVIEW HEIGHTS	OH		07/15/2011		1,441,137								56,570			
2378	GARDEN GROVE	CA		09/28/2011		10,952,695								288,952			
2379	CHICAGO	IL		08/25/2011		851,461								33,817			
2381	KALAMAZOO	MI		08/01/2011		1,206,886								33,052			
2382	SACRAMENTO	CA		08/30/2011		2,960,371								65,261			
2383	FRESNO	CA		08/31/2011		1,626,203								66,232			
2384	COLORADO SPRINGS	CO		08/05/2011		1,655,313								45,058			
2385	SAN BERNARDINO	CA		08/09/2011		3,178,745								128,347			
2388	STONE MOUNTAIN	GA		08/19/2011		1,735,501								71,585			
2390	HAWTHORNE	CA		07/26/2011		2,249,095								65,600			
2392	FOX LAKE	IL		09/30/2011		1,146,472								28,849			
2393	SACRAMENTO	CA		08/01/2011		2,494,376								67,869			
2394	PARAMOUNT	CA		08/02/2011		5,398,873								109,393			
2395	MADISON	WI		08/19/2011		5,798,740								191,684			
2396	BROOKLYN	NY		08/04/2011		3,799,166								96,049			
2398	CANOGA PARK	CA		12/15/2011		1,377,731								35,610			
2401	TWIN FALLS	ID		11/09/2011		6,331,902								162,894			
2402	OAKLAND	CA		09/27/2011		5,525,285								226,997			
2404	DENVER	CO		09/20/2011		1,092,478								29,518			
2406	LARAMIE	WY		11/09/2011		5,777,187								149,693			
2407	PALATINE	IL		09/02/2011		519,366								41,923			
2408	LAKELAND	FL		11/08/2011		2,038,731								87,784			
2410	RENO	NV		12/30/2011		2,500,712								101,294			
2411	HAPEVILLE	GA		09/28/2011		1,228,348								47,956			
2412	RANCHO CUCAMONGA	CA		09/23/2011		1,897,065								130,906			
2413	ROWLAND HEIGHTS	CA		09/26/2011		5,481,772								225,212			

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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					
2417	PHOENIX	AZ		08/22/2011		1,917,306								77,089			
2418	COLORADO SPRINGS	CO		10/04/2011		1,556,608								40,337			
2419	RIVERSIDE	CA		10/12/2011		3,303,809								74,676			
2421	ANAHEIM	CA		09/27/2011		9,784,300								253,586			
2422	FORT LAUDERDALE	FL		11/01/2011		4,364,528								177,973			
2423	RANCHO SANTA MARGARI	CA		09/19/2011		4,606,465								81,257			
2425	SEATTLE	WA		09/27/2011		5,917,713								1,114,224			
2426	SEATTLE	WA		09/27/2011		5,007,287								948,244			
2427	HOUSTON	TX		09/15/2011		4,353,036								121,791			
2428	ALVIN	TX		10/14/2011		6,328,557								258,063			
2429	POTTSTOWN	PA		09/30/2011		1,640,976								68,286			
2430	ENID	OK		09/30/2011		1,554,160								64,671			
2432	CLEVELAND	OH		09/30/2011		4,619,071								192,205			
2433	AUSTELL	GA		09/30/2011		2,878,250								119,763			
2434	SOLON	OH		09/30/2011		1,779,905								74,064			
2435	ST PETERSBURG	FL		09/30/2011		1,415,231								58,893			
2436	WILLOW GROVE	PA		09/30/2011		1,992,622								82,917			
2437	ZANESVILLE	OH		09/30/2011		1,315,387								54,737			
2438	FAYETTEVILLE	NC		10/11/2011		5,201,147								362,545			
2443	TYLER	TX		11/28/2011		5,500,812								142,860			
2444	PEARLAND	TX		12/29/2011		1,383,786								92,490			
2447	SARASOTA	FL		09/07/2011		1,575,411								41,323			
2448	EMERYVILLE	CA		09/29/2011		2,738,204								107,796			
2449	BARRINGTON	IL		12/30/2011		2,637,643								105,443			
2451	EDEN PRAIRIE	MN		08/05/2011		2,355,101								61,744			
2453	LINTHICUM	MD		09/29/2011		1,464,851								37,520			
2454	CHICAGO	IL		10/20/2011		1,841,197								73,048			
2455	NORTH LAS VEGAS	NV		10/27/2011		6,249,405								210,693			
2457	ROHNERT PARK	CA		09/22/2011		1,043,364								43,059			
2460	DUNEDIN	FL		10/25/2011		1,744,593								71,443			
2461	WALNUT CREEK	CA		12/08/2011		5,051,220								130,673			
2462	THOUSAND OAKS	CA		12/15/2011		1,092,884								28,278			
2466	HOFFMAN ESTATES	IL		10/27/2011		1,381,122								34,904			
2468	DOWNERS GROVE	IL		11/03/2011		2,068,396								52,260			
2473	LISLE	IL		09/02/2011		596,362								48,120			
2474	CHICAGO	IL		09/02/2011		730,976								58,998			
2477	LA CROSSE	WI		12/08/2011		6,911,790								172,471			
2478	COSTA MESA	CA		11/17/2011		1,860,703								50,796			
2479	SANTA MONICA	CA		11/28/2011		2,463,991								96,714			
2480	HOUSTON	TX		12/21/2011		1,868,099								125,901			
2481	AZUSA	CA		10/03/2011		3,507,573								94,200			
2482	DAYTON	OH		01/06/2012		1,499,437								101,445			
2484	GASTONIA	NC		11/07/2011		3,002,766								56,014			
2490	PALATINE	IL		10/26/2012		4,401,918								176,917			
2492	CARRBORO	NC		12/28/2011		1,786,854								120,414			
2498	COLORADO SPRINGS	CO		12/09/2011		1,995,052								135,192			
2499	ST LOUIS	MO		10/31/2011		2,008,312								53,598			
2500	AUSTIN	TX		11/17/2011		4,436,314								117,852			
2501	HELOTES	TX		12/12/2011		4,323,986								109,869			
2504	INDIAN WELLS	CA		11/28/2011		3,563,844								95,581			
2505	BROWNSTOWN	MI		10/28/2011		2,813,445								122,751			
2509	EAGAN	MN		10/31/2011		953,340								139,861			
2511	ROGERS	MN		05/18/2012		2,229,151								142,444			
2512	ANNANDALE	VA		03/12/2012		7,378,312								191,817			
2513	DALLAS	TX		10/05/2011		3,713,885								100,288			
2514	PORTLAND	OR		10/25/2011		2,421,990								65,412			
2515	CHICAGO	IL		12/12/2011		1,007,824								26,714			
2518	MADISON	TN		01/31/2012		1,263,602								128,309			
2519	HICKSVILLE	NY		01/05/2012		1,128,814								20,450			
2520	PORTLAND	OR		01/31/2012		1,697,481								44,976			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3002	CLINTON TOWNSHIP	MI		02/29/2012		1,858,620								159,454			
3006	RALEIGH	NC		11/22/2011		1,751,133								70,988			
3009	LAWRENCE	KS		12/15/2011		1,830,180								90,979			
3012	BROOKLYN	NY		12/23/2011		1,488,397								61,127			
3016	LYNNWOOD	WA		01/11/2012		7,790,272								208,814			
3020	CAMPBELL	CA		12/29/2011		1,214,653								82,774			
3023	NAMPA	ID		01/30/2012		2,644,157								105,377			
3026	TEMPLETON	CA		02/17/2012		1,581,589								156,695			
3028	FERNLEY	NV		01/17/2012		2,322,115								81,330			
3031	INDIANAPOLIS	IN		12/27/2011		1,513,234								60,238			
3032	WEST VALLEY CITY	UT		12/29/2011		2,064,085								73,540			
3036	SEATTLE	WA		01/10/2012		8,533,470								226,038			
3037	MONTEREY PARK	CA		04/19/2012		2,389,046								68,235			
3040	APPLE VALLEY	CA		11/16/2011		1,671,728								67,925			
3041	APPLE VALLEY	CA		11/16/2011		1,592,980								64,720			
3043	HAUPPAUGE	NY		01/24/2012		1,627,107								110,121			
3045	PORTLAND	OR		12/14/2011		6,292,362								434,755			
3047	LITTLETON	CO		12/09/2011		1,636,832								66,874			
3048	BELLEVUE	WA		01/17/2012		1,952,499								132,144			
3050	CHANDLER	AZ		01/03/2012		1,895,371								49,344			
3052	WASHINGTON	DC		12/14/2011		787,047								134,648			
3053	ARROYO GRANDE	CA		12/27/2011		831,443								120,302			
3063	HOUSTON	TX		01/18/2012		1,852,242								73,281			
3066	TWINSBURG	OH		02/22/2012		5,276,012								216,830			
3068	WOODINVILLE	WA		12/21/2011		3,861,740								98,729			
3072	KANSAS CITY	MO		03/14/2012		1,015,701								68,539			
3080	PORTLAND	OR		02/29/2012		5,315,827								207,670			
3082	COLUMBIA	SC		03/05/2012		4,738,591								318,730			
3083	MARTINSVILLE	VA		04/17/2012		7,437,426								189,718			
3089	WOODSIDE	NY		03/23/2012		2,878,125								114,386			
3092	WESTMINSTER	CO		02/13/2012		5,591,202								152,388			
3095	DAVENPORT	FL		05/30/2012		2,317,297								90,713			
3096	PORT ARTHUR	TX		01/31/2012		3,416,950								231,230			
3100	PORTLAND	OR		01/20/2012		3,140,653								61,123			
3111	BRYAN	TX		02/17/2012		1,328,420								52,047			
3114	LAYTON	UT		03/05/2012		3,033,048								79,942			
3121	COLUMBUS	OH		02/29/2012		3,297,215								132,026			
3122	SEATTLE	WA		05/03/2012		1,296,003								32,839			
3125	DOVER	NJ		03/23/2012		3,224,082								84,770			
3126	DOVER	NJ		03/23/2012		1,565,951								41,184			
3127	ALTADENA	CA		07/31/2012		3,036,765								115,579			
3130	SARASOTA	FL		04/27/2012		2,381,273								86,263			
3132	LAS VEGAS	NV		01/13/2012		3,338,843								62,066			
3136	LONG ISLAND CITY	NY		06/22/2012		1,672,247								42,071			
3138	ST LOUIS	MO		03/20/2012		1,768,635								117,327			
3140	RENO	NV		02/23/2012		1,636,543								109,607			
3142	SACRAMENTO	CA		02/21/2012		1,291,356								32,956			
3145	SEATTLE	WA		03/14/2012		2,126,711								84,173			
3155	SAN ANTONIO	TX		10/05/2012		2,561,938								67,272			
3156	ORLANDO	FL		03/30/2012		4,601,925								122,072			
3157	ORLANDO	FL		05/18/2012		1,345,365								49,347			
3161	WINCHESTER	VA		04/10/2012		1,782,464								68,754			
3167	LANCASTER	TX		03/01/2012		1,980,974								51,154			
3169	PHOENIX	AZ		03/15/2012		1,009,992								191,094			
3171	CHARLOTTESVILLE	VA		06/12/2012		3,220,900								124,565			
3174	KIRKLAND	WA		01/18/2013		1,448,540								39,006			
3176	OVERLAND PARK	KS		07/13/2012		1,680,385								107,249			
3178	SAN ANTONIO	TX		03/28/2012		3,961,023								104,125			
3188	COLLEGE STATION	TX		04/20/2012		4,517,547								305,322			
3189	BEAUMONT	TX		03/13/2012		1,786,933								49,585			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3191	SCOTTSDALE	AZ		03/15/2012		737,912								139,484			
3192	YUKON	OK		05/31/2012		1,491,531								98,460			
3199	CLEARWATER	FL		04/27/2012		1,058,706								28,502			
3200	LOS ANGELES	CA		06/07/2012		1,855,201								47,530			
3202	HAZEL CREST	IL		10/23/2012		1,823,648								116,108			
3205	SAN DIEGO	CA		05/03/2012		5,500,438								154,311			
3214	FAYETTEVILLE	NC		04/24/2012		1,471,071								87,308			
3223	PANAMA CITY BEACH	FL		05/18/2012		4,098,825								160,745			
3233	GREENWOOD	IN		07/05/2012		2,958,100								114,585			
3237	GREENVILLE	NC		04/26/2012		1,506,686								60,484			
3240	SANTA ANA	CA		07/18/2012		1,700,230								66,774			
3242	FLINT	MI		06/26/2012		3,860,585								145,320			
3245	BURIEN	WA		07/31/2012		2,015,073								61,813			
3246	TEMPE	AZ		05/22/2012		1,782,532								69,780			
3252	VALDOSTA	GA		05/23/2012		2,004,622								78,685			
3254	HALF MOON BAY	CA		05/30/2012		3,737,422								124,748			
3255	MIRA LOMA	CA		06/13/2012		3,221,597								74,410			
3259	BUFFALO GROVE	IL		06/04/2012		1,199,158								48,926			
3264	LAS VEGAS	NV		07/31/2012		1,933,766								54,775			
3265	LAS VEGAS	NV		07/31/2012		2,900,648								82,163			
3273	CHESAPEAKE	VA		06/28/2012		5,726,575								220,811			
3275	CARPENTERSVILLE	IL		06/11/2012		1,209,443								47,621			
3276	SAN MARCOS	CA		06/04/2012		2,525,933								100,123			
3279	LITTLETON	CO		04/18/2012		1,015,506								26,527			
3285	HOUSTON	TX		05/23/2012		4,710,799								176,088			
3297	LAS VEGAS	NV		06/22/2012		2,741,860								68,601			
3300	NEW CASTLE	DE		08/28/2012		2,421,044								95,240			
3301	NEW CASTLE	DE		08/28/2012		1,076,006								42,334			
3302	NEW CASTLE	DE		08/28/2012		1,883,020								74,080			
3307	ARCADIA	CA		07/24/2012		7,173,449								191,900			
3309	ELKO	NV		06/27/2012		12,303,188								227,450			
3310	VENICE	FL		05/10/2012		1,845,126								49,361			
3311	SAN ANTONIO	TX		07/25/2012		3,986,389								104,715			
3312	SAN DIEGO	CA		05/03/2012		2,294,721								64,789			
3313	ESCONDIDO	CA		05/03/2012		1,560,377								44,067			
3316	NILES	IL		09/28/2012		1,350,054								52,489			
3317	BRADENTON	FL		08/21/2012		1,113,095								67,848			
3319	TUCSON	AZ		06/29/2012		1,001,015								65,092			
3320	TUCSON	AZ		06/08/2012		1,162,435								45,153			
3321	MESA	AZ		06/26/2012		2,365,210								60,644			
3325	HOUSTON	TX		08/17/2012		3,620,231								232,325			
3329	RICHMOND	KY		07/30/2012		4,036,191								155,687			
3335	SCOTTSDALE	AZ		05/30/2012		1,217,014								47,516			
3336	MIDVALE	UT		06/29/2012		7,370,426								203,847			
3338	SANDY SPRINGS	GA		08/03/2012		1,487,194								38,594			
3339	NAPERVILLE	IL		08/31/2012		5,355,212								218,317			
3341	GOLDSBORO	NC		09/28/2012		3,058,474								119,431			
3343	RENO	NV		07/25/2012		4,081,799								265,956			
3344	SAN DIEGO	CA		06/29/2012		1,943,712								51,070			
3346	BEVERLY HILLS	CA		05/23/2013		1,384,234								50,547			
3348	TORRANCE	CA		07/18/2012		2,146,422								84,670			
3349	BROOKINGS	OR		07/20/2012		1,964,064								78,529			
3350	MEDFORD	OR		10/10/2012		2,337,906								147,707			
3351	MESA	AZ		06/22/2012		1,804,390								31,462			
3352	ST PAUL	MN		07/31/2012		791,017								19,851			
3359	CHESAPEAKE	VA		08/29/2012		1,899,625								51,127			
3360	SANTA CRUZ	CA		07/26/2012		2,235,854								88,198			
3361	STRONGSVILLE	OH		03/15/2013		3,244,293								124,753			
3364	BROOKFIELD	WI		09/11/2012		6,005,202								165,215			
3366	NEWARK	DE		11/02/2012		3,225,781								80,669			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3367	SANTA MARIA	CA		09/13/2012		1,708,180								67,011			
3373	ARDEN HILLS	MN		10/17/2012		3,172,073								81,778			
3374	HIRAM	GA		09/24/2012		2,961,861								117,766			
3375	TUCSON	AZ		09/10/2012		2,787,460								74,098			
3377	JENNINGS	MO		08/01/2012		1,511,011								60,793			
3378	DOLTON	IL		08/01/2012		2,691,245								108,264			
3379	SAN ANTONIO	TX		09/21/2012		3,147,571								105,436			
3380	GRAND PRAIRIE	TX		07/16/2012		2,553,064								48,803			
3382	Santa Clarita	CA		11/08/2012		1,401,698								36,141			
3384	THORNTON	CO		08/08/2012		1,505,032								39,293			
3385	NILES	IL		08/30/2012		2,460,645								81,720			
3394	ST PETERSBURG	FL		09/20/2012		1,188,567								151,534			
3395	NAPLES	FL		08/30/2012		2,546,946								68,967			
3397	NEW YORK	NY		12/31/2012		1,016,696								124,704			
3398	PANORAMA CITY	CA		09/20/2012		1,267,888								81,086			
3401	DENVILLE	NJ		09/20/2012		3,700,000								148,629			
3402	DRAPER	UT		09/28/2012		2,692,612								107,056			
3407	TEMECULA	CA		08/30/2012		3,822,741								103,510			
3410	HILLSBORO	OR		08/16/2012		867,347								112,515			
3411	DALLAS	TX		09/25/2012		1,141,968								21,756			
3413	ORLANDO	FL		12/19/2012		7,521,452								292,693			
3420	STERLING HEIGHTS	MI		09/20/2012		2,090,482								38,298			
3424	FARMINGTON	NM		11/30/2012		1,111,491								69,373			
3426	COLUMBUS	OH		12/12/2012		5,759,764								185,189			
3433	FISHERS	IN		10/12/2012		1,580,524								51,784			
3434	FISHERS	IN		10/12/2012		893,352								29,265			
3435	AUSTIN	TX		11/30/2012		1,814,349								49,434			
3436	BLUFFTON	SC		10/03/2012		2,968,346								189,800			
3437	DALLAS	TX		08/20/2012		7,605,673								150,287			
3439	ST PETERSBURG	FL		09/07/2012		960,353								38,188			
3442	WASHINGTON	DC		11/28/2012		3,264,451								86,261			
3444	BELLEVUE	WA		08/31/2012		5,286,465								146,637			
3446	TAMPA	FL		09/28/2012		1,883,747								75,239			
3451	PITTSBURGH	PA		11/16/2012		1,818,333								67,341			
3452	SEATTLE	WA		10/05/2012		5,190,893								144,886			
3454	DISTRICT HEIGHTS	MD		09/19/2012		1,889,926								38,024			
3455	ABINGDON	MD		11/01/2012		6,496,140								419,828			
3458	NOVI	MI		11/19/2012		5,832,097								371,963			
3459	SALT LAKE CITY	UT		11/09/2012		1,398,379								140,624			
3460	CHANHASSEN	MN		11/05/2012		2,296,425								60,009			
3463	SAN DIEGO	CA		12/31/2012		5,602,999								148,965			
3465	LOS ANGELES	CA		12/28/2012		4,669,135								124,149			
3466	FRESNO	CA		10/17/2012		2,769,486								181,707			
3467	GRAPEVINE	TX		12/13/2012		2,440,322								97,157			
3470	ELGIN	IL		10/26/2012		1,884,664								50,100			
3474	ORLANDO	FL		01/24/2013		2,233,029								141,080			
3476	AUSTIN	TX		12/05/2012		3,978,931								157,692			
3477	SAN RAFAEL	CA		12/18/2012		2,714,342								107,083			
3478	COLUMBIA	MD		11/01/2012		11,442,543								458,330			
3479	HAMPSTEAD	MD		11/01/2012		3,575,451								228,178			
3480	PHOENIX	AZ		10/24/2012		939,119								44,598			
3481	CANTON	OH		11/16/2012		6,683,864								262,205			
3483	BOTHELL	WA		11/05/2012		2,779,173								77,695			
3485	METAIRIE	LA		11/26/2012		2,329,942								62,179			
3486	WEATHERFORD	TX		10/09/2012		1,135,998								30,019			
3487	DALLAS	TX		09/24/2012		5,059,548								204,803			
3489	AUSTIN	TX		10/17/2012		2,428,502								96,731			
3490	SAN ANGELO	TX		11/15/2012		3,150,435								84,270			
3491	ALGONQUIN	IL		10/26/2012		1,651,977								43,919			
3496	UKIAH	CA		12/19/2012		2,123,972								84,567			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3497	FALLSTON	MD		11/27/2012		2,885,629								114,779			
3498	WHEATON	IL		12/11/2012		1,625,999								65,039			
3503	ODESSA	FL		10/30/2012		2,608,359								103,903			
3504	SAN ANTONIO	TX		11/30/2012		5,119,910								138,648			
3512	OGDEN	UT		12/21/2012		5,685,022								229,428			
3515	LIVONIA	MI		02/06/2013		2,728,556								104,946			
3516	LANDOVER	MD		06/17/2013		3,037,365								117,099			
3517	GRAND PRAIRIE	TX		10/29/2012		1,911,652								49,588			
3526	ROCHESTER HILLS	MI		12/27/2012		2,905,793								111,032			
3529	RENO	NV		12/28/2012		881,585								62,951			
3530	ORLANDO	FL		12/06/2012		2,198,294								113,208			
3533	SANTA ANA	CA		12/31/2012		2,043,464								54,890			
3535	AUSTIN	TX		12/28/2012		2,172,603								85,325			
3536	BURNSVILLE	MN		01/14/2013		745,573								47,854			
3537	EDINA	MN		01/14/2013		660,383								42,378			
3539	GARLAND	TX		12/26/2012		1,537,078								98,276			
3544	SPRINGDALE	OH		05/31/2013		4,247,991								258,007			
3546	SANTA MONICA	CA		01/29/2013		2,897,117								77,997			
3554	FAYETTEVILLE	NC		12/19/2012		4,313,653								311,413			
3555	TAMPA	FL		12/11/2012		2,095,276								55,346			
3556	OAKLAND	CA		01/29/2013		2,205,721								74,619			
3557	SHERWOOD	OR		12/27/2012		2,708,083								72,012			
3559	RALEIGH	NC		12/20/2012		1,426,881								27,383			
3561	NASHVILLE	TN		04/05/2013		3,025,259								115,103			
3562	DOWNERS GROVE	IL		02/11/2013		4,639,291								182,150			
3563	SANTA ANA	CA		02/28/2013		1,122,838								70,109			
3566	SANTA MONICA	CA		12/06/2012		4,519,403								98,797			
3567	TUKWILA	WA		12/04/2012		5,414,864								218,337			
3568	BELLEVUE	WA		12/14/2012		1,769,175								48,806			
3570	RANCHO CORDOVA	CA		12/21/2012		3,996,051								188,731			
3573	BREA	CA		02/07/2013		4,658,287								728,180			
3577	AUSTIN	TX		12/28/2012		5,974,030								383,124			
3579	SHAKER HEIGHTS	OH		02/27/2013		911,470								35,131			
3580	FRESNO	CA		05/28/2013		1,924,908								69,962			
3582	ONTARIO	CA		06/27/2013		923,192								34,448			
3583	FRESNO	CA		04/03/2013		1,321,309								33,232			
3584	BELLEVUE	WA		12/14/2012		2,430,300								67,040			
3587	IRVING	TX		02/01/2013		1,219,360								46,686			
3589	NORTHRIDGE	CA		02/28/2013		1,217,674								73,021			
3590	WESTLAKE	OH		02/26/2013		4,322,790								417,932			
3592	SAN FRANCISCO	CA		02/27/2013		1,822,030								70,559			
3594	ROCHESTER	NY		03/15/2013		1,126,368								29,966			
3601	CLOVIS	CA		02/28/2013		1,011,300								51,072			
3612	DALLAS	TX		12/05/2012		690,225								13,048			
3619	FRESNO	CA		02/28/2013		1,366,172								53,033			
3620	PRAIRIE VILLAGE	KS		02/25/2013		1,401,661								38,702			
3623	FORT COLLINS	CO		04/05/2013		6,947,728								272,798			
3627	SALT LAKE CITY	UT		02/05/2013		863,270								54,059			
3630	PORT ARTHUR	TX		03/01/2013		1,429,575								37,798			
3631	MURRAY	UT		02/01/2013		2,545,355								98,359			
3639	SEGUIN	TX		02/01/2013		1,375,680								36,363			
3647	TOLEDO	OH		04/24/2013		710,789								18,572			
3648	BURNSVILLE	MN		02/28/2013		1,032,094								26,947			
3651	MODESTO	CA		03/28/2013		4,967,503								191,469			
3653	BUENA PARK	CA		02/28/2013		935,742								25,359			
3654	HIGH POINT	NC		01/11/2013		1,403,128								37,312			
3655	ORANGE	CA		03/28/2013		1,813,920								47,370			
3656	PLAINFIELD	IN		04/15/2013		3,211,556								121,489			
3660	TUCSON	AZ		03/20/2013		391,746								46,109			
3662	TUCSON	AZ		03/20/2013		558,545								65,732			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3664	GRAPEVINE	TX		03/20/2013		4,253,375								263,352			
3671	COMMERCE	MI		03/11/2013		1,781,882								109,453			
3673	CONROE	TX		03/26/2013		1,560,113								97,453			
3676	KENTWOOD	MI		08/06/2013		851,510								71,025			
3677	SAN JOSE	CA		04/11/2013		2,472,902								95,314			
3683	FONTANA	CA		02/27/2013		2,230,325								39,736			
3686	WESTMINSTER	CA		05/23/2013		14,765,291								575,796			
3691	HOUSTON	TX		03/22/2013		5,059,856								199,118			
3692	ISLANDIA	NY		03/22/2013		1,908,866								118,485			
3695	LACEY	WA		05/01/2013		1,751,207								135,539			
3696	DENVER	CO		06/07/2013		2,971,851								367,997			
3698	HOMETOWN	IL		02/28/2013		3,691,989								237,837			
3702	PEORIA	AZ		03/05/2013		3,437,791								147,145			
3703	INGLEWOOD	CA		06/17/2013		9,688,326								585,810			
3704	LYNNWOOD	WA		03/18/2013		4,649,610								183,818			
3705	DU QUOIN	IL		03/22/2013		1,213,429								75,794			
3706	DOTHAN	AL		04/24/2013		644,884								16,852			
3707	AUGUSTA	GA		04/24/2013		644,884								16,852			
3708	LAKEWOOD	NY		04/24/2013		748,435								19,561			
3711	LODI	CA		07/10/2013		1,323,724								149,781			
3714	BRONX	NY		04/10/2013		6,872,589								479,051			
3715	PIKESVILLE	MD		04/01/2013		4,230,455								110,056			
3716	PIKESVILLE	MD		05/29/2013		1,286,947								48,990			
3717	PORTLAND	OR		04/30/2013		11,052,865								292,334			
3718	SANTA CLARITA	CA		05/08/2013		1,320,293								34,504			
3720	OCALA	FL		05/06/2013		1,494,320								56,668			
3721	RALEIGH	NC		05/03/2013		3,151,458								85,504			
3723	MILWAUKIE	OR		04/30/2013		2,293,959								86,782			
3724	NORTH LAS VEGAS	NV		04/09/2013		4,327,065								114,451			
3726	SALT LAKE CITY	UT		04/10/2013		917,167								34,858			
3733	RAYTOWN	MO		03/22/2013		988,678								38,381			
3734	EMERYVILLE	CA		03/27/2013		3,687,640								70,322			
3735	SEATTLE	WA		04/12/2013		2,474,498								95,948			
3741	MIAMISBURG	OH		06/28/2013		1,451,027								111,288			
3742	KIRKLAND	WA		05/30/2013		8,822,225								345,960			
3743	ROME	GA		07/12/2013		3,704,651								136,973			
3744	JEFFERSON CITY	MO		09/20/2013		7,252,234								271,365			
3745	SAMMAMISH	WA		04/05/2013		1,466,238								56,200			
3746	SANFORD	FL		05/08/2013		1,449,611								54,467			
3750	MT PLEASANT	TX		06/03/2013		2,936,022								200,144			
3753	LILBURN	GA		05/29/2013		1,229,637								202,653			
3758	SAN JOSE	CA		05/30/2013		2,548,467								44,295			
3765	PORTLAND	OR		06/06/2013		1,233,275								74,487			
3768	CANOGA PARK	CA		06/28/2013		3,002,733								111,066			
3769	REDWOOD CITY	CA		06/28/2013		1,593,375								181,206			
3770	THORNTON	CO		05/01/2013		2,056,799								51,992			
3771	SPARKS	NV		05/03/2013		876,831								53,319			
3774	SANTA MONICA	CA		09/26/2013		1,448,869								25,449			
3775	SHEBOYGAN	WI		04/04/2013		1,540,405								58,818			
3776	PONTIAC	MI		06/21/2013		1,584,445								96,172			
3777	SAN FRANCISCO	CA		04/04/2013		9,546,079								234,665			
3778	MILL VALLEY	CA		10/15/2013		4,971,375								118,528			
3782	SAN DIEGO	CA		06/18/2013		1,324,648								33,767			
3789	SANTA MONICA	CA		06/13/2013		1,887,902								49,980			
3795	COLORADO SPRINGS	CO		07/09/2013		1,990,079								74,081			
3797	ATLANTA	GA		07/09/2013		2,634,734								99,473			
3800	MADISON HEIGHTS	MI		08/19/2013		1,299,798								48,044			
3801	COLLEGE STATION	TX		06/24/2013		6,141,889								272,735			
3802	CLEVELAND HEIGHTS	OH		11/01/2013		2,474,449								64,420			
3805	CLIFFSIDE PARK	NJ		12/31/2013		1,102,377								61,450			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3808	ALBUQUERQUE	NM		05/30/2013		2,507,499								83,117			
3809	DOWNEY	CA		06/04/2013		1,504,552								40,862			
3814	ELKO	NV		11/15/2013		2,924,656								52,054			
3818	LAS VEGAS	NV		07/30/2013		4,301,527								257,854			
3819	VALLEJO	CA		08/01/2013		1,587,956								51,690			
3821	VALLEJO	CA		08/01/2013		3,549,536								115,547			
3825	SEATTLE	WA		06/28/2013		2,686,862								158,878			
3826	WESTFIELD	IN		05/30/2013		1,402,256								85,528			
3827	ASHTABULA	OH		08/30/2013		702,614								41,765			
3837	FLORENCE	KY		07/30/2013		948,176								70,284			
3838	CHINO HILLS	CA		08/28/2013		1,397,123								49,651			
3849	LONGVIEW	TX		08/08/2013		2,936,977								72,141			
3850	AUSTIN	TX		09/20/2013		2,147,426								125,400			
3851	ANGELS CAMP	CA		07/22/2013		3,846,104								145,073			
3853	SANTA BARBARA	CA		07/30/2013		1,704,093								44,282			
3854	WEST VALLEY CITY	UT		08/01/2013		1,100,906								66,421			
3857	GOOSE CREEK	SC		07/30/2013		2,168,996								244,286			
3859	BLOOMFIELD HILLS	MI		08/19/2013		946,987								35,007			
3860	BEVERLY HILLS	MI		08/19/2013		2,023,951								74,820			
3864	HAWTHORNE	CA		09/12/2013		4,577,266								259,739			
3865	FRESNO	CA		08/26/2013		920,233								33,532			
3867	OLATHE	KS		09/30/2013		2,233,367								57,735			
3868	CHULA VISTA	CA		09/19/2013		1,237,732								30,949			
3869	CARLSBAD	CA		09/23/2013		1,237,732								30,949			
3870	CHICAGO	IL		10/18/2013		2,837,966								84,132			
3872	SONOMA	CA		09/09/2013		2,917,953								171,193			
3874	EL CAJON	CA		09/12/2013		2,947,202								75,696			
3876	GRESHAM	OR		09/18/2013		2,197,787								51,233			
3881	AUSTIN	TX		09/05/2013		2,006,230								96,220			
3886	SAN ANTONIO	TX		09/11/2013		933,524								33,206			
3887	HOUSTON	TX		07/31/2013		1,516,679								38,578			
3888	SAN ANTONIO	TX		09/11/2013		829,572								35,180			
3889	NEW BRAUNFELS	TX		09/26/2013		2,695,632								126,805			
3891	SOLON	OH		08/22/2013		1,578,951								58,086			
3893	LAKEWOOD	OH		09/18/2013		2,855,123								71,941			
3894	HOUSTON	TX		10/30/2013		4,000,000								99,925			
3896	TACOMA	WA		09/30/2013		2,103,553								172,222			
3897	PENDLETON	OR		09/30/2013		858,576								70,303			
3898	PORTLAND	OR		09/30/2013		729,803								59,751			
3899	PFLUGERVILLE	TX		08/29/2013		907,971								44,054			
3900	VAN NUYS	CA		09/04/2013		839,035								30,368			
3901	BRIGHTON	MI		10/04/2013		1,407,234								48,306			
3904	HOLLYWOOD	CA		09/25/2013		1,676,805								61,270			
3906	DEPEW	NY		09/20/2013		1,343,956								77,668			
3914	KENNEWICK	WA		10/01/2013		2,802,720								98,700			
3916	HENDERSON	NV		08/02/2013		3,619,696								134,311			
3917	DEER PARK	TX		09/11/2013		1,265,421								32,048			
3918	KENNESAW	GA		09/11/2013		1,802,984								45,663			
3920	MIAMI	FL		07/31/2013		3,184,569								99,942			
3923	LAS VEGAS	NV		08/27/2013		2,506,119								111,132			
3924	CANOGA PARK	CA		10/03/2013		1,526,364								37,984			
3929	FARMINGTON	NM		09/12/2013		3,356,469								121,326			
3932	BAY SHORE	NY		10/30/2013		842,963								29,597			
3936	NANTUCKET	MA		10/15/2013		1,594,531								54,896			
3940	TUPELO	MS		09/06/2013		738,831								18,031			
3941	TUPELO	MS		09/06/2013		600,589								14,661			
3942	COLUMBUS	MS		09/06/2013		805,569								19,657			
3944	MERCED	CA		09/30/2013		1,031,967								83,766			
3945	TAMPA	FL		01/24/2014		2,552,966								86,356			
3946	FRONT ROYAL	VA		11/05/2013		722,434								40,228			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3947	HENDERSON	NV		11/05/2013		670,772								37,348			
3948	MARYLAND HEIGHTS	MO		10/23/2013		6,209,010								150,562			
3952	PLAINWELL	MI		10/22/2013		2,010,647								113,669			
3953	PAW PAW	MI		10/22/2013		955,722								54,037			
3956	SAN DIEGO	CA		10/23/2013		2,192,661								55,286			
3960	SANTA ROSA	CA		10/15/2013		3,248,825								78,279			
3964	GLENDALE	AZ		12/02/2013		1,248,510								28,947			
3972	SALT LAKE CITY	UT		02/05/2014		1,167,022								29,153			
3973	WOODMERE	OH		12/04/2013		1,741,402								88,711			
3977	PLEASANTON	CA		09/30/2013		2,861,957								68,923			
3979	CLEVELAND	OH		12/04/2013		1,191,479								60,701			
3980	CLEVELAND	OH		12/04/2013		1,310,637								66,766			
3986	LAS VEGAS	NV		10/23/2013		1,083,503								60,534			
3987	BIRMINGHAM	AL		11/01/2013		2,626,442								94,831			
3989	ANTIOCH	CA		10/08/2013		2,802,699								97,020			
3990	GREENVILLE	TX		10/24/2013		1,379,448								31,546			
3993	AVONDALE	AZ		11/22/2013		1,818,965								43,614			
3994	LAYTON	UT		05/27/2014		1,052,108								34,139			
3997	SIOUX FALLS	SD		11/14/2013		3,350,048								188,376			
3998	TUCSON	AZ		12/06/2013		1,812,156								100,659			
3999	LA HABRA	CA		02/19/2014		2,506,395								57,392			
4000	EL SEGUNDO	CA		12/10/2013		5,378,221								181,419			
4004	NORCROSS	GA		12/10/2013		1,363,826								76,278			
4005	TACOMA	WA		02/11/2014		2,040,957								158,050			
4006	LOS ANGELES	CA		12/04/2013		671,442								16,006			
4007	VAN NUYS	CA		12/04/2013		1,007,164								24,009			
4009	COLORADO SPRINGS	CO		10/29/2013		1,436,928								32,858			
4011	VACAVILLE	CA		11/27/2013		2,085,772								61,625			
4013	BRIGHTON	CO		03/05/2014		1,170,951								50,884			
4014	UNIVERSITY HEIGHTS	OH		12/20/2013		2,306,939								52,430			
4016	SUGAR LAND	TX		11/26/2013		1,844,925								43,213			
4018	WESTLAKE VILLAGE	CA		02/03/2014		4,093,696								95,639			
4019	PFLUGERVILLE	TX		01/28/2014		975,593								43,633			
4020	BLYTHE	CA		12/11/2013		1,491,079								33,263			
4022	SAN FRANCISCO	CA		12/26/2013		1,737,809								40,555			
4024	SAN FRANCISCO	CA		12/26/2013		624,072								14,566			
4025	SAN FRANCISCO	CA		04/16/2014		1,219,136								27,576			
4027	FORT MEYERS	FL		12/05/2013		1,881,289								64,233			
4029	GREENSBORO	NC		12/30/2013		1,638,343								65,329			
4030	VENTURA	CA		12/26/2013		5,833,834								93,549			
4031	TUCSON	AZ		12/30/2013		1,458,440								23,398			
4033	LAS VEGAS	NV		01/24/2014		2,800,851								99,541			
4035	TEMPLE	TX		11/21/2013		1,148,731								27,589			
4038	EL DORADO HILLS	CA		12/02/2013		933,281								52,078			
4039	NORCO	CA		11/26/2013		2,649,084								43,666			
4041	ROCKVILLE CENTRE	NY		01/21/2014		1,181,183								40,361			
4043	FRESNO	CA		04/01/2014		1,256,746								29,121			
4045	HILLSBORO	OR		11/27/2013		2,107,983								49,627			
4048	ST CLOUD	MN		12/30/2013		906,833								51,925			
4049	DENVILLE	NJ		12/19/2013		5,159,112								121,192			
4051	AUSTIN	TX		12/20/2013		4,088,444								230,203			
4052	CEDAR PARK	TX		12/20/2013		1,408,231								79,298			
4053	AUSTIN	TX		12/20/2013		1,044,821								58,832			
4055	LANCASTER	CA		04/23/2014		1,233,531								27,976			
4057	SEATTLE	WA		02/07/2014		4,040,041								97,543			
4058	DENVILLE	NJ		12/19/2013		4,535,223								106,535			
4059	NOVI	MI		01/24/2014		2,648,340								89,135			
4060	CLINTON TOWNSHIP	MI		01/15/2014		1,470,004								61,615			
4062	BALTIMORE	MD		03/11/2014		898,317								20,362			
4065	PLAINFIELD	IL		02/12/2014		1,880,063								27,748			

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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					
4067	PHOENIX	OR		12/04/2013		1,939,714								89,682			
4070	INDIANAPOLIS	IN		12/20/2013		9,901,288								249,902			
4071	WEST HOLLYWOOD	CA		12/20/2013		1,919,105								45,379			
4072	SEATTLE	WA		12/24/2013		3,635,379								85,396			
4073	FLOWER MOUND	TX		12/20/2013		4,687,565								118,312			
4074	FORNEY	TX		12/20/2013		3,826,571								96,588			
4075	ARLINGTON HEIGHTS	IL		01/22/2014		10,784,349								270,625			
4076	MEDFORD	OR		01/07/2014		3,690,640								92,616			
4077	AMES	IA		01/16/2014		7,573,018								190,034			
4079	ALBUQUERQUE	NM		12/23/2013		1,306,629								32,556			
4082	ST LOUIS PARK	MN		02/20/2014		2,145,009								49,051			
4084	KENOSHA	WI		01/21/2014		686,818								22,523			
4089	TEMPE	AZ		05/20/2014		2,414,798								60,001			
4094	RICHMOND	CA		07/10/2014		3,117,177								935,866			
4097	MONTCLAIR	CA		02/12/2014		1,253,256								188,422			
4098	LOS ANGELES	CA		02/05/2014		5,672,774								138,411			
4101	BALTIMORE	MD		12/31/2013		12,583,856								1,338,656			
4102	SANTA ROSA	CA		01/15/2014		5,208,605								83,044			
4103	SAN MARCOS	CA		12/23/2013		8,195,510								852,356			
4104	RICHARDSON	TX		03/12/2014		7,983,750								152,938			
4105	PHOENIX	AZ		04/01/2014		853,691								29,632			
4107	HENDERSON	CO		01/13/2014		2,380,353								128,984			
4111	CULVER CITY	CA		02/26/2014		1,040,117								24,393			
4115	ROSEBURG	OR		02/28/2014		1,745,966								94,429			
4116	BRANDON	FL		04/28/2014		927,024								49,245			
4118	ANTIOCH	CA		03/03/2014		5,536,693								297,484			
4119	CATHEDRAL CITY	CA		09/25/2014		1,558,197								37,597			
4120	MANDEVILLE	LA		02/27/2014		2,313,473								53,045			
4122	REDONDO BEACH	CA		04/09/2014		789,971								25,818			
4124	LOS ANGELES	CA		02/13/2014		2,312,489								53,590			
4125	KIRKLAND	WA		03/20/2014		1,141,176								37,865			
4126	CLERMONT	FL		07/17/2014		2,423,079								88,821			
4129	DEPEW	NY		09/17/2015		1,589,986								61,861			
4130	SACRAMENTO	CA		02/26/2014		2,311,994								53,864			
4132	FOLSOM	CA		03/26/2014		3,380,254								76,928			
4134	SAN LUIS OBISPO	CA		05/30/2014		4,864,557								96,154			
4136	BEAVERTON	OR		04/01/2014		3,955,698								92,459			
4137	NIAGARA FALLS	NY		09/24/2014		8,502,255								448,622			
4138	DURHAM	NC		03/28/2014		2,372,736								81,542			
4139	LEMON GROVE	CA		05/08/2014		2,716,966								147,139			
4140	SAN FRANCISCO	CA		04/15/2014		2,700,480								66,601			
4141	OAKDALE	PA		05/19/2014		1,976,289								38,202			
4142	INDIANAPOLIS	IN		04/18/2014		2,663,998								91,471			
4144	BEAVER FALLS	PA		05/19/2014		1,582,004								30,580			
4145	Pittsburgh	PA		05/21/2014		1,294,810								25,029			
4146	GREENSBORO	NC		05/19/2014		1,508,989								29,169			
4147	RAVENNA	OH		05/19/2014		1,207,191								23,335			
4148	PITTSBURGH	PA		05/21/2014		1,173,117								22,676			
4149	TURTLE CREEK	PA		05/19/2014		798,304								15,431			
4150	FAYETTEVILLE	NC		04/04/2014		2,073,817								285,210			
4151	LITTLETON	CO		03/28/2014		1,389,923								76,704			
4152	DENVER	CO		03/28/2014		929,684								51,305			
4153	COLORADO SPRINGS	CO		03/28/2014		948,094								52,321			
4154	ARVADA	CO		06/02/2014		1,227,395								65,644			
4155	CENTENNIAL	CO		06/02/2014		1,143,709								61,169			
4156	THORNTON	CO		06/02/2014		1,143,709								61,169			
4157	KETCHIKAN	AK		06/02/2014		855,457								45,752			
4159	GILROY	CA		05/13/2014		4,715,420								254,482			
4160	TUKWILA	WA		03/27/2014		1,132,763								27,009			
4162	CITRUS HEIGHTS	CA		03/31/2014		3,181,289								108,241			

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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					
4163	LAKE FOREST	CA		07/31/2014		8,073,814								180,043			
4164	PORTLAND	OR		04/24/2014		6,885,577								244,098			
4168	POOLER	GA		07/22/2014		1,555,642								35,260			
4169	TINLEY PARK	IL		04/09/2014		3,743,337								105,786			
4170	SAN DIEGO	CA		02/28/2014		3,854,970								88,861			
4174	TORRANCE	CA		04/16/2014		2,830,271								46,915			
4175	OLYMPIA	WA		07/10/2014		1,417,740								25,451			
4176	KERRVILLE	TX		04/28/2014		2,464,527								134,591			
4177	PFLUGERVILLE	TX		04/28/2014		1,109,731								60,604			
4179	WOOSTER	OH		06/10/2014		4,693,840								154,831			
4180	MOUNTAIN VIEW	CA		05/19/2014		7,322,761								125,280			
4182	PROVO	UT		05/01/2014		1,330,673								46,520			
4183	PONTIAC	MI		05/09/2014		5,425,269								406,850			
4185	GLENDALE	AZ		05/01/2014		2,795,036								97,324			
4188	OAKLAND	CA		04/28/2014		2,285,780								59,403			
4189	BEREA	OH		04/28/2014		633,046								27,464			
4191	WOODINVILLE	WA		05/01/2014		2,091,523								72,828			
4192	GREENWOOD VILLAGE	CO		06/13/2014		1,400,438								74,531			
4193	NORTHRIDGE	CA		06/18/2014		3,436,741								84,349			
4194	NORTHRIDGE	CA		06/18/2014		2,904,288								71,281			
4195	CANOGA PARK	CA		06/18/2014		1,694,168								41,580			
4199	PORTLAND	OR		05/29/2014		1,753,026								173,923			
4200	CHANDLER	AZ		03/31/2014		789,202								13,309			
4201	AKRON	OH		05/08/2014		5,036,668								115,852			
4202	MAYFIELD VILLAGE	OH		05/02/2014		3,045,125								109,066			
4203	COPLEY	OH		06/11/2014		2,109,635								179,332			
4204	NILES	IL		05/14/2014		2,817,435								94,157			
4205	PARK CITY	UT		05/28/2014		1,943,386								47,027			
4206	YUMA	AZ		05/27/2014		1,353,537								32,797			
4207	TACOMA	WA		05/30/2014		2,442,699								75,517			
4210	ARVADA	CO		06/13/2014		1,298,032								38,773			
4211	MARTINEZ	CA		04/29/2014		4,623,594								252,674			
4213	WESTBURY	NY		06/30/2014		5,968,785								209,633			
4216	TEMPE	AZ		07/17/2014		3,210,936								106,591			
4218	PALM DESERT	CA		05/30/2014		11,232,343								295,219			
4220	ROMULUS	MI		08/11/2014		1,345,936								45,618			
4221	SACRAMENTO	CA		04/30/2014		1,479,823								80,704			
4222	SAN FRANCISCO	CA		06/04/2014		2,132,235								50,619			
4224	BROOKLYN	NY		08/22/2014		3,290,274								176,527			
4225	MEMPHIS	TN		07/25/2014		5,630,279								134,317			
4226	QUEEN CREEK	AZ		04/15/2014		2,243,009								78,493			
4227	CLEVELAND	OH		06/06/2014		1,842,942								61,539			
4228	FORT WALTON BEACH	FL		06/30/2014		2,062,273								47,025			
4229	SAN MARCOS	TX		06/20/2014		968,540								23,457			
4230	TUCSON	AZ		06/23/2014		2,748,259								94,696			
4231	NEW HARTFORD	NY		06/02/2014		2,391,915								80,931			
4232	JOLIET	IL		07/01/2014		2,108,209								72,669			
4233	PHOENIX	AZ		05/12/2014		1,401,101								48,701			
4234	ENGLEWOOD	CO		05/06/2014		4,391,635								106,185			
4237	SAN FRANCISCO	CA		05/15/2014		2,999,832								70,873			
4238	DEER PARK	TX		09/02/2014		3,502,732								81,674			
4241	KALAMAZOO	MI		08/15/2014		2,779,655								95,329			
4243	FORT WALTON BEACH	FL		06/30/2014		1,868,177								42,599			
4245	COLORADO SPRINGS	CO		10/31/2014		1,015,696								23,558			
4246	RAEFORD	NC		06/11/2014		3,672,414								244,641			
4247	TUCSON	AZ		05/08/2014		1,148,591								27,173			
4252	CHILLICOTHE	OH		06/19/2014		2,511,141								85,224			
4254	MESA	AZ		06/17/2014		1,812,562								42,915			
4257	VILLE PLATTE	LA		06/02/2014		743,843								39,740			
4265	PORT ARTHUR	TX		05/30/2014		1,159,620								81,434			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4269	COMMERCE CITY	CO		10/20/2014		1,772,852								74,988			
4270	COLORADO SPRINGS	CO		06/27/2014		1,196,016								40,426			
4271	MANSURA	LA		09/02/2014		1,107,492								36,028			
4272	SCOTTSDALE	AZ		06/05/2014		2,437,102								60,212			
4273	TEMPLE TERRACE	FL		05/29/2014		1,145,841								345,651			
4274	ROCKFORD	IL		05/15/2014		1,000,215								24,526			
4276	WINTER PARK	FL		07/10/2014		2,780,305								94,869			
4278	DRAPER	UT		07/03/2014		1,647,858								38,963			
4279	SILVERDALE	WA		07/01/2014		1,163,298								27,432			
4280	LOS ANGELES	CA		07/18/2014		1,602,260								37,816			
4281	RENO	NV		07/03/2014		6,044,176								203,116			
4282	RENO	NV		07/03/2014		5,468,540								183,772			
4284	RENO	NV		07/11/2014		7,195,448								241,805			
4285	SACRAMENTO	CA		05/27/2014		3,528,065								121,652			
4287	SACRAMENTO	CA		07/07/2014		2,810,369								150,213			
4288	AMHERST	NY		07/21/2014		6,069,168								143,243			
4291	SIOUX FALLS	SD		06/06/2014		2,093,467								49,699			
4297	LAS VEGAS	NV		08/08/2014		2,786,171								95,886			
4299	CORAL GABLES	FL		06/12/2014		1,358,378								31,184			
4300	STONE MOUNTAIN	GA		06/23/2014		824,404								19,156			
4303	ANTIOCH	CA		07/25/2014		603,997								20,609			
4307	MIDVALE	UT		07/15/2014		1,043,941								24,606			
4309	WATSONVILLE	CA		07/14/2014		2,613,102								140,062			
4312	ROTHSCHILD	WI		07/23/2014		3,731,268								489,550			
4315	DENVER	CO		08/01/2014		2,429,191								56,188			
4317	PANAMA CITY	FL		07/11/2014		1,616,703								57,186			
4318	CANASTOTA	NY		09/11/2014		4,443,074								231,945			
4319	FREDONIA	NY		09/11/2014		4,632,141								241,815			
4320	JEFFERSON CITY	MO		07/31/2014		1,960,900								70,228			
4323	ROUND ROCK	TX		07/10/2014		849,898								19,898			
4324	LONG BEACH	CA		07/09/2014		2,447,321								41,709			
4326	AUBURN HILLS	MI		08/15/2014		865,244								29,326			
4329	BURLINGAME	CA		09/12/2014		5,395,175								94,277			
4330	SOUTH JORDAN	UT		08/28/2014		1,923,269								64,788			
4331	JACKSONVILLE	FL		07/09/2014		2,435,022								130,608			
4332	HOUSTON	TX		09/29/2014		975,069								22,502			
4337	JACKSON	TN		07/23/2014		4,319,599								103,187			
4340	SARATOGA	CA		07/02/2014		4,185,046								100,687			
4341	EL CAJON	CA		08/13/2014		1,952,444								40,510			
4343	VICTORVILLE	CA		07/24/2014		1,841,927								45,794			
4344	CYPRESS	TX		07/10/2014		2,586,370								89,875			
4345	ALLEN	TX		07/01/2014		1,673,716								38,423			
4347	LOS LUNAS	NM		07/15/2014		837,161								20,034			
4348	PORTLAND	OR		07/15/2014		661,783								15,837			
4349	VANCOUVER	WA		07/15/2014		729,609								17,460			
4352	WEST CHESTER	OH		07/09/2014		2,343,731								56,363			
4353	ST CHARLES	MO		09/02/2014		5,832,118								140,631			
4355	FORT WAYNE	IN		08/29/2014		3,295,543								172,729			
4359	BRONX	NY		10/16/2014		4,391,953								104,522			
4360	MIAMI	FL		08/13/2014		1,410,394								75,456			
4362	EL PASO	TX		08/19/2014		2,491,817								133,218			
4364	SOUTH EUCLID	OH		09/10/2014		6,814,774								166,425			
4368	WAXHAW	NC		11/19/2014		2,151,263								50,976			
4369	PFLUGERVILLE	TX		09/12/2014		902,102								47,667			
4370	SHAKER HEIGHTS	OH		08/29/2014		1,398,317								22,565			
4371	NORTH CAANTON	OH		08/20/2014		1,364,310								30,240			
4375	MERCER ISLAND	WA		08/13/2014		1,556,501								36,671			
4378	PENSACOLA	FL		09/11/2014		4,370,116								210,095			
4379	TROY	MI		11/24/2014		1,501,768								50,513			
4380	RENTON	WA		10/30/2014		1,159,778								38,987			

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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					
4389	MAYWOOD	IL		10/31/2014		699,110								15,458			
4390	BOTHELL	WA		08/28/2014		6,049,484								210,743			
4392	VERO BEACH	FL		08/07/2014		2,032,327								99,057			
4397	WHITESTONE	NY		10/23/2014		4,883,985								112,510			
4398	NORMANDY PARK	WA		08/15/2014		7,241,894								217,079			
4399	VAN NUYS	CA		08/29/2014		2,149,318								51,116			
4401	INGLESIDE	TX		08/08/2014		1,152,180								40,219			
4402	FAIRVIEW HEIGHTS	IL		09/08/2014		2,217,704								118,945			
4403	BRIDGETON	MO		09/08/2014		2,264,889								121,476			
4404	PHOENIX	AZ		12/22/2014		837,342								14,409			
4407	SHERWOOD	OR		08/19/2014		3,328,854								76,959			
4408	LAS VEGAS	NV		10/14/2014		1,932,816								65,107			
4409	NEW YORK	NY		05/21/2015		12,269,064								480,422			
4410	PACIFIC PALISADES	CA		09/08/2014		3,716,314								98,787			
4411	THOUSAND OAKS	CA		09/11/2014		3,132,212								61,926			
4412	RAYTOWN	MO		09/22/2014		643,942								14,520			
4413	WESTERVILLE	OH		09/24/2014		5,161,876								178,283			
4416	PICO RIVERA	CA		12/12/2014		2,057,980								47,898			
4417	PALM HARBOR	FL		09/15/2014		1,509,617								36,327			
4418	MOUNTAIN VIEW	CA		08/28/2014		2,334,566								55,150			
4420	COVINGTON	LA		10/30/2014		2,913,997								82,921			
4421	TOMBALL	TX		09/26/2014		5,765,377								159,251			
4422	FLOWERTY BRANCH	GA		09/12/2014		656,669								21,149			
4424	LOS ANGELES	CA		10/31/2014		2,261,061								37,739			
4425	SAN BERNARDINO	CA		10/30/2014		780,846								18,533			
4427	DALLAS	TX		10/06/2014		2,439,547								58,451			
4428	CLOVIS	CA		10/16/2014		686,071								23,182			
4429	CLOVIS	CA		10/16/2014		686,071								23,182			
4433	DES MOINES	IA		10/17/2014		2,608,205								88,855			
4434	CEDAR RAPIDS	IA		10/17/2014		4,137,726								142,261			
4436	AUSTIN	TX		11/17/2014		1,715,844								40,935			
4437	CHICAGO	IL		10/22/2014		1,562,609								36,243			
4438	MORTON GROVE	IL		10/22/2014		878,968								20,387			
4440	TUCSON	AZ		08/28/2014		1,248,027								43,697			
4443	TACOMA	WA		08/28/2014		2,041,104								49,528			
4448	WASHINGTON	DC		01/22/2015		2,855,326								54,474			
4449	LONG BEACH	CA		10/30/2014		6,244,140								150,619			
4450	ST CHARLES	IL		09/25/2014		1,266,131								30,468			
4451	MALVERN	PA		09/16/2014		1,945,113								49,177			
4455	SAN FRANCISCO	CA		11/12/2014		8,798,055								211,033			
4456	REDDING	CA		10/21/2014		6,031,080								322,491			
4457	AUBURNDALE	FL		11/14/2014		3,291,020								173,955			
4459	ALBUQUERQUE	NM		10/06/2014		1,756,720								41,864			
4461	CHULA VISTA	CA		10/23/2014		8,398,692								291,146			
4462	CARSON CITY	NV		12/11/2014		6,683,773								109,824			
4463	LAS VEGAS	NV		11/24/2014		1,429,004								74,347			
4464	DAPHNE	AL		09/30/2014		2,769,075								95,348			
4465	COMPTON	CA		10/15/2014		2,949,604								146,762			
4466	CHARLOTTE	NC		10/01/2014		2,741,768								97,131			
4467	SAN ANTONIO	TX		10/30/2014		5,210,717								231,213			
4468	BATON ROUGE	LA		10/02/2014		2,775,538								66,969			
4469	GILBERT	AZ		09/26/2014		2,728,686								64,262			
4470	DAYTON	NV		10/23/2014		3,680,965								163,334			
4472	CONROE	TX		10/09/2014		1,268,520								30,434			
4475	JACKSONVILLE	FL		09/30/2014		1,327,640								31,819			
4476	LAS VEGAS	NV		09/29/2014		6,659,465								216,120			
4477	GREENSBORO	NC		09/22/2014		964,537								32,042			
4479	RICHMOND	VA		09/18/2014		2,069,715								49,738			
4482	BALTIMORE	MD		11/26/2014		2,785,254								146,166			
4484	MURRIETA	CA		10/01/2014		1,444,855								49,649			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
4485	LOMBARD	IL		01/05/2015		2,296,531								54,322			
4486	NAPERVILLE	IL		01/05/2015		2,119,875								50,143			
4488	HOUSTON	TX		10/24/2014		2,367,318								127,942			
4492	COLORADO SPRINGS	CO		10/14/2014		1,952,927								45,604			
4495	LAS VEGAS	NV		11/25/2014		1,857,609								44,317			
4497	DEER PARK	TX		12/11/2014		1,933,930								46,694			
4498	HOUSTON	TX		12/11/2014		2,154,446								51,808			
4500	RICHMOND	VA		12/19/2014		1,484,595								49,505			
4501	ORLANDO	FL		11/10/2014		1,819,747								62,933			
4502	DINUBA	CA		09/29/2014		1,415,164								76,225			
4503	PORTLAND	OR		09/30/2014		1,850,708								44,355			
4506	BREA	CA		11/14/2014		780,320								18,650			
4507	HAVERHILL	MA		10/09/2014		2,473,967								57,325			
4516	SANTA ANA	CA		10/30/2014		902,505								21,741			
4517	EUGENE	OR		11/07/2014		1,870,313								31,106			
4518	GOODYEAR	AZ		10/30/2014		1,393,539								151,027			
4520	MONROVIA	CA		12/22/2014		1,623,104								31,071			
4523	SPRING	TX		11/25/2014		1,026,606								24,458			
4524	LYNNWOOD	WA		10/31/2014		2,755,153								43,605			
4526	GOODYEAR	AZ		10/08/2014		2,488,947								59,073			
4527	SAN JOSE	CA		10/29/2014		4,590,164								106,463			
4528	NASVILLE	TN		11/05/2014		1,417,924								33,553			
4531	NORTHRIDGE	CA		12/11/2014		1,569,293								35,100			
4532	GRETNA	LA		12/01/2014		4,094,561								214,877			
4533	COVINA	CA		12/08/2014		1,469,160								35,090			
4534	SAN LUIS OBISPO	CA		01/13/2015		1,769,380								38,479			
4536	SAN ANTONIO	TX		10/29/2014		675,914								23,288			
4537	BUFFALO	NY		11/18/2014		571,801								29,556			
4538	HUNTINGTON BEACH	CA		12/17/2014		5,829,562								194,392			
4539	HILLSBORO	OR		11/25/2014		6,846,029								161,125			
4540	LAWRENCEVILLE	GA		12/11/2014		2,057,131								48,801			
4542	ORLANDO	FL		12/23/2014		6,859,531								152,299			
4543	FOLSOM	CA		11/26/2014		5,111,395								171,394			
4544	LAS VEGAS	NV		12/23/2014		3,158,491								104,450			
4547	ROME	GA		10/23/2014		1,223,933								64,011			
4550	HOUSTON	TX		12/10/2014		1,260,906								41,070			
4551	UNION CITY	CA		12/02/2014		9,285,993								485,565			
4554	CLEVELAND	OH		12/31/2014		1,988,492								69,818			
4557	SUNNYVALE	CA		12/04/2014		3,935,699								67,268			
4559	LAHAINA	HI		11/26/2014		11,718,694								293,058			
4562	AURORA	CO		01/16/2015		11,772,912								283,448			
4563	VERO BEACH	FL		11/18/2014		872,755								28,605			
4564	SEATTLE	WA		12/31/2014		10,288,251								237,740			
4567	WEST CHESTER	OH		12/17/2014		7,484,719								697,408			
4568	HOUSTON	TX		11/10/2014		738,427								12,135			
4569	INDIANAPOLIS	IN		11/06/2014		13,782,421								228,051			
4571	DENVER	CO		11/25/2014		1,647,216								55,291			
4572	SAINT PETERS	MO		12/11/2014		1,909,623								45,920			
4573	UNION	MO		12/11/2014		1,566,870								37,678			
4574	SAINT PETERS	MO		12/11/2014		1,322,046								31,791			
4576	TALLAHASSEE	FL		11/24/2014		1,550,267								52,091			
4577	PLAINFIELD	IN		12/18/2014		2,501,450								83,847			
4578	CANOGA PARK	CA		12/01/2014		1,612,608								39,048			
4579	HERKIMER	NY		03/24/2015		4,409,575								219,228			
4584	DEER PARK	TX		12/30/2014		1,311,440								43,959			
4585	DEER PARK	TX		01/28/2015		1,558,533								51,900			
4586	NOVI	MI		12/30/2014		4,272,933								144,717			
4588	SEATTLE	WA		12/18/2014		5,484,132								188,638			
4590	NEWPORT BEACH	CA		12/01/2014		1,222,387								28,887			
4592	EUGENE	OR		12/18/2014		954,811								22,960			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4593	VENICE	FL		01/30/2015		3,838,193								201,873			
4594	SAN ANTONIO	TX		12/22/2014		1,577,591								82,428			
4596	ROCKINGHAM	NC		01/09/2015		1,537,360								140,467			
4597	HOUSTON	TX		12/22/2014		3,787,372								128,272			
4598	OGDEN	UT		12/12/2014		3,427,528								82,421			
4599	EDINBURG	TX		01/12/2015		1,236,428								79,313			
4600	HOUSTON	TX		01/30/2015		969,652								38,298			
4601	SANTA CLARITA	CA		12/17/2014		2,582,347								42,945			
4602	ALHAMBRA	CA		04/01/2015		2,967,110								51,155			
4605	SYLMAR	CA		12/31/2014		1,958,587								47,098			
4609	TRACY	CA		01/26/2015		5,303,214								183,133			
4610	RIVERSIDE	CA		02/13/2015		1,968,312								44,058			
4611	ALBERTVILLE	AL		12/29/2014		1,076,403								26,772			
4612	FARMINGTON	UT		12/30/2014		1,261,836								43,403			
4615	SHAWNEE	KS		02/11/2015		1,611,843								52,992			
4616	LAS VEGAS	NV		01/21/2015		2,659,514								63,080			
4618	AKRON	OH		01/28/2015		1,178,088								27,413			
4619	CHICAGO	IL		02/10/2015		878,791								29,411			
4620	CHICAGO	IL		02/10/2015		732,326								24,509			
4621	HOUSTON	TX		02/18/2015		5,854,819								200,902			
4622	DALLAS	TX		03/11/2015		1,478,453								33,594			
4623	STAFFORD	TX		01/08/2015		1,469,770								34,442			
4624	POOLER	GA		05/01/2015		1,312,998								21,348			
4629	CANTON	OH		02/23/2015		4,817,170								114,711			
4634	ROCHESTER HILLS	MI		04/21/2015		2,120,391								52,387			
4635	HEBRON	KY		02/27/2015		1,268,785								43,222			
4636	COLUMBIA	TN		03/17/2015		1,273,150								41,847			
4640	COLORADO SPRINGS	CO		03/13/2015		2,421,284								122,633			
4645	AUBURN	NY		02/27/2015		831,011								26,442			
4649	COSTA MESA	CA		01/20/2015		2,259,075								51,283			
4650	SPRING	TX		02/04/2015		2,138,600								50,441			
4653	WESLEY CHAPEL	FL		02/27/2015		2,051,436								67,444			
4654	PHOENIX	AZ		05/08/2015		2,076,496								48,566			
4659	AUBURN	MA		02/02/2015		2,926,689								101,368			
4660	DEER PARK	TX		03/03/2015		1,475,004								34,647			
4662	TEMPE	AZ		01/23/2015		746,360								17,083			
4664	INDIO	CA		01/29/2015		974,112								32,405			
4665	FLUSHING	NY		02/17/2015		4,328,860								98,789			
4666	TEMPE	AZ		01/23/2015		628,513								14,386			
4667	SAN DIEGO	CA		02/13/2015		1,756,446								60,271			
4668	PHOENIX	AZ		02/03/2015		3,592,383								79,052			
4669	SEATTLE	WA		05/07/2015		8,190,643								193,959			
4671	ROCKWALL	TX		04/23/2015		3,435,184								83,142			
4672	DOWNEY	CA		03/19/2015		1,806,894								59,391			
4673	GREECE	NY		02/27/2015		991,890								32,133			
4674	FREDONIA	NY		02/27/2015		835,533								27,068			
4678	ORMOND BEACH	FL		01/28/2015		1,527,201								59,826			
4680	ANN ARBOR	MI		03/26/2015		2,225,243								116,079			
4681	LOS ANGELES	CA		04/03/2015		1,028,314								33,800			
4683	CHARLOTTESVILLE	VA		02/13/2015		1,253,127								64,920			
4685	CHULA VISTA	CA		03/04/2015		1,712,427								58,390			
4687	BROOKFIELD	WI		03/31/2015		344,615								8,457			
4688	NORTH LAS VEGAS	NV		03/16/2015		1,908,133								65,063			
4690	MURRIETA	CA		03/03/2015		1,106,531								36,563			
4692	COLUMBUS	OH		03/20/2015		1,498,750								48,746			
4693	PHOENIX	AZ		03/31/2015		6,603,896								149,848			
4694	LOS ANGELES	CA		02/18/2015		1,475,748								33,678			
4695	VALLEJO	CA		02/12/2015		1,965,657								47,515			
4696	BISHOP	CA		02/27/2015		5,904,383								132,895			
4697	GERMANTOWN	TN		02/13/2015		1,812,226								52,368			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4698	ALBANY	GA		02/27/2015		1,453,698								64,017			
4700	PFLUGERVILLE	TX		04/22/2015		1,026,232								42,305			
4701	LAS VEGAS	NV		05/22/2015		6,498,940								156,893			
4702	FLORENCE	KY		03/30/2015		1,443,332								49,214			
4707	RIVERDALE	UT		04/13/2015		2,159,424								72,024			
4712	CHICAGO	IL		04/13/2015		1,282,625								30,793			
4713	PACIFICA	CA		03/20/2015		1,477,695								34,707			
4714	KIRKLAND	WA		04/22/2015		3,925,814								131,630			
4716	LONG BEACH	CA		05/19/2015		1,630,995								39,213			
4718	BOULDER	CO		04/14/2015		1,331,956								31,977			
4719	OREM	UT		04/01/2015		2,855,307								69,397			
4720	TONAWANDA	NY		06/30/2015		2,861,507								95,240			
4721	LEWISVILLE	TX		03/17/2015		4,953,479								180,928			
4722	SPOKANE	WA		04/07/2015		3,434,000								116,966			
4723	HOUSTON	TX		05/22/2015		3,708,029								86,725			
4726	GLENDALE HEIGHTS	IL		06/05/2015		7,024,552								297,934			
4727	LEXINGTON	KY		04/08/2015		3,717,510								128,086			
4730	REDMOND	WA		04/22/2015		1,128,672								37,844			
4734	SCHERTZ	TX		06/23/2015		718,632								15,806			
4735	MESA	AZ		03/18/2015		967,754								50,113			
4736	CLIFTON PARK	NY		05/07/2015		1,770,796								60,255			
4737	METAIRIE	LA		03/31/2015		3,657,554								194,036			
4739	BALTIMORE	MD		05/19/2015		15,084,211								857,225			
4741	CLEVELAND	OH		03/20/2015		630,619								14,609			
4746	EASTPOINTE	MI		03/05/2015		982,755								23,853			
4747	JACKSONVILLE	FL		03/31/2015		2,134,178								110,107			
4750	INDIANAPOLIS	IN		08/28/2015		3,764,470								145,903			
4753	OCEANSIDE	CA		06/02/2015		840,731								19,179			
4754	SAN FRANCISCO	CA		06/30/2015		4,163,420								213,842			
4755	AUSTIN	TX		04/30/2015		4,316,442								103,770			
4756	ARLETA	CA		04/13/2015		1,165,904								60,397			
4760	TRACY	CA		05/15/2015		988,415								23,894			
4762	SUN VALLEY	CA		04/15/2015		1,117,815								57,097			
4763	WOODLAND HILLS	CA		06/01/2015		2,513,143								127,759			
4764	BUCKEYE	AZ		04/15/2015		7,203,404								171,285			
4766	CATHEDRAL CITY	CA		04/09/2015		1,726,476								41,677			
4767	MILL CREEK	WA		05/28/2015		4,182,711								139,062			
4768	MOUNT VERNON	OH		05/12/2015		1,082,584								35,993			
4769	FORT PIERCE	FL		06/22/2015		4,800,976								244,750			
4770	TUKWILA	WA		05/21/2015		1,178,939								44,635			
4771	ATASCADERO	CA		05/14/2015		5,562,635								283,629			
4773	FORTUNA	CA		04/16/2015		1,276,130								42,384			
4774	HOUSTON	TX		07/09/2015		4,947,593								161,904			
4776	DEPEW	NY		12/14/2015		2,500,000								111,006			
4777	HOUSTON	TX		05/06/2015		806,430								17,765			
4783	GREENDALE	WI		05/01/2015		1,579,429								36,535			
4784	ATLANTA	GA		05/19/2015		1,797,391								211,151			
4785	SANTA BARBARA	CA		06/11/2015		2,849,442								50,783			
4788	CHICAGO	IL		05/28/2015		2,941,943								68,333			
4789	BAKERSFIELD	CA		05/20/2015		6,989,455								228,714			
4791	PASSAIC	NJ		04/30/2015		3,947,675								92,842			
4795	AUSTIN	TX		05/22/2015		981,570								38,196			
4796	VANCOUVER	WA		06/09/2015		2,773,591								65,323			
4797	SAN DIEGO	CA		06/23/2015		8,387,177								279,153			
4798	PERRYSBURG	OH		05/21/2015		1,043,515								34,110			
4799	SACRAMENTO	CA		06/11/2015		3,270,827								64,552			
4801	ALBERTVILLE	AL		09/04/2015		6,171,076								281,547			
4803	HOUSTON	TX		05/22/2015		2,805,278								92,480			
4809	ORANGE	CA		05/22/2015		2,967,381								67,503			
4813	SAN MATEO	CA		09/28/2015		3,487,131								79,223			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4814	SAN MATEO	CA		09/28/2015		1,494,485								33,953			
4818	MONROE	OH		11/05/2015		1,861,654								139,104			
4825	HOUSTON	TX		05/19/2015		3,558,771								85,091			
4826	SALT LAKE CITY	UT		05/28/2015		2,263,503								75,414			
4831	VERNON HILLS	IL		06/24/2015		3,304,785								111,754			
4833	STOCKTON	CA		09/21/2015		1,245,350								28,613			
4834	PORT ST LUCIE	FL		05/20/2015		2,125,058								51,443			
4837	APPLE VALLEY	CA		06/03/2015		3,764,108								88,774			
4839	CLEVELAND	OH		06/15/2015		1,426,882								32,503			
4840	HOUSTON	TX		05/21/2015		2,755,072								92,765			
4844	VENICE	CA		06/05/2015		2,182,872								52,785			
4845	CAROL STREAM	IL		08/03/2015		1,043,975								24,731			
4846	SAN DIMAS	CA		05/29/2015		2,174,477								52,639			
4847	VAN NUYS	CA		05/29/2015		2,174,477								52,639			
4850	LOMBARD	IL		06/18/2015		3,967,494								203,779			
4851	NORTH HOLLYWOOD	CA		06/25/2015		1,648,699								40,246			
4852	MISSOULA	MT		09/30/2015		15,939,871								369,842			
4856	TOOELE	UT		06/25/2015		3,698,537								127,062			
4857	SEATTLE	WA		08/19/2015		7,310,000								20,359			
4863	EL PASO	TX		05/21/2015		3,443,841								115,957			
4864	GILBERT	AZ		07/15/2015		5,161,060								120,219			
4867	COLUMBUS	OH		07/14/2015		2,176,550								72,374			
4869	OREM	UT		06/29/2015		1,237,762								30,215			
4870	SAN DIEGO	CA		03/01/2016										393,764			
4871	SAN DIEGO	CA		06/17/2015		5,943,736								139,212			
4872	BRADENTON	FL		07/16/2015		1,724,745								78,038			
4875	LAS VEGAS	NV		07/08/2015		4,455,628								109,514			
4881	POTEAU	OK		06/30/2015		10,534,841								532,244			
4884	WESTMINSTER	CA		07/31/2015		4,467,504								100,491			
4888	CORONA	CA		05/20/2015		2,230,899								39,410			
4891	HOUSTON	TX		08/14/2015		1,190,531								38,921			
4893	HOUSTON	TX		05/21/2015		2,016,653								171,642			
4894	LAS VEGAS	NV		05/21/2015		2,592,840								220,682			
4900	WEST PALM BEACH	FL		06/10/2015		1,674,856								62,075			
4901	CHICAGO	IL		06/10/2015		1,528,705								52,574			
4902	HEBRON	KY		08/28/2015		3,650,994								201,180			
4906	VENICE	CA		07/09/2015		5,276,416								73,371			
4908	MARYSVILLE	WA		07/06/2015		2,431,252								57,824			
4909	SALEM	OR		06/09/2015		3,879,466								93,913			
4910	SANDY	UT		07/02/2015		939,874								31,252			
4911	TRACY	CA		07/08/2015		2,381,634								56,644			
4913	SEATTLE	WA		07/09/2015		2,977,339								69,934			
4916	KENT	WA		07/24/2015		2,481,252								57,878			
4921	NORTHRIDGE	CA		08/10/2015		3,226,872								71,572			
4923	HOUSTON	TX		09/22/2015		3,586,937								80,464			
4925	BEAVERTON	OR		07/29/2015		1,465,684								107,241			
4926	WORTHINGTON	OH		10/01/2015		3,088,518								70,663			
4927	WAYNE	NJ		08/03/2015		4,943,638								158,854			
4928	VALENCIA	CA		07/30/2015		1,174,253								79,462			
4929	ELK RIVER	MN		07/16/2015		1,059,239								23,994			
4932	GEORGETOWN	TX		08/12/2015		1,967,607								132,955			
4934	ELMHURST	IL		02/02/2016										49,957			
4936	FORSYTH	GA		07/22/2015		1,979,084								64,625			
4937	SAN DIEGO	CA		07/15/2015		2,671,668								87,520			
4938	SAN DIEGO	CA		07/15/2015		1,886,379								42,135			
4939	NAMPA	ID		06/29/2015		3,417,179								81,151			
4940	SAN ANTONIO	TX		06/29/2015		2,748,600								65,274			
4941	PHOENIX	AZ		07/17/2015		1,738,841								189,890			
4943	THOUSAND OAKS	CA		12/02/2015		2,200,000								46,862			
4946	TRACY	CA		09/25/2015		2,191,828								50,288			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4947	WOODINVILLE	WA		07/22/2015		9,217,272								256,858			
4949	WHITE LAKE	MI		07/27/2015		1,439,681								47,313			
4950	OAK CREEK	WI		09/11/2015		2,933,724								66,925			
4951	MARIETTA	GA		07/21/2015		2,473,471								81,897			
4965	UNIVERSAL CITY	TX		07/30/2015		2,850,583								152,523			
4969	SAN MATEO	CA		09/21/2015		1,492,203								48,010			
4970	LITTLE ROCK	AR		09/23/2015		493,356								40,912			
4973	TUKWILA	WA		09/28/2015		1,245,336								28,693			
4974	WATERFORD	MI		07/27/2015		667,893								21,950			
4975	SAN FRANCISCO	CA		09/21/2015		1,989,604								64,013			
4976	LUFKIN	TX		10/19/2015		5,940,264								119,590			
4977	CYPRESS	TX		07/20/2015		3,542,771								115,068			
4978	AUBURN	WA		06/19/2015		5,067,437								253,909			
4979	HUTTO	TX		07/01/2015		1,183,947								39,699			
4984	CHAGRIN FALLS	OH		07/31/2015		1,911,301								42,392			
4987	RAYMORE	MO		10/01/2015		1,845,173								59,314			
4988	DOWNEY	CA		06/30/2015		4,754,924								111,522			
4991	SAN DIEGO	CA		07/30/2015		2,977,273								70,127			
4992	MILWAUKEE	WI		07/22/2015		6,004,305								295,833			
4995	CANOGA PARK	CA		10/01/2015		745,981								24,709			
4998	WILLOUGHBY	OH		08/13/2015		1,290,028								41,054			
4999	HOUMA	LA		08/13/2015		963,925								47,452			
5000	INDEPENDENCE	MO		07/29/2015		1,021,258								50,663			
5001	BEACH CITY	TX		07/29/2015		918,237								45,552			
5003	BOLINGBROOK	IL		08/28/2015		1,781,366								52,710			
5004	BEND	OR		07/31/2015		814,325								69,934			
5005	CEDAR PARK	TX		08/26/2015		1,051,804								33,727			
5007	RIALTO	CA		08/26/2015		3,977,737								91,508			
5009	PORTLAND	OR		08/26/2015		1,835,418								59,940			
5010	STAFFORD	TX		12/01/2015		3,500,000								80,333			
5014	MOBILE	AL		10/08/2015		698,163								22,565			
5022	TRACY	CA		10/02/2015		1,731,393								213,278			
5024	BECKLEY	WV		12/08/2015		7,100,000								235,329			
5025	TUCSON	AZ		09/28/2015		1,494,355								34,721			
5027	ATLANTA	GA		09/17/2015		2,441,354								53,311			
5028	ANN ARBOR	MI		10/13/2015		4,488,379								142,879			
5029	CINCINNATI	OH		08/14/2015		2,406,745								54,520			
5030	GLEN HEAD	NY		08/06/2015		1,838,239								41,036			
5031	CLAREMONT	CA		09/22/2015		1,054,699								32,704			
5032	CHINO	CA		10/05/2015		1,122,966								25,016			
5034	PENNSAUKEN	NJ		08/27/2015		1,091,291								35,792			
5036	ALHAMBRA	CA		12/01/2015		3,400,000								164,990			
5037	JACKSONVILLE BEACH	FL		09/18/2015		732,313								16,544			
5038	TALLAHASSEE	FL		09/15/2015		1,591,907								49,902			
5040	CULVER CITY	CA		09/04/2015		3,481,412								114,328			
5041	KIRKLAND	WA		09/16/2015		2,626,504								58,504			
5045	FEDERAL WAY	WA		09/10/2015		1,591,749								50,827			
5046	LAS VEGAS	NV		09/03/2015		2,460,046								164,205			
5049	COSTA MESA	CA		10/23/2015		2,214,234								70,870			
5050	SAN DIEGO	CA		10/23/2015		2,788,835								137,095			
5051	SAN DIEGO	CA		10/23/2015		1,264,936								62,183			
5052	SAN DIEGO	CA		10/23/2015		2,249,642								72,003			
5054	CLINTON	CT		10/13/2015		4,222,529								91,948			
5055	OAK LAWN	IL		09/14/2015		1,594,395								34,570			
5056	REDMOND	WA		10/20/2015		1,346,514								42,864			
5057	ROSEVILLE	MI		09/11/2015		2,461,632								82,150			
5059	PORTLAND	OR		09/28/2015		1,121,133								54,601			
5060	PASADENA	CA		10/14/2015		3,989,659								127,141			
5062	ALBUQUERQUE	NM		12/31/2015		2,450,000								73,111			
5063	COLORADO SPRINGS	CO		09/23/2015		1,091,276								53,681			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5064	RANCHO CORDOVA	CA		09/14/2015		2,744,109								66,849			
5065	FUQUAY VARINA	NC		08/21/2015		1,440,253								40,093			
5067	MARION	IA		09/28/2015		1,840,449								58,831			
5068	CHANDLER	TX		09/25/2015		804,016								67,533			
5070	DALLAS	TX		09/10/2015		3,586,549								82,751			
5071	SYRACUSE	NY		10/15/2015		3,805,470								117,364			
5072	BAKERSFIELD	CA		11/20/2015		3,950,000								188,717			
5073	GEORGETOWN	TX		09/08/2015		2,785,854								87,234			
5074	FULLERTON	CA		11/06/2015		1,398,143								22,830			
5075	LEXINGTON	KY		10/15/2015		3,590,703								114,303			
5079	PASADENA	CA		10/02/2015		3,291,498								104,551			
5084	VENTURA	CA		09/29/2015		1,344,800								31,952			
5085	RESEDA	CA		09/29/2015		595,147								29,818			
5086	SOUTHLAKE	TX		09/30/2015		2,939,122								66,961			
5089	CHESAPEAKE	VA		10/09/2015		1,797,074								35,956			
5090	BRONX	NY		10/29/2015		2,991,682								101,924			
5091	HIGHLANDS RANCH	CO		10/16/2015		1,197,679								28,464			
5092	TUCSON	AZ		09/24/2015		1,492,309								47,394			
5094	WORTHINGTON	OH		12/09/2015		3,250,000								71,486			
5095	DUBLIN	OH		12/09/2015		3,100,000								68,187			
5096	ROCKLIN	CA		09/01/2015		2,969,961								123,454			
5097	RIVERSIDE	CA		09/24/2015		3,188,061								73,454			
5098	ROUND LAKE BEACH	IL		10/09/2015		1,702,167								37,118			
5099	CHESAPEAKE	VA		10/20/2015		1,597,107								35,578			
5101	LOS ANGELES	CA		10/14/2015		3,245,594								54,126			
5103	GROVETOWN	GA		05/19/2016										18,708			
5105	CLEARLAKE	CA		10/16/2015		3,989,433								129,780			
5106	SAINT LOUIS	MO		11/20/2015		2,125,000								176,386			
5107	O FALLON	MO		11/20/2015		2,125,000								176,386			
5108	ATLANTA	GA		10/05/2015		1,178,730								58,250			
5109	ST PETERSBURG	FL		12/14/2015		7,000,000								103,872			
5114	IRVINE	CA		10/16/2015		5,286,157								170,111			
5115	FRESNO	CA		11/10/2015		14,705,447								546,629			
5116	SULPHUR	LA		11/30/2015		1,000,000								49,513			
5117	MONONA	WI		09/29/2015		4,364,530								218,005			
5118	CHULA VISTA	CA		12/09/2015		6,700,000								299,826			
5120	SAN FRANCISCO	CA		10/23/2015		2,085,769								367,185			
5122	ROSEMONT	IL		10/20/2015		1,855,565								91,288			
5124	MIDVALE	UT		10/27/2015		798,519								18,195			
5125	SALT LAKE CITY	UT		10/28/2015		2,984,222								193,646			
5126	INDIANAPOLIS	IN		10/16/2015		1,593,578								78,822			
5127	WEST JORDAN	UT		10/19/2015		1,796,648								91,170			
5128	MILWAUKEE'	WI		10/02/2015		4,911,031								239,913			
5130	LOS ANGELES	CA		11/04/2015		1,050,000								24,442			
5132	VALLEY CENTER	CA		11/04/2015		6,979,206								224,063			
5139	PORTLAND	OR		12/02/2015		3,175,000								76,687			
5142	KENMORE	WA		10/09/2015		1,743,279								41,305			
5143	CHARLOTTE	NC		02/16/2016										18,697			
5147	CARY	NC		11/18/2015		1,350,000								44,025			
5148	NASHVILLE	TN		11/19/2015		750,000								36,113			
5149	ANAHEIM	CA		11/10/2015		2,500,000								81,264			
5154	FRESNO	CA		11/30/2015		3,750,000								83,311			
5156	NEWTON	NC		11/30/2015		1,600,000								59,750			
5158	VALLEY STREAM	NY		11/25/2015		2,300,000								111,784			
5162	GROVE CITY	OH		01/22/2016										144,030			
5165	MAPLE VALLEY	WA		12/15/2015		7,500,000								180,364			
5168	COLORADO SPRINGS	CO		12/31/2015		2,200,000								45,039			
5169	RIDGEFIELD	WA		11/02/2015		2,230,000								71,860			
5170	LAS VEGAS	NV		12/03/2015		2,100,000								94,563			
5174	LYNNWOOD	WA		01/11/2016										39,622			

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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					
5175	NAVASOTA	TX		10/19/2015		1,992,090								97,176			
5176	BIRMINGHAM	AL		11/10/2015		1,496,134								47,626			
5180	SANTA ANA	CA		11/30/2015		680,000								21,137			
5181	LAKE WORTH	FL		11/30/2015		650,000								20,204			
5182	LAS VEGAS	NV		12/15/2015		3,443,000								54,527			
5183	FORT WORTH	TX		12/02/2015		1,475,000								42,972			
5188	ALBANY	OR		12/02/2015		7,000,000								230,018			
5189	DUNCANVILLE	TX		12/04/2015		1,910,000								58,437			
5191	TROY	MI		12/28/2015		3,000,000								88,554			
5195	FORT WAYNE	IN		11/19/2015		2,250,000								73,615			
5199	MOUNT WASHINGTON	KY		12/29/2015		8,885,000								394,516			
5200	MILWAUKEE	WI		11/20/2015		3,750,000								180,705			
5202	DENVILLE	NJ		12/17/2015		3,800,000								77,683			
5203	INDIALANTIC	FL		12/07/2015		925,000								29,517			
5204	ALBUQUERQUE	NM		12/18/2015		3,400,000								69,903			
5206	DENTON	TX		12/07/2015		2,000,000								89,850			
5213	FAIR OAKS	CA		11/30/2015		1,650,000								55,282			
5216	COSTA MESA	CA		02/01/2016										83,561			
5217	MILWAUKEE	WI		12/22/2015		4,100,000								154,002			
5222	LOS ANGELES	CA		12/29/2015		2,250,000								50,691			
5224	THORNTON	CO		12/23/2015		1,600,000								59,115			
5225	WEST CHESTER	OH		12/30/2015		4,075,000								82,595			
5227	LOS ANGELES	CA		12/07/2015		1,000,000								17,544			
5229	SANDY	UT		01/08/2016										134,986			
5230	BURBANK	CA		12/29/2015		5,300,000								159,887			
5231	FEDERAL WAY	WA		04/04/2016										202,994			
5232	TORRANCE	CA		01/07/2016										74,188			
5233	HOUSTON	TX		02/22/2016										29,067			
5235	DUBLIN	OH		12/29/2015		4,400,000								124,027			
5237	FIRESTONE	CO		12/23/2015		1,100,000								56,644			
5238	SALT LAKE CITY	UT		12/29/2015		5,200,000								212,257			
5239	FARMINGTON	NM		12/29/2015		2,100,000								85,719			
5242	EAST LIVERPOOL	OH		12/17/2015		1,050,000								46,659			
5245	ROCHESTER	MN		01/15/2016										86,575			
5246	WOOSTER	OH		12/17/2015		860,000								38,216			
5247	NEW KENSINGTON	PA		12/17/2015		1,040,000								46,215			
5248	RICHLAND	WA		01/20/2016										38,609			
5251	CUYAHOGA FALLS	OH		02/11/2016										16,569			
5254	CHICAGO	IL		01/26/2016										71,792			
5255	LIBERTY	MO		12/15/2015		1,730,000								27,303			
5257	ONTARIO	CA		12/28/2015		5,710,000								251,366			
5259	AKRON	OH		12/29/2015		1,200,000								35,113			
5267	SAN RAFEAL	CA		03/11/2016										81,450			
5268	ROMEOVILLE	IL		06/06/2016										62,971			
5269	BOISE	ID		03/10/2016										44,834			
5270	FEDERAL WAY	WA		01/26/2016										73,882			
5273	SWANSEA	MA		02/24/2016										53,350			
5274	PORT ARTHUR	TX		02/24/2016										20,613			
5277	BRONX	NY		12/28/2015		2,800,000								85,020			
5278	JACKSONVILLE	FL		02/02/2016										39,350			
5279	MENASHA	WI		02/19/2016										23,780			
5282	MARION	IN		02/09/2016										18,439			
5283	LANCASTER	OH		02/09/2016										23,840			
5285	CONROE	TX		02/29/2016										22,597			
5286	CARSON CITY	NV		02/01/2016										21,201			
5287	NEWPORT NEWS	VA		04/11/2016										108,503			
5293	CASPER	WY		08/11/2016										62,614			
5294	DEERFIELD BEACH	FL		02/01/2016										37,158			
5296	REDWOOD CITY	CA		02/18/2016										77,901			
5297	TUCSON	AZ		01/29/2016										32,266			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
5300	PLANO	TX		01/29/2016										140,436			
5304	KISSIMMEE	FL		08/01/2016										46,577			
5307	SALT LAKE CITY	UT		03/22/2016										40,106			
5308	SIMSBURY	CT		01/27/2016										58,961			
5310	EUGENE	OR		03/02/2016										74,773			
5311	UNION GAP	WA		03/21/2016										192,714			
5312	LAS VEGAS	NV		03/01/2016										45,760			
5315	MISHAWAKA	IN		02/17/2016										21,867			
5316	CLEVELAND	OH		02/17/2016										19,093			
5317	SALT LAKE CITY	UT		02/11/2016										18,568			
5323	OKLAHOMA CITY	OK		03/23/2016										16,167			
5327	STERLING	VA		03/15/2016										192,940			
5330	LOS ANGELES	CA		04/06/2016										165,100			
5331	ATLANTA	GA		04/22/2016										112,063			
5333	MESA	AZ		11/04/2016										3,562			
5335	DEARBORN	MI		03/07/2016										61,637			
5338	EMERYVILLE	CA		05/06/2016										35,204			
5339	DENVER	CO		03/03/2016										43,500			
5340	MOAB	UT		04/06/2016										76,342			
5342	ARLINGTON	TX		02/11/2016										92,278			
5345	MIAMI	FL		03/31/2016										44,080			
5346	FORSYTH	GA		03/31/2016										65,006			
5348	MIAMI	FL		03/31/2016										35,422			
5350	SANTA CRUZ	CA		05/02/2016										65,878			
5351	PLANO	TX		04/08/2016										25,240			
5354	LOS ANGELES	CA		03/31/2016										48,841			
5355	EUGENE	OR		04/12/2016										72,053			
5357	CUTLER BAY	FL		04/15/2016										64,056			
5358	CHARLOTTE	NC		04/13/2016										24,231			
5359	PUYALLUP	WA		03/16/2016										47,247			
5360	GOODYEAR	AZ		04/27/2016										22,905			
5361	LA PORTE	TX		04/20/2016										28,907			
5364	VANCOUVER	WA		05/10/2016										102,004			
5365	CHARLOTTE	NC		04/15/2016										68,954			
5368	ANAHEIM	CA		04/15/2016										53,323			
5370	RICHLAND	WA		04/12/2016										47,775			
5371	COLORADO SPRINGS	CO		04/22/2016										73,225			
5373	TUCSON	AZ		04/18/2016										21,015			
5374	KEENE	NH		09/30/2016										5,942			
5377	AMARILLO	TX		09/30/2016										3,702			
5380	REDONDO BEACH	CA		04/12/2016										24,406			
5382	PHOENIX	AZ		03/11/2016										51,984			
5386	PETALUMA	CA		04/05/2016										26,013			
5387	KIRKLAND	WA		05/03/2016										45,363			
5391	MURRIETA	CA		05/05/2016										29,684			
5392	CORNING	CA		05/05/2016										40,964			
5396	ESCONDIDO	CA		05/18/2016										11,617			
5397	LA MESA	CA		05/18/2016										11,617			
5402	DUBLIN	OH		04/18/2016										63,771			
5403	VIRGINIA BEACH	VA		05/24/2016										24,410			
5405	ELK GROVE	CA		05/02/2016										30,669			
5406	GREELEY	CO		05/04/2016										52,097			
5407	SAN ANTONIO	TX		04/13/2016										38,231			
5410	SAN JACINTO	CA		07/08/2016										35,490			
5411	BILLINGS	MT		04/25/2016										77,389			
5414	SOUTHAVEN	MS		05/27/2016										172,362			
5415	LOGAN	UT		04/25/2016										16,223			
5416	CONSHOHOCKEN	PA		04/19/2016										26,705			
5420	GEORGETOWN	TX		06/20/2016										32,412			
5421	IRVING	TX		05/02/2016										108,969			

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					
5422	SANTA ROSA	CA		06/29/2016										25,201			
5423	SACRAMENTO	CA		04/29/2016										51,000			
5425	LOS ANGELES	CA		07/28/2016										25,038			
5427	ROCK HILL	SC		05/20/2016										40,754			
5428	HOUSTON	TX		08/10/2016										47,007			
5429	PHILIPSBURG	PA		05/31/2016										12,098			
5430	SEATTLE	WA		03/31/2016										148,063			
5438	DARIEN	IL		07/15/2016										36,616			
5439	SANTA ANA	CA		08/05/2016										105,420			
5441	LONG BEACH	CA		03/31/2016										34,380			
5450	MISSOURI CITY	TX		06/24/2016										17,248			
5455	BOSSIER CITY	LA		06/10/2016										29,356			
5456	BOSSIER CITY	LA		06/06/2016										40,464			
5457	THOUSAND OAKS	CA		08/02/2016										24,033			
5458	LOWELL	MA		05/26/2016										27,978			
5459	HUDSON	NH		05/26/2016										11,428			
5464	SACRAMENTO	CA		07/29/2016										83,924			
5470	TACOMA	WA		06/08/2016										19,571			
5472	EL PASO	TX		05/16/2016										13,257			
5477	SAINT ALBANS	WV		05/11/2016										53,472			
5478	HOUSTON	TX		06/30/2016										42,648			
5481	GENEVA	IL		06/27/2016										25,301			
5482	SANTA ANA	CA		06/24/2016										13,686			
5483	VENETA	OR		06/10/2016										13,770			
5484	SACRAMENTO	CA		04/29/2016										39,244			
5486	PALMDALE	CA		06/20/2016										67,939			
5487	RENO	NV		07/01/2016										73,096			
5488	MILWAUKEE	WI		05/06/2016										170,309			
5493	PHOENIX	AZ		06/30/2016										98,232			
5494	CORAL SPRINGS	FL		08/18/2016										18,440			
5495	GRANADA HILLS	CA		06/27/2016										15,184			
5496	ANAHEIM	CA		06/08/2016										23,332			
5497	LOS ANGELES	CA		07/28/2016										14,125			
5498	SUWANEE	GA		06/06/2016										94,127			
5499	NEWPORT BEACH	CA		07/26/2016										8,249			
5500	SANDY	UT		06/29/2016										65,816			
5502	BAKERSFIELD	CA		09/12/2016										14,048			
5504	RIVERSIDE	CA		07/22/2016										22,778			
5508	LAKE OSWEGO	OR		06/15/2016										15,112			
5509	HENDERSON	NV		06/14/2016										210,195			
5510	GREENSBORO	NC		07/06/2016										177,796			
5512	NEW YORK	NY		06/22/2016										56,113			
5514	MONROE	WI		06/13/2016										40,159			
5516	ROCKLIN	CA		06/15/2016										15,243			
5517	COLUMBUS	OH		06/24/2016										18,595			
5518	PHOENIX	AZ		05/31/2016										66,116			
5519	PLACENTIA	CA		06/06/2016										14,595			
5521	MILWAUKEE	WI		06/30/2016										129,992			
5522	ENGLEWOOD	FL		06/22/2016										20,111			
5524	LITTLE ROCK	AR		07/27/2016										97,690			
5525	CHIPLEY	FL		07/27/2016										74,184			
5526	LAKE CHARLES	LA		07/11/2016										20,538			
5532	LEXINGTON	NC		07/29/2016										16,259			
5533	SEATTLE	WA		06/30/2016										12,271			
5535	LOS ANGELES	CA		07/07/2016										16,336			
5536	SAN FRANCISCO	CA		07/08/2016										14,540			
5537	ELGIN	IL		06/30/2016										72,025			
5538	POOLER	GA		06/30/2016										15,112			
5540	HOUSTON	TX		07/07/2016										58,741			
5542	REDDING	CA		07/14/2016										26,599			

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					
5545	FREMONT	CA		07/11/2016										26,074			
5547	SEATTLE	WA		07/05/2016										71,582			
5548	SHERWOOD	OR		08/01/2016										51,486			
5549	GRAND FORKS	ND		09/01/2016										18,938			
5551	AMBOY	IL		09/02/2016										52,092			
5553	LAS VEGAS	NV		07/14/2016										56,412			
5555	TUCSON	AZ		07/14/2016										16,323			
5556	THE WOODLANDS	TX		08/02/2016										33,698			
5559	HOUSTON	TX		08/01/2016										25,582			
5561	STOCKTON	CA		09/15/2016										14,848			
5563	SAINT ROBERT	MO		08/08/2016										7,455			
5564	BEATRICE	NE		07/29/2016										7,455			
5567	TACOMA	WA		08/01/2016										16,787			
5568	BROOK PARK	OH		07/01/2016										52,984			
5573	BISMARCK	ND		08/01/2016										32,746			
5577	LOVELAND	CO		08/11/2016										47,828			
5578	PLYMOUTH	MI		08/12/2016										18,403			
5581	MEMPHIS	TN		08/18/2016										23,618			
5586	ATHENS	GA		09/09/2016										11,530			
5588	WOODINVILLE	WA		08/05/2016										11,118			
5591	LYNDEN	WA		08/15/2016										37,602			
5592	RALEIGH	NC		08/01/2016										28,501			
5593	MARBLE FALLS	TX		07/08/2016										31,980			
5595	BREMERTON	WA		08/17/2016										27,052			
5596	SIOUX FALLS	SD		08/31/2016										24,951			
5597	MAMMOTH LAKES	CA		09/29/2016										29,272			
5598	IRVING	TX		09/30/2016										27,473			
5600	CAMPBELL	CA		08/26/2016										10,550			
5602	MILWAUKEE	WI		08/26/2016										47,924			
5604	DUBLIN	CA		09/16/2016										28,725			
5606	SPRINGFIELD	OR		09/01/2016										39,419			
5607	ASHLAND	OH		09/30/2016										32,213			
5609	MOUNT VERNON	OH		10/07/2016										20,295			
5610	ROME	GA		08/15/2016										7,109			
5615	SPARKS	NV		09/28/2016										13,477			
5618	SEATTLE	WA		09/08/2016										38,705			
5619	DAVENPORT	FL		08/10/2016										40,351			
5620	MARIETTA	GA		09/07/2016										95,074			
5621	THE WOODLANDS	TX		09/07/2016										3,841			
5623	MCKINNEY	TX		09/29/2016										5,845			
5624	SAN FRANCISCO	CA		09/13/2016										50,266			
5626	SAN ANTONIO	TX		09/01/2016										15,204			
5636	VICTORIA	TX		10/04/2016										44,616			
5639	TALLAHASSEE	FL		09/28/2016										34,340			
5640	FIFE	WA		10/31/2016										2,589			
5641	JEFFERSON CITY	MO		11/04/2016										31,259			
5644	LOS ANGELES	CA		09/27/2016										7,324			
5645	PHOENIX	AZ		09/30/2016										23,917			
5649	LIVINGSTON	TN		10/14/2016										10,417			
5650	MURFREESBORO	TN		10/14/2016										21,830			
5651	AURORA	OR		10/26/2016										4,117			
5652	BROOKLYN	NY		10/21/2016										16,894			
5654	CRANBERRY TOWNSHIP	PA		09/01/2016										40,981			
5658	HAMBURG	NY		10/14/2016										4,586			
5659	WEST SENECA	NY		10/14/2016										5,198			
5663	VENICE	CA		09/30/2016										8,311			
5670	BOZEMAN	MT		10/28/2016										6,855			
5674	LINDON	UT		10/14/2016										9,981			
5676	ALBANY	OR		11/01/2016										21,844			
5679	ALSIP	IL		09/28/2016										14,437			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
5681	HOUSTON	TX		11/07/2016										5,694			
5682	ATLANTA	GA		09/30/2016										6,234			
5683	NOVI	MI		11/01/2016										4,468			
5685	FRIENDSWOOD	TX		10/04/2016										22,449			
5686	LINCOLN	NE		10/19/2016										2,999			
5689	NAMPA	ID		09/26/2016										14,963			
5691	LAS VEGAS	NV		10/25/2016										5,205			
5692	BOWLING GREEN	KY		09/30/2016										9,018			
5694	SAN JOSE	CA		11/01/2016										32,016			
5695	CINCINNATI	OH		11/07/2016										3,839			
5696	FOLSOM	CA		10/07/2016										5,041			
5702	BEDFORD	TX		09/29/2016										6,288			
5703	JACKSONVILLE	FL		10/28/2016										6,379			
5705	MELBOURNE	FL		10/31/2016										10,939			
5709	COLORADO SPRINGS	CO		11/07/2016										4,554			
5713	RIVERSIDE	CA		11/01/2016										13,710			
5714	SPRINGDALE	AR		10/28/2016										6,025			
5719	SPENCERPORT	NY		11/01/2016										14,539			
5725	RANCHO SANTA MARGARI	CA		11/14/2016										5,533			
5736	PALOS HEIGHTS	IL		11/04/2016										5,738			
5744	WINSTON SALEM	NC		11/01/2016										16,769			
5755	CLEMSON	SC		11/10/2016										8,031			
5761	MACON	GA		11/14/2016										7,394			
5777	VIRGINIA BEACH	VA		11/14/2016										4,504			
5778	JEFFERSONVILLE	IN		11/03/2016										22,443			
5832	SAN ANTONIO	TX		11/14/2016										3,133			
0299999. Mortgages with partial repayments						4,086,924,215								175,446,606			
0599999 - Totals						4,350,574,355								439,096,746			

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
	MINN MUTUAL LIFE INS CO SURPL NOTES SERIES																		
604074-AA-2	144A 8.250% 09/15/25			MN	Unknown Portfolio	1FE	07/01/1996		14,379,192	17,408,378	14,198,547		(17,270)				1,152,938		0.000
59804T-11-8	MIDSTATES PETROLEUM CO INC				Taxable Exchange	U	11/14/2016		1,420			(1,420)							0.000
2399999. Surplus Debentures, etc - Unaffiliated									14,380,612	17,408,378	14,198,547	(1,420)	(17,270)				1,152,938		XXX
000000-00-0	BOSTON XXX		BOSTON	MA	LEHMAN BROTHERS, INC.		12/29/2005		24,540,517	3,915,471	3,013,744		(1,874,041)						6.900
000000-00-0	BOSTON XXXII		BOSTON	MA	LEHMAN BROTHERS, INC.		12/28/2006		25,000,000	5,582,039	4,588,444		(2,099,793)						4.900
000000-00-0	CENTERLINE XXX		NEW YORK	NY	LEHMAN BROTHERS, INC.		10/06/2005		15,790,357	1,436,099	1,247,879		(1,235,657)						9.400
000000-00-0	CENTERLINE XXI		NEW YORK	NY	Direct		06/08/2007		14,850,000	1,603,212	1,290,985		(164,011)						15.600
000000-00-0	CENTERLINE XXXV		NEW YORK	NY	Direct		06/14/2007		10,823,532	2,981,037	2,467,581		(878,807)						4.400
000000-00-0	PNC MULTIFAMILY CAPITAL XXXV		PORTLAND	OR	Direct		06/27/2007		16,283,831	5,019,846	4,115,902		(1,356,179)						7.600
000000-00-0	USA INSTITUTIONAL TAX CREDIT LXXII		GREENWICH	CT	Direct		06/25/2009		10,000,000	5,946,421	3,972,275		(951,348)						8.900
000000-00-0	USA TAX CREDIT STIMULUS FUND		GREENWICH	CT	Direct		03/05/2010		24,999,998	22,366,321	12,255,842		(2,266,489)						19.000
000000-00-0	ALLIANT TAX CREDIT FUND 60		WOODLAND HILLS	CA	Direct		08/06/2010		30,000,000	25,383,091	14,676,496		(2,664,987)						22.200
000000-00-0	COUNTRYSIDE CORP TAX CREDIT XIX		BOSTON	MA	Direct		10/12/2010		23,416,470	21,328,236	12,113,613		(2,202,555)						49.500
000000-00-0	STERLING CORPORATE PARTNERS		MANHASSETT	NY	Direct		01/31/2011		17,093,684	13,628,161	8,359,514		(1,602,545)						49.500
000000-00-0	HUNT CAPITAL PARTNERS 2011-1		ALEXANDRIA	VA	Direct		09/06/2011		22,000,000	16,535,705	11,626,895		(1,971,539)						27.500
000000-00-0	HUNT CAPITAL PARTNERS 2011-2		SCOTTSDALE	AZ	Direct		09/15/2011		2,328,565	1,081,963	844,006		(106,432)						100.000
000000-00-0	COUNTRYSIDE CORP TAX CREDIT XX		BOSTON	MA	Direct		12/22/2011		22,662,085	17,445,021	12,764,235		(1,951,575)						49.900
000000-00-0	HUNT CAPITAL PARTNERS 2012-1		SHERMAN OAKS	CA	Direct		03/15/2012		24,404,033	6,636,949	5,117,067		(3,425,008)						100.000
000000-00-0	CREA XXXVII		BOSTON	MA	Direct		09/30/2013		15,160,433	13,404,637	9,681,692		(1,578,576)				309,672		99.000
000000-00-0	HCPTCF 11		LOS ANGELES	CA	Direct		12/13/2013		34,223,020	6,467,752	5,447,408		(4,961,664)						99.000
000000-00-0	ALLIANT FUND 74		PALM BEACH	FL	Direct		12/19/2013		30,000,000	24,640,004	21,624,115		(2,722,345)				4,608,571		34.000
000000-00-0	AMORTIZATION ADJUSTMENT												1,108,460						
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									363,576,525	195,401,966	135,207,693		(32,905,090)				4,918,243		XXX
000000-00-0	MISSOURI		SAN FRANCISCO	CA	JOE FOSS AND COMPANY		08/26/2006		420,000	79,157	21,970		(84,176)						0.218
000000-00-0	GEORGIA		SAN FRANCISCO	CA	JOE FOSS AND COMPANY		12/12/2006		328,655	5,635			(23,988)						3.230
000000-00-0	MISSOURI IIII		SAN FRANCISCO	CA	JOE FOSS AND COMPANY		12/08/2010		85,656	23,033	10,978		(74,678)						0.218
000000-00-0	HCP FUND 2011-1 GEORGIA		SAN FRANCISCO	CA	Direct		11/28/2011		389,444	599,671	224,271		(38,717)						12.200
000000-00-0	State TC MOB Adjustment										7,727								
3799999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									1,223,755	707,496	264,946		(221,560)						XXX
000000-00-0	USB RETC FUND 2015-5, LLC		St. Louis	MO	Direct		08/11/2015		12,163,884	927,924			(1,844,709)						100.000
000000-00-0	USB RETC FUND 2015-7,LLC		St. Louis	MO	Direct		11/02/2015		27,497,772	1,668,785			(11,444,714)						100.000
000000-00-0	USB RETC FUND 2016-7,LLC		St. Louis	MO	Direct		11/02/2015		9,052,062	1,499,650	1,621,138		(5,165,506)	2,108,250			123,007		100.000
000000-00-0	JLP Credit Opportunity Fund II		New York	NY	Direct		08/01/2014		25,000,000	19,409,588	19,409,588	6,962,965							9.200
000000-00-0	50 Washington		Lynchberg	VA	Direct		12/16/2011		342,384	190,963	16,605		(14,964				13,238		99.000
000000-00-0	Garden Theater		Detroit	MI	Direct		05/02/2012		1,872,273	732,815	576,226		(253,891				20,000		99.000
000000-00-0	La Vogue		Detroit	MI	JOE FOSS AND COMPANY		09/21/2012		934,876	84,614	18,000		(15,970				14,838		100.000
000000-00-0	Abbott		Minneapolis	MN	JOE FOSS AND COMPANY		11/15/2012		4,173,309	807,760	759,066		(117,458)				399,657		100.000
000000-00-0	Riverview		Norfolk,	VA	Direct		11/20/2012		2,875,713	763,515	619,005		(144,569						99.000
000000-00-0	Convention Plaza		Portland	OR	Direct		08/29/2013		3,149,405	1,001,335	1,001,335		(278,637	40,016					99.000
000000-00-0	619 Western		Bellevue	WA	Direct		09/30/2013		8,513,190	1,735,814	1,571,462		(88,411						99.000
000000-00-0	Kirby Center		Detroit	MI	Direct		02/21/2014		1,152,825	183,881	237,999		(29,101	90,005			56,139		99.000
000000-00-0	Forest Arms		Detroit	MI	Direct		07/24/2014		1,834,452	(962,043)	396,811		(70,689	881,085			1,375,839		99.000
000000-00-0	711 Alexandrine		Okemos	MI	Direct		12/04/2014		1,007,941	(491,926)	254,697		(21,434)	53,620			755,956		99.000
000000-00-0	Chisca		Memphis	TN	Direct		12/05/2014		5,138,393	262,304	2,560,124		(252,677	204,008			2,326,542		99.000
000000-00-0	1220 Playhouse		Cleveland	OH	Direct		01/20/2015		2,673,086	695,424	856,032		(70,680	85,530			172,828		99.000
000000-00-0	Publix		Seattle	WA	Direct		01/29/2015		2,784,276	(1,373,887)	688,540		(208,878)	1,861,078			2,088,207		99.000
000000-00-0	Diplomat		Columbus	OH	Direct		04/24/2015		985,653	(538,175)	191,939		(101,528	896,909			739,240		99.000
000000-00-0	Heath		Baltimore	MD	Direct		05/29/2015		2,026,237	183,143	97,256		(70,775				97,862		99.000
000000-00-0	Wick		Youngstown	OH	Direct		06/15/2015		2,605,854	183,647	42,399		(34,152				60,292		99.000
000000-00-0	Mackie		Milwaukee	WI	Direct		12/24/2015		2,300,043	(844,266)	804,630		(10,723	1,353,943			1,680,032		99.000
000000-00-0	The Vault		Baltimore	MD	Direct		04/21/2016		1,122,521	(322,268)	467,215		(56,486	696,884			804,391		99.000
000000-00-0	200 West 9th		Wilmington	DE	Direct		08/30/2016		1,084,558	606,874	1,009,411						650,734		99.000
000000-00-0	2 East 7th		Wilmington	DE	Direct		08/30/2016		870,678	506,210	859,452		(49,104				522,407		99.000
000000-00-0	829 Market		Wilmington	DE	Direct		12/31/2016		667,104	371,159	620,880						400,262		99.000

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
4299999. Any Other Class of Assets - Unaffiliated									121,828,489	27,282,840	34,679,806	6,962,965	(17,260,342)	8,271,328				12,301,471	XXX
4499999. Total - Unaffiliated									501,009,381	240,800,680	184,350,992	6,961,545	(50,404,262)	8,271,328			1,152,938	17,219,714	XXX
4599999. Total - Affiliated																			XXX
4699999 - Totals									501,009,381	240,800,680	184,350,992	6,961,545	(50,404,262)	8,271,328			1,152,938	17,219,714	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	CENTERLINE XXX	NEW YORK	NY	LEHMAN BROTHERS, INC.				617,684		9.400
000000-00-0	BOSTON XXX	BOSTON	MA	LEHMAN BROTHERS, INC.				213,761		6.900
000000-00-0	BOSTON XXXII	BOSTON	MA	LEHMAN BROTHERS, INC.				194,383		4.900
000000-00-0	CENTERLINE XXI	NEW YORK	NY	Direct				168,295		15.600
000000-00-0	CENTERLINE XXXV	NEW YORK	NY	Direct				111,525		4.400
000000-00-0	PNC MULTIFAMILY CAPITAL XXXV	PORTLAND	OR	Direct				140,148		7.600
000000-00-0	USA INSTITUTIONAL TAX CREDIT LXXII	GREENWICH	CT	Direct				9,783		8.900
000000-00-0	USA TAX CREDIT STIMULUS FUND	GREENWICH	CT	Direct				(12,197)		19.000
000000-00-0	ALLIANT TAX CREDIT FUND 60	WOODLAND HILLS	CA	Direct				(24,626)		22.200
000000-00-0	COUNTRYSIDE CORP TAX CREDIT XIX	BOSTON	MA	Direct				(99,772)		49.500
000000-00-0	STERLING CORPORATE PARTNERS	MANHASSETT	NY	Direct				(4,626)		49.500
000000-00-0	HUNT CAPITAL PARTNERS 2011-1	ALEXANDRIA	VA	Direct				(292,731)		27.500
000000-00-0	HUNT CAPITAL PARTNERS 2011-2	SCOTTSDALE	AZ	Direct				37,623		100.000
000000-00-0	COUNTRYSIDE CORP TAX CREDIT XX	BOSTON	MA	Direct				(312,825)		49.900
000000-00-0	HUNT CAPITAL PARTNERS 2012-1	SHERMAN OAKS	CA	Direct				420,915		100.000
000000-00-0	CREA XXXVII	BOSTON	MA	Direct				2,648		99.000
000000-00-0	HCPTCF 11	LOS ANGELES	CA	Direct				(371,356)		99.000
000000-00-0	ALLIANT FUND 74	PALM BEACH	FL	Direct				36,322		34.000
000000-00-0	AMORTIZATION ADJUSTMENT							(1,100,736)		
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								(265,782)		XXX
000000-00-0	HCP FUND 2011-1 GEORGIA	SAN FRANCISCO	CA	Direct				(18,095)		12.200
000000-00-0	MISSOURI	SAN FRANCISCO	CA	JOE FOSS AND COMPANY						0.218
000000-00-0	GEORGIA	SAN FRANCISCO	CA	JOE FOSS AND COMPANY				(40,803)		3.230
000000-00-0	MISSOURI IIII	SAN FRANCISCO	CA	JOE FOSS AND COMPANY				43,656		0.218
3799999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated								(15,241)		XXX
21241B-11-8	CONTURA ENERGY INC			Corporate Action	12/16/2016					0.000
59804T-11-8				MIDSTATES PETROLEUM CO INC	11/14/2016		1,420			0.000
000000-00-0	Mackie	Milwaukee	WI	Direct				749,067		99.000
000000-00-0	1220 Playhouse	Cleveland	OH	Direct				896,257		99.000
000000-00-0	200 West 9th	Wilmington	DE	Direct			965,672	43,735		99.000
000000-00-0	2 East 7th	Wilmington	DE	Direct			775,244	35,103		99.000
000000-00-0	619 Western	Bellevue	WA	Direct				1,423,815		99.000
000000-00-0	Riverview	Norfolk,	VA	Direct				304,969		99.000
000000-00-0	Abbott	Minneapolis	MN	JOE FOSS AND COMPANY				352,336		100.000
000000-00-0	Diplomat	Columbus	OH	Direct				212,562		99.000
000000-00-0	711 Alexandrine	Okemos	MI	Direct				261,617		99.000
000000-00-0	Chisca	Memphis	TN	Direct				2,511,454		99.000
000000-00-0	50 Washington	Lynchberg	VA	Direct				1,641		99.000
000000-00-0	Publix	Seattle	WA	Direct				530,494		99.000
000000-00-0	Wick	Youngstown	OH	Direct				8,247		99.000
000000-00-0	The Vault	Baltimore	MD	Direct			1,032,927	74,686		99.000
000000-00-0	Garden Theater	Detroit	MI	Direct				183,383		99.000
000000-00-0	Forest Arms	Detroit	MI	Direct				1,069,570		99.000
000000-00-0	La Vogue	Detroit	MI	JOE FOSS AND COMPANY				2,030		100.000
000000-00-0	Convention Plaza	Portland	OR	Direct				968,310		99.000
000000-00-0	Kirby Center	Detroit	MI	Direct				298,903		99.000
000000-00-0	Heath	Baltimore	MD	Direct				96,654		99.000
000000-00-0	829 Market	Wilmington	DE	Direct			613,214	7,665		99.000
000000-00-0	USB RETC FUND 2016-7,LLC	St. Louis	MO	Direct			8,908,650	141,893		100.000
000000-00-0	USB RETC FUND 2015-7,LLC	St. Louis	MO	Direct				1,081,256		100.000
000000-00-0	USB RETC FUND 2015-5, LLC	St. Louis	MO	Direct				2,015,726		100.000
4299999. Any Other Class of Assets - Unaffiliated							12,297,128	13,271,374		XXX
4499999. Total - Unaffiliated							12,297,128	12,990,351		XXX
4599999. Total - Affiliated										XXX
4699999 - Totals							12,297,128	12,990,351		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	CREA XXXVII	BOSTON	MA	Reduction in Principal	09/30/2013		11,259,040							9,681,692	1,420				
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							11,259,040							9,681,692	1,420				
000000-00-0	1220 Playhouse	Cleveland	OH	Reduction in Principal										856,032	25,375				
000000-00-0	619 Western	Bellevue	WA	Reduction in Principal			223,917							1,571,462	164,682				
000000-00-0	Abbott	Minneapolis	MN	Reduction in Principal			592,130							759,066	67,942				
000000-00-0	Diplomat	Columbus	OH	Reduction in Principal			780,568							191,939	5,811				
000000-00-0	Forest Arms	Detroit	MI	Reduction in Principal			163,520							396,811	25,883				
000000-00-0	Convention Plaza	Portland	OR	Reduction in Principal										1,001,335	205,596				
000000-00-0	Heath	Baltimore	MD	Reduction in Principal										97,256	70,173				
000000-00-0	USB RETC FUND 2016-7,LLC	St. Louis	MO	Reduction in Principal										1,621,138	155,649				
000000-00-0	USB RETC FUND 2015-7,LLC	St. Louis	MO	Reduction in Principal			11,331,887								968,430				
000000-00-0	USB RETC FUND 2015-5, LLC	St. Louis	MO	Reduction in Principal											171,013				
4299999. Any Other Class of Assets - Unaffiliated							13,092,023							6,495,037	1,860,554				
4499999. Total - Unaffiliated							24,351,063							16,176,730	1,861,974				
4599999. Total - Affiliated																			
4699999 - Totals							24,351,063							16,176,730	1,861,974				

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
04249B-AE-1	ARMY & AIR FORCE EXCHANGE SRVC PRIVATE PLACEMENT				1	9,000,000	100.1870	9,016,812	9,000,000	9,000,000					2.500	2.500	FA	75,625	225,000	12/08/2011	02/28/2017
233383-AA-6	DY8 LEASING LLC			4	1	11,250,004	100.6920	11,327,809	11,250,004	11,250,004					2.565	2.573	FMAN	28,055	288,563	12/03/2013	11/26/2025
71654Q-BC-5	PETROLEOS MEXICANOS			4	1	3,000,000	99.7610	2,992,839	3,000,000	3,000,000					2.000	2.000	JD	1,833	60,000	06/26/2012	12/20/2022
71654Q-BD-3	PETROLEOS MEXICANOS				1	1,500,000	99.2410	1,488,611	1,500,000	1,500,000					1.950	1.950	JD	894	29,250	06/28/2012	12/20/2022
71654Q-BL-5	PETROLEOS MEXICANOS				1	34,065,000	101.9570	34,731,652	34,065,000	34,065,000					2.830	2.830	FA	364,193	964,040	09/10/2013	02/15/2024
912810-EQ-7	US TREASURY N/B N/B	SD			1	1,140,328	125.0080	1,325,083	1,060,000	1,094,600		(4,203)			6.250	5.652	FA	25,024	66,250	12/13/2000	08/15/2023
912810-EW-4	US TREASURY N/B BONDS	SD			1	55,699	129.3090	64,654	50,000	53,098		(260)			6.000	5.140	FA	1,133	3,000	07/21/2003	02/15/2026
912828-2A-7	US TREASURY N/B				1	15,700,506	91.9730	15,819,304	17,200,000	15,701,786		1,974	83,751		1.500	2.466	FA	97,451		12/28/2016	08/15/2026
912828-B9-0	US TREASURY N/B				1	39,129,313	100.7970	39,066,863	38,758,000	39,152,162		(27,923)			2.000	1.742	FA	263,383	530,634	12/13/2016	02/28/2021
912828-D5-6	US TREASURY N/B	SD			1	108,728	100.4650	110,511	110,000	108,992		119			2.375	2.506	FA	987	2,613	08/15/2014	08/15/2024
912828-G8-7	US TREASURY N/B				1	6,046,872	100.8560	6,051,330	6,000,000	6,036,583		(6,895)			2.125	2.005	JD	352	127,500	01/06/2015	12/31/2021
912828-H8-6	US TREASURY N/B				1	681,382	97.7420	684,195	700,000	686,069		2,587			1.500	1.913	JJ	4,394	10,500	03/05/2015	01/31/2022
912828-J2-7	US TREASURY N/B				1	2,002,156	97.3280	1,946,562	2,000,000	2,001,765		(213)			2.000	1.985	FA	15,109	40,000	04/14/2015	02/15/2025
912828-J4-3	US TREASURY N/B				1	4,458,406	98.8050	4,446,212	4,500,000	4,467,286		5,963			1.750	1.892	FA	26,758	78,750	03/23/2015	02/28/2022
912828-J7-6	US TREASURY N/B				1	2,292,732	98.6680	2,269,364	2,300,000	2,294,499		1,033			1.750	1.797	MS	10,284	40,250	04/29/2015	03/31/2022
912828-K7-4	US TREASURY N/B				1	682,391	96.8670	678,070	700,000	684,464		1,615			2.000	2.267	FA	5,288	14,000	09/17/2015	08/15/2025
912828-K7-4	US TREASURY N/B	SD			1	147,598	96.8670	145,301	150,000	147,881		222			2.000	2.267	FA	1,133	3,000	09/21/2015	08/15/2025
912828-L2-4	US TREASURY N/B				1	3,691,504	98.8360	3,656,928	3,700,000	3,693,014		1,160			1.875	1.910	FA	23,572	69,375	09/17/2015	08/31/2022
912828-L5-7	US TREASURY N/B				1	3,962,516	98.1060	3,924,220	4,000,000	3,968,557		5,164			1.750	1.895	MS	17,885	70,000	10/29/2015	09/30/2022
912828-M5-6	US TREASURY N/B				1	2,154,246	98.7190	2,122,454	2,150,000	2,153,890		(361)			2.250	2.227	MN	6,281	48,375	01/06/2016	11/15/2025
912828-N3-0	US TREASURY N/B				1	1,159,434	99.9450	1,149,371	1,150,000	1,158,184		(1,249)			2.125	1.998	JD	68	24,438	01/06/2016	12/31/2022
912828-P4-6	US TREASURY N/B	SD			1	4,339,673	93.4380	4,101,906	4,390,000	4,343,036		3,363			1.625	1.752	FA	26,945	35,669	04/20/2016	02/15/2026
912828-P7-9	US TREASURY N/B	SD			1	1,009,850	96.1800	976,224	1,015,000	1,010,390		540			1.500	1.578	FA	5,173	7,613	03/30/2016	02/28/2023
912828-R2-8	US TREASURY N/B	SD			1	99,879	96.7190	96,719	100,000	99,889		10			1.625	1.643	AO	278	813	05/27/2016	04/30/2023
912828-R3-6	US TREASURY N/B				1	19,821,414	93.2500	19,792,313	21,225,000	19,821,661		9,175	1,277,644		1.625	1.695	MN	44,781	172,453	08/12/2016	05/15/2026
912828-R6-9	US TREASURY N/B				1	503,320	96.6060	483,028	500,000	503,063		(257)			1.625	1.524	MN	714	4,063	06/06/2016	05/31/2023
912828-S3-5	US TREASURY N/B				1	733,326	94.9920	688,693	725,000	732,769		(557)			1.375	1.203	JD	28	4,984	07/05/2016	06/30/2023
912828-SV-3	US TREASURY N/B				1	727,096	98.5310	714,351	725,000	726,276		(225)			1.750	1.718	MN	1,647	12,688	06/12/2012	05/15/2022
912828-T2-6	US TREASURY N/B				1	989,453	94.6990	946,992	1,000,000	989,748		295			1.375	1.536	MS	3,513		10/18/2016	09/30/2023
912828-T9-1	US TREASURY N/B				1	2,140,390	96.2070	2,116,554	2,200,000	2,140,362		(105)	63,487		1.625	1.597	AO	6,089		11/02/2016	10/31/2023
912828-TY-6	US TREASURY N/B				1	37,355,400	97.3200	37,322,335	38,350,000	37,811,225		144,732			1.625	1.878	MN	138,245	1,064,781	06/18/2013	11/15/2022
912828-TY-6	US TREASURY N/B	C			1	28,180,389	97.3200	27,906,596	28,675,000	28,272,148		5,524			1.625	1.878	MN	3,165	24,375	06/18/2013	11/15/2022
912828-U2-4	US TREASURY N/B				1	66,173,071	96.2150	66,219,836	68,825,000	66,178,437		14,584	199,222		2.000	2.407	MN	178,717		12/27/2016	11/15/2026
912828-U5-7	US TREASURY N/B				1	3,258,250	99.3360	3,278,085	3,300,000	3,258,414		164			2.125	2.323	MN	6,165		12/22/2016	11/30/2023
912828-VJ-6	US TREASURY N/B				1	1,993,992	100.9650	2,019,296	2,000,000	1,996,895		850			1.875	1.921	JD	104	37,500	07/02/2013	06/30/2020
912828-VS-6	US TREASURY N/B				1	5,281,716	101.7730	5,597,537	5,500,000	5,343,323		21,108			2.500	2.962	FA	51,936	137,500	08/20/2013	08/15/2023
912828-WC-0	US TREASURY N/B				1	24,096,239	100.1990	25,049,800	25,000,000	24,476,914		129,236			1.750	2.315	AO	74,931	437,500	12/02/2013	10/31/2020
912828-WJ-5	US TREASURY N/B				1	4,937,911	101.4960	5,074,805	5,000,000	4,952,200		5,806			2.500	2.644	MN	16,229	125,000	07/03/2014	05/15/2024
912828-WR-7	US TREASURY N/B				1	7,938,782	101.0780	8,086,248	8,000,000	7,959,542		10,572			2.125	2.244	JD	587	212,500	07/03/2014	06/30/2021
912828-WR-7	US TREASURY N/B	C			1	1,984,696	101.0780	2,021,562	2,000,000	1,989,885					2.125	2.244	JD			07/03/2014	06/30/2021
912828-XD-7	US TREASURY N/B				1	4,195,398	99.1950	4,215,800	4,250,000	4,206,670		7,494			1.875	2.075	MN	7,005	79,688	06/29/2015	05/31/2022
912828-XQ-8	US TREASURY N/B				1	1,952,064	99.6330	1,942,840	1,950,000	1,951,680		(281)			2.000	1.984	JJ	16,321	39,000	08/10/2015	07/31/2022
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						359,941,124	XXX	361,669,665	368,073,004	360,982,361		330,761	1,624,104		XXX	XXX	XXX	1,552,275	5,091,665	XXX	XXX
36179M-EK-2	GNMA POOL MA0138			4	1	1,569,168	101.2390	1,590,683	1,571,223	1,569,166		(1)			2.500	2.513	MON	3,273	39,281	06/22/2012	06/20/2027
36202C-QX-4	GNMA POOL 002270			4	1	8,080	119.5310	9,559	7,997	8,021		(15)			8.000	7.958	MON	53	640	09/14/2000	08/20/2026
36202F-BK-1	GNMA POOL 004542			4	1	637,574	110.6780	671,003	606,266	636,131		(212)			5.500	3.765	MON	2,779	33,345	09/30/2009	09/20/2039
36203G-HA-4	GNMA POOL 348625			4	1	10,377	101.1280	10,208	10,095	10,156		(188)			7.500	7.303	MON	63	757	04/07/1993	04/15/2023
36203R-YD-5	GNMA POOL 357208			4	1	34,675	102.4990	34,345	33,508	33,792		(47)			7.500	7.219	MON	209	2,513	05/07/1993	05/15/2023
3620A2-T5-5	GNMA POOL 717072			4	1	1,509,558	110.2410	1,639,816	1,487,478	1,508,486		(162)			5.000	4.432	MON	6,198	74,374	06/23/2009	05/15/2039
3620AC-6M-1	GNMA POOL 726376			4	1	37,988	110.0340	39,982	36,336	37,926		(11)			5.000	3.015	MON	151	1,817	11/20/2009	10/15/2039
36224P-VF-2	GNMA POOL 334614			4	1	11,972	100.3320	11,683	11,645	11,755		(6)			7.500	7.131	MON	73	873	04/28/1993	05/15/2023
36224S-JA-1	GNMA POOL 336957			4	1	9,045	107.0680	9,557	8,926	8,975		(15)			7.000	6.734	MON	52	625	09/16/1993	05/15/2023
36295P-U2-6	GNMA POOL 676601			4	1	264,934	114.2270	287,240	251,465	264,140		(12)			6.500	3.940	MON	1,362	16,345	05/05/2009	11/15/2037
36295Q-KU-3	GNMA POOL 677207			4	1	14,572	114.2270	16,109	14,102	14,547		(9)			6.500	5.406	MON	76	917	09/17/2008	08/15/2038
36296F-MQ-3	GNMA POOL 689867			4	1	542,000	114.2270	598,896	524,304	541,376		2,654			6.500	4.396	MON	2,840	34,080	09/16/2008	09/15/2038
36296N-W7-7	GNMA POOL 696470			4	1	31,502	118.9250	36,256	30,487	31,284		(182)			6.500	6.245	MON	165	1,982	09/17/2008	08/15/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
362960-3N-7	GNMA POOL 698405			4	1	2,763,450	110.0340	2,968,825	2,698,105	2,760,515		(501)			5.000	4.099	MON	11,242	134,905	08/18/2009	07/15/2039
36297A-KW-2	GNMA POOL 706009			4	1	153,867	111.5550	166,647	149,385	153,581		(39)			5.500	4.507	MON	685	8,216	02/10/2009	01/15/2039
38373Q-J7-7	GNMA REMIC SERIES 2003-56 CLASS DZ			4	1	3,800,330	111.2130	4,248,064	3,819,767	3,799,641		(894)			5.500	5.605	MON	17,507	203,960	12/01/2016	06/16/2033
38373S-LY-1	GNMA REMIC SERIES 2003-12 CLASS OZ			4	1	701,417	110.6400	768,103	694,234	696,276		454			5.250	5.173	MON	3,037	36,434	01/01/2016	02/20/2033
38374C-GS-4	GNMA REMIC SERIES 2003-76 CLASS PZ			4	1	6,934,133	111.4090	7,870,555	7,064,561	6,984,656		(405)			6.000	6.303	MON	35,323	423,874	09/02/2003	09/20/2033
38374E-UE-5	GNMA REMIC SERIES 2003-98 CLASS ZK			4	1	1,323,585	118.6650	1,557,926	1,312,874	1,320,302		(3,608)			6.000	5.981	MON	6,564	76,271	12/01/2016	11/20/2033
38374L-5H-0	GNMA SERIES 2005-60 CLASS WZ			4	1	7,743,255	110.6030	8,645,878	7,817,042	7,754,500		1,627			5.500	5.651	MON	35,828	417,398	12/01/2016	09/20/2035
38374M-CH-0	GNMA SERIES 2005-83 CLASS Z			4	1	10,454,418	110.9440	12,575,579	11,335,031	10,818,720		82,564			5.000	5.960	MON	47,229	551,696	12/01/2016	10/16/2035
38374M-WL-9	GNMA SERIES 2006-1 CLASS ZA			4	1	9,397,221	110.3480	10,686,605	9,684,418	9,489,857		11,303			5.500	5.892	MON	44,387	517,108	12/01/2016	01/20/2036
38376K-C9-0	GNMA SERIES 2009-91 CLASS MB			4	1	10,716,703	105.0420	11,659,643	11,100,000	10,949,010		36,684			4.000	4.446	MON	37,000	444,000	02/04/2010	10/16/2024
38376P-TU-4	GNMA SERIES 2009-125 CLASS MP			4	1	191,844	105.0740	210,148	200,000	196,789		861			4.000	4.526	MON	667	8,000	02/16/2010	12/16/2024
38376T-DU-3	GNMA SERIES GNR 2010-2 CLASS PV			4	1	24,506,259	107.1810	25,355,802	23,657,009	23,901,358		(97,313)			5.000	4.544	MON	98,571	1,182,850	03/30/2010	10/20/2026
38376T-VX-7	GNMA SERIES 20106 CLASS EB			4	1	9,875,520	105.0040	10,711,978	10,201,489	10,070,950		30,773			4.000	4.411	MON	34,005	408,060	02/08/2010	01/16/2025
38376V-BN-6	GNMA SERIES 2010-20 CLASS PW			4	1	4,680,879	102.9680	4,843,254	4,703,663	4,692,561		994			4.500	4.595	MON	17,639	211,665	04/28/2010	09/16/2038
38376V-VN-4	GNMA SERIES 2010-17 CLASS B			4	1	9,421,645	104.9330	10,290,003	9,806,234	9,666,880		17,120			4.000	4.527	MON	32,687	392,249	02/12/2010	02/16/2025
38376W-4G-7	GNMA SERIES 2010-33 CLASS PD			4	1	13,096,830	107.2350	14,005,479	13,060,607	13,059,593		(6,807)			4.500	4.481	MON	48,977	587,727	05/07/2010	06/20/2039
38376W-NB-7	GNMA SERIES 2010-24 CLASS QB			4	1	8,447,821	105.4180	8,916,698	8,458,394	8,440,848		(1,112)			4.500	4.526	MON	31,719	380,628	04/29/2010	04/20/2039
38376X-DP-5	GNMA SERIES 2010-39 CLASS NP			4	1	14,776,601	107.2050	16,013,979	14,937,648	14,850,895		14,414			4.500	4.647	MON	56,016	672,194	05/03/2010	06/20/2039
38376X-UK-7	GNMA SERIES 2010-30 CLASS PV			4	1	9,652,397	106.3540	10,020,692	9,422,000	9,475,916		(30,221)			5.000	4.682	MON	39,258	471,100	04/06/2010	12/20/2026
38376X-VR-1	GNMA SERIES 2010-30 CLASS NY			4	1	6,674,434	107.7920	7,006,455	6,500,000	6,574,054		(15,559)			5.000	4.715	MON	27,083	325,000	04/06/2010	12/16/2026
38376Y-VT-5	GNMA SERIES 2010-43 CLASS VN			4	1	2,419,200	104.4480	2,406,472	2,304,000	2,325,056		(16,573)			5.000	4.279	MON	9,600	115,200	05/12/2010	08/20/2029
38377D-XJ-0	GNMA SERIES 2010-104 CLASS PB			4	1	572,146	106.2030	592,613	558,000	562,811		(2,048)			4.500	4.156	MON	2,093	25,110	05/12/2011	09/20/2039
38377E-H2-3	GNMA SERIES 2010-60 CLASS AY			4	1	1,384,392	105.6120	1,437,373	1,361,000	1,373,011		(1,976)			4.000	3.844	MON	4,537	54,440	07/15/2010	05/16/2025
38377E-K3-7	GNMA SERIES 2010-60 CLASS QG			4	1	5,348,014	104.4040	5,474,043	5,243,151	5,257,985		(10,186)			4.500	4.200	MON	19,662	235,942	05/19/2010	03/20/2039
38377F-EK-3	GNMA SERIES 2010-61 CLASS DB			4	1	10,090,575	106.5550	11,025,925	10,347,649	10,233,206		22,546			4.000	4.317	MON	34,492	413,906	05/13/2010	05/20/2025
38377K-ZJ-2	GNMA SERIES 2010-112 CLASS JB			4	1	8,769,494	106.8650	8,716,397	8,156,483	8,398,191		(71,381)			4.500	3.586	MON	30,587	367,042	11/08/2010	09/20/2039
38377L-J4-1	GNMA SERIES 2010-130 CLASS LD			4	1	3,539,498	106.6530	3,866,211	3,625,026	3,582,000		9,682			4.500	4.824	MON	13,594	163,126	02/07/2011	08/16/2039
38377Q-HF-7	GNMA SERIES 2011-18 CLASS ZE			4	1	4,482,488	103.3860	5,288,930	5,115,716	4,634,723		58,784			4.000	5.281	MON	17,052	200,263	12/01/2016	11/16/2040
38378J-NU-2	GNMA SERIES 2013-37 CLASS LV			4	1	3,863,772	103.0960	3,873,206	3,756,878	3,845,851		(4,561)			3.500	2.411	MON	10,958	131,491	04/09/2013	02/20/2025
38378M-XD-2	GNMA SERIES 2013-67 CLASS TV			4	1	5,219,146	99.8330	5,051,380	5,059,840	5,196,683		(13,807)			3.000	2.670	MON	12,650	151,795	04/16/2015	02/20/2042
911760-AP-1	VA/VENDEE MTG TRUST SERIES 1992-1 CLASS 2Z			4	1	265,355	110.0780	293,682	266,796	265,726		40			7.750	7.926	MON	1,723	20,677	09/08/2000	05/15/2022
911760-BG-0	VA/VENDEE MTG TRUST SERIES 1992-2 CLASS Z			4	1	2,783,412	105.8140	3,158,699	2,985,138	2,909,504		9,359			7.250	8.424	MON	18,035	216,423	03/27/1996	09/15/2022
911760-EJ-1	VA/VENDEE MTG TRUST SERIES 1994-2 CLASS 3ZB			4	1	4,735,200	109.4520	6,092,213	5,566,093	5,220,702		32,141			6.500	9.132	MON	30,150	361,796	06/08/1995	06/15/2024
911760-JJ-6	VA/VENDEE MTG TRUST SERIES 1996-3 CLASS 2Z			4	1	4,524,486	114.9350	5,332,568	4,639,638	4,575,071		3,211			7.750	8.242	MON	29,964	359,572	10/25/1996	10/15/2026
92261X-AB-4	VA/VENDEE MTG TRUST SERIES 2010-1 CLASS DV			4	1	4,781,214	104.3940	4,802,201	4,600,086	4,687,712		(17,219)			4.250	3.035	MON	16,292	195,504	04/15/2010	05/15/2021
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						222,772,446	XXX	240,889,563	224,801,787	223,400,889		40,141			XXX	XXX	XXX	894,107	10,673,171	XXX	XXX
38373M-5H-9	GNMA SERIES 2009-7 CLASS Z			4	1	13,641,917	111.8540	15,259,005	13,641,917	13,641,917					5.905	5.966	MON	67,124	780,306	12/01/2016	12/16/2050
38373M-AK-6	GNMA SERIES 2001-16 CLASSZ			4	1	579,436	107.9750	545,743	505,434	532,254		(12,692)			6.750	4.484	MON	2,843	34,117	06/13/2003	10/16/2040
38373M-BE-9	GNMA SERIES 2001-58 CLASS Z			4	1	1,760,612	106.3470	2,030,818	1,909,615	1,790,455		(65,056)			6.460	7.359	MON	10,280	123,397	12/07/2001	09/16/2041
38373M-FX-3	GNMA SERIES 2002-56 CLASS Z			4	1	179,292	110.5080	194,819	176,294	176,281		2			7.208	6.974	MON	1,059	12,444	01/13/2003	06/16/2042
38374B-JX-2	GNMA REMIC SERIES 2003-59 CLASS Z			4	1	5,328,083	106.1380	5,139,468	4,842,236	4,908,439		(26,973)			5.399	3.917	MON	21,786	264,847	06/23/2003	06/16/2043
38376G-RK-8	GNMA SERIES 2010-71 CLASS C			4	1	1,524,298	101.6020	1,533,388	1,509,206	1,507,695		(1,670)			4.717	4.526	MON	5,932	70,461	05/27/2010	10/16/2047
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						23,013,638	XXX	24,703,241	22,584,702	22,557,041		(106,389)			XXX	XXX	XXX	109,024	1,285,572	XXX	XXX
0599999. Total - U.S. Government Bonds						605,727,208	XXX	627,262,469	615,459,493	606,940,291		264,513	1,624,104		XXX	XXX	XXX	2,555,406	17,050,408	XXX	XXX
669812-BQ-1	NOVA SCOTIA POWER CORP DEBS		A.		1FE	4,495,500	125.4480	5,645,173	4,500,000	4,498,387		297			9.400	9.410	AO	105,750	423,000	04/08/1991	04/01/2021
748148-PD-9	PROVINCE OF QUEBEC DEBENTURES		A.		1FE	1,459,900	125.1360	1,564,203	1,250,000	1,349,853		(11,101)			7.125	5.740	FA	35,130	89,063	01/16/2003	02/09/2024
532386-AB-5	LILE FINANCE LTD SERIES 144A		D.	4	1	49,401,186	100.3390	49,568,656	49,401,186	49,401,186					3.179	3.192		239,932	1,570,464	09/17/2013	05/06/2025
906609-AA-0	UNION 15 SPC SERIES 144A		C.	4	1	13,367,106	98.8500	13,213,384	13,367,106	13,367,106					2.785	2.795	MJSD	31,023	372,274	10/15/2013	12/01/2024
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						68,723,692	XXX	69,991,416	68,518,292	68,616,532		(10,804)			XXX	XXX	XXX	411,835	2,454,801	XXX	XXX
1099999. Total - All Other Government Bonds						68,723,692	XXX	69,991,416	68,518,292	68,616,532		(10,804)			XXX	XXX	XXX	411,835	2,454,801	XXX	XXX
68608D-CV-4	OR ST LOC GOVTS TAXABLE PENSION OBLIG GO LTD				1FE	4,810,000	105.3840	5,068,970	4,810,000	4,810,000					5.941	5.941	JD	23,814	285,762	05/12/2004	06/01/2018
68608D-DA-9	OR ST LOC GOVTS TAXABLE PENSION OBLIG GO LTD			4	1FE	600,000	111.0640	666,384	600,000	600,000					6.015	6.015	JD	3,008	36,090	05/12/2004	06/01/2023
70914P-ME-9	PENNSYLVANIA ST SERIES B			4	1FE	7,708,751	108.6310	7,739,959	7,125,000	7,658,439		(50,312)			4.650	3.463	FA	125,163	165,656	03/16/2016	02/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						13,118,751	XXX	13,475,313	12,535,000	13,068,439		(50,312)			XXX	XXX	XXX	151,985	487,508	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						13,118,751	XXX	13,475,313	12,535,000	13,068,439		(50,312)			XXX	XXX	XXX	151,985	487,508	XXX	XXX
074851-QR-0	BEAVER CNTY PA SERIES B			2	1FE	2,835,000	101.2840	2,871,401	2,835,000	2,835,000					3.479	3.479	MN	12,603	50,411	04/27/2016	11/15/2025
074851-QS-8	BEAVER CNTY PA SERIES B			2	1FE	3,600,000	102.6850	3,696,660	3,600,000	3,600,000					3.679	3.679	MN	16,923	67,694	04/27/2016	11/15/2026
074851-QT-6	BEAVER CNTY PA SERIES B			2	1FE	3,250,000	103.0570	3,349,353	3,250,000	3,250,000					3.779	3.779	MN	15,693	62,773	04/27/2016	11/15/2027
074851-QX-7	BEAVER CNTY PA SERIES B			2	1FE	2,250,000	100.8240	2,268,540	2,250,000	2,250,000					4.179	4.179	MN	12,015	48,059	04/27/2016	11/15/2031
074851-QY-5	BEAVER CNTY PA SERIES B			2	1FE	2,250,000	99.4180	2,236,905	2,250,000	2,250,000					4.229	4.229	MN	12,158	48,634	04/27/2016	11/15/2032
215457-AY-8	COOK CNTY ILL HIGH SCH DIST NO TAXABLE CAP APPREC SERIES C	.B			1	1,550,633	96.1140	3,556,218	3,700,000	3,305,473		188,844			0.000	5.970	N/A			01/28/2004	12/01/2018
274137-WT-1	EAST ORANGE N J GO CAP APPREC-TAX PENSION	.B			1FE	356,537	82.1940	850,708	1,035,000	769,358		42,260			0.000	5.730	N/A			05/15/2003	04/01/2022
68583R-AQ-5	OR CMNTY COLLEGE DIST TAX SERIES A	.B			1FE	4,145,717	97.9290	9,832,072	10,040,000	9,201,557		520,628			0.000	5.910	N/A			04/10/2003	06/30/2018
68583R-AT-9	OR CMNTY COLLEGE DIST TAX SERIES A	.B			1FE	3,970,266	89.2190	10,715,201	12,010,000	9,134,094		539,370			0.000	6.180	N/A			04/10/2003	06/30/2021
686053-DH-9	OREGON SCH BRDS ASSN TAXABLE PENSION GO LTD				1FE	5,000,000	110.7510	5,537,550	5,000,000	5,000,000					5.373	5.373	JD	746	268,650	02/06/2004	06/30/2020
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						29,208,153	XXX	44,914,608	45,970,000	41,595,482		1,291,102			XXX	XXX	XXX	70,138	546,221	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						29,208,153	XXX	44,914,608	45,970,000	41,595,482		1,291,102			XXX	XXX	XXX	70,138	546,221	XXX	XXX
02765U-EH-3	AMERICAN MUNI PWR OHIO INC O			4	1FE	2,885,247	135.2410	2,731,868	2,020,000	2,862,235		(23,012)			7.734	4.013	FA	59,019	78,113	06/01/2016	02/15/2033
041800-AA-1	ARLINGTON TX ADMISSIONS & TAXE			4	5*	21,530,852	109.6270	20,084,843	18,321,073	21,525,095		(5,757)			6.126	4.276	JJ	561,174		09/23/2016	01/01/2036
04248N-AA-1	ARMY HAWAII FAMILY HSG 144A			4	1FE	28,393,005	109.3180	26,936,505	24,640,503	28,251,070		(75,618)			5.524	4.415	JD	60,495	1,361,141	03/16/2015	06/15/2050
066836-AA-5	BAPTIST HEALTH SOUTH FL				1FE	57,412,448	108.2800	59,231,052	54,702,000	56,143,749		(283,708)			4.590	3.954	FA	948,533	2,510,822	10/16/2014	08/15/2021
20281P-KH-4	CMWLTH FING AUTH PA SERIES A				1FE	5,000,000	98.3930	4,919,650	5,000,000	5,000,000					3.513	3.513	JD	29,763		10/20/2016	06/01/2027
20281P-KJ-0	CMWLTH FING AUTH PA SERIES A				1FE	5,000,000	98.3550	4,917,750	5,000,000	5,000,000					3.623	3.623	JD	30,695		10/20/2016	06/01/2028
20281P-KK-7	CMWLTH FING AUTH PA SERIES A				1FE	11,925,000	97.7720	11,659,311	11,925,000	11,925,000					3.743	3.743	JD	75,632		10/20/2016	06/01/2029
235036-RA-0	DALLAS FORT WORTH TEX IN INTL ARPT REV				1FE	5,829,575	101.6070	5,867,804	5,775,000	5,783,272		(9,713)			3.239	3.063	MN	31,175	187,052	12/08/2011	11/01/2017
235036-RB-8	DALLAS FORT WORTH TEX IN INTL ARPT REV				1FE	3,500,000	103.4040	3,619,140	3,500,000	3,500,000					3.591	3.591	MN	20,948	125,685	06/21/2011	11/01/2018
235036-RC-6	DALLAS FORT WORTH TEX IN INTL ARPT REV				1FE	3,750,000	104.7130	3,926,738	3,750,000	3,750,000					3.941	3.941	MN	24,631	147,788	06/21/2011	11/01/2019
235036-RD-4	DALLAS FORT WORTH TEX IN INTL ARPT REV				1FE	2,475,000	105.7630	2,617,634	2,475,000	2,475,000					4.262	4.262	MN	17,581	105,485	06/21/2011	11/01/2020
235036-TA-8	DALLAS FORT WORTH TEX IN INTL ARPT REV				1FE	6,665,000	101.2730	6,749,845	6,665,000	6,665,000					2.870	2.870	MN	31,881	191,286	10/26/2011	11/01/2017
235036-TB-6	DALLAS FORT WORTH TEX IN INTL ARPT REV				1FE	3,655,000	102.3630	3,741,368	3,655,000	3,655,000					3.120	3.120	MN	19,006	114,036	10/26/2011	11/01/2018
249182-GS-9	DENVER CITY & CNTY CO ARPT REV				1FE	5,000,000	99.0540	4,952,700	5,000,000	5,000,000					3.592	3.592	MN	22,949	179,600	10/11/2012	11/15/2026
29270C-WJ-0	ENERGY N W WA ELEC REVENUE				1FE	12,794,600	118.6890	11,868,900	10,000,000	11,908,591		(225,090)			5.710	2.864	JJ	285,500	571,000	11/15/2012	07/01/2024
29270C-YN-9	ENERGY N W WA ELEC REVENUE				1FE	2,005,180	102.1390	2,042,780	2,000,000	2,002,422		(653)			2.653	2.617	JJ	26,530	53,060	08/16/2012	07/01/2020
29270C-YP-4	ENERGY N W WA ELEC REVENUE				1FE	19,070,000	101.7600	19,405,632	19,070,000	19,070,000					2.803	2.803	JJ	267,266	534,532	08/16/2012	07/01/2021
29270C-YQ-2	ENERGY N W WA ELEC REVENUE				1FE	15,000,000	102.1580	15,323,700	15,000,000	15,000,000					2.953	2.953	JJ	221,475	442,950	08/16/2012	07/01/2022
29270C-YR-0	ENERGY N W WA ELEC REVENUE				1FE	2,320,000	102.3010	2,373,383	2,320,000	2,320,000					3.103	3.103	JJ	35,995	71,990	08/16/2012	07/01/2023
29270C-YT-6	ENERGY N W WA ELEC REVENUE				1FE	1,000,000	102.6310	1,026,310	1,000,000	1,000,000					3.403	3.403	JJ	17,015	34,030	08/16/2012	07/01/2025
34074G-DH-4	FLORIDA ST HURRICANE CATASTROP				1FE	30,000,000	102.6050	30,781,500	30,000,000	30,000,000					2.995	2.995	JJ	449,250	898,500	04/10/2013	07/01/2020
347622-CG-5	FORT LAUDERDALE FL SPL OBLG				1FE	17,000,000	102.2960	17,390,320	17,000,000	17,000,000					3.224	3.224	JJ	274,040	548,080	09/20/2012	01/01/2021
347622-CH-3	FORT LAUDERDALE FL SPL OBLG				1FE	6,000,000	103.1290	6,187,740	6,000,000	6,000,000					3.424	3.424	JJ	102,720	205,440	09/20/2012	01/01/2022
347622-CJ-9	FORT LAUDERDALE FL SPL OBLG				1FE	10,000,000	102.7240	10,272,400	10,000,000	10,000,000					3.574	3.574	JJ	178,700	357,400	09/20/2012	01/01/2023
347622-CK-6	FORT LAUDERDALE FL SPL OBLG			2	1FE	11,000,000	103.9420	11,433,620	11,000,000	11,000,000					3.824	3.824	JJ	210,320	420,640	09/20/2012	01/01/2024
347622-CL-4	FORT LAUDERDALE FL SPL OBLG			2	1FE	5,500,000	105.1180	5,781,490	5,500,000	5,500,000					4.074	4.074	JJ	112,035	224,070	09/20/2012	01/01/2025
362832-AV-9	GAINESVILLE FLA PENSION OBLIG TAXABLE SERIES A	.B			1FE	859,680	76.3240	2,289,720	3,000,000	1,985,367		117,780			0.000	6.210	N/A			04/21/2003	10/01/2023
387883-WF-4	GRANT CNTY WA PUBLIC UTIL DIST SERIES M				1FE	11,000,000	98.9240	10,881,640	11,000,000	11,000,000					4.584	4.584	JJ	252,120	330,557	10/06/2015	01/01/2040
392274-A8-9	GTR ORLANDO FL AVIATION GTR ORLANDO ARPT-D-RF				1FE	10,780,000	103.7790	11,187,376	10,780,000	10,780,000					3.483	3.483	AO	93,867	375,467	09/28/2011	10/01/2019
392274-A9-7	GTR ORLANDO FL AVIATION GTR ORLANDO ARPT-D-RF				1FE	7,000,000	105.6350	7,394,450	7,000,000	7,000,000					3.733	3.733	AO	65,328	261,310	09/28/2011	10/01/2020
432275-AH-8	HILLSBOROUGH CNTY FL AVIATION SERIES B				1FE	6,000,000	101.6750	6,100,500	6,000,000	6,000,000					3.981	3.981	AO	59,715	257,438	08/19/2015	10/01/2025
451443-NH-4	ID BLDG AUTH FACILITIES SERIES B			4	1FE	11,379,435	113.2430	12,620,932	11,145,000	11,299,374		(8,074)			5.980	5.824	MS	222,157	666,471	01/23/2003	09/01/2029
452874-EF-3	IMPERIAL IRR DIST CA TAXABLE WTR SYS PRJ CTFS PARTN			2	1	5,000,000	102.1240	5,106,200	5,000,000	5,000,000					5.840	5.841	JJ	146,000	292,000	04/06/2004	07/01/2027
492279-AQ-7	KERN CO CA PENS FNDG BNDS SERIES 1995	.B			1FE	7,573,950	98.8370	37,815,036	38,260,000	36,524,817		2,625,340			0.000	7.600	N/A			11/10/1995	08/15/2017
492279-AR-5	KERN CO CA PENS OBL FNDG SERIES 95	.B			1FE	1,174,066	96.6040	5,342,201	5,530,000	4,905,743		349,179			0.000	7.522	N/A			11/13/2000	08/15/2018
492279-AS-3	KERN CO CA PENS OBL FNDG 95	.B			1FE	2,750,469	93.6630	14,634,844	15,625,000	12,868,562		918,077			0.000	7.540	N/A			02/21/1996	08/15/2019
537363-DH-3	LITTLE ROCK ARK CAP IMPT REV DOWNTOWN PKG PROJS			2	2FE	2,960,000	101.4910	3,004,134	2,960,000	2,960,000					5.250	5.250	JJ	77,700	155,400	05/29/2003	07/01/2023
542690-3K-6	LONG ISLAND NY PWR AUTH SERIES B				1FE	6,485,000	100.3140	6,505,363	6,485,000	6,485,000					3.407	3.407	MS	73,648	220,944	12/04/2014	09/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
542690-3L-4	LONG ISLAND NY PWR AUTH SERIES B				1FE	12,500,000	102.0190	12,752,375	12,500,000	12,500,000					3.633	3.633	MS	151,375	454,125	12/04/2014	09/01/2022
542690-3M-2	LONG ISLAND NY PWR AUTH SERIES B				1FE	8,906,900	101.8050	9,040,284	8,880,000	8,901,840		(2,416)			3.883	3.846	MS	114,937	344,810	12/05/2014	09/01/2024
542690-3N-0	LONG ISLAND NY PWR AUTH SERIES B				1FE	2,514,300	102.4550	2,561,375	2,500,000	2,511,908		(1,137)			3.983	3.918	MS	33,192	99,575	12/05/2014	09/01/2025
542690-3P-5	LONG ISLAND NY PWR AUTH SERIES B				1FE	1,509,030	102.6840	1,540,260	1,500,000	1,507,678		(638)			4.133	4.068	MS	20,665	61,995	12/05/2014	09/01/2026
542690-W5-7	LONG ISLAND NY PWR AUTH				1FE	4,226,460	109.8040	4,090,199	3,725,000	4,007,036		(47,124)			5.250	3.673	MN	32,594	195,563	12/22/2011	05/01/2022
546850-BW-7	LOUISVILLE KY REGL ARPT AUTH SERIES C				1FE	1,500,000	102.4440	1,536,660	1,500,000	1,500,000					3.283	3.283	JJ	24,623	49,245	06/11/2014	07/01/2022
546850-BX-5	LOUISVILLE KY REGL ARPT AUTH SERIES C				1FE	4,000,000	103.1630	4,126,520	4,000,000	4,000,000					3.483	3.483	JJ	69,660	139,320	06/11/2014	07/01/2023
546850-BZ-0	LOUISVILLE KY REGL ARPT AUTH SERIES C			2	1FE	6,645,000	103.3730	6,869,136	6,645,000	6,645,000					3.833	3.833	JJ	127,351	254,703	06/11/2014	07/01/2025
57584X-CS-8	MASSACHUSETTS ST DEV FIN AGYRE SERIES H-2				1FE	1,660,000	102.5960	1,703,094	1,660,000	1,660,000					3.967	3.967	JJ	32,926	54,694	08/21/2015	07/01/2025
57604P-SP-5	MASSACHUSETTS ST WTR POLLUTN A			4	1FE	7,922,456	113.5980	8,764,086	7,715,000	7,869,370		(10,862)			5.192	4.947	FA	166,901	400,563	05/25/2011	08/01/2040
592041-WJ-2	MET GOVT NASHVILLE & DAVIDSONC SERIES B			2	1FE	13,620,000	103.4460	14,089,345	13,620,000	13,620,000					4.053	4.053	JJ	276,009	95,070	03/18/2016	07/01/2026
592190-JM-5	METROPOLITAN NASHVILLE ARPT AUTH REV ARPTIMPT TAX SERIES B			4	1FE	2,807,558	106.6240	2,932,160	2,750,000	2,776,494		(3,291)			5.820	5.641	JJ	80,025	160,050	11/18/2003	07/01/2023
59259N-ZM-8	MET TRANSPRTN AUTH NY DEDICATE			4	1FE	16,107,815	121.0410	15,523,508	12,825,000	15,766,573		(193,792)			5.989	3.609	MN	98,145	768,089	03/13/2015	11/15/2030
59259N-ZT-3	MET TRANSPRTN AUTH NY DEDICATE DEDICATED TAX FUND				1FE	2,147,915	112.5960	2,021,098	1,795,000	2,006,746		(32,501)			5.255	3.045	MN	12,053	94,327	05/29/2012	11/15/2022
59259Y-BE-8	MET TRANSPRTN AUTH NY REVENUE				1FE	3,347,216	111.4890	3,132,841	2,810,000	3,157,836		(53,824)			5.113	2.811	MN	18,359	143,675	05/02/2013	11/15/2022
59259Y-BZ-1	MET TRANSPRTN AUTH NY REVENUE			4	1FE	2,150,654	130.7200	2,078,448	1,590,000	2,135,508		(15,146)			6.648	4.029	MN	13,507	105,703	04/14/2016	11/15/2039
59259Y-CA-5	MET TRANSPRTN AUTH NY REVENUE			4	1FE	2,466,835	126.0760	2,420,659	1,920,000	2,406,492		(28,367)			6.548	4.009	MN	16,064	125,722	10/23/2014	11/15/2031
59259Y-DK-2	MET TRANSPRTN AUTH NY REVENUE TAXABLE SERIES C				1FE	11,441,100	119.2900	11,929,000	10,000,000	11,163,028		(90,762)			6.200	4.713	MN	79,222	620,000	10/03/2013	11/15/2026
592646-5W-9	MET WASHINGTON DC ARPTS AUTH A AIRPORT				1FE	3,875,000	101.1830	3,920,841	3,875,000	3,875,000					2.997	2.997	AO	29,033	116,134	06/28/2013	10/01/2019
592646-5Y-5	MET WASHINGTON DC ARPTS AUTH A AIRPORT				1FE	3,630,000	102.7190	3,728,700	3,630,000	3,630,000					3.579	3.579	AO	32,479	129,918	06/28/2013	10/01/2021
592646-5Z-2	MET WASHINGTON DC ARPTS AUTH A AIRPORT				1FE	3,775,000	102.7330	3,878,171	3,775,000	3,775,000					3.779	3.779	AO	35,664	142,657	06/28/2013	10/01/2022
592646-6A-6	MET WASHINGTON DC ARPTS AUTH A AIRPORT				1FE	1,085,000	103.2960	1,120,762	1,085,000	1,085,000					3.979	3.979	AO	10,793	43,172	06/28/2013	10/01/2023
59333A-DF-5	MIAMI-DADE CNTY FLA EDL FACS A TAXABLE UNIV MIAMI SERIES B			4	1	2,565,000	108.3930	2,780,280	2,565,000	2,565,000					5.360	5.360	AO	34,371	137,484	01/16/2004	04/01/2024
593464-AA-8	MIAMI FLA RENT REV REVENUE BONDS			4	1FE	3,685,792	108.4010	3,208,670	2,960,000	3,211,302		(80,955)			8.650	3.441	JJ	128,020	256,040	05/19/2011	07/01/2019
61075T-GG-7	MONROE CNTY NY INDL DEV TXBL REF SERIES C				1FE	1,825,000	104.2360	1,902,307	1,825,000	1,825,000					3.627	3.627	JJ	33,096	66,193	09/11/2013	07/01/2020
61075T-GH-5	MONROE CNTY NY INDL DEV TXBL REF SERIES C				1FE	1,865,000	105.4640	1,966,904	1,865,000	1,865,000					3.946	3.946	JJ	36,796	73,593	09/11/2013	07/01/2021
61075T-GL-6	MONROE CNTY NY INDL DEV TXBL REF SERIES C				1FE	2,300,000	106.7600	2,455,480	2,300,000	2,300,000					4.446	4.446	JJ	51,129	102,258	09/11/2013	07/01/2024
61075T-GM-4	MONROE CNTY NY INDL DEV TXBL REF SERIES C				1FE	4,745,000	106.7850	5,066,948	4,745,000	4,745,000					4.596	4.596	JJ	109,040	218,080	09/11/2013	07/01/2025
61075T-GN-2	MONROE CNTY NY INDL DEV TXBL REF SERIES C				1FE	4,315,000	107.7250	4,648,334	4,315,000	4,315,000					4.746	4.746	JJ	102,395	204,790	09/11/2013	07/01/2026
61075T-LG-1	MONROE CNTY NY INDL DEV				1FE	2,620,000	98.5220	2,581,276	2,620,000	2,620,000					3.822	3.822	JJ	50,068	102,084	06/17/2015	07/01/2026
61075T-LJ-5	MONROE CNTY NY INDL DEV			4	1FE	3,095,000	100.2480	3,102,676	3,095,000	3,095,000					4.631	4.630	JJ	71,665	146,116	06/17/2015	07/01/2035
63968A-M6-9	NEBRASKA PUBLIC POWER DISTRICT SERIES E				1FE	1,270,000	92.8500	1,179,195	1,270,000	1,270,000					3.567	3.567	JJ	7,298		10/19/2016	01/01/2034
63968A-M7-7	NEBRASKA PUBLIC POWER DISTRICT SERIES E				1FE	965,000	93.2340	899,708	965,000	965,000					3.452	3.452	JJ	5,367		10/19/2016	01/01/2032
64989K-FB-7	NEW YORK ST POWER AUTH TAXABLE- SERIES A			4	1FE	4,329,080	115.1490	4,605,960	4,000,000	4,173,180		(30,679)			5.549	4.558	MN	28,362	221,960	05/16/2011	11/15/2023
650116-BE-5	NEW YORK ST TRANSPRTN DEV CORP SERIES B			4	2FE	2,600,000	95.8460	2,491,996	2,600,000	2,600,000					3.573	3.573	JJ	46,449	7,742	05/18/2016	07/01/2029
650116-BF-2	NEW YORK ST TRANSPRTN DEV CORP SERIES B			4	2FE	2,040,000	94.6620	1,931,105	2,040,000	2,040,000					3.673	3.673	JJ	37,465	6,244	05/18/2016	07/01/2030
658196-H9-4	NC EASTN MPA SYS REV TAX BNDS SERIES E				1FE	4,402,820	133.2300	5,588,999	4,195,000	4,312,027		(9,478)			6.580	6.171	JJ	138,016	276,031	05/16/2003	01/01/2026
65819W-AH-6	NORTH CAROLINA ST ESTRN MUNI P				1FE	3,327,324	103.3940	3,412,002	3,300,000	3,322,925		(3,068)			3.808	3.687	JJ	62,832	115,541	07/21/2015	07/01/2023
65819W-AJ-2	NORTH CAROLINA ST ESTRN MUNI P				1FE	12,695,000	104.0960	13,214,987	12,695,000	12,695,000					3.958	3.958	JJ	251,234	461,992	07/16/2015	07/01/2024
65819W-AK-9	NORTH CAROLINA ST ESTRN MUNI P				1FE	5,845,000	104.2990	6,096,277	5,845,000	5,845,000					4.058	4.058	JJ	118,595	218,083	07/16/2015	07/01/2025
677071-AC-6	OHANA MILITARY COMMUNITIES LLC SERIES 04I 144A			4	1FE	30,327,250	115.4260	28,856,500	25,000,000	30,172,152		(99,244)			6.193	4.790	AO	387,063	1,548,250	05/28/2015	04/01/2049
67756A-2N-1	OHIO ST HGR EDUCTNL FAC				1FE	3,730,000	105.2110	3,924,370	3,730,000	3,730,000					3.679	3.679	JJ	68,613	137,227	11/16/2011	01/01/2021
67756A-2P-6	OHIO ST HGR EDUCTNL FAC				1FE	7,695,000	106.0590	8,161,240	7,695,000	7,695,000					3.849	3.849	JJ	148,090	296,181	11/16/2011	01/01/2022
67756A-2Q-4	OHIO ST HGR EDUCTNL FAC				1FE	8,605,000	106.4490	9,159,936	8,605,000	8,605,000					4.000	4.000	JJ	172,100	344,200	11/16/2011	01/01/2023
709193-LY-0	PENNSYLVANIA ST INDL DEV AUTH			4	1FE	9,665,000	98.9200	9,560,618	9,665,000	9,665,000					3.556	3.556	JJ	171,844	343,687	04/02/2015	07/01/2024
709193-LZ-7	PENNSYLVANIA ST INDL DEV AUTH			4	1FE	3,460,000	99.8180	3,453,703	3,460,000	3,460,000					2.967	2.967	JJ	51,329	102,658	04/02/2015	07/01/2021
73358T-R9-4	PORT AUTH N Y & N J				1FE	5,192,985	102.5170	4,869,558	4,750,000	4,804,032		(75,168)			4.875	3.220	MS	68,182	231,563	06/02/2011	09/15/2017
73358W-AG-9	PORT AUTH OF NEW YORK & NEW JE CONS 157				1FE	22,615,501	108.9400	22,180,184	20,360,000	21,244,184		(284,175)			5.309	3.717	JD	90,076	1,080,912	07/24/2012	12/01/2019
73358W-AH-7	PORT AUTH OF NEW YORK & NEW JE				1FE	8,249,568	120.1530	7,791,922	6,485,000	7,692,813		(132,347)			5.859	3.178	JD	31,663	379,956	11/27/2012	12/01/2024
76443N-CP-7	RICHMOND CALIF JT PWRS FING TAXABLE SERIES B			4	1FE	7,485,000	109.6080	8,204,159	7,485,000	7,485,000					6.300	6.300	MS	157,185	471,555	08/14/2003	09/01/2025
783186-NH-8	RUTGERS NJ ST UNIV			4	1FE	8,506,430	117.4910	8,224,370	7,000,000	8,460,806		(45,624)			5.665	4.068	MN	66,092	396,550	02/03/2016	05/01/2040
783186-QX-0	RUTGERS NJ ST UNIV				1FE	2,350,000	101.9420	2,395,637	2,350,000	2,350,000					2.642	2.642	MN	10,348	62,087	06/14/2013	05/01/2020
783186-QY-8	RUTGERS NJ ST UNIV				1FE	1,000,000	102.6790	1,026,790	1,000,000	1,000,000					3.028	3.028	MN	5,047	30,280	06/14/2013	05/01/2021
783186-QZ-5	RUTGERS NJ ST UNIV				1FE	3,230,000	102.1540	3,299,574	3,230,000	3,230,000					3.178	3.178	MN	17,108	102,649	06/14/2013	05/01/2022
783186-RA-9	RUTGERS NJ ST UNIV				1FE	1,145,000	102.5010	1,173,636	1,145,000	1,145,000					3.378	3.378	MN	6,446	38,678	06/14/2013	05/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
786106-EN-0	SACRAMENTO CO CA PENS FNDG BNDS SERIES 95A	@			1FE	5,476,032	98.2660	28,300,608	28,800,000	27,485,593		1,987,929			0.000	7.650	N/A			07/05/1995	08/15/2017
786128-AC-2	SACRAMENTO CNTY CALIF PUB FING HSG TAX CNTY PJ SERIES B			2	1FE	1,788,572	100.0950	1,841,748	1,840,000	1,807,420		3,637			6.140	6.390	JD	9,415	112,976	12/12/2003	12/01/2023
792905-DR-9	SAINT PAUL MN HSG & REDEV AUTH				1FE	7,065,000	101.4230	7,165,535	7,065,000	7,065,000					3.293	3.293	JJ	116,325	245,575	05/29/2015	07/01/2022
792905-DS-7	SAINT PAUL MN HSG & REDEV AUTH				1FE	3,295,000	101.8300	3,355,299	3,295,000	3,295,000					3.539	3.539	JJ	58,305	123,088	05/29/2015	07/01/2023
792905-DT-5	SAINT PAUL MN HSG & REDEV AUTH				1FE	12,545,000	102.5820	12,868,912	12,545,000	12,545,000					3.789	3.789	JJ	237,665	501,737	05/29/2015	07/01/2024
792905-DU-2	SAINT PAUL MN HSG & REDEV AUTH				1FE	5,000,000	103.2020	5,160,100	5,000,000	5,000,000					3.969	3.969	JJ	99,225	209,475	05/29/2015	07/01/2025
792905-DV-0	SAINT PAUL MN HSG & REDEV AUTH				1FE	4,000,000	103.5740	4,142,960	4,000,000	4,000,000					4.089	4.089	JJ	81,780	172,647	05/29/2015	07/01/2026
792905-DW-8	SAINT PAUL MN HSG & REDEV AUTH				1FE	2,275,000	102.9600	2,342,340	2,275,000	2,275,000					4.189	4.189	JJ	47,650	100,594	05/29/2015	07/01/2027
798147-UW-2	SAN JOSE CA REDEV AGCY TAXABLE MERGED AREA REDEV PJ-J			2	1FE	6,677,250	100.0190	7,501,425	7,500,000	6,955,926		54,061			5.250	6.189	FA	164,063	393,750	07/02/2003	08/01/2024
829788-AU-2	SISTERS PROVIDENCE OBL GRP SERIES 1997			4	1FE	274,431	102.2380	281,155	275,000	274,905		29			7.700	7.723	AO	5,294	21,175	03/21/1997	10/01/2017
85732P-BZ-2	STATE PUBLIC SCH BLDG AUTH PA			4	1FE	2,517,884	101.6190	2,398,208	2,360,000	2,511,039		(6,845)			5.000	4.245	MS	34,744	59,000	05/17/2016	09/15/2027
85732P-CE-8	STATE PUBLIC SCH BLDG AUTH PA SERIES C			4	1FE	8,147,400	100.5890	7,544,175	7,500,000	8,127,677		(19,723)			5.088	4.227	MS	112,360	190,800	06/15/2016	09/15/2029
873521-AT-5	CITY OF TACOMA WA LEASE REV			4	1FE	13,765,000	117.4320	16,164,515	13,765,000	13,765,000					9.350	9.350	MS	378,958	1,287,028	03/28/1990	03/15/2022
875301-EZ-2	TAMPA ETC EXPWY-C-TXB				1FE	2,000,000	100.3600	2,007,200	2,000,000	2,000,000					2.220	2.220	JJ	22,200	44,400	12/13/2012	07/01/2018
875301-FA-6	TAMPA ETC EXPWY-C-TXB				1FE	2,500,000	100.7010	2,517,525	2,500,000	2,500,000					2.490	2.490	JJ	31,125	62,250	12/13/2012	07/01/2019
875301-FB-4	TAMPA ETC EXPWY-C-TXB				1FE	2,000,000	101.5810	2,031,620	2,000,000	2,000,000					2.840	2.840	JJ	28,400	56,800	12/13/2012	07/01/2020
875301-FC-2	TAMPA ETC EXPWY-C-TXB				1FE	1,250,000	100.8470	1,260,588	1,250,000	1,250,000					3.040	3.040	JJ	19,000	38,000	12/13/2012	07/01/2021
875301-FE-8	TAMPA ETC EXPWY-C-TXB				1FE	1,500,000	101.2090	1,518,135	1,500,000	1,500,000					3.190	3.190	JJ	23,925	47,850	12/13/2012	07/01/2022
875301-FK-4	TAMPA ETC EXPWY-C-TXB				1FE	3,240,000	100.6370	3,260,639	3,240,000	3,240,000					3.040	3.040	JJ	49,248	98,496	12/13/2012	07/01/2021
880591-EH-1	TENNESSEE VALLEY AUTHORITY				1	988,820	125.5990	1,255,994	1,000,000	990,191		219			5.250	5.325	MS	15,458	52,500	09/16/2009	09/15/2039
88948A-AS-6	TOLL ROAD INV PART II REV MBIA SERIES 144A	@			3FE	10,325,100	99.4350	37,884,887	38,100,000	37,748,429		2,715,518			0.000	7.620	N/A			08/25/1999	02/15/2017
88948A-AT-4	TOLL ROAD INV PART II REV MBIA SERIES 144A	@			3FE	1,075,410	94.6810	4,260,659	4,500,000	4,118,798		312,391			0.000	8.045	N/A			12/17/1999	02/15/2018
927063-CG-0	VLG CENTER FL CDD UTILITY REVE SERIES B				1FE	1,545,000	100.9990	1,560,435	1,545,000	1,545,000					3.088	3.088	AO	11,927	47,710	09/25/2014	10/01/2019
927063-CH-8	VLG CENTER FL CDD UTILITY REVE SERIES B			4	1FE	6,364,750	102.4620	6,403,875	6,250,000	6,346,059		(14,728)			4.156	3.854	AO	64,938	259,750	09/22/2015	10/01/2024
927063-CJ-4	VLG CENTER FL CDD UTILITY REVE SERIES B			4	1FE	5,000,000	103.3370	5,166,850	5,000,000	5,000,000					5.015	5.014	AO	62,688	250,750	09/25/2014	10/01/2036
927063-CK-1	VLG CENTER FL CDD UTILITY REVE SERIES B			4	1FE	3,073,930	103.0690	3,092,070	3,000,000	3,064,911		(4,721)			4.756	4.496	AO	35,670	142,680	01/15/2015	10/01/2029
927063-CR-6	VLG CENTER FL CDD UTILITY REVE SERIES A			4	1FE	1,700,000	101.2590	1,721,403	1,700,000	1,700,000					3.956	3.955	AO	16,813	67,252	09/25/2014	10/01/2023
95648X-AN-5	WEST VIRGINIA ECON DEV AUTH EXCESS LOTTERY -TAX			4	1FE	2,000,000	116.2300	2,324,600	2,000,000	2,000,000					6.070	6.070	JJ	60,700	121,400	01/14/2004	07/01/2026
961548-AR-5	WESTVACO CORP FAC REV 97A SREIES 144A				2FE	5,443,190	110.1950	6,060,720	5,500,000	5,463,470		2,197			7.670	7.764	JJ	194,520	421,850	06/19/2000	01/15/2027
977100-AC-0	WISCONSIN ST GEN REV TAXABLE SERIES A			4	1FE	2,292,893	116.6030	2,681,869	2,300,000	2,295,842		329			5.700	5.725	MN	21,850	131,100	12/10/2003	05/01/2026
977100-DQ-6	WISCONSIN ST GEN REV SERIES B			4	1FE	1,840,000	91.6020	1,685,477	1,840,000	1,840,000					3.194	3.193	MN	22,039		08/03/2016	05/01/2033
977100-DR-4	WISCONSIN ST GEN REV SERIES B			4	1FE	10,000,000	89.8550	8,985,500	10,000,000	10,000,000					3.294	3.293	MN	123,525		08/03/2016	05/01/2037
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						810,224,158	XXX	922,648,228	881,008,576	899,859,487		7,168,446			XXX	XXX	XXX	11,493,634	29,962,694	XXX	XXX
31288E-Y3-5	FHLMC POOL C76130			4	1	113,335	108.8160	124,103	114,048	113,381		(9)			5.000	5.226	MON	475	5,703	02/13/2003	02/01/2033
31288G-Q2-1	FHLMC POOL C77673			4	1	627,478	109.9940	694,531	631,425	628,173		226			5.000	5.116	MON	2,631	31,571	02/13/2003	03/01/2033
31288W-EB-9	FHLMC POOL 406430			4	1	8,831	100.7210	8,928	8,864	8,836		4			2.500	2.518	MON	18	222	03/26/1992	03/01/2022
312906-J5-0	FHLMC SERIES 198 CLASS Z			4	1	19,117	105.9620	22,958	21,666	20,872		126			8.500	10.974	MON	82	1,842	08/15/1991	09/15/2022
312916-FL-8	FHLMC SERIES 1526 CLASS L			4	1	262,822	109.6040	317,426	289,611	282,622		786			6.500	7.641	MON	1,569	18,825	06/01/1993	06/15/2023
312916-ZY-8	FHLMC SERIES 1562 CLASS Z			4	1	564,979	110.2230	659,921	598,713	585,289		1,253			7.000	7.972	MON	3,492	41,911	01/10/2001	07/15/2023
31292G-L8-7	FHLMC POOL 000351			4	1	10,731	110.7490	11,975	10,812	10,744		(6)			8.000	8.310	MON	72	865	09/06/1994	07/01/2024
31296L-PK-1	FHLMC POOL A12226			4	1	196,483	109.9870	218,311	198,487	196,713		(250)			5.000	5.251	MON	827	9,924	12/23/2003	08/01/2033
31339N-TZ-9	FHLMC REMIC SERIES 2428 CLASS ED			4	1	23	100.9220	24	24	23					6.000	6.111	MON		1	04/26/2002	03/15/2017
3133T0-J7-0	FHLMC SERIES 1578 CLASS K			4	1	134,326	109.5720	154,661	141,151	138,953		179			6.900	7.574	MON	812	9,740	10/13/2000	09/15/2023
3133T0-VX-9	FHLMC SERIES 1560 CLASS Z			4	1	2,599,964	110.9340	3,146,460	2,836,326	2,734,297		8,633			7.000	8.526	MON	16,545	198,543	03/22/2002	08/15/2023
3133T0-Y6-5	FHLMC SERIES 1572 CLASS ZZ			4	1	622,100	111.2900	760,362	683,228	663,678		5,677			7.000	8.502	MON	3,986		01/10/1997	09/15/2023
3133T2-4T-4	FHLMC REMIC SERIES 1648 CLASS G			4	1	213,611	103.4070	271,654	262,703	254,584		2,432			6.000	7.997	MON	1,314	15,762	04/14/1994	12/15/2023
3133T3-3F-3	FHLMC SERIES 1676 CLASS KZ			4	1	1,358,111	112.8530	1,676,892	1,485,913	1,432,696		2,253			6.500	7.938	MON	8,049	96,584	12/15/1999	02/15/2024
3133T4-DK-9	FHLMC REMIC SERIES 1685 CLASS J			4	1	873,217	112.1780	1,169,623	1,042,647	1,001,798		(2,212)			6.000	7.829	MON	5,213	62,559	03/08/1996	02/15/2024
3133T4-V6-0	FHLMC REMIC SERIES 1709 CLASS Z			4	1	1,664,053	108.1990	2,026,177	1,872,637	1,785,924		14,229			6.500	8.756	MON	10,143	121,721	04/28/1994	03/15/2024
3133T5-MS-9	FHLMC SERIES 1731 CLASS H			4	1	408,092	112.8900	584,083	517,391	486,101		(3,683)			6.250	8.477	MON	2,695	32,337	05/01/1994	05/15/2024
3133T5-N7-4	FHLMC SERIES 1755 CLASS N			4	1	76,918	105.0210	110,280	105,008	99,754		(701)			6.000	9.558	MON	525	6,301	12/20/1994	10/15/2024
3133T6-QN-4	FHLMC SERIES 1806 CLASS D			4	1	213,634	106.0250	243,555	229,714	224,390		540			6.500	7.310	MON	1,244	14,931	12/08/1995	12/15/2025
3133T6-SH-5	FHLMC SERIES 1811 CLASS G			4	1	92,426	108.7530	107,432	98,786	97,694		587			6.500	7.569	MON	535	6,421	02/01/1996	01/15/2026
3133T6-T7-6	FHLMC SERIES 1843 CLASS Z			4	1	494,976	111.2720	633,184	569,044	535,278		1,310			7.000	9.344	MON	3,319	39,833	06/20/1996	04/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3133T7-PN-3	FHLMC SERIES 1871 CLASS Z			4	1	76,650	112.6450	95,295	84,598	80,905		277			7.000	8.622	MON	493	5,922	08/20/1996	08/15/2026
3133T8-LK-1	FHLMC SERIES 1910 CLASS ZU			4	1	1,053,914	113.0160	1,160,026	1,026,430	1,036,947		(1,654)			8.000	7.614	MON	6,843	82,114	06/29/1999	11/15/2026
3133T8-XJ-1	FHLMC SERIES 1941 CLASS E			4	1	155,185	112.8210	180,178	159,702	157,432		96			7.500	7.973	MON	998	11,978	03/18/1997	02/15/2027
3133TB-WG-1	FHLMC SERIES 1995 CLASS PD			4	1	505,848	112.2170	608,434	542,192	524,829		963			6.500	7.371	MON	2,937	35,242	08/29/2000	10/20/2027
3133TG-E9-6	FHLMC REMIC SERIES 2086 CLASS GB			4	1	154,761	111.9450	185,943	166,102	160,813		541			6.000	7.273	MON	831	9,966	08/21/2001	09/15/2028
3133TK-G7-9	FHLMC SERIES 2141 CLASS E			4	1	192,834	109.8260	226,770	206,481	196,993		260			6.600	8.080	MON	1,136	13,628	07/30/1999	04/15/2029
3133TP-QW-2	FHLMC SERIES 2252 CLASS PE			4	1	278,999	113.8940	318,360	279,523	278,875		(15)			7.500	7.597	MON	1,747	20,964	10/31/2000	09/15/2030
3133TT-TT-8	FHLMC REMIC SERIES 2330 CLASS PZ			4	1	1,790,870	109.7780	2,111,354	1,923,302	1,849,261		(68)			6.500	7.672	MON	10,418	125,014	06/19/2001	06/15/2031
31358J-BJ-9	FNMA SERIES 1991-119 CLASS Z			4	1	163,548	111.6690	203,191	181,957	175,116		800			8.500	10.353	MON	1,289	15,466	09/01/1991	09/25/2021
31358J-KC-4	FNMA SERIES G-27 CLASS JQ			4	1	13,741	104.5680	14,627	13,988	13,895		8			8.500	8.796	MON	99	1,189	11/26/2001	09/25/2021
31358P-HT-7	FNMA SERIES G92-35 CLASS E			4	1	175,261	110.2190	189,342	171,788	171,994		(101)			7.500	7.320	MON	1,074	12,884	08/03/1998	07/25/2022
31358U-2K-1	FNMA SERIES 1993-50 CLASS PZ PAC Z			4	1	1,723,697	107.7970	1,970,422	1,827,909	1,782,807		2,073			7.000	7.973	MON	10,663	127,954	06/03/1993	05/25/2023
31358U-7D-2	FNMA SERIES 1993-70 CLASS Z			4	1	313,368	110.0590	380,293	345,535	332,584		1,130			6.900	8.455	MON	1,987	23,842	01/31/2000	05/25/2023
31358U-MV-5	FNMA SERIES 1993 CLASS 15-H			4	1	560,128	111.9830	631,097	563,565	560,667		24			7.250	7.374	MON	3,405	40,859	04/28/1998	04/25/2023
31359A-2P-3	FNMA SERIES 1993-104 CLASS E			4	1	148,189	110.5650	180,328	163,098	158,465		496			6.500	7.527	MON	883	10,601	07/01/1993	07/25/2023
31359A-UG-2	FNMA SERIES 1993-96 CLASS PZ			4	1	146,100	108.3110	164,595	151,966	149,270		209			7.000	7.642	MON	886	10,637	10/24/2003	06/25/2023
31359B-P4-3	FNMA SERIES 1993-133 CLASS KZ			4	1	1,059,929	108.2420	1,182,917	1,092,843	1,076,771		1,277			7.000	7.531	MON	6,375	76,499	08/06/1993	08/25/2023
31359B-TX-5	FNMA SERIES 1993-127 CLASS H			4	1	73,775	109.5120	88,162	80,504	77,873		190			6.500	7.840	MON	436	5,233	03/31/2000	07/25/2023
31359B-VY-0	FNMA SERIES 1993-130 CLASS M			4	1	677,409	109.9740	862,735	784,488	757,919		1,043			6.500	7.993	MON	4,249	50,992	02/28/2000	08/25/2023
31359D-3U-5	FNMA SERIES 1993-163 CLASS ZA			4	1	201,277	110.0670	230,356	209,287	205,610		185			7.000	7.665	MON	1,221	14,650	04/27/2000	09/25/2023
31359D-JT-1	FNMA SERIES 1993-156 CLASS ZB			4	1	1,061,977	111.2130	1,233,941	1,109,527	1,087,923		475			7.000	7.727	MON	6,472	77,667	06/08/1999	09/25/2023
31359D-YS-6	FNMA SERIES 1993-31 CLASS PW			4	1	5,842,883	110.9310	6,321,580	5,698,636	5,707,981		(3,047)			7.000	6.844	MON	33,242	398,904	09/01/1993	09/25/2023
31359D-Z4-8	FNMA SERIES 1993-187 CLASS LA			4	1	3,373,271	113.1480	3,908,535	3,454,345	3,425,849		260			6.500	6.757	MON	18,711	224,532	09/01/1993	09/25/2023
31359E-HA-2	FNMA REMIC SERIES 1993-183 CLASS KA			4	1	1,744,452	113.1500	2,020,802	1,785,951	1,770,844		(623)			6.500	6.761	MON	9,674	116,087	03/07/1997	10/25/2023
31359F-TF-5	FNMA REMIC SERIES 1993-223 CLASS PZ PAC Z			4	1	208,701	108.6090	242,056	222,870	217,078		635			6.500	7.530	MON	1,207	14,487	03/29/2000	12/25/2023
31359G-ER-3	FNMA SERIES 1993-225 CLASS OK			4	1	1,099,514	111.0210	1,535,964	1,383,492	1,311,325		6,692			6.500	8.741	MON	7,494	89,927	12/12/1997	12/25/2023
31359H-5D-2	FNMA SERIES 1994-93 CLASS PN			4	1	1,090,376	109.0530	1,229,428	1,127,368	1,114,137		836			8.000	8.412	MON	7,516	90,189	08/09/1994	02/25/2024
31359K-PQ-4	FNMA REMIC SERIES 1996-32 CLASS PJ			4	1	281,185	112.7950	323,224	286,558	283,671		39			7.000	7.256	MON	1,672	20,059	06/08/1999	08/25/2026
31359L-KA-2	FNMA REMIC SERIES G94-13 CLASS ZA			4	1	2,143,830	109.5630	2,719,217	2,481,868	2,355,678		13,284			7.000	9.494	MON	14,478	173,731	11/10/1994	11/17/2024
313602-EG-5	FNMA SERIES 1988-17 CLASS C			4	1	2,683	102.8000	2,731	2,657	2,643		(2)			10.000	9.981	MON	22	266	05/31/1989	06/25/2018
31362N-YL-4	FNMA POOL 066415			4	1	625	100.4280	634	632	629		(1)			3.706	4.483	MON	2	24	09/16/1993	07/01/2017
31364H-FQ-5	FNMA SERIES 56 CLASS 1			4	1	218	103.0410	300	291	282		9			6.000	9.549	MON	1	17	09/22/1989	04/25/2019
3136AF-AZ-7	FNMA SERIES 2013-79 CLASS VB			4	1	6,374,241	100.8280	6,864,073	6,807,700	6,478,367		38,458			3.500	4.227	MON	19,856	238,269	09/10/2013	01/25/2032
3136AH-2K-5	FNMA SERIES 2014-3 CLASS VB			4	1	8,719,440	97.1720	9,013,651	9,276,000	8,844,288		38,969			3.000	3.694	MON	23,190	278,280	02/27/2014	04/25/2037
3136AH-3K-4	FNMA SERIES 2014-7 CLASS VB			4	1	11,677,291	101.5490	11,722,659	11,543,816	11,645,011		(15,300)			3.500	3.365	MON	33,669	404,034	07/31/2014	06/25/2034
3136AK-YF-4	FNMA SERIES 2014-56 CLASS VB			4	1	1,898,359	101.9180	1,916,058	1,880,000	1,892,058		(3,170)			3.500	3.342	MON	5,483	65,800	09/10/2014	09/25/2034
31371N-MG-7	FNMA POOL 256959			4	1	611,725	113.1330	685,635	606,043	611,269		(67)			6.000	5.579	MON	3,030	36,363	10/29/2007	11/01/2037
31377S-A4-0	FNMA POOL 385327			2	1	807,818	101.3440	774,163	763,894	763,232		(3,422)			6.160	5.307	MON	3,921	47,059	09/10/2002	08/01/2017
31377T-B5-4	FNMA POOL 386260			4	1	1,142,136	105.9520	1,180,425	1,114,110	1,119,297		(1,841)			4.700	4.387	MON	4,364	52,364	05/23/2003	06/01/2021
31377T-RF-5	FNMA POOL 386686			4	1	1,451,109	106.5390	1,491,919	1,400,346	1,412,493		(3,285)			5.520	5.066	MON	6,442	77,300	01/14/2004	12/01/2021
31377T-SZ-0	FNMA POOL 386736			4	1	3,251,057	110.3330	3,563,592	3,229,861	3,239,640		(1,026)			5.480	5.451	MON	15,241	179,947	11/20/2003	01/01/2034
3137A4-HG-5	FHLMC SERIES 3772 CLASS HB			4	1	13,457,068	103.3680	15,029,920	14,540,199	14,035,433		110,443			3.500	4.447	MON	42,409	508,907	01/10/2011	12/15/2025
3137AF-ZL-9	FHLMC SERIES 3949 CLASS JM			4	1	4,999,444	101.4120	5,111,171	5,040,000	5,013,260		2,930			3.000	3.090	MON	12,600	151,200	11/02/2011	10/15/2026
3137B0-ZC-1	FREDDIE MAC SERIES 4182 CLASS PV			4	1	2,808,269	100.7760	2,781,387	2,759,969	2,799,103		(1,057)			3.000	2.399	MON	6,900	82,799	10/03/2013	05/15/2026
3137BA-G7-1	FREDDIE MAC SERIES 4323 CLASS WB			4	1	1,989,106	103.0380	2,033,644	1,973,687	1,985,978		(1,218)			3.500	3.434	MON	5,757	69,079	06/03/2014	04/15/2029
3137BD-3U-8	FREDDIE MAC SERIES 4379 CLASS VB			4	1	9,975,406	104.4260	10,191,968	9,760,000	9,914,754		(18,065)			3.500	3.190	MON	28,467	341,600	08/20/2014	08/15/2039
3137BM-V2-9	FREDDIE MAC SERIES 4552 CLASS AV			4	1	6,048,235	104.3010	5,874,225	5,631,996	6,034,082		(14,153)			3.500	1.105	MON	16,427	131,413	04/26/2016	06/15/2027
3137BN-CJ-1	FHLMC SERIES 4558 CLASS VA			4	1	5,548,022	103.5980	5,350,512	5,164,704	5,535,615		(12,407)			3.500	1.023	MON	15,064	120,510	04/26/2016	07/15/2027
3137GA-TA-5	FHLMC SERIES 3742 CLASS EM			4	1	3,998,266	104.1520	4,322,312	4,150,000	4,094,686		19,383			3.500	4.012	MON	12,104	145,250	12/01/2010	10/15/2025
31381G-U9-7	FNMA POOL 460608			4	1	1,743,600	99.0000	1,602,012	1,618,191	1,651,585		(7,229)			6.150	5.238	MON	8,293	99,519	10/08/2002	03/01/2022
31392E-3V-0	FNMA REMIC SERIES 2002-71 CLASS PZ			4	1	5,828,487	111.4270	6,919,205	6,209,621	6,035,619		(26)			5.500	6.401	MON	28,461	341,529	12/04/2002	11/25/2032
31393B-N9-2	FNMA REMIC SERIES 2003-35 CLASS DZ			4	1	127,042	104.6590	137,029	130,929	129,153		78			5.500	5.954	MON	600	7,201	04/14/2003	05/25/2033
31393D-VQ-1	FNMA REMIC SERIES 2003-61 CLASS MZ			4	1	8,295,189	110.1600	9,681,005	8,788,111	8,598,288		6,416			5.000	5.775	MON	36,617	439,406	07/09/2003	08/25/2033
31393E-2C-2	FNMA REMIC SERIES 2003-85 CLASS PZ			4	1	7,251,100	109.1220	9,078,669	8,319,725	7,897,223		36,509			5.000	6.860	MON	34,666	415,986	08/04/2003	09/25/2033
31393M-A9-2	FHLMC REMIC SERIES 2579 CLASS DB			4	1	779,321	104.7400	941,617	899,000	852,981		6,318			4.000	5.135	MON	2,997	35,960	03/19/2003	03/15/2023
31393N-QM-4	FHLMC REMIC SERIES 2599 CLASS DZ			4	1	193,195	104.6550	208,222	198,961	196,706		(221)			5.500	5.953	MON	912	10,943	04/14/2003	04/15/2033
31393P-BK-9	FHLMC REMIC SERIES 2595 CLASS AE			4	1	174,157	101.5670	181,917	179,111	178,473		213			5.000	5.356	MON	746	8,955	04/19/2004	04/15/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31393T-S2-3	FNMA REMIC SERIES 2003-109 CLASS PZ			4	1	1,094,532	110.6920	1,217,099	1,099,532	1,093,734		2,020			6.000	6.113	MON	5,498	63,877	12/01/2016	11/25/2033
31393W-SV-2	FHLMC REMIC SERIES 2645 CLASS NZ			4	1	1,185,675	107.0800	1,350,591	1,261,289	1,232,006		(1,083)			5.000	5.847	MON	5,255	63,064	10/03/2003	07/15/2033
31393W-WZ-8	FHLMC REMIC SERIES 2638 CLASS CZ			4	1	3,815,841	107.3550	4,211,411	3,922,891	3,879,778		(2,582)			5.000	5.391	MON	16,345	196,144	02/27/2004	07/15/2033
31393X-BJ-5	FNMA REMIC SERIES 2004-12 CLASS WZ			4	1	4,188,835	119.7750	5,163,817	4,311,253	4,198,938		(2,592)			6.000	6.367	MON	21,556	250,461	12/01/2016	03/25/2034
31394H-R4-5	FHLMC REMIC SERIES 2663 CLASS ZP			4	1	651,953	108.9130	756,750	694,822	681,666		1,417			5.000	5.929	MON	2,895	34,741	03/11/2004	08/15/2033
31394K-CT-9	FHLMC REMIC SERIES 2690 CLASS TZ			4	1	15,465,010	110.7520	20,007,308	18,065,010	16,872,268		307,435			4.500	6.350	MON	67,744	793,452	12/01/2016	10/15/2033
31394K-D3-5	FHLMC REMIC SERIES 2690 CLASS VZ			4	1	11,975,362	111.5980	14,776,710	13,240,990	12,686,324		92,975			5.000	6.304	MON	55,171	644,462	12/01/2016	10/15/2033
31394K-N8-3	FHLMC REMIC SERIES 2686 CLASS KZ			4	1	1,854,999	109.1660	2,476,551	2,268,604	2,008,877		(6,576)			4.500	6.702	MON	8,507	99,642	12/01/2016	10/15/2033
31394M-NH-9	FHLMC REMIC SERIES 2716 CLASS VZ			4	1	4,096,184	109.2670	4,836,309	4,426,140	4,301,113		14,098			5.000	6.065	MON	18,442	221,307	12/30/2003	12/15/2033
31394M-VN-7	FHLMC REMIC SERIES 2725 CLASS CB			4	1	705,544	101.1740	792,315	783,122	776,156		3,814			4.000	5.289	MON	2,610	31,325	12/29/2003	12/15/2018
31394R-VE-6	FHLMC REMIC SERIES 2758 CLASS KZ			4	1	13,741,306	109.1520	15,381,010	14,091,306	13,919,165		20,733			5.500	5.877	MON	64,585	752,418	12/01/2016	03/15/2034
31394R-Y7-8	FHLMC REMIC SERIES 2761 CLASS QZ			4	1	1,838,042	117.0980	2,134,893	1,823,167	1,831,841		(871)			6.000	5.974	MON	9,116	105,916	12/01/2016	03/15/2034
31395A-V4-4	FHLMC REMIC SERIES 2812 CLASS OG			4	1	3,059,814	106.4100	3,679,037	3,457,417	3,332,078		1,382			5.000	6.246	MON	14,406	172,871	06/01/2004	06/15/2034
31397A-FM-0	FHLMC SERIES 3199 CLASS LZ			4	1	12,954,149	113.0880	14,876,460	13,154,750	13,037,470		(1,950)			6.000	6.272	MON	65,774	789,285	09/15/2006	08/15/2036
31397J-QV-9	FHLMC SERIES 3351 CLASS O			4	1	193,273	98.7460	255,210	258,451	239,941		8,641			0.000	12.618	N/A			06/02/2008	12/15/2036
31397S-2Z-6	FNMA SERIES 2011-45 CLASS TY			4	1	3,179,839	101.7860	3,577,769	3,515,000	3,317,777		28,806			3.000	4.044	MON	8,788	105,450	06/21/2011	05/25/2026
31397S-3E-2	FNMA SERIES 2001- 45 CLASS NY			4	1	4,254,154	99.6390	4,715,906	4,733,000	4,458,859		47,724			3.000	4.145	MON	11,833	141,990	06/28/2011	05/25/2026
31397S-EZ-3	FNMA SERIES 2011-26 CLASS EH			4	1	3,297,701	99.4810	3,838,346	3,858,371	3,522,132		42,912			3.000	4.586	MON	9,646	115,751	04/06/2011	04/25/2026
31397S-H6-4	FNMA SERIES 2011-46 CLASS MD			4	1	1,615,252	103.3460	1,773,426	1,716,000	1,639,335		5,186			4.000	4.514	MON	5,720	68,640	05/23/2011	05/25/2041
31397U-6T-1	FNMA SERIES 2011-62 CLASS NB			4	1	4,788,150	104.7690	4,882,235	4,660,000	4,705,053		(19,262)			3.500	3.120	MON	13,592	163,100	08/26/2011	07/25/2026
31398F-XE-6	FNMA SERIES 2009-96 CLASS JB			4	1	1,048,121	107.0490	1,109,524	1,036,461	1,039,803		(1,424)			4.500	4.381	MON	3,887	46,641	11/18/2009	11/25/2024
31398M-LJ-3	FNMA SERIES 2010-24 CLASS B			4	1	6,717,897	102.9120	7,197,472	6,993,826	6,895,028		10,965			3.500	4.060	MON	20,399	244,784	06/07/2010	03/25/2025
31407N-B2-8	FNMA POOL 835357			4	1	2,710,568	107.8540	3,098,222	2,872,600	2,724,041		(8,951)			4.500	6.200	MON	10,772	129,267	10/12/2005	09/01/2035
31410K-C3-6	FNMA POOL 889390			4	1	724,408	107.7770	768,377	712,934	719,364		(698)			6.000	5.445	MON	3,565	42,776	07/25/2008	03/01/2023
31412U-H3-7	FNMA POOL 935050			4	1	301,821	108.8760	319,039	293,030	301,252		(143)			5.000	4.070	MON	1,221	14,651	05/06/2009	03/01/2039
31413Y-J7-7	FNMA POOL 959386			4	1	461,022	107.9060	483,504	448,079	453,941		(2,836)			5.500	4.909	MON	2,054	24,644	12/22/2008	12/01/2022
31413Y-L6-6	FNMA POOL 959449			4	1	1,884,278	106.1240	1,943,537	1,831,378	1,865,332		(2,338)			5.500	4.363	MON	8,394	100,726	12/22/2008	12/01/2022
31414P-4Z-9	FNMA POOL 972540			4	1	27,114	111.5570	29,420	26,373	27,069		(15)			5.500	4.512	MON	121	1,450	02/13/2009	02/01/2038
31416M-KD-5	FNMA POOL AA3891			4	1	24,340	108.9020	25,821	23,711	24,202		(84)			5.000	4.786	MON	99	1,185	08/31/2009	03/01/2039
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						253,874,692	XXX	285,800,436	266,813,132	261,072,003		771,598			XXX	XXX	XXX	1,048,218	12,326,813	XXX	XXX
31358S-6S-5	FNMA REMIC SERIES 2001-M1 CLASS D			4	1	6,459,942	101.2710	6,703,767	6,619,637	6,590,211		1,746			6.460	6.760	MON	35,636	427,654	07/19/2001	02/25/2031
36184*-9A-2	FHA POOL 000056			4	1	13	100.0000	13	13	13					7.430	7.432	MON		1	12/26/2001	11/01/2022
362995-BA-9	FHA PROJ 236 #071-44173 SALEM			2	1	721,234	104.3200	772,853	740,849	738,063		1,050			8.930	9.424	MON	5,513	66,158	02/14/1991	07/01/2019
380992-GM-3	FHA POOL 000012			4	1	21,576	100.0000	21,513	21,513	21,456		(10)			7.430	7.437	MON	133	1,598	01/24/2002	06/20/2021
664355-9W-6	FHA POOL 0000851			4	1	5,772	101.7300	5,976	5,875	5,826		3			8.548	8.878	MON	42	506	04/30/2013	12/25/2020
917991-8U-8	FHA POOL 000132			4	1	30,813	100.0000	52,873	52,873	43,235		505			7.430	14.174	MON	327	3,741	12/01/2016	12/01/2023
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						7,239,350	XXX	7,556,995	7,440,760	7,398,804		3,294			XXX	XXX	XXX	41,651	499,658	XXX	XXX
134011-AA-3	CAMP PENDELTON/QUANTICO NTS SERIES 2003 A-1 SERIES 144			4	1	9,225,000	110.4710	10,190,950	9,225,000	9,225,000					5.937	5.937	AO	136,922	547,688	09/29/2003	10/01/2043
65537Y-AE-0	NON-PROFIT PFD FD TR I VAR STS REVENUE BOND SERIES 144A CDO				5*	37,000	9.2800	78,880	850,000	31,876		(1,625)			8.970	216.042	MS		7,633	02/20/2007	09/15/2037
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						9,262,000	XXX	10,269,830	10,075,000	9,256,876		(1,625)			XXX	XXX	XXX	136,922	555,321	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						1,080,600,200	XXX	1,226,275,489	1,165,337,468	1,177,587,170		7,941,713			XXX	XXX	XXX	12,720,425	43,344,486	XXX	XXX
000000-00-0	COMMSCOPE BANK LOAN				3FE	35,153	100.3130	35,618	35,507	35,393		105			4.444	0.391		9	1,339	12/03/2013	01/14/2018
000000-00-0	JONAH ENERGY LLC BANK LOAN				5FE	607,193	93.8330	578,426	616,440	591,170		(2,922)			10.000	7.647		611	46,875	05/08/2014	05/08/2021
C9716#-AA-7	WASTE CONNECTIONS INC WASTE CONNECTIONS INC				2Z	8,500,000	97.9780	8,328,113	8,500,000	8,500,000					2.390	2.390	JD	16,929	101,575	05/05/2016	06/01/2021
000000-00-0	TI GROUP AUTO SYSTEMS LLC TERM LOAN				3FE	379,164	101.2500	385,833	381,069	375,743		(2,125)			6.000	4.318		127	17,386	06/26/2015	06/30/2022
C9716#-AB-5	WASTE CONNECTIONS INC WASTE CONNECTIONS INC				2Z	10,500,000	97.3340	10,220,112	10,500,000	10,500,000					2.750	2.750	JD	24,063	144,375	05/05/2016	06/01/2023
000000-60-4	IMMUCOR INC BANK LOAN				4FE	517,456	96.4500	517,084	536,116	527,717		5,055			6.667	2.109		199	31,719	02/19/2013	08/19/2018
16725*-AE-0	CHICAGO BRIDGE & IRON CO PRIVATE PLACEMENT				2FE	9,000,000	103.5420	9,318,762	9,000,000	9,000,000					4.530	4.530	JJ	171,008	407,700	06/30/2015	07/30/2025
44919*-AC-2	I 595 EXPRESS LL PRIVATE PLACEMENT				1FE	20,521,245	101.5060	20,830,377	20,521,245	20,521,245					3.320	3.320	MJSD	1,893	678,816	09/30/2015	12/31/2031
00003#-AB-9	A&E TV NETWORKS				1	8,300,000	102.7920	8,531,728	8,300,000	8,300,000					3.630	3.630	FA	107,962	301,290	08/07/2012	08/22/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
00003#-AC-7	A&E TV NETWORKS				1	14,000,000	101.0290	14,144,046	14,000,000	14,000,000					3.780	3.780	FA	189,630	529,200	08/07/2012	08/22/2024
00003#-AD-5	A&E TV NETWORKS				1	11,000,000	101.3800	11,151,844	11,000,000	11,000,000					3.980	3.980	FA	156,878	437,800	08/07/2012	08/22/2027
00036A-AB-1	AARP DEBS SERIES 144A				1FE	4,958,850	134.2890	6,714,470	5,000,000	4,969,690		1,143			7.500	7.570	MN	62,500	375,000	05/01/2001	05/01/2031
00037B-AB-8	ABB FINANCE USA				1FE	28,485,050	101.0230	29,296,612	29,000,000	28,705,746		49,792			2.875	3.082	MN	122,747	833,750	02/04/2013	05/08/2022
00038A-AB-9	ABB TREASURY CENTER USA SERIES 144A				1FE	24,294,743	105.6110	24,924,125	23,600,000	23,966,127		(74,513)			4.000	3.620	JD	41,956	944,000	04/25/2012	06/15/2021
00077T-AB-0	ABN AMRO BK NV NY SUB DEP NOTE				3FE	37,432,809	111.9050	44,695,896	39,941,000	37,442,476		522			7.125	7.602	AO	600,779	2,845,796	09/26/2000	10/15/2093
00081T-AJ-7	ACCO BRANDS CORP SERIES 144A			2	4FE	410,000	100.6880	412,821	410,000	410,000					5.250	5.250	JD	538		12/08/2016	12/15/2024
001031-AH-6	AEP INDUSTRIES INC			2	4FE	2,381,000	102.0000	2,428,620	2,381,000	2,381,000					8.250	8.250	AO	41,469	196,433	09/20/2011	04/15/2019
0010EQ-A#-3	AEP TEXAS NORTH CO PRIVATE PLACEMENT				2	15,000,000	98.5460	14,781,840	15,000,000	15,000,000					3.090	3.090	FA	155,788	463,500	04/03/2013	02/28/2023
00111@-AA-2	AES HAWAII PRVT PLACEMENT			4	5	4,449,000	85.9300	3,823,025	4,449,000	4,449,000					6.870	6.929	MJSD	849	305,646	07/29/2003	06/30/2022
00115A-AC-3	AEP TRANSMISSION CO LLC SERIES 144A			2	1FE	15,613,165	99.1970	15,798,130	15,926,000	15,613,485		319			4.000	4.114	JD	70,782		12/16/2016	12/01/2046
001192-AL-7	AGL CAPITAL CORP			2	2FE	15,253,196	102.5230	15,470,721	15,090,000	15,237,905		(14,240)			3.875	3.741	MN	74,716	579,865	12/01/2015	11/15/2025
00130H-BU-8	AES CORP			2	3FE	575,000	101.7500	585,063	575,000	575,000					5.500	5.500	MS	9,312	31,625	03/04/2014	03/15/2024
00130H-BX-2	AES CORP			2	3FE	1,015,000	101.5000	1,015,000	1,000,000	1,014,132		(868)			6.000	5.762	MN	7,667	28,333	06/01/2016	05/15/2026
00165C-AA-2	AMC ENTERTAINMENT HLDS-CL A SERIES 144A			2	4FE	600,000	102.2500	613,500	600,000	600,000					5.875	5.875	MN	5,190		10/28/2016	11/15/2026
00206R-CN-0	AT&T INC			2	2FE	9,970,400	96.3820	9,638,230	10,000,000	9,974,710		2,569			3.400	3.435	MN	43,444	340,000	04/23/2015	05/15/2025
00206R-CS-9	AT&T INC			2	2FE	5,241,500	100.8520	5,042,600	5,000,000	5,218,241		(23,259)			3.600	2.798	FA	67,000	94,000	04/14/2016	02/17/2023
002824-AU-4	ABBOTT LABORATORIES				1FE	37,581,258	107.0010	40,389,516	37,747,000	37,702,934		18,076			5.125	5.181	AO	483,633	1,934,534	02/27/2009	04/01/2019
002824-AW-0	ABBOTT LABORATORIES BASIC				1FE	24,839,148	105.2620	26,105,026	24,800,000	24,815,117		(4,066)			4.125	4.106	MN	96,617	1,023,000	05/24/2010	05/27/2020
002824-AY-6	ABBOTT LABORATORIES				1FE	14,884,200	107.0990	16,064,910	15,000,000	14,896,653		2,178			5.300	5.352	MN	75,083	795,000	05/24/2010	05/27/2040
00287Y-AL-3	ABBVIE INC				2FE	51,971,101	98.7750	51,362,948	52,000,000	51,966,069		4,853			2.900	2.912	MN	230,389	1,508,000	07/29/2014	11/06/2022
00287Y-AQ-2	ABBVIE INC			2	2FE	7,389,550	99.0490	6,933,416	7,000,000	7,361,634		(27,916)			3.600	2.882	MN	32,900	252,000	04/11/2016	05/14/2025
00287Y-AT-6	ABBVIE INC			2	2FE	38,025,790	100.0260	38,109,944	38,100,000	38,048,989		14,330			2.500	2.542	MN	124,354	952,500	05/05/2015	05/14/2020
00287Y-AX-7	ABBVIE INC			2	2FE	9,998,700	97.0080	9,700,770	10,000,000	9,998,818		118			2.850	2.852	MN	37,208	144,083	05/09/2016	05/14/2023
007903-AX-5	ADVANCED MICRO DEVICES				5FE	672,000	108.2500	1,136,625	1,050,000	684,679		12,080			7.500	12.621	FA	29,750	78,750	06/07/2013	08/15/2022
007903-BC-0	ADVANCED MICRO DEVICES			2	5FE	244,900	103.7500	409,813	395,000	248,962		3,712			7.000	12.334	JJ	13,825	27,650	10/16/2014	07/01/2024
008685-AB-5	AHOLD FINANCE USA INC				2FE	28,556,533	122.8720	30,963,694	25,200,000	27,776,887		(141,246)			6.875	5.707	MN	288,750	1,732,500	12/03/2010	05/01/2029
010392-FG-8	ALABAMA POWER CO				1FE	13,368,780	99.4980	12,934,675	13,000,000	13,362,189		(6,591)			4.100	3.924	JJ	245,772	266,500	02/24/2016	01/15/2042
010392-FL-7	ALABAMA POWER CO			2	1FE	3,421,391	100.4970	3,406,848	3,390,000	3,420,890		(502)			4.150	4.094	FA	53,148	70,343	02/17/2016	08/15/2044
010392-FP-8	ALABAMA POWER CO			2	1FE	13,151,822	103.4740	13,699,958	13,240,000	13,153,078		1,256			4.300	4.340	JJ	283,079	267,264	01/08/2016	01/02/2046
013093-AC-3	ALBERTSONS COS LLC/SAFEW SERIES 144A			2	4FE	1,700,000	99.0000	1,683,000	1,700,000	1,700,000					5.750	5.750	MS	38,557		08/04/2016	03/15/2025
01310Q-CS-2	NEW ALBERTSONS INC MTN SERIES B				4	1,875,575	101.0000	2,525,000	2,500,000	2,397,768		159,160			6.960	11.283	JD	14,500	174,000	12/18/2007	08/01/2017
017475-AC-8	ALLEGIANCE CORP NTS				2FE	10,506,387	120.2610	11,298,530	9,395,000	10,052,728		(48,261)			7.000	6.041	AO	138,837	657,650	01/14/2004	10/15/2026
01877K-AC-7	ALLIANCE PIPELINE LP BONDS SERIES 144A			4	2FE	9,419,963	115.7920	10,455,972	9,030,000	9,199,387		(23,891)			7.877	7.461	JD	1,976	711,293	01/28/2004	12/31/2025
01877K-AD-5	ALLIANCE PIPELINE LP BONDS SERIES 144A			4	2FE	879,626	100.2920	882,198	879,626	879,626					4.591	4.591	JD	112	40,384	05/20/2003	12/31/2025
019736-AD-9	ALLISON TRANSMISSION INC SERIES 144A			2	3FE	1,250,000	101.0000	1,262,500	1,250,000	1,250,000					5.000	5.000	AO	17,014		09/14/2016	10/01/2024
020039-AJ-2	ALLTEL CORP				2FE	2,100,000	116.0950	3,482,841	3,000,000	2,276,424		28,256			6.800	9.958	MN	34,000	204,000	04/22/1999	05/01/2029
02005N-BF-6	ALLY FINANCIAL INC			2	3FE	740,818	99.7500	758,100	760,000	741,965		1,147			5.750	6.100	MN	4,977	43,700	04/06/2016	11/20/2025
02076X-AB-8	ALPHA NATURAL RESOURCES			2	6Z	60,438	6.5000	115,375	1,775,000	60,438	56,000				6.000	222.509	JD			06/06/2012	06/01/2019
02076X-AC-6	ALPHA NATURAL RESOURCES			2	6Z	41,650	6.5000	38,675	595,000	38,675	36,562	625			6.250	89.640	JD			05/18/2011	06/01/2021
026375-AP-0	AMERICAN GREETINGS CO			2	4FE	2,668,713	102.0000	2,718,300	2,665,000	2,667,925		(788)			7.375	7.332	JD	16,379	196,544	01/28/2016	12/01/2021
03027X-AD-2	AMERICAN TOWER CORP				2FE	8,786,712	107.6660	8,793,115	8,167,000	8,781,585		(5,127)			5.000	3.784	FA	154,266		12/01/2016	02/15/2024
03027X-AL-4	AMERICAN TOWER CORP				2FE	4,916,600	95.7870	4,789,345	5,000,000	4,918,527		1,927			2.250	2.597	JJ	28,438		11/09/2016	01/15/2022
03040W-AB-1	AMERICAN WATER CAP CORP				1FE	46,721,193	103.6860	43,599,795	42,050,000	42,660,792		(753,422)			6.085	4.183	AO	540,179	2,558,743	01/23/2012	10/15/2017
03040W-AJ-4	AMERICAN WATER CAP CORP			2	1FE	3,988,764	104.7160	3,748,847	3,580,000	3,983,516		(5,248)			4.300	3.618	JD	12,828	76,970	06/09/2016	12/01/2042
03040W-AK-1	AMERICAN WATER CAP CORP			2	1FE	43,824,440	105.3700	46,362,580	44,000,000	43,869,076		15,595			3.850	3.898	MS	564,667	1,694,000	11/08/2013	03/01/2024
03040W-AL-9	AMERICAN WATER CAP CORP			2	1FE	9,966,700	102.3350	10,233,520	10,000,000	9,971,007		3,034			3.400	3.441	MS	113,333	340,000	08/10/2015	03/01/2025
03077J-AB-6	AMERIGAS FINANCE LLC/COR			2	3FE	2,540,000	105.2500	2,673,350	2,540,000	2,540,000					7.000	7.000	MN	20,249	177,800	01/05/2012	05/20/2022
030981-AJ-3	AMERIGAS PART/ FIN COR			2	3FE	1,580,000	101.5000	1,603,700	1,580,000	1,580,000					5.875	5.875	FA	33,778	13,666	06/20/2016	08/20/2026
030981-AK-0	AMERIGAS PART/FIN CORP			2	3FE	355,000	101.0000	358,550	355,000	355,000					5.500	5.500	MN	163		12/13/2016	05/20/2025
031100-C8-7	AMETEK INC PRIVATE PLACEMENT				2	14,250,000	108.5450	15,467,677	14,250,000	14,250,000					7.080	7.080	MS	291,460	1,008,900	08/21/2008	09/17/2018
031162-AV-2	AMGEN INC				2FE	24,892,413	101.8340	22,321,925	21,920,000	22,116,790		(463,431)			5.850	3.646	JD	106,860	1,282,320	06/04/2010	06/01/2017
031162-AX-8	AMGEN INC				2FE	10,723,822	106.0550	9,582,042	9,035,000	9,371,559		(228,505)			6.150	3.429	JD	46,304	555,653	06/30/2010	06/01/2018
031162-AZ-3	AMGEN INC				2FE	5,691,700	107.4810	5,374,055	5,000,000	5,199,069		(90,277)			5.700	3.697	FA	118,750	285,000	01/10/2011	02/01/2019
031162-BB-5	AMGEN INC				2FE	2,499,684	106.5350	2,343,759	2,200,000	2,346,436		(43,636)			4.500	2.330	MS	29,150	99,000	05/14/2013	03/15/2020
031162-BD-1	AMGEN INC				2FE	18,070,270	103.6150	18,650,646	18,000,000	18,029,263		(7,250)			3.450	3.403	AO	155,250	621,000	10/12/2010	10/01/2020
031162-BG-4	AMGEN INC			2	2FE	9,127,810	105.4170	8,960,420	8,500,000	8,900,451		(93,778)			4.100	2.902	JD	15,489	348,500	05/07/2014	06/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
031162-BM-1	AMGEN INC			2	2FE	37,727,822	104.6820	37,881,167	36,187,000	37,068,112		(173,786)			3.875	3.303	MN	179,176	1,402,246	04/29/2014	11/15/2021
031162-BV-1	AMGEN INC			2	2FE	5,305,000	101.7240	5,086,185	5,000,000	5,285,309		(19,691)			3.625	2.740	MN	19,635	90,625	06/09/2016	05/22/2024
031652-BE-9	AMKOR TECHNOLOGY INC			2	4FE	1,195,000	102.7500	1,227,863	1,195,000	1,195,000					6.625	6.625	JD	6,597	79,169	10/27/2011	06/01/2021
031652-BG-4	AMKOR TECHNOLOGY INC			2	4FE	710,136	104.2500	719,325	690,000	699,907		(3,243)			6.375	5.802	AO	10,997	43,988	08/09/2013	10/01/2022
032095-AB-7	AMPHENOL CORP-CL A			2	2FE	13,635,793	104.6440	13,624,597	13,020,000	13,454,549		(81,692)			4.000	3.249	FA	217,000	520,800	10/10/2014	02/01/2022
032095-AE-1	AMPHENOL CORP-CL A			2	2FE	24,819,700	101.5470	25,011,075	24,630,000	24,772,027		(28,795)			3.125	2.989	MS	226,630	769,688	04/24/2015	09/15/2021
032510-AC-3	ANADARKO PETROLEUM CORP				2FE	725,039	114.5290	801,704	700,000	724,824		(215)			6.200	5.917	MS	12,779	21,700	05/26/2016	03/15/2040
032511-AN-7	ANADARKO PETROLEUM CORP UNSEC'D DEBS				3FE	15,922,944	118.4450	17,707,542	14,950,000	15,596,629		(33,841)			7.200	6.674	MS	316,940	1,076,400	01/30/2003	03/15/2029
032511-BJ-5	ANADARKO PETROLEUM CORP			2	3FE	41,688,186	98.1650	39,727,173	40,470,000	41,485,214		(122,450)			3.450	3.063	JJ	643,810	1,396,215	04/23/2015	07/15/2024
032654-AH-8	ANALOG DEVICES INC			2	2FE	4,101,746	99.2350	3,983,305	4,014,000	4,093,345		(8,401)			2.875	2.527	JD	9,617	115,403	04/08/2016	06/01/2023
032654-AJ-4	ANALOG DEVICES INC SERIES 10YR			2	2FE	11,731,428	102.4690	12,040,061	11,750,000	11,733,057		1,560			3.900	3.919	JD	20,367	459,523	12/03/2015	12/15/2025
035229-BP-7	ANHEUSER-BUSCH COS LLC UNSEC'D DEBS				2FE	3,425,253	124.1380	3,811,037	3,070,000	3,292,224		(14,234)			6.750	5.843	JD	9,210	207,225	05/07/2004	12/15/2027
035229-CM-3	ANHEUSER-BUSCH COS LLC UNSEC'D SR DEBS				2FE	1,544,786	127.5200	1,759,776	1,380,000	1,521,903		(2,453)			6.500	5.726	MN	14,950	89,700	02/24/2004	05/01/2042
035229-CW-1	ANHEUSER-BUSCH COS LLC UNSEC'D NTS				2FE	11,384,020	106.4590	12,775,116	12,000,000	11,863,048		58,154			5.000	5.568	MS	200,000	600,000	12/13/2006	03/01/2019
035229-DD-2	ANHEUSER-BUSCH COS LLC BASIC				2FE	12,206,745	103.9100	15,274,829	14,700,000	14,316,667		340,137			5.500	8.172	JJ	372,808	808,500	11/19/2008	01/15/2018
03523T-AV-0	ANHEUSER-BUSCH INBEV WOR				2FE	22,508,417	108.6950	23,151,950	21,300,000	21,791,290		(136,787)			5.000	4.240	AO	224,833	1,065,000	03/22/2011	04/15/2020
035240-AA-8	ANHEUSER-BUSCH INBEV WOR				1FE	5,699,574	107.1040	6,104,939	5,700,000	5,699,824		250			6.500	6.500	JJ	170,842		12/13/2016	07/15/2018
035240-AD-2	ANHEUSER-BUSCH INBEV WOR				1FE	21,555,130	104.3780	21,480,910	20,580,000	21,546,195		(8,935)			3.750	2.746	JJ	355,863		12/13/2016	01/15/2022
035240-AE-0	ANHEUSER-BUSCH INBEV WOR				1FE	26,311,720	125.8530	30,204,648	24,000,000	26,308,172		(3,549)			6.625	5.720	FA	600,667		12/13/2016	08/15/2033
035242-AM-8	ANHEUSER BUSCH INBEV FINANCE			2	1FE	27,240,900	105.1870	28,894,814	27,470,000	27,247,719		6,819			4.700	4.765	FA	537,954	667,063	01/13/2016	02/01/2036
037411-AM-7	APACHE CORP DEBS				2FE	10,360,400	132.3810	13,238,090	10,000,000	10,328,839		(2,961)			7.375	7.110	FA	278,611	737,500	02/25/1998	08/15/2047
037411-AN-5	APACHE CORP DEBS				2FE	9,687,450	105.3120	10,531,200	10,000,000	9,966,477		28,620			7.000	7.327	FA	291,667	700,000	10/24/2000	02/01/2018
037411-AP-0	APACHE CORP SR NOTES				2FE	4,634,280	113.1940	4,527,760	4,000,000	4,174,716		(63,269)			7.625	5.725	JJ	152,500	305,000	12/21/2007	07/01/2019
037411-AX-3	APACHE CORP			2	2FE	1,979,400	103.7000	2,074,002	2,000,000	1,990,841		2,039			3.625	3.747	FA	30,208	72,500	11/30/2010	02/01/2021
037833-AK-6	APPLE INC				1FE	36,473,998	97.3720	36,806,540	37,800,000	36,895,017		126,151			2.400	2.809	MN	146,160	907,200	08/15/2013	05/03/2023
037833-AS-9	APPLE INC				1FE	42,264,468	103.0040	43,570,607	42,300,000	42,272,749		3,210			3.450	3.460	MN	222,956	1,459,350	04/29/2014	05/06/2024
037833-BG-4	APPLE INC				1FE	29,855,739	100.4150	30,084,334	29,960,000	29,870,590		9,176			3.200	3.241	MN	127,829	958,720	05/06/2015	05/13/2025
03939C-AA-1	ARCH CAPITAL FINANCE LLC			2	1FE	31,103,767	101.4390	31,419,747	30,974,000	31,103,070		(697)			4.011	3.959	JD	79,373		12/27/2016	12/15/2026
039483-AH-5	ARCHER DANIELS				1FE	8,223,636	101.9390	6,743,265	6,615,000	6,687,040		(246,540)			8.375	4.478	AO	116,957	554,006	11/17/2009	04/15/2017
039483-AM-4	ARCHER DANIELS NTS				1FE	2,960,368	128.3420	3,285,558	2,560,000	2,803,712		(16,707)			7.500	6.225	MS	56,533	192,000	08/22/2003	03/15/2027
039483-AR-3	ARCHER DANIELS				1FE	5,998,050	121.4750	6,073,755	5,000,000	5,753,060		(43,391)			6.625	4.976	MN	55,208	331,250	07/16/2010	05/01/2029
039483-AT-9	ARCHER DANIELS NOTES				1FE	13,619,702	119.5400	16,813,301	14,065,000	13,715,356		12,743			5.935	6.183	AO	208,689	834,758	06/27/2007	10/01/2032
039483-AY-8	ARCHER DANIELS BASIC				1FE	25,717,839	104.7480	26,718,992	25,508,000	25,549,820		(37,848)			5.450	5.301	MS	409,333	1,390,186	07/21/2010	03/15/2018
039483-BB-7	ARCHER DANIELS				1FE	19,500,610	108.3390	19,500,930	18,000,000	18,813,520		(182,633)			4.479	3.297	MS	268,740	806,220	02/13/2013	03/01/2021
04021L-AA-8	ARGOS MERGER SUB INC SERIES 144A			2	4FE	1,290,000	102.0000	1,315,800	1,290,000	1,290,000					7.125	7.125	MS	27,063	91,913	02/18/2015	03/15/2023
043436-AN-4	ASBURY AUTOMOTIVE GROUP			2	4FE	1,875,000	102.2500	1,917,188	1,875,000	1,875,000					6.000	6.000	JD	5,000	112,500	01/21/2015	12/15/2024
04775H-AH-0	ATLANTA GAS LIGHT MTN				1FE	9,962,500	120.1150	12,011,510	10,000,000	9,987,618		2,397			9.100	9.137	FA	379,167	910,000	03/11/1991	02/01/2021
049560-AA-3	ATMOS ENERGY DEB				1FE	9,911,500	119.1490	11,914,940	10,000,000	9,944,731		3,070			6.750	6.820	JJ	311,250	675,000	07/22/1998	07/15/2028
05279#-AF-6	AUTOLIV ASP INC				1	25,500,000	103.6130	26,421,392	25,500,000	25,500,000					3.510	3.510	AO	169,065	895,050	03/12/2014	04/23/2021
053611-AF-6	AVERY DENNISON CORP				2FE	27,015,763	106.3600	28,296,972	26,605,000	26,763,488		(43,530)			5.375	5.175	AO	301,893	1,430,019	05/17/2010	04/15/2020
05366#-AJ-2	AVIATION CAPITAL GROUP CORP				2	12,500,000	104.8330	13,104,088	12,500,000	12,500,000					6.000	6.000	AO	179,167	750,000	03/02/2012	04/05/2018
053773-AV-9	AVIS BUDGET CAR RENTAL			2	4FE	769,300	98.2500	771,263	785,000	770,361		1,061			5.500	5.861	AO	10,794	21,588	06/23/2016	04/01/2023
053773-AY-3	AVIS BUDGET CAR RENTAL SERIES 144A			2	4FE	1,395,930	98.0000	1,470,000	1,500,000	1,404,254		8,324			5.125	6.544	JD	6,406	38,438	06/01/2016	06/01/2022
05523U-AJ-9	BAE SYSTEMS HOLDINGS SERIES 144A				2FE	50,068,638	109.0930	49,386,311	45,270,000	46,741,386		(561,405)			6.375	4.930	JD	240,497	2,885,963	05/11/2011	06/01/2019
05523U-AK-6	BAE SYSTEMS HOLDINGS SERIES 144A				2FE	53,234,395	102.4710	53,797,223	52,500,000	53,127,619		(69,687)			3.800	3.621	AO	465,500	1,995,000	10/07/2015	10/07/2024
05523U-AP-5	BAE SYSTEMS HOLDINGS INC SERIES 144A			2	2FE	9,882,000	101.9880	10,198,770	10,000,000	9,892,455		9,922			3.850	3.994	JD	17,111	390,347	12/03/2015	12/15/2025
05542H-AA-4	BC MOUNTAIN LLC BC MTN SERIES 144A			2	5FE	1,117,225	89.5000	1,017,615	1,137,000	1,122,582		2,890			7.000	7.363	FA	33,162	79,590	04/13/2015	02/01/2021
05565E-AH-8	BMW US CAPITAL LLC SERIES 144A			2	1FE	9,531,200	96.3010	9,630,050	10,000,000	9,532,774		1,574			2.800	3.391	AO	62,222		12/14/2016	04/11/2026
059165-EC-0	BALTIMORE GAS & ELEC BASIC				1FE	10,338,716	126.9490	12,694,920	10,000,000	10,285,537		(7,329)			6.350	6.099	AO	158,750	635,000	08/07/2007	10/01/2036
059165-ED-8	BALTIMORE GAS & ELEC			2	1FE	7,684,275	103.8290	7,787,153	7,500,000	7,598,066		(19,366)			3.500	3.194	MN	33,542	262,500	04/03/2012	11/15/2021
059438-AG-6	BANC ONE CORP SUB DEBS				2FE	10,534,650	125.4480	12,544,820	10,000,000	10,273,997		(22,810)			7.750	7.310	JJ	357,361	775,000	04/08/1996	07/15/2025
059438-AH-4	BANC ONE CORP NTS				2FE	5,652,763	127.0170	5,556,976	4,375,000	5,104,835		(55,386)			7.625	5.407	AO	70,425	333,594	06/05/2003	10/15/2026
059438-AK-7	BANC ONE CORP DEBS				2FE	9,864,700	130.6330	13,063,260	10,000,000	9,916,528		5,017			8.000	8.121	AO	137,778	800,000	04/24/1997	04/29/2027
06051G-DX-4	BANK OF AMERICA CORP				2FE	28,854,250	104.7760	26,194,050	25,000,000	26,034,512		(756,111)			5.650	2.470	MN	235,417	1,412,500	02/14/2013	05/01/2018
06051G-FD-6	BANK OF AMERICA CORP SERIES L				2FE	34,082,280	101.0560	34,359,176	34,000,000	34,038,959		(16,664)			2.650	2.597	AO	225,250	901,000	04/24/2014	04/01/2019
06051G-FN-4	BANK OF AMERICA CORP L				2FE	16,965,730	99.4170	16,900,890	17,000,000	16,976,934		6,658			2.250	2.293	AO	74,375	382,500	04/17/2015	04/21/2020
06406H-BM-0	BANK OF NEW YORK MELLON				1FE	23,179,225	107.8960	21,444,410	19,875,000	20,886,697		(404,945)			5.450	3.202	MN	138,407	1,083,188	11/10/2010	05/15/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06887#-AB-7	BARRY-WEHMILLER COS INC BARRY-WEHMILLER COS INC				2	4,820,400	100.2750	4,813,176	4,800,000	4,819,013		(1,387)			3.680	3.613	AO	43,179	88,320	04/18/2016	10/03/2023
070101-F@-4	BASIN ELECTRIC POWER COOPERATI PRIVATE PLACEMENT				1FE	11,400,000	104.0480	11,861,449	11,400,000	11,400,000					3.740	3.740	JD	18,949	426,360	06/16/2015	06/15/2027
07177M-AL-7	BAXALTA INC SERIES WI			2	2FE	11,846,277	100.7650	11,494,298	11,407,000	11,829,522		(16,756)			3.600	2.839	JD	9,126	205,326	11/18/2016	06/23/2022
07274E-AF-0	BAYER US FINANCE LLC SERIES 144A				1FE	55,314,525	100.5490	55,221,566	54,920,000	55,200,080		(54,284)			3.000	2.884	AO	379,863	1,647,600	08/12/2015	10/08/2021
07274E-AG-8	BAYER US FINANCE LLC SERIES 144A				1FE	43,869,225	99.4990	43,282,109	43,500,000	43,797,216		(33,468)			3.375	3.274	AO	338,484	1,468,125	09/01/2015	10/08/2024
073730-AA-1	BEAM INC				2FE	8,161,976	119.8010	8,386,091	7,000,000	7,651,432		(110,973)			8.625	6.372	MN	77,146	603,750	10/04/2011	11/15/2021
073730-AB-9	BEAM INC				2FE	2,020,973	120.6680	2,413,360	2,000,000	2,013,637		(1,715)			7.875	7.732	JJ	72,625	157,500	10/04/2011	01/15/2023
075887-AW-9	BECTON DICKINSON AND CO BASIC				2FE	41,483,912	102.8180	42,330,335	41,170,000	41,370,459		(51,390)			3.250	3.110	MN	182,120	1,338,025	11/15/2013	11/12/2020
075887-BA-6	BECTON DICKINSON AND CO				2FE	27,559,459	102.5230	27,219,830	26,550,000	27,130,558		(110,973)			3.125	2.641	MN	122,148	829,688	05/04/2015	11/08/2021
075887-BF-5	BECTON DICKINSON AND CO			2	2FE	25,375,950	102.2620	25,565,550	25,000,000	25,312,031		(35,245)			3.734	3.545	JD	41,489	933,500	03/25/2015	12/15/2024
078167-AZ-6	VERIZON PENNSYLVANIA LLC DEBS				1FE	1,909,563	122.0200	2,226,860	1,825,000	1,883,001		(2,291)			8.350	7.964	JD	6,773	152,388	01/15/1993	12/15/2030
078167-BA-0	VERIZON PENNSYLVANIA LLC DEBS				1FE	15,564,100	130.6210	19,593,195	15,000,000	15,408,456		(14,296)			8.750	8.420	FA	495,833	1,312,500	06/23/1994	08/15/2031
079867-AM-9	BELLSOUTH TELECOM INC DEBENTURE				2FE	5,890,079	120.0220	7,021,281	5,850,000	5,872,541		(1,920)			7.000	6.939	AO	102,375	409,500	11/08/2001	10/01/2025
079867-AP-2	BELLSOUTH TELECOM INC DEBS				2FE	44,428,800	115.9530	52,179,030	45,000,000	44,431,966		(4)			7.000	7.089	JD	262,500	3,150,000	04/17/1996	12/01/2095
081437-AF-2	BEMIS CO INC				2FE	39,619,810	110.6070	40,924,405	37,000,000	37,825,568		(289,889)			6.800	5.854	FA	1,048,333	2,516,000	10/06/2009	08/01/2019
085790-AY-9	BERRY PLASTICS CORP			2	4FE	998,825	101.7500	1,017,500	1,000,000	998,942		117			5.125	5.143	JJ	23,632	25,625	06/02/2016	07/15/2023
09069N-AF-5	BIOSCRIP INC			2	6FE	675,000	75.0000	506,250	675,000	506,250	(168,750)				8.875	8.875	FA	22,631	59,906	06/16/2015	02/15/2021
092114-AA-5	BLACK HILLS POWER INC 1ST MTG SERIES AE				1FE	10,000,000	129.8140	12,981,410	10,000,000	10,000,000					7.230	7.230	FA	273,133	723,000	08/08/2002	08/15/2032
095370-AB-8	BLUE CUBE SPINCO INC SERIES WI			2	3FE	305,000	119.0000	362,950	305,000	305,000					9.750	9.750	AO	6,278	14,869	10/03/2016	10/15/2023
095370-AD-4	BLUE CUBE SPINCO INC SERIES WI			2	3FE	305,000	120.7500	368,288	305,000	305,000					10.000	10.000	AO	6,439	15,250	10/03/2016	10/15/2025
09609F-AA-0	BLUE WING ASSET VEHICLE PRIVATE PLACEMENTS			4	2FE	4,578,453	105.6750	4,673,213	4,422,259	4,554,489		(16,841)			4.500	3.795	MON	11,056	199,103	08/06/2015	01/11/2023
097014-AL-8	BOEING CAPITAL CORP				1FE	10,930,800	107.8820	10,788,150	10,000,000	10,347,061		(115,574)			4.700	3.398	AO	83,556	470,000	07/19/2011	10/27/2019
097023-AE-5	BOEING CO DEBS				1FE	7,885,264	153.3520	9,400,471	6,130,000	7,427,887		(51,642)			8.750	6.493	MS	157,933	536,375	06/25/2004	09/15/2031
097023-AK-1	BOEING CO DEBS				1FE	12,690,335	152.2950	17,513,868	11,500,000	12,546,212		(15,465)			7.875	7.089	AO	191,188	905,625	02/28/2003	04/15/2043
097023-AM-7	BOEING CO DEBS				1FE	393,980	129.9020	519,609	400,000	396,869		259			7.250	7.376	JD	1,289	29,000	03/06/1997	06/15/2025
097023-AN-5	BOEING CO DEBS				1FE	21,368,496	136.5210	31,577,192	23,130,000	21,542,926		15,711			6.875	7.459	AO	335,706	1,590,188	01/06/2003	10/15/2043
097023-AW-5	BOEING CO				1FE	12,433,596	109.2020	12,230,635	11,200,000	11,535,266		(141,970)			6.000	4.555	MS	197,867	672,000	10/09/2009	03/15/2019
097023-AZ-8	BOEING CO				1FE	8,688,656	108.7190	9,148,662	8,415,000	8,514,746		(29,157)			4.875	4.464	FA	154,976	410,231	03/23/2010	02/15/2020
097023-BK-0	BOEING CO			2	1FE	10,022,600	93.5780	9,357,770	10,000,000	10,022,533		(67)			3.300	3.283	MS	110,000		10/11/2016	03/01/2035
09739D-AC-4	BOISE CASCADE COMPANY SERIES 144A			2	4FE	2,605,000	99.2500	2,585,463	2,605,000	2,605,000					5.625	5.625	MS	49,658		08/16/2016	09/01/2024
099599-AJ-1	BORDEN INC BONDS				6FE	155,700	69.0000	1,074,330	1,557,000	182,592		18,530			7.875	78.662	FA	46,321	122,614	02/11/1993	02/15/2023
099724-AJ-5	BORGWARNER INC			2	2FE	36,895,045	98.2930	35,876,836	36,500,000	36,833,243		(36,753)			3.375	3.243	MS	362,719	1,231,875	04/29/2015	03/15/2025
10103D-AA-4	BOSTON MEDICAL CTR CORP				2FE	7,580,457	104.1100	7,855,069	7,545,000	7,578,233		(2,224)			4.519	4.461	JJ	170,479	87,134	03/22/2016	07/01/2026
10115P-AA-3	BOSTON UNIVERSITY DEBS			2	1FE	4,966,400	125.5700	6,278,490	5,000,000	4,966,841		6			7.625	7.676	JJ	175,799	381,250	06/24/1997	07/15/2097
103304-BL-4	BOYD GAMING CORP SERIES 144A			2	4FE	743,600	107.7000	770,055	715,000	741,979		(1,621)			6.375	5.731	AO	11,395	23,170	06/01/2016	04/01/2026
109043-AG-4	BRIGGS & STRATTON				3FE	1,050,000	109.5310	1,150,076	1,050,000	1,050,000					6.875	6.875	JD	3,208	72,188	12/15/2010	12/15/2020
110122-AA-6	BRISTOL MYERS SQUIBB CO DEBS				1FE	18,631,150	124.7270	22,450,878	18,000,000	18,351,527		(45,076)			7.150	6.758	JD	57,200	1,287,000	03/10/2010	06/15/2023
11041R-AL-2	BAE SYSTEMS FINANCE INC SERIES 144A				2FE	4,805,200	129.4060	5,176,248	4,000,000	4,599,247		(40,986)			7.500	5.594	JJ	150,000	300,000	04/11/2011	07/01/2027
113804-AA-6	BROOKLYN NAVY YARD COGEN SERIES 144A			4	5FE	3,248,336	76.0000	2,526,981	3,324,975	3,300,353		5,433			7.420	7.650	AO	61,678	246,713	07/07/2000	10/01/2020
115885-AK-1	BROWNING FERRIS DEBS				2FE	9,146,610	128.4580	11,561,256	9,000,000	9,117,646		(2,899)			7.400	7.271	MS	196,100	666,000	12/02/1998	09/15/2035
117043-AE-9	BRUNSWICK CORP DEB				2FE	4,689,150	114.2500	5,712,500	5,000,000	4,856,766		15,815			7.375	7.937	MS	122,917	368,750	08/23/1996	09/01/2023
117043-AG-4	BRUNSWICK CORP NOTES				2FE	16,933,078	116.7500	19,818,313	16,975,000	16,948,571		1,620			7.125	7.146	FA	503,945	1,209,469	12/18/2007	08/01/2027
120568-AT-7	BUNGE LTD FINANCE CORP				2FE	3,999,880	114.5650	4,582,616	4,000,000	3,999,999					8.500	8.500	JD	15,111	340,000	06/04/2009	06/15/2019
121897-WQ-1	BURLINGTON NORTHN INC SR NOTES				1FE	11,397,910	127.9070	12,790,700	10,000,000	10,545,485		(87,674)			8.750	7.428	FA	306,250	875,000	11/20/2002	02/25/2022
12189L-AB-7	BURLINGTN NORTH SANTA FE			2	1FE	9,366,480	104.7360	9,426,240	9,000,000	9,193,229		(53,099)			3.600	2.935	MS	108,000	324,000	08/09/2013	09/01/2020
12189L-AJ-0	BURLINGTN NORTH SANTA FE BURLINGTN NORTH SANTA FE			2	1FE	8,943,701	104.2600	9,539,827	9,150,000	8,949,101		4,346			4.400	4.547	MS	118,543	402,600	10/15/2015	03/15/2042
12189L-AQ-4	BURLINGTN NORTH SANTA FE			2	1FE	29,898,300	105.8960	31,768,740	30,000,000	29,928,345		9,272			3.850	3.891	MS	385,000	1,155,000	08/13/2013	09/01/2023
12189L-AT-8	BURLINGTN NORTH SANTA FE			2	1FE	2,006,890	102.9490	2,079,560	2,020,000	2,008,668		1,272			3.400	3.484	MS	22,893	68,680	08/10/2015	09/01/2024
12189T-AA-2	BURLINGTON NORTHERN SANTA FE DEBS				1FE	2,767,410	127.4690	3,824,061	3,000,000	2,872,677		9,604			7.000	7.664	JD	9,333	210,000	03/20/1996	12/15/2025
12189T-AD-6	BURLINGTON NORTHERN SANTA FE DEBS				1FE	299,853	136.5400	409,620	300,000	299,885		3			7.290	7.294	JD	1,823	21,870	05/29/1996	06/01/2036
12189T-AF-1	BURLINGTON NORTHERN SANTA FE DEBS				1FE	3,406,285	137.2800	4,118,385	3,000,000	3,405,189		(157)			7.250	6.382	FA	90,625	217,500	07/01/2003	08/01/2097
12189T-AQ-7	BURLINGTON NORTHERN SANTA FE UNSEC'D DEBS				1FE	6,388,772	117.5470	6,112,428	5,200,000	5,529,096		(88,319)			8.125	5.974	AO	89,194	422,500	02/24/2003	04/15/2020
12189T-AX-2	BURLINGTON NORTHERN SANTA FE BASIC				1FE	12,388,150	128.1370	15,376,488	12,000,000	12,322,757		(8,501)			6.200	5.966	FA	281,067	744,000	02/06/2007	08/15/2036
12189T-BC-7	BURLINGTON NORTHERN SANTA FE				1FE	9,982,500	107.5430	10,754,340	10,000,000	9,994,400		1,870			4.700	4.722	AO	117,500	470,000	09/21/2009	10/01/2019
122014-AH-6	BURLINGTON RESOURCES DEBS				2FE	995,190	130.1320	1,301,318	1,000,000	997,472		209			8.200	8.243	MS	24,144	82,000	03/21/1995	03/15/2025
124857-AM-5	CBS CORP			2	2FE	29,928,000	100.7310	30,219,330	30,000,000	29,942,657		6,395			3.700	3.729	FA	419,333	1,110,000	08/11/2014	08/15/2024
1248EP-BD-4	CCO HLDGS LLC/CAP CORP			2	3FE	2,000,000	104.5000	2,090,000	2,000,000	2,000,000					5.750	5.750	MS	38,333	115,000	03/10/2014	09/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
1248EP-BM-4	CCO HLDGS LLC/CAP CORP SERIES 144A			2	3FE	3,061,480	103.5000	3,105,000	3,000,000	3,058,064		(3,416)			5.750	5.419	FA	65,167	86,250	06/24/2016	02/15/2026
1248EP-BR-3	CCO HLDGS LLC/CAP CORP SERIES 144A			2	3FE	1,007,500	102.0000	1,020,000	1,000,000	1,007,180		(320)			5.500	5.380	MN	9,167	29,028	06/15/2016	05/01/2026
125134-AA-4	CEB INC SERIES 144A			2	4FE	1,545,000	97.2500	1,502,513	1,545,000	1,545,000					5.625	5.625	JD	3,863	86,906	06/04/2015	06/15/2023
125152-AC-2	CE GENERATION LLC				4FE	25,678	93.5000	24,130	25,808	25,779		13			7.416	7.477	JD	85	1,914	07/19/2006	12/15/2018
12516U-AD-7	CEMEX FINANCE LLC SERIES 144A			2	4FE	1,485,000	102.7500	1,541,250	1,500,000	1,486,024		1,024			6.000	6.161	AO	22,500	45,000	06/01/2016	04/01/2024
12519#-AA-3	CED CALIFORNIA HOLDINGS 3, LLC CED CALIFORNIA				2	5,200,000	99.2490	5,160,927	5,200,000	5,200,000					4.070	4.070	JD	588	146,384	04/22/2016	06/30/2036
12519*-AA-7	CED ALAMO 5 CED ALAMO 5				2	10,807,900	99.5200	10,756,011	10,807,900	10,807,900					4.530	4.529	JD	1,360	507,278	12/04/2015	12/17/2040
12519@-AA-5	CED ALAMO 7, LLC CED ALAMO 7, LLC				2	7,800,000	96.3710	7,516,954	7,800,000	7,800,000					4.210	4.210	JD	912	284,596	02/04/2016	06/30/2041
12527G-AA-1	CF INDUSTRIES INC				3FE	500,000	105.2640	526,320	500,000	500,000					6.875	6.875	MN	5,729	34,375	04/20/2010	05/01/2018
12527G-AC-7	CF INDUSTRIES INC				3FE	42,081,190	89.9000	38,657,000	43,000,000	42,320,619		91,960			3.450	3.729	JD	123,625	1,483,500	09/05/2014	06/01/2023
12543D-AL-4	CHS/COMMUNITY HEALTH SYSTEMS			2	5FE	1,323,106	83.0000	1,153,700	1,390,000	1,283,301		(24,959)	129,601		8.000	6.025	MN	14,209	111,200	07/23/2013	11/15/2019
12543D-AQ-3	CHS/COMMUNITY HEALTH SYSTEMS			2	5FE	2,394,008	76.0300	2,068,016	2,720,000	2,394,008			325,992		7.125	7.125	JJ	89,363	193,800	07/09/2012	07/15/2020
12543D-AV-2	CHS/COMMUNITY HEALTH SYSTEMS			2	5FE	1,900,456	69.5000	1,626,300	2,340,000	1,908,923		16,933	282,623		6.875	8.438	FA	67,031	110,172	03/24/2016	02/01/2022
12589Y-AF-6	PANHANDLE EASTERN SR NTS				2FE	4,951,700	109.3290	5,466,435	5,000,000	4,968,265		1,532			7.000	7.077	JJ	161,389	350,000	09/03/1999	07/15/2029
12626P-AF-0	CRH AMERICA INC BONDS				2FE	2,985,960	114.2570	3,427,707	3,000,000	2,989,309		347			6.400	6.435	AO	40,533	192,000	09/22/2003	10/15/2033
126307-AF-4	CSC HOLDINGS LLC				4FE	2,569,055	107.5000	2,687,500	2,500,000	2,563,611		(5,444)			6.750	6.137	MN	21,563	84,375	07/06/2016	11/15/2021
126307-AQ-0	CSC HOLDINGS LLC SERIES 144A			2	3FE	2,090,000	101.2500	2,116,125	2,090,000	2,090,000					5.500	5.500	AO	31,292		09/09/2016	04/15/2027
126408-BL-6	CSX CORP DEBS				2FE	1,588,617	102.1190	1,406,180	1,377,000	1,383,398		(18,623)			7.900	6.453	MN	18,131	108,783	02/01/1999	05/01/2017
126408-GH-0	CSX CORP				2FE	10,066,450	119.4460	11,944,580	10,000,000	10,056,128		(1,475)			6.000	5.951	AO	150,000	600,000	02/08/2007	10/01/2036
126408-GK-3	CSX CORP				2FE	21,175,800	122.8460	24,569,120	20,000,000	21,041,780		(26,649)			6.150	5.714	MN	205,000	1,230,000	03/03/2011	05/01/2037
126408-GT-4	CSX CORP			2	2FE	6,607,020	103.8810	7,271,642	7,000,000	6,824,130		41,361			3.700	4.421	AO	43,886	259,000	03/07/2011	10/30/2020
126408-GY-3	CSX CORP			2	2FE	9,625,700	96.9260	9,692,570	10,000,000	9,626,343		643			4.100	4.335	MS	120,722		12/02/2016	03/15/2044
126410-LK-3	CSX TRANSPORTATION INC BASIC				2FE	2,346,794	123.1120	2,326,813	1,890,000	2,036,250		(36,193)			9.750	7.178	JD	8,190	184,275	08/24/2004	06/15/2020
126410-LL-1	CSX TRANSPORTATION INC BASIC BASIC				2FE	14,043,999	138.7530	19,231,221	13,860,000	14,025,834		(1,885)			7.875	7.768	MN	139,466	1,091,475	08/24/2004	05/15/2043
12641L-BD-4	CSX CORP MTN				2FE	10,000,000	119.3900	11,938,950	10,000,000	10,000,000					9.870	9.870	FA	372,867	987,000	02/12/1991	02/12/2021
126650-BJ-8	CVS HEALTH CORP BASIC				2FE	14,569,950	118.2100	17,731,470	15,000,000	14,710,571		18,944			6.250	6.508	JD	78,125	937,500	06/19/2007	06/01/2027
126650-BZ-2	CVS HEALTH CORP			2	2FE	13,084,240	98.5130	13,791,750	14,000,000	13,378,112		91,935			2.750	3.585	JD	32,083	385,000	09/13/2013	12/01/2022
126650-CJ-7	CVS HEALTH CORP			2	2FE	4,996,300	101.4610	5,073,025	5,000,000	4,997,319		708			2.800	2.816	JJ	62,611	140,000	07/13/2015	07/20/2020
126650-CL-2	CVS HEALTH CORP			2	2FE	20,710,200	103.1600	20,632,000	20,000,000	20,672,411		(41,503)			3.875	3.395	JJ	346,597	581,250	05/12/2016	07/20/2025
126650-CU-2	CVS HEALTH CORP			2	2FE	35,458,250	95.3170	33,360,845	35,000,000	35,447,453		(10,797)			2.875	2.716	JD	83,854	519,896	09/27/2016	06/01/2026
12680@-AF-7	CABELA'S CORPORATION				2	18,500,000	102.4490	18,953,010	18,500,000	18,500,000					3.700	3.700	FA	279,504	684,500	06/09/2015	08/04/2022
12681#-AC-1	CABELA'S INCORPORATED			4	2	2,857,143	102.7280	2,935,077	2,857,143	2,857,143					7.200	7.200	JJ	94,286	205,714	12/21/2007	01/14/2018
127055-AJ-0	CABOT CORP				2FE	2,049,740	100.3990	2,007,984	2,000,000	2,011,553		(10,910)			2.550	1.985	JJ	23,517	51,000	05/22/2013	01/15/2018
12806*-AH-4	CAIT LONG PRIVATE PLACEMENT			4	2FE	8,841,329	113.4570	10,031,133	8,841,329	8,841,329					5.710	5.710	JJ	232,787	504,840	01/15/2009	01/15/2032
128195-AH-7	CALATLANTIC GROUP INC			2	3FE	2,225,000	107.7500	2,397,438	2,225,000	2,225,000					6.250	6.250	JD	6,181	139,063	10/01/2015	12/15/2021
129466-AM-0	BERKSHIRE HATHAWAY ENERG SR NOTES				1FE	5,000,000	144.7950	7,239,740	5,000,000	5,000,000					8.480	8.480	MS	124,844	424,000	09/17/1998	09/15/2028
13123X-AR-3	CALLON PETROLEUM CO SERIES 144A			2	4FE	330,000	103.0000	339,900	330,000	330,000					6.125	6.125	AO	4,941		09/15/2016	10/01/2024
131347-CE-4	CALPINE CORP			2	4FE	766,350	97.7500	762,450	780,000	767,318		968			5.375	5.696	AO	8,851	20,963	06/23/2016	01/15/2023
131347-CF-1	CALPINE CORP			2	4FE	1,481,731	96.5000	1,433,025	1,485,000	1,481,762		31			5.750	5.771	AO	18,026		11/07/2016	01/15/2025
131347-CK-0	CALPINE CORP SERIES 144A			2	3FE	1,478,746	98.5000	1,447,950	1,470,000	1,478,581		(165)			5.250	5.154	JD	6,431	38,802	10/18/2016	06/01/2026
131477-AN-1	CALUMET SPECIALTY PROD			2	5FE	1,780,213	84.7500	1,606,860	1,896,000	1,665,058		16,251	141,623		6.500	7.783	AO	26,017	123,240	04/30/2015	04/15/2021
134429-AG-4	CAMPBELL SOUP CO DEBS				1FE	12,962,145	123.7900	14,235,839	11,500,000	12,012,924		(97,666)			8.875	7.639	MN	170,104	1,020,625	03/27/2002	05/01/2021
134429-AT-6	CAMPBELL SOUP CO				1FE	39,736,473	105.1040	38,469,261	36,601,000	37,506,252		(405,887)			4.500	3.283	FA	622,217	1,647,045	06/03/2011	02/15/2019
134429-AV-1	CAMPBELL SOUP CO BASIC				1FE	4,985,550	100.9280	5,046,400	5,000,000	4,998,783		2,211			3.050	3.096	JJ	70,319	152,500	06/30/2010	07/15/2017
134429-AW-9	CAMPBELL SOUP CO				1FE	30,878,600	106.5950	33,044,326	31,000,000	30,941,931		12,105			4.250	4.298	AO	278,139	1,317,500	04/05/2011	04/15/2021
14149Y-AT-5	CARDINAL HEALTH INC				2FE	28,152,628	107.2450	28,388,692	26,471,000	27,510,619		(244,833)			4.625	3.541	JD	54,413	1,224,284	04/14/2014	12/15/2020
14149Y-AV-0	CARDINAL HEALTH INC				2FE	6,699,290	101.0090	6,565,579	6,500,000	6,654,789		(25,994)			3.200	2.727	JD	9,244	208,000	04/01/2015	06/15/2022
14149Y-AY-4	CARDINAL HEALTH INC				2FE	5,428,896	100.9040	5,347,896	5,300,000	5,416,266		(12,630)			3.200	2.812	MS	49,938	84,800	03/30/2016	03/15/2023
14149Y-AZ-1	CARDINAL HEALTH INC				2FE	12,975,690	100.7290	13,094,757	13,000,000	12,985,647		4,775			2.400	2.440	MN	39,867	312,000	11/07/2014	11/15/2019
14149Y-BA-5	CARDINAL HEALTH INC			2	2FE	32,145,730	101.1080	32,354,592	32,000,000	32,128,454		(13,854)			3.500	3.439	MN	143,111	1,120,000	01/27/2016	11/15/2024
14149Y-BE-7	CARDINAL HEALTH INC			2	2FE	6,983,760	103.2830	7,229,789	7,000,000	6,985,545		1,382			3.750	3.778	MS	77,292	262,500	06/17/2015	09/15/2025
14161H-AJ-7	CARDTRONICS INC SERIES WI			2	3FE	2,194,500	100.7500	2,216,500	2,200,000	2,195,096		596			5.125	5.171	FA	46,979	56,375	05/26/2016	08/01/2022
141781-AC-8	CARGILL INC SERIES 144A				1FE	8,808,384	122.6420	10,326,431	8,420,000	8,621,816		(16,310)			7.375	7.004	AO	155,244	620,975	03/07/1996	10/01/2025
141781-AD-6	CARGILL INC SERIES 144A DEBS				1FE	6,965,789	127.6010	9,187,250	7,200,000	7,012,404		4,339			6.875	7.124	FA	206,250	495,000	07/06/2000	02/01/2036
141781-AE-4	CARGILL INC SERIES 144A SR NOTES				1FE	10,499,691	124.6530	11,206,323	8,990,000	9,867,014		(64,938)			7.500	6.146	MS	224,750	674,250	11/19/2002	09/01/2026
141781-AU-8	CARGILL INC SERIES 144A				1FE	9,775,850	120.0100	12,000,950	10,000,000	9,811,786		4,740			6.125	6.293	MS	180,347	612,500	07/17/2007	09/15/2036
141781-AX-2	CARGILL INC SERIES 144A				1FE	15,878,310	104.0780	14,570,962	14,000,000	14,263,169		(281,628)			6.000	3.860	MN	79,333	840,000	08/24/2011	11/27/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
141781-F@-8	CARGILL INC				1	5,000,000	130.6000	6,530,000	5,000,000	5,000,000					8.890	8.890	MS	112,360	444,500	03/26/1992	03/31/2022
141781-G*-9	CARGILL INC SENIOR NOTES				1FE	5,000,000	141.2400	7,062,000	5,000,000	5,000,000					8.930	8.930	JD	27,286	446,500	11/18/1994	12/09/2024
141784-AR-9	CARGILL INC SERIES 144A				1FE	4,600,650	116.5770	5,828,870	5,000,000	4,749,711		14,853			7.100	7.805	MN	45,361	355,000	08/05/1999	07/29/2027
141784-BH-0	CARGILL INC SERIES 144A				1FE	1,607,857	119.1580	2,055,482	1,725,000	1,648,336		4,191			6.875	7.463	MN	19,766	118,594	06/25/2001	05/01/2028
144141-BP-2	CAROLINA PWR & LT FMB				1FE	1,520,866	123.7920	1,832,126	1,480,000	1,495,731		(2,692)			8.625	8.344	MS	37,586	127,650	05/14/2001	09/15/2021
149123-BQ-3	CATERPILLAR INC BASIC				1FE	20,388,640	111.6170	19,533,010	17,500,000	18,202,950		(331,352)			7.900	5.697	JD	61,444	1,382,500	01/14/2009	12/15/2018
149123-CB-5	CATERPILLAR INC				1FE	7,362,657	96.0820	7,782,674	8,100,000	7,377,560		14,903			3.803	4.386	FA	116,372	308,043	01/06/2016	08/15/2042
149123-CC-3	CATERPILLAR INC			2	1FE	30,102,750	102.9790	30,893,550	30,000,000	30,093,745		(9,732)			3.400	3.350	MN	130,333	1,020,000	02/19/2016	05/15/2024
14912L-3U-3	CATERPILLAR FINL SVCS MTN				1FE	17,801,298	104.8010	18,078,086	17,250,000	17,385,101		(104,248)			5.450	4.805	AO	198,471	940,125	01/18/2012	04/15/2018
14912L-4D-0	CATERPILLAR FINL SVCS BASIC				1FE	16,203,450	108.9930	16,348,965	15,000,000	15,269,344		(142,701)			7.050	5.951	MS	267,313	1,057,500	01/13/2009	10/01/2018
14912L-4E-8	CATERPILLAR FINL SVCS				1FE	37,920,880	110.7140	39,857,004	36,000,000	36,520,794		(228,485)			7.150	6.401	FA	972,400	2,574,000	05/06/2010	02/15/2019
14916R-AC-8	CATHOLIC HEALTH INITIATI				1FE	10,871,006	97.2920	10,604,828	10,900,000	10,882,070		2,779			2.950	2.981	MN	53,592	321,550	10/25/2012	11/01/2022
14916R-AF-1	CATHOLIC HEALTH INITIATI				1FE	38,803,423	103.2480	39,998,430	38,740,000	38,786,400		(6,136)			4.200	4.179	FA	677,950	1,627,080	02/06/2014	08/01/2023
15189X-AD-0	CENTERPOINT ENER HOUSTON FMB SERIES K2				1FE	7,786,670	133.1610	9,321,263	7,000,000	7,593,433		(21,011)			6.950	6.118	MS	143,247	486,500	02/05/2004	03/15/2033
153527-AL-0	CENTRAL GARDEN & PET CO			2	4FE	695,000	105.5000	733,225	695,000	695,000					6.125	6.125	MN	5,439	43,278	11/04/2015	11/15/2023
156700-AR-7	CENTURYLINK INC SERIES S				3FE	2,418,075	105.2500	2,631,250	2,500,000	2,430,271		12,196			6.450	7.193	JD	7,167	161,250	01/26/2016	06/15/2021
156700-AX-4	CENTURYLINK INC W				3FE	1,500,000	102.2500	1,533,750	1,500,000	1,500,000					6.750	6.750	JD	8,438	101,250	11/14/2013	12/01/2023
156700-BA-3	CENTURYLINK INC SERIES Y			2	3FE	275,000	105.0000	288,750	275,000	275,000					7.500	7.500	AO	5,156	10,026	03/22/2016	04/01/2024
163851-AD-0	CHEMOURS CO SERIES WI			2	4FE	1,078,413	98.5000	1,246,025	1,265,000	1,086,188		7,776			7.000	9.485	MN	11,315	44,275	06/08/2016	05/15/2025
163893-AD-2	CHEMTURA CORP			2	3FE	452,000	104.0000	470,080	452,000	452,000					5.750	5.750	JJ	11,984	25,990	07/18/2013	07/15/2021
16412X-AB-1	CHENIERE CORP CHRISTI HD SERIES 144A				3FE	1,500,000	102.0310	1,530,465	1,500,000	1,500,000					5.875	5.867	MS	5,385		12/05/2016	03/31/2025
165069-AP-0	VERIZON MARYLAND LLC DEBS				2FE	853,200	123.4520	975,269	790,000	831,100		(1,888)			8.000	7.365	AO	13,342	63,200	01/15/1993	10/15/2029
166754-AM-3	CHEVRON PHILLIPS CHEM CO 144A			2	1FE	6,997,760	99.3080	6,951,581	7,000,000	6,998,448		442			2.450	2.457	MN	28,583	171,500	05/07/2015	05/01/2020
166764-AH-3	CHEVRON CORP			2	1FE	33,655,448	102.4280	34,224,101	33,413,000	33,632,583		(22,865)			3.191	3.073	JD	20,732	1,066,209	04/06/2016	06/24/2023
166764-BD-1	CHEVRON CORP			2	1FE	14,380,678	101.9160	14,635,138	14,360,000	14,379,482		(1,196)			3.326	3.307	MN	58,375	477,614	03/02/2016	11/17/2025
166764-BK-5	CHEVRON CORP			2	1FE	65,000,000	98.5890	64,082,655	65,000,000	65,000,000					2.566	2.566	MN	208,488	833,950	05/09/2016	05/16/2023
166764-BL-3	CHEVRON CORP			2	1FE	40,000,000	98.3670	39,346,880	40,000,000	40,000,000					2.954	2.954	MN	147,700	590,800	05/09/2016	05/16/2026
16724*-AA-9	CHICAGO BASEBALL HOLDINGS LLC PRIVATE PLACEMENT				2FE	11,000,000	104.9630	11,545,941	11,000,000	11,000,000					6.790	6.790	JJ	344,404	746,900	09/25/2009	01/15/2018
167885-A*-3	CHICAGO PARKING METERS, LLC PRIVATE PLACEMENT				2FE	26,600,000	98.8230	26,286,998	26,600,000	26,600,000					4.520	4.520	JD	3,340	1,202,320	07/03/2014	07/15/2024
172070-CP-7	CINCINNATI GAS & ELEC NTS				2FE	2,992,920	104.9050	3,147,162	3,000,000	2,994,811		192			5.400	5.416	JD	7,200	162,000	06/12/2003	06/15/2033
17252M-AG-5	CINTAS CORPORATION NO BASIC				1FE	10,626,200	114.6380	11,463,820	10,000,000	10,516,432		(14,010)			6.150	5.709	FA	232,333	615,000	12/06/2006	08/15/2036
17252M-AH-3	CINTAS CORPORATION NO BASIC				1FE	8,336,340	104.0710	7,284,942	7,000,000	7,197,194		(209,768)			6.125	2.979	JD	35,729	428,750	01/05/2012	12/01/2017
17252M-AK-6	CINTAS CORPORATION NO				1FE	28,313,426	106.1320	28,337,244	26,700,000	27,572,112		(181,800)			4.300	3.490	JD	95,675	1,148,100	01/31/2013	06/01/2021
17252M-AL-4	CINTAS CORPORATION NO			2	1FE	24,173,664	101.2350	24,574,796	24,275,000	24,227,901		6,103			3.250	3.283	JD	65,745	788,938	04/09/2015	06/01/2022
172967-AL-5	CITIGROUP INC NOTES				2FE	4,524,000	125.0070	5,000,288	4,000,000	4,324,749		(28,308)			7.875	6.597	MN	40,250	315,000	12/18/2007	05/15/2025
172967-HD-6	CITIGROUP INC				2FE	29,555,995	103.0380	30,911,310	30,000,000	29,673,321		40,904			3.875	4.060	AO	213,125	1,162,500	01/17/2014	10/25/2023
172967-KN-0	CITIGROUP INC				2FE	20,947,600	97.1660	20,395,164	20,990,000	20,949,986		2,386			3.400	3.424	MN	118,943	354,848	04/26/2016	05/01/2026
172967-KY-6	CITIGROUP INC			2	2FE	19,988,200	95.6220	19,124,440	20,000,000	19,988,400		200			3.200	3.207	AO	124,444		10/17/2016	10/21/2026
177342-AP-7	CITIZENS UTILITY CO DEBS				4FE	25,324,695	70.0000	21,700,000	31,000,000	25,412,991		19,821	3,716,333		7.050	7.564	AO	546,375	2,185,500	03/25/1997	10/01/2046
185401-AD-8	CLEAVER-BROOKS INC SERIES 144A			2	4FE	613,057	104.1250	642,451	617,000	615,034		560			8.750	8.875	JD	2,399	53,988	12/11/2012	12/15/2019
18586*-AA-2	CLEVELAND BROTHERS HOLDINGS IN CLEVELAND BROTHERS HOLDINGS IN				2FE	8,824,671	102.9390	8,955,676	8,700,000	8,803,389		(16,388)			4.250	4.008	JJ	175,631	369,750	08/06/2015	07/10/2022
18586*-AF-1	CLEVELAND BROTHERS HOLDINGS IN CONSTRUCTION MACHINERY				2Z	10,000,000	100.8670	10,086,660	10,000,000	10,000,000					4.190	4.190	MN	44,228	419,000	08/20/2015	11/23/2025
18683K-AH-4	CLIFFS NATURAL RESOURCES SERIES 144A			2	4FE	792,566	109.5000	930,750	850,000	809,663		10,087			8.250	9.999	MS	17,726	70,125	03/25/2015	03/31/2020
189054-AT-6	CLOROX COMPANY			2	2FE	13,355,800	101.3980	14,195,762	14,000,000	13,563,008		67,870			3.050	3.662	MS	125,728	427,000	02/24/2014	09/15/2022
189054-AU-3	CLOROX COMPANY			2	2FE	17,056,571	102.2170	17,407,504	17,030,000	17,054,018		(2,554)			3.500	3.478	JD	26,491	596,050	01/06/2016	12/15/2024
191216-AF-7	COCA COLA CO DEBS				1FE	29,370,403	145.7890	45,048,647	30,900,000	29,373,895		(37)			7.375	7.758	JJ	962,192	2,278,875	12/28/1995	07/29/2093
191219-AP-9	COCA-COLA REFRESH USA DEBS				1FE	16,855,782	128.0840	19,584,074	15,290,000	15,892,546		(98,801)			8.500	7.528	FA	541,521	1,299,650	03/09/2004	02/01/2022
191219-AU-8	COCA-COLA REFRESH USA DEBS				1FE	8,560,372	121.7910	9,597,162	7,880,000	8,201,454		(38,029)			6.750	6.002	MS	156,615	531,900	06/02/2004	09/15/2023
191219-AX-2	COCA-COLA REFRESH USA BASIC				1FE	21,923,132	129.8110	26,481,485	20,400,000	21,673,959		(32,513)			6.700	6.149	AO	288,547	1,366,800	08/29/2007	10/15/2036
191219-AY-0	COCA-COLA REFRESH USA NTS				1FE	7,080,741	128.5200	8,186,692	6,370,000	6,817,165		(32,454)			6.950	5.997	MN	56,569	442,715	12/18/2007	11/15/2026
191219-BC-7	COCA-COLA REFRESH USA DEB				1FE	12,904,553	130.8340	16,354,188	12,500,000	12,844,533		(10,003)			6.750	6.488	JJ	389,063	843,750	04/10/2007	01/15/2038
191219-BE-3	COCA-COLA REFRESH USA UNSEC'D DEBS				1FE	4,980,449	128.3470	6,032,304	4,700,000	4,885,874		(10,525)			6.750	6.268	MS	93,413	317,250	05/07/2004	09/15/2028
19122T-AB-5	COCA-COLA ENTERPRISES			2	2FE	34,463,054	106.9630	36,314,006	33,950,000	34,202,479		(56,978)			4.500	4.313	MS	509,250	1,527,750	05/23/2011	09/01/2021
19122T-AE-9	COCA-COLA ENTERPRISES			2	2FE	20,152,310	101.5930	20,191,629	19,875,000	20,079,899		(42,518)			3.250	2.997	FA	236,844	645,938	01/22/2016	08/19/2021
195869-AP-7	COLONIAL PIPELINE CO SERIES 144A			2	1FE	14,958,900	101.7930	15,269,010	15,000,000	14,963,446		3,581			3.750	3.783	AO	140,625	576,563	09/16/2015	10/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
20029P-AG-4	COMCAST CABLE CORP NTS				1FE	15,506,480	102.5150	12,301,848	12,000,000	12,132,001		(386,325)			8.875	5.466	MN	177,500	1,065,000	08/12/2005	05/01/2017
20030N-AR-2	COMCAST CORP				1FE	10,632,400	104.8500	10,485,040	10,000,000	10,104,141		(88,227)			5.875	4.909	FA	221,944	587,500	02/11/2010	02/15/2018
20030N-AZ-4	COMCAST CORP				1FE	8,978,670	109.3990	9,845,874	9,000,000	8,993,591		2,321			5.700	5.731	JJ	256,500	513,000	06/15/2009	07/01/2019
20030N-BM-2	COMCAST CORP			2	1FE	2,146,730	102.1470	2,042,948	2,000,000	2,142,566		(4,164)			4.200	3.637	FA	31,733	42,000	04/11/2016	08/15/2034
20030N-BN-0	COMCAST CORP			2	1FE	4,993,750	100.6040	5,030,190	5,000,000	4,994,441		532			3.375	3.390	FA	63,750	168,750	05/19/2015	08/15/2025
20030N-BP-5	COMCAST CORP			2	1FE	4,832,652	104.6140	4,571,623	4,370,000	4,820,679		(11,973)			4.400	3.619	FA	72,639	96,140	04/15/2016	08/15/2035
20035C-AB-6	COMERICA BANK				2FE	387,952	102.2460	408,985	400,000	399,112		1,327			5.200	5.558	FA	7,453	20,800	02/16/2006	08/22/2017
202608-AL-9	COMMERCIAL VEHICLE GROUP			2	4FE	691,577	99.8750	690,136	691,000	691,040		(134)			7.875	7.854	AO	11,488	54,416	04/26/2012	04/15/2019
20337Y-AA-5	COMMSCOPE TECH FINANCE L 144A			2	4FE	945,000	106.0000	1,001,700	945,000	945,000					6.000	6.000	JD	2,520	56,700	05/28/2015	06/15/2025
20341W-AA-3	COMMUNICATIONS SALES & I SERIES 144A			2	3FE	790,500	103.2500	877,625	850,000	799,035		6,225			6.000	7.203	AO	10,767	51,000	08/13/2015	04/15/2023
20369E-AA-0	COMMUNITY HOSPITALS OF I				1FE	11,470,000	100.1960	11,492,470	11,470,000	11,470,000					4.237	4.237	MN	80,997	485,984	06/04/2015	05/01/2025
205887-AC-6	CONAGRA FOODS INC SUB NOTES				2FE	18,497,658	122.4060	20,316,915	16,598,000	17,257,455		(129,226)			9.750	8.603	MS	539,435	1,618,305	01/24/2001	03/01/2021
205887-AF-9	CONAGRA FOODS INC SR NTS				2FE	9,476,188	120.9560	10,160,270	8,400,000	9,062,242		(49,714)			7.125	6.033	AO	149,625	598,500	05/01/2008	10/01/2026
205887-AQ-5	CONAGRA FOODS INC				2FE	1,168,710	109.1930	1,091,927	1,000,000	1,105,124		(7,208)			6.700	5.384	FA	27,917	67,000	06/29/2005	08/01/2027
205887-AR-3	CONAGRA FOODS INC SR NTS				2FE	5,146,640	122.2490	6,112,450	5,000,000	5,106,759		(5,821)			7.000	6.734	AO	87,500	350,000	03/20/2008	10/01/2028
205887-AX-0	CONAGRA FOODS INC BONDS				2FE	26,495,370	133.9150	29,461,388	22,000,000	25,163,995		(147,861)			8.250	6.600	MS	534,417	1,815,000	06/29/2005	09/15/2030
205887-BF-8	CONAGRA FOODS INC				2FE	36,677,215	109.9350	36,828,292	33,500,000	34,477,258		(393,684)			7.000	5.617	AO	495,056	2,345,000	02/09/2011	04/15/2019
20605P-AC-5	CONCHO RESOURCES INC			2	3FE	1,030,000	103.4700	1,065,741	1,030,000	1,030,000					6.500	6.500	JJ	30,871	66,950	05/18/2011	01/15/2022
20605P-AD-3	CONCHO RESOURCES INC			2	3FE	1,507,035	103.6250	1,554,375	1,500,000	1,506,284		(751)			5.500	5.375	AO	20,625	41,250	05/27/2016	10/01/2022
206786-AA-3	CONDUENT FIN XEROX BUS SERIES 144A			2	4FE	1,233,400	107.0000	1,337,500	1,250,000	1,233,473		73			10.500	10.750	JD	8,750		11/22/2016	12/15/2024
20825C-AR-5	CONOCOPHILLIPS				2FE	18,855,360	107.4370	19,338,588	18,000,000	18,222,799		(98,894)			5.750	5.116	FA	431,250	1,035,000	06/24/2009	02/01/2019
20825C-AU-8	CONOCOPHILLIPS				2FE	6,214,000	110.4340	5,521,690	5,000,000	5,492,395		(153,795)			6.000	2.607	JJ	138,333	300,000	01/20/2012	01/15/2020
20826F-AD-8	CONOCOPHILLIPS COMPANY			2	1FE	10,380,000	99.4240	9,942,410	10,000,000	10,312,066		(36,108)			3.350	2.891	MN	42,806	335,000	01/28/2015	11/15/2024
20826F-AG-1	CONOCOPHILLIPS COMPANY			2	1FE	11,958,600	98.6770	11,841,192	12,000,000	11,964,390		3,626			3.350	3.391	MN	51,367	402,000	05/13/2015	05/15/2025
209111-ED-1	CONS EDISON NY UNSEC'D DEBS SERIES 03-C				1FE	863,240	109.0110	1,090,109	1,000,000	895,820		3,597			5.100	6.113	JD	2,267	51,000	06/28/2004	06/15/2033
210371-AF-7	CONSTELLATION ENERGY GRP BONDS				2FE	10,900,049	131.2110	11,349,734	8,650,000	10,308,570		(66,962)			7.600	5.701	AO	164,350	657,400	06/30/2005	04/01/2032
210382-AA-5	CONSTELLIS HOLDINGS FIN SERIES 144A			2	4FE	4,597,047	102.5000	4,914,875	4,795,000	4,634,696		35,015			9.750	10.919	MN	59,738	707,263	12/15/2015	05/15/2020
212015-AH-4	CONTINENTAL RESOURCES			2	3FE	1,245,000	100.9390	1,256,691	1,245,000	1,245,000					5.000	4.999	MS	18,329	62,250	08/14/2012	09/15/2022
212015-AL-5	CONTINENTAL RESOURCES			2	3FE	1,241,358	98.0000	1,293,600	1,320,000	1,246,162		4,805			4.500	5.562	AO	12,540	29,700	07/18/2016	04/15/2023
212015-AN-1	CONTINENTAL RESOURCES SERIES WI			2	3FE	1,317,510	92.2500	1,383,750	1,500,000	1,328,224		10,714			3.800	5.717	JD	4,750	28,500	05/27/2016	06/01/2024
216871-AC-7	COOPER US INC BASIC				2FE	31,868,724	102.2380	29,296,385	28,655,000	28,921,302		(518,909)			6.100	4.202	JJ	873,978	1,747,955	01/05/2011	07/01/2017
216871-AE-3	COOPER US INC			2	2FE	9,971,600	104.3300	10,432,960	10,000,000	9,987,501		2,870			3.875	3.909	JD	17,222	387,500	12/02/2010	12/15/2020
217204-A*-7	COPART, INC. PRIVATE PLACEMENT				2	10,900,000	102.9730	11,224,035	10,900,000	10,900,000					4.070	4.070	MJSD	34,505	443,630	11/21/2014	12/03/2024
217204-B*-6	COPART, INC. PRIVATE PLACEMENT				2	11,200,000	100.2300	11,225,760	11,200,000	11,200,000					4.350	4.350	MJSD	37,893	487,200	11/21/2014	12/03/2029
219350-AS-4	CORNING INC				2FE	19,727,981	110.3170	19,200,691	17,405,000	18,108,652		(274,342)			6.625	4.799	MN	147,338	1,153,081	05/19/2010	05/15/2019
219350-AU-9	CORNING INC				2FE	17,580,630	105.6150	17,954,533	17,000,000	17,248,648		(63,320)			4.250	3.812	FA	272,944	722,500	03/26/2012	08/15/2020
219350-AZ-8	CORNING INC			2	2FE	25,960,120	100.1930	26,050,258	26,000,000	25,971,032		3,640			3.700	3.719	MN	122,922	962,000	11/20/2013	11/15/2023
219350-BB-0	CORNING INC			2	2FE	11,971,920	100.2830	12,033,984	12,000,000	11,978,053		3,724			2.900	2.937	MN	44,467	348,000	05/05/2015	05/15/2022
22025Y-AM-2	CORRECTIONS CORP OF AMERICA			2	3FE	1,165,638	99.7500	1,201,988	1,205,000	1,169,040		3,403			4.125	5.134	AO	12,427	24,853	09/09/2016	04/01/2020
22100*-AA-1	CORVIAS CAMPUS LIVING PRIVATE PLACEMENT			4	2FE	14,300,000	91.1990	13,041,457	14,300,000	14,300,000					5.300	5.299	JJ	378,950	856,848	05/05/2015	07/01/2050
22160K-AC-9	COSTCO WHOLESALE CORP				1FE	22,981,400	100.9230	20,184,680	20,000,000	20,098,456		(482,470)			5.500	3.022	MS	323,889	1,100,000	06/30/2010	03/15/2017
221643-AK-5	COTT BEVERAGES INC SERIES WI			2	4FE	2,477,684	103.6250	2,590,625	2,500,000	2,484,167		4,593			6.750	6.988	JJ	84,375	168,750	08/19/2015	01/01/2020
224044-AG-2	COX COMMUNICATIONS INC				2FE	21,888,305	118.7890	25,836,608	21,750,000	21,811,148		(5,755)			7.625	7.576	JD	73,708	1,658,438	07/07/2000	06/15/2025
224044-CA-3	COX COMMUNICATIONS INC SERIES 144A			2	2FE	44,260,100	94.1080	42,348,780	45,000,000	44,462,895		72,273			2.950	3.153	JD	3,687	1,327,500	04/23/2014	06/30/2023
226373-AJ-7	CRESTWOOD MIDSTREAM PART			2	4FE	1,760,000	102.5000	1,804,000	1,760,000	1,760,000					6.000	6.000	JD	4,693	105,600	12/05/2013	12/15/2020
226373-AL-2	CRESTWOOD MIDSTREAM PART SERIES WI			2	4FE	1,275,000	102.0000	1,300,500	1,275,000	1,275,000					6.250	6.250	AO	19,922	41,119	07/13/2016	04/01/2023
22822R-BB-5	CROWN CASTLE TOWERS LLC SERIES 144A			2	1FE	11,562,012	101.6530	11,562,012	11,374,000	11,559,315		(2,697)			3.222	2.842	MON	16,288	30,539	12/02/2016	05/15/2022
23311V-AF-4	DCP MIDSTREAM OPERATING			2	3FE	928,810	91.2500	1,063,063	1,165,000	930,642		1,832			5.600	7.309	AO	16,310	32,620	06/21/2016	04/01/2044
23314#-AN-9	Dulles Discovery IV DCT Industrial				2	10,000,000	99.1640	9,916,380	10,000,000	10,000,000					3.750	3.750	FA	148,958		05/27/2016	08/08/2024
23314#-AP-4	Dulles Discovery IV DCT Industrial				2	4,400,000	98.5490	4,336,138	4,400,000	4,400,000					3.920	3.920	FA	68,513		05/27/2016	08/08/2026
23317*-AC-4	Dulles Discovery IV				1Z	883,389	97.9450	865,230	883,389	883,389					3.550	3.550	MON	2,265	8,625	12/05/2016	08/05/2033
23317*-AD-2	Dulles Discovery IV				2Z	1,455,646	110.6760	1,611,054	1,455,646	1,455,646					5.680	5.680	MON	5,971	22,682	12/05/2016	08/05/2033
23331A-BH-1	DR HORTON INC			2	2FE	1,300,000	107.2500	1,394,250	1,300,000	1,300,000					5.750	5.750	FA	28,239	74,750	07/31/2013	08/15/2023
233331-AJ-6	DTE ENERGY COMPANY BASIC				2FE	24,965,508	122.2360	27,869,899	22,800,000	24,431,739		(59,963)			6.375	5.694	AO	306,850	1,453,500	02/08/2005	04/15/2033
233331-AS-6	DTE ENERGY COMPANY C			2	2FE	28,487,464	100.7810	28,621,918	28,400,000	28,467,361		(8,028)			3.500	3.463	JD	82,833	994,000	05/09/2014	06/01/2024
233331-AT-4	DTE ENERGY COMPANY			2	2FE	4,994,100	100.4930	5,024,660	5,000,000	4,996,496		1,147			2.400	2.425	JD	10,000	120,000	11/17/2014	12/01/2019
233851-AR-5	DAIMLER FINANCE NA LLC SERIES 144A				1FE	3,909,120	100.1320	4,005,280	4,000,000	3,957,763		15,601			2.250	2.676	JJ	37,750	90,000	10/11/2013	07/31/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
233851-BA-1	DAIMLER FINANCE NA LLC SERIES 144A				1FE	52,041,270	100.7530	52,391,300	52,000,000	52,014,042		(8,601)			2.375	2.358	FA	514,583	1,235,000	09/30/2013	08/01/2018
233851-BE-3	DAIMLER FINANCE NA LLC SERIES 144A				1FE	24,952,750	100.6150	25,153,825	25,000,000	24,970,600		6,523			2.875	2.905	MS	221,615	718,750	03/03/2014	03/10/2021
233851-CA-0	DAIMLER FINANCE NA LLC SERIES 144A				1FE	15,868,995	100.5970	15,994,987	15,900,000	15,877,320		5,934			2.700	2.742	FA	176,490	429,300	07/28/2015	08/03/2020
233851-CH-5	DAIMLER FINANCE NA LLC SERIES 144A				1FE	19,827,020	97.1010	19,420,240	20,000,000	19,831,542		4,522			2.000	2.196	JJ	194,444		11/17/2016	07/06/2021
233851-CK-8	DAIMLER FINANCE NA LLC SERIES 144A				1FE	2,453,025	97.7210	2,443,033	2,500,000	2,453,874		849			2.200	2.609	AO	9,319		11/22/2016	10/30/2021
235825-AD-8	DANA HOLDING CORP			2	3FE	695,000	104.3750	725,406	695,000	695,000					6.000	6.000	MS	12,278	41,700	07/30/2013	09/15/2023
237266-AG-6	DARLING INGREDIENTS IN			2	3FE	712,000	103.7500	738,700	712,000	712,000					5.375	5.375	JJ	17,647	38,270	09/09/2014	01/15/2022
239753-BC-9	DAYTON-HUDSON DEBS				1FE	11,608,375	124.1220	14,273,984	11,500,000	11,527,168		(6,792)			9.875	9.790	JJ	567,813	1,135,625	10/11/1991	07/01/2020
239753-BM-7	DAYTON-HUDSON DEBS				1FE	10,182,880	127.1930	12,719,340	10,000,000	10,072,713		(10,283)			8.800	8.628	MN	112,444	880,000	11/03/1992	05/15/2022
239753-DL-7	DAYTON-HUDSON UNSEC'D DEB				1FE	524,350	122.3200	611,602	500,000	515,439		(885)			6.650	6.271	FA	13,854	33,250	11/07/2001	08/01/2028
244199-AU-9	DEERE & COMPANY DEBS				1FE	54,715	123.8540	53,257	43,000	47,635		(770)			8.500	5.983	JJ	1,746	3,655	04/20/2004	01/09/2022
244199-BE-4	DEERE & COMPANY			2	1FE	17,156,312	99.5140	17,174,853	17,200,000	17,174,853		4,253			2.600	2.629	JD	28,571	447,200	06/05/2012	06/08/2022
244199-BF-1	DEERE & COMPANY			2	1FE	14,269,863	100.1340	14,929,950	14,910,000	14,283,325		13,463			3.900	4.170	JD	35,536	581,490	01/20/2016	06/09/2042
24422E-QR-3	JOHN DEERE CAPITAL CORP MTN				1FE	5,327,000	104.7640	5,238,180	5,000,000	5,055,767		(42,476)			5.350	4.424	AO	65,389	267,500	09/03/2009	04/03/2018
24422E-QV-4	JOHN DEERE CAPITAL CORP MTN				1FE	11,819,208	106.7840	12,547,144	11,750,000	11,765,527		(8,526)			5.750	5.667	MS	212,071	675,625	04/24/2009	09/10/2018
24422E-RH-4	JOHN DEERE CAPITAL CORP SERIES MTN				1FE	10,242,900	102.5800	10,257,990	10,000,000	10,130,150		(25,068)			3.150	2.857	AO	66,500	315,000	03/29/2012	10/15/2021
24422E-RL-5	JOHN DEERE CAPITAL CORP SERIES MTN				1FE	14,983,050	100.0230	15,003,390	15,000,000	14,999,888		3,408			2.000	2.023	JJ	140,000	300,000	11/29/2011	01/13/2017
24422E-TC-3	JOHN DEERE CAPITAL CORP JOHN DEERE CAPITAL CORP				1FE	15,995,010	102.9510	16,472,128	16,000,000	15,995,568		429			3.400	3.404	MS	166,222	544,000	09/08/2015	09/11/2025
250847-DU-1	DETROIT EDISON CO FMB				1FE	827,200	123.8370	990,694	800,000	820,080		(741)			6.350	6.100	AO	10,724	50,800	04/02/2003	10/15/2032
25272K-AW-3	DIAMOND 1 FIN DIAMOND 2 SERIES 144A			2	3FE	2,000,000	111.0180	2,220,356	2,000,000	2,000,000					7.125	7.125	JD	6,333	68,479	06/08/2016	06/15/2024
25278X-AC-3	DIAMONDBACK ENERGY INC SERIES 144A			2	4FE	180,000	98.0000	176,400	180,000	180,000					4.750	4.750	MN	1,496		10/20/2016	11/01/2024
253651-AC-7	DIEBOLD NIXDORF SERIES 144A			2	4FE	1,600,000	106.7500	1,708,000	1,600,000	1,600,000					8.500	8.500	AO	28,711		11/17/2016	04/15/2024
25389J-AJ-5	DIGITAL REALTY TRUST LP			2	2FE	14,496,417	108.6610	14,563,807	13,403,000	14,488,584		(7,832)			5.250	3.059	MS	207,188		12/16/2016	03/15/2021
254010-AA-9	DIGNITY HEALTH				1FE	7,228,025	98.0930	7,288,325	7,430,000	7,278,393		23,066			3.125	3.515	MN	38,698	232,188	10/07/2014	11/01/2022
254010-AC-5	DIGNITY HEALTH				1FE	2,820,000	100.8710	2,844,568	2,820,000	2,820,000					2.637	2.637	MN	12,394	74,363	10/07/2014	11/01/2019
254010-AD-3	DIGNITY HEALTH				1FE	10,701,763	99.5210	10,564,154	10,615,000	10,685,321		(7,645)			3.812	3.713	MN	67,441	404,644	10/10/2014	11/01/2024
254687-AH-9	THE WALT DISNEY CO MTN			2	1FE	10,467,725	123.9160	13,444,843	10,850,000	10,468,160		40			7.550	7.826	JJ	377,731	819,175	01/06/1995	07/15/2093
25468P-CK-0	WALT DISNEY COMPANY/THE				1FE	28,970,780	108.0280	31,328,062	29,000,000	28,992,174		3,262			5.500	5.513	MS	469,639	1,595,000	04/02/2009	03/15/2019
25468P-CR-5	WALT DISNEY COMPANY/THE SERIES E				1FE	1,031,850	102.5570	1,025,570	1,000,000	1,031,276		(574)			4.125	3.927	JD	3,438	41,250	02/22/2016	12/01/2041
25468P-CX-2	WALT DISNEY COMPANY/THE SERIES MTN				1FE	2,188,851	96.1230	2,201,217	2,290,000	2,190,836		1,985			3.700	3.969	JD	7,061	84,730	02/16/2016	12/01/2042
25470D-AA-7	DISCOVERY COMMUNICATIONS				2FE	5,923,250	108.0340	5,401,695	5,000,000	5,348,379		(126,228)			5.625	2.848	FA	106,250	281,250	03/07/2012	08/15/2019
25470D-AC-3	DISCOVERY COMMUNICATIONS				2FE	27,006,700	107.3350	25,223,772	23,500,000	25,052,683		(425,863)			5.050	3.000	JD	98,896	1,186,750	02/16/2012	06/01/2020
25470D-AE-9	DISCOVERY COMMUNICATIONS				2FE	5,459,800	105.4410	5,272,035	5,000,000	5,240,756		(49,549)			4.375	3.206	JD	9,722	218,750	04/19/2012	06/15/2021
25470D-AF-6	DISCOVERY COMMUNICATIONS				2FE	36,846,740	99.6640	36,875,680	37,000,000	36,911,324		14,843			3.300	3.349	MN	156,017	1,221,000	05/11/2012	05/15/2022
25470X-AE-5	DISH DBS CORP				3FE	1,239,103	108.5000	1,356,250	1,250,000	1,244,208		1,090			6.750	6.873	JD	7,031	84,375	10/21/2011	06/01/2021
25470X-AJ-4	DISH DBS CORP				3FE	726,563	105.2500	789,375	750,000	728,441		1,879			5.875	6.501	JJ	20,318	22,031	06/01/2016	07/15/2022
25470X-AL-9	DISH DBS CORP				3FE	917,500	99.5000	995,000	1,000,000	923,239		5,739			5.000	6.525	MS	14,722	25,000	06/03/2016	03/15/2023
25470X-AY-1	DISH DBS CORP SERIES WI				4FE	2,526,149	112.7500	2,835,663	2,515,000	2,526,145		(4)			7.750	7.683	JJ	107,202		10/03/2016	07/01/2026
257469-AG-1	DOMINION RESOURCES INC BASIC				2FE	7,488,584	120.5320	8,196,156	6,800,000	7,319,845		(19,050)			6.750	5.999	JD	20,400	459,000	01/14/2005	12/15/2032
25746U-BE-8	DOMINION RESOURCES INC				2FE	6,204,950	106.0580	5,302,900	5,000,000	5,292,933		(196,119)			6.400	2.278	JD	14,222	320,000	02/17/2012	06/15/2018
25746U-BL-2	DOMINION RESOURCES INC				2FE	11,445,700	106.8480	10,684,770	10,000,000	10,733,342		(163,432)			4.450	2.596	MS	131,028	445,000	06/04/2012	03/15/2021
25746U-BP-3	DOMINION RESOURCES INC B			2	2FE	26,445,319	98.4070	26,938,998	27,375,000	26,800,078		107,853			2.750	3.144	MS	221,661	550,000	09/20/2016	09/15/2022
260003-AC-2	DOVER CORP BASIC				1FE	12,016,200	125.2900	12,528,960	10,000,000	11,528,445		(98,043)			6.650	4.887	JD	55,417	665,000	06/14/2011	06/01/2028
260543-BA-0	DOW CHEMICAL CO/THE DEBS				2FE	5,390,865	123.2270	5,545,211	4,500,000	4,823,099		(63,392)			9.000	7.015	AO	101,250	405,000	10/14/2003	04/01/2021
260543-BJ-1	DOW CHEMICAL CO/THE DEB				2FE	6,265,350	131.4000	6,569,985	5,000,000	6,000,082		(53,667)			7.375	5.217	MN	61,458	368,750	06/08/2011	11/01/2029
260543-BV-4	DOW CHEMICAL CO/THE BASIC				2FE	32,638,060	105.0710	35,303,990	33,600,000	33,414,912		123,530			5.700	6.123	MN	244,720	1,915,200	12/02/2008	05/15/2018
260543-CC-5	DOW CHEMICAL CO/THE			2	2FE	26,137,895	105.9080	26,741,770	25,250,000	25,824,637		(154,179)			4.250	3.549	MN	137,122	1,073,125	09/11/2014	11/15/2020
260543-CF-8	DOW CHEMICAL CO/THE			2	2FE	3,174,180	105.6630	3,169,887	3,000,000	3,115,262		(22,779)			4.125	3.224	MN	15,813	123,750	04/30/2014	11/15/2021
260543-CH-4	DOW CHEMICAL CO/THE			2	2FE	7,481,280	100.0460	8,003,648	8,000,000	7,651,079		52,106			3.000	3.837	MN	30,667	240,000	08/01/2013	11/15/2022
263534-BG-3	DUPONT EI DE NEMOURS DEBS				1FE	9,955,000	121.6880	12,168,790	10,000,000	9,972,756		1,642			6.500	6.535	JJ	299,722	650,000	10/10/2001	01/15/2028
263534-BT-5	DUPONT EI DE NEMOURS BASIC				1FE	26,038,730	106.2660	25,822,589	24,300,000	24,689,314		(240,655)			6.000	4.901	JJ	672,300	1,458,000	02/01/2011	07/15/2018
263534-CB-3	DUPONT EI DE NEMOURS				1FE	19,754,400	103.8890	20,777,720	20,000,000	19,885,685		25,731			3.625	3.779	JJ	334,306	725,000	06/24/2011	01/15/2021
263534-CE-7	DUPONT EI DE NEMOURS				1FE	9,879,111	106.3590	10,529,561	9,900,000	9,890,093		2,088			4.250	4.276	AO	105,188	420,750	03/22/2011	04/01/2021
26439R-AK-2	DUKE CAPITAL CORP SR UNSEC'D NTS				2FE	3,811,360	112.3530	4,494,120	4,000,000	3,857,490		5,113			6.750	7.139	FA	102,000	270,000	09/26/2003	02/15/2032
26441C-AD-7	DUKE ENERGY CORP				2FE	41,661,911	107.8040	41,908,650	38,875,000	39,879,564		(347,516)			5.050	4.028	MS	578,050	1,963,188	08/02/2011	09/15/2019
26441C-AF-2	DUKE ENERGY CORP			2	2FE	14,993,350	103.5140	15,527,085	15,000,000	14,996,743		627			3.550	3.555	MS	156,792	532,500	08/22/2011	09/15/2021
26442U-AC-8	DUKE ENERGY PROGRESS INC			2	1FE	14,961,750	94.6920	14,203,770	15,000,000	14,962,124		374			3.700	3.714	AO	161,875		09/13/2016	10/15/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
26613T-AE-0	DUPONT FABROS TECH LP			2	3FE	450,000	104.6250	470,813	450,000	450,000					5.875	5.875	MS	7,784	26,438	12/17/2013	09/15/2021
26817C-AC-5	DYNCORP INTERNTL INC			2	5FE	865,219	93.0000	1,027,713	1,105,068	887,785		22,566			11.875	19.255	JJ	65,613	65,125	07/01/2016	11/30/2020
26817R-AB-4	DYNEGY INC SERIES WI			2	4FE	866,250	86.7500	867,500	1,000,000	874,042		7,792			5.875	8.460	JD	4,896	29,375	06/16/2016	06/01/2023
26817R-AS-7	DYNEGY INC SERIES 144A			2	4FE	2,500,000	93.7500	2,343,750	2,500,000	2,500,000					8.000	8.000	JJ	44,444		10/05/2016	01/15/2025
26882P-AR-3	ERAC USA FINANCE LLC NOTES SERIES 144A				2FE	18,630,030	121.2770	22,436,190	18,500,000	18,602,886		(3,131)			6.700	6.645	JD	103,292	1,239,500	08/03/2004	06/01/2034
26882P-BB-7	ERAC USA FINANCE LLC SERIES 144A				2FE	7,377,913	103.6150	6,807,473	6,570,000	6,678,936		(133,969)			6.375	4.204	AO	88,421	418,838	03/29/2011	10/15/2017
26884A-AE-3	EQUITY RESIDENTIAL PROPERTIES NOTES				2FE	8,048,171	104.2730	9,464,824	9,077,000	8,991,787		101,237			7.125	8.388	AO	136,533	646,736	12/11/2000	10/15/2017
26884L-AA-7	EQT CORP				2FE	62,200,755	112.5130	65,221,536	57,968,000	59,316,123		(505,088)			8.125	7.051	JD	392,492	4,709,900	08/24/2011	06/01/2019
26884T-AA-0	ERAC USA FINANCE LLC SERIES 144A				2FE	17,237,940	108.9700	17,435,184	16,000,000	16,660,413		(162,262)			5.250	4.043	AO	210,000	840,000	02/04/2014	10/01/2020
26884T-AH-5	ERAC USA FINANCE LLC SERIES 144A				2FE	13,722,270	100.2060	14,028,896	14,000,000	13,803,783		29,788			3.300	3.569	AO	97,533	462,000	05/06/2014	10/15/2022
26884T-AK-8	ERAC USA FINANCE LLC SERIES 144A				2FE	5,016,420	101.2540	5,062,680	5,000,000	5,006,241		(3,293)			2.800	2.730	MN	23,333	140,000	10/09/2013	11/01/2018
26884T-AL-6	ERAC USA FINANCE LLC 144A			2	2FE	13,930,957	101.6260	14,007,112	13,783,000	13,910,729		(14,299)			3.850	3.709	MN	67,805	530,646	09/23/2015	11/15/2024
26884T-AP-7	ERAC USA FINANCE LLC SERIES 144A			2	2FE	19,912,800	100.7000	20,140,060	20,000,000	19,921,003		7,290			3.800	3.853	MN	126,667	743,111	11/12/2015	11/01/2025
277432-AB-6	EASTMAN CHEMICAL COMPANY DEBS				2FE	19,914,232	120.0390	24,846,873	20,699,000	20,319,604		35,620			7.250	7.574	JJ	691,979	1,500,678	02/03/2004	01/15/2024
278058-DH-2	EATON CORP				2FE	5,824,500	110.1690	5,508,435	5,000,000	5,232,244		(97,439)			6.950	4.716	MS	97,493	347,500	01/08/2010	03/20/2019
278062-AC-8	EATON CORP				2FE	39,689,940	99.0430	40,112,577	40,500,000	39,946,169		84,341			2.750	3.005	MN	182,531	1,113,750	11/07/2013	11/02/2022
278062-AE-4	EATON CORP				2FE	8,637,694	97.7470	8,474,700	8,670,000	8,642,061		1,442			4.150	4.169	MN	58,968	280,955	05/23/2016	11/02/2042
278865-AL-4	ECOLAB INC				2FE	28,181,110	108.0660	28,097,108	26,000,000	27,253,816		(230,896)			4.350	3.282	JD	72,258	1,131,000	09/26/2013	12/08/2021
278865-B#-6	ECOLAB INC PRIVATE PLACEMENT				2	23,000,000	103.3670	23,774,433	23,000,000	23,000,000					3.690	3.690	MN	94,300	848,700	10/07/2011	11/21/2018
283677-AW-2	EL PASO ELECTRIC CO BASIC				2FE	50,729,130	115.3050	57,652,650	50,000,000	50,579,432		(17,449)			6.000	5.895	MN	383,333	3,000,000	06/29/2005	05/15/2035
283695-AZ-7	EL PASO NATURAL GAS DEBS				2FE	18,535,050	122.3180	22,017,294	18,000,000	18,196,738		(31,094)			8.625	8.351	JJ	715,875	1,552,500	03/27/1996	01/15/2022
28501*-AS-4	ELECTRIC TRANSMISSION TEXAS PRIVATE PLACEMENT				2	10,000,000	100.5790	10,057,930	10,000,000	10,000,000					2.500	2.500	JD	12,500	250,000	05/24/2013	06/13/2019
291011-BA-1	EMERSON ELECTRIC CO				1FE	4,952,750	106.9530	5,347,645	5,000,000	4,987,003		5,240			5.000	5.122	AO	52,778	250,000	04/14/2009	04/15/2019
29265A-AR-7	ENERGEN CORP MTN SERIES A				4FE	10,000,000	87.5000	8,750,000	10,000,000	10,000,000					7.350	7.351	AO	183,750	735,000	07/24/1997	07/28/2027
29266M-AE-9	ENERGY EAST CORP UNSEC'D NTS				2FE	2,724,084	114.5780	2,967,578	2,590,000	2,693,269		(3,403)			6.750	6.359	MS	51,476	174,825	12/30/2003	09/15/2033
29271L-AA-2	ENDO FINANCE CO SERIES 144A			2	4FE	700,000	88.2500	617,750	700,000	700,000					5.750	5.750	JJ	18,560	40,250	12/11/2013	01/15/2022
29273E-AA-6	ENDO FIN/ENDO LTD/E FINCO 144A			2	4FE	1,165,000	83.7500	975,688	1,165,000	1,165,000					6.000	6.000	FA	29,125	71,114	01/20/2015	02/01/2025
29273E-AC-2	ENDO FIN/ENDO LTD/E FINCO SERIES 144A			2	4FE	2,868,113	87.6250	2,602,463	2,970,000	2,874,345		6,232			6.000	6.593	JJ	82,170	155,595	06/02/2016	07/15/2023
29273R-BB-4	ENERGY TRANSFER PARTNERS			2	2FE	10,387,831	112.0330	11,203,320	10,000,000	10,296,374		(32,589)			7.600	7.048	FA	316,667	760,000	12/13/2013	02/01/2024
29273R-BC-2	ENERGY TRANSFER PARTNERS			2	2FE	10,591,773	125.3830	12,538,310	10,000,000	10,524,641		(24,058)			8.250	7.597	MN	105,417	825,000	12/13/2013	11/15/2029
29273V-AC-4	ENERGY TRANSFER EQUITY				3FE	500,000	111.5000	557,500	500,000	500,000					7.500	7.500	AO	7,917	37,500	09/15/2010	10/15/2020
29273V-AD-2	ENERGY TRANSFER EQUITY			2	3FE	948,750	103.2500	1,032,500	1,000,000	951,565		2,815			5.875	6.751	JJ	27,090	29,375	06/21/2016	01/15/2024
29273V-AF-7	ENERGY TRANSFER EQUITY			2	3FE	2,182,800	97.5000	2,437,500	2,500,000	2,194,151		11,351			5.500	7.189	JD	11,458	68,750	05/31/2016	06/01/2027
29355X-AD-9	ENPRO INDUSTRIES INC			2	4FE	1,126,745	102.7500	1,166,213	1,135,000	1,128,335		956			5.875	5.998	MS	19,634	66,681	06/11/2015	09/15/2022
293562-AD-6	ENRON OIL AND GAS NTS				2FE	2,795,266	113.9180	3,497,295	3,070,000	2,891,175		9,914			6.650	7.423	AO	51,039	204,155	06/18/2001	04/01/2028
29362U-AA-2	ENTEGRIS INC SERIES 144A			2	4FE	250,000	104.0000	260,000	250,000	250,000					6.000	6.000	AO	3,750	15,000	03/25/2014	04/01/2022
294549-AE-0	EQUITABLE RESOURCES INC				2FE	4,980,050	117.4550	5,872,725	5,000,000	4,988,366		798			7.750	7.785	JJ	178,681	387,500	07/23/1996	07/15/2026
294549-AR-1	EQUITABLE RESOURCES INC				2FE	11,874,699	105.2860	13,381,825	12,710,000	12,557,154		113,134			6.500	7.530	AO	206,538	826,150	05/27/2009	04/01/2018
30040W-AB-4	EVERSOURCE ENERGY			2	2FE	11,251,628	98.8740	11,123,336	11,250,000	11,251,594		(33)			3.350	3.348	MS	110,969	193,672	03/16/2016	03/15/2026
30049X-AA-5	EVOLUTION ESCROW ISSUER SERIES 144A			2	5FE	1,100,000	93.2500	1,025,750	1,100,000	1,100,000					7.500	7.500	MS	24,292	82,500	03/10/2015	03/15/2022
30190Q-AA-7	FBM FINANCE INC SERIES 144A			2	5FE	1,598,200	105.5000	1,661,625	1,575,000	1,596,224		(1,976)			8.250	7.814	FA	51,253		08/03/2016	08/15/2021
302182-AE-0	EXPRESS SCRIPTS INC				2FE	30,610,749	111.7090	32,501,704	29,095,000	29,554,737		(169,330)			7.250	6.539	JD	93,751	2,109,388	07/14/2009	06/15/2019
30219G-AE-8	EXPRESS SCRIPTS HOLDING EXPRESS SCRIPTS HOLDING				2FE	5,337,500	107.4070	5,370,365	5,000,000	5,273,236		(50,631)			4.750	3.519	MN	30,347	237,500	09/16/2015	11/15/2021
30219G-AF-5	EXPRESS SCRIPTS HOLDING				2FE	23,602,056	104.0140	24,131,225	23,200,000	23,449,243		(44,309)			3.900	3.665	FA	341,813	904,800	08/15/2013	02/15/2022
30219G-AK-4	EXPRESS SCRIPTS HOLDING			2	2FE	1,585,712	98.8210	1,581,131	1,600,000	1,588,800		1,289			3.500	3.608	JD	2,489	56,000	08/05/2014	06/15/2024
30219G-AQ-1	EXPRESS SCRIPTS HOLDING			2	2FE	10,567,817	96.8010	10,155,424	10,491,000	10,565,340		(2,477)			3.000	2.877	JJ	153,868		09/22/2016	07/15/2023
30227C-AB-3	EXTERRAN PARTNERS/EXLP			2	4FE	295,685	97.0000	291,000	300,000	297,259		549			6.000	6.248	AO	4,500	18,000	01/09/2014	04/01/2021
302508-AM-8	FMR CORP NOTES SERIES 144A				1FE	2,644,625	111.7310	2,793,263	2,500,000	2,531,925		(11,567)			7.490	6.915	JD	8,322	187,250	12/10/2001	06/15/2019
302508-AQ-9	FMR CORP BONDS SERIES 144A				1FE	24,660,460	128.8530	28,347,638	22,000,000	23,779,892		(90,615)			7.570	6.604	JD	74,018	1,665,400	09/26/2002	06/15/2029
302567-AA-0	FPL ENERGY AMERICAN WIND NTS SERIES 144A			4	2FE	1,525,147	102.5000	1,563,276	1,525,147	1,525,147					6.639	6.533	JUN	53,721	101,255	06/27/2003	06/20/2023
313309-AP-1	FEDERAL EXPRESS CORP DEBS				2FE	21,363,814	125.2930	26,869,170	21,445,000	21,364,486		3			7.600	7.628	JJ	814,910	1,683,433	05/12/2003	07/01/2097
31428X-AS-5	FEDEX CORP				2FE	10,203,970	99.6670	10,963,403	11,000,000	10,473,613		83,730			2.625	3.578	FA	120,313	288,750	10/22/2013	08/01/2022
31428X-AV-8	FEDEX CORP				2FE	9,973,000	98.6660	9,866,600	10,000,000	9,982,218		2,563			2.700	2.731	AO	57,000	270,000	04/08/2013	04/15/2023
31428X-AY-2	FEDEX CORP				2FE	47,774,650	105.4070	48,487,220	46,000,000	47,366,684		(168,731)			4.000	3.519	JJ	848,444	1,840,000	09/04/2014	01/15/2024
315292-AM-4	FERRELLGAS LP/FERRELLGAS			2	4FE	500,000	99.5000	497,500	500,000	500,000					6.500	6.500	MN	5,417	32,500	07/07/2011	05/01/2021
316773-AD-2	FIFTH THIRD BANCORP SUB NOTES				2FE	3,601,523	103.1550	3,816,717	3,700,000	3,683,287		11,008			4.500	4.833	JD	13,875	166,500	12/18/2007	06/01/2018
32008D-AB-2	Data Proc & Outs Svc SERIES 144A			2	4FE	2,223,042	103.1880	2,321,730	2,250,000	2,224,595		1,553			5.750	5.949	JJ	59,656	82,656	06/29/2016	01/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
33767B-AB-5	FIRSTENERGY TRANSMISSION 144A			2	2FE	36,601,832	103.4660	37,661,588	36,400,000	36,562,141		(17,686)			4.350	4.282	JJ	730,123	1,583,400	05/20/2014	01/15/2025
340630-AA-0	FLORIDA EAST COAST HLDGS SERIES 144A			2	4FE	772,000	103.5000	799,020	772,000	772,000					6.750	6.750	MN	8,685	52,110	04/15/2014	05/01/2019
340711-AG-5	FLORIDA GAS TRANSMISSION SERIES 144A			4	2FE	7,465,000	118.1910	8,509,766	7,200,000	7,348,300		(13,264)			9.190	8.813	MN	110,280	661,680	02/10/2003	11/01/2024
340711-AQ-3	FLORIDA GAS TRANSMISSION SERIES 144A				2FE	42,672,615	111.9050	45,321,323	40,500,000	41,157,663		(247,516)			7.900	7.141	MN	408,825	3,199,500	06/23/2009	05/15/2019
340711-AV-2	FLORIDA GAS TRANSMISSION SERIES 144A			2	2FE	5,001,250	102.3390	5,116,935	5,000,000	5,001,230		(20)			3.875	3.870	JJ	89,340	193,750	09/30/2015	07/15/2022
340711-AW-0	FLORIDA GAS TRANSMISSION SERIES 144A			2	2FE	32,181,360	100.7890	32,252,544	32,000,000	32,178,503		(4,342)			4.350	4.268	JJ	641,867	1,174,500	08/23/2016	07/15/2025
341081-FD-4	FLORIDA POWER & LIGHT CO			2	1FE	9,975,200	117.8170	11,781,680	10,000,000	9,976,995		467			5.250	5.267	FA	218,750	525,000	12/06/2010	02/01/2041
341081-FG-7	FLORIDA POWER & LIGHT CO			2	1FE	14,149,199	101.9440	13,517,814	13,260,000	14,136,395		(12,804)			4.050	3.644	JD	44,753	537,030	05/23/2016	06/01/2042
341099-CG-2	FL PWR CORP				1FE	4,986,550	103.1270	5,156,365	5,000,000	4,998,783		1,659			5.800	5.836	MS	85,389	290,000	09/13/2007	09/15/2017
34110Q-AL-2	FL PWR CORP NOTES				1FE	5,927,400	116.4470	6,986,802	6,000,000	5,953,573		2,704			6.750	6.850	FA	168,750	405,000	08/08/2002	02/01/2028
344775-AC-5	FOOD LION INC DEBS				2FE	26,156,231	119.7930	32,973,023	27,525,000	26,617,230		51,208			8.050	8.530	AO	467,772	2,215,763	03/25/2002	04/15/2027
345397-VR-1	FORD MOTOR CREDIT CO LLC				2FE	17,363,100	109.6580	16,448,715	15,000,000	16,517,339		(343,453)			5.750	3.094	FA	359,375	862,500	06/18/2014	02/01/2021
345397-VU-4	FORD MOTOR CREDIT CO LLC				2FE	950,000	110.4370	1,049,150	950,000	950,000					5.875	5.875	FA	23,100	55,813	07/27/2011	08/02/2021
345397-WF-6	FORD MOTOR CREDIT CO LLC				2FE	5,110,250	103.0290	5,151,435	5,000,000	5,097,101		(13,149)			4.250	3.868	MS	59,618	212,500	02/09/2016	09/20/2022
345397-XA-6	FORD MOTOR CREDIT CO LLC				2FE	33,046,399	98.8800	32,472,093	32,840,000	32,993,750		(27,983)			3.219	3.117	JJ	505,068	1,057,120	02/06/2015	01/09/2022
345397-XF-5	FORD MOTOR CREDIT CO LLC				2FE	25,055,400	98.7160	24,679,000	25,000,000	25,036,584		(10,768)			2.459	2.412	MS	160,518	614,750	03/24/2015	03/27/2020
345397-XQ-1	FORD MOTOR CREDIT CO LLC				2FE	10,192,554	100.1460	10,214,882	10,200,000	10,194,604		2,050			3.200	3.214	JJ	150,507	223,040	11/04/2015	01/15/2021
345397-XZ-1	FORD MOTOR CREDIT CO LLC				2FE	15,068,400	96.5720	14,485,785	15,000,000	15,063,928		(4,472)			3.096	3.021	MN	73,530	232,200	06/28/2016	05/04/2023
345838-AE-6	FOREST LABORATORIES INC SERIES 144A				2FE	8,150,508	107.4290	7,949,716	7,400,000	7,941,586		(121,760)			4.875	2.975	FA	136,283	360,750	03/31/2015	02/15/2021
34959J-AB-4	FORTIVE CORPORATION SERIES 144A			2	2FE	44,046,414	98.6630	43,164,931	43,750,000	44,016,530		(29,884)			2.350	2.201	JD	45,694	499,783	06/30/2016	06/15/2021
34959J-AC-2	FORTIVE CORPORATION SERIES 144A			2	2FE	56,613,649	98.5460	55,210,621	56,025,000	56,598,192		(15,457)			3.150	3.020	JD	78,435	857,883	10/05/2016	06/15/2026
35671D-AZ-8	FREEPORT-MCMORAN INC			2	3FE	1,782,075	91.7500	1,947,853	2,123,000	1,802,873		20,798			3.875	6.903	MS	24,223	41,133	08/31/2016	03/15/2023
35671D-BM-6	FREEPORT-MCMORAN INC SERIES 144A			2	3FE	929,657	98.6250	1,459,650	1,480,000	931,979		2,322			6.125	27.984	JD	4,029		12/27/2016	06/15/2019
35671D-BR-5	FREEPORT-MCMORAN INC SERIES WI-1			2	3FE	175,186	101.7500	319,495	314,000	175,457		270			6.625	23.372	MN	1,040		12/27/2016	05/01/2021
35802X-AA-1	FRESENIUS MED CARE US SERIES 144A				3FE	1,306,755	105.7500	1,401,188	1,325,000	1,319,765		2,820			6.500	6.750	MS	25,359	86,125	09/08/2011	09/15/2018
35906A-AN-8	FRONTIER COMMUNICATIONS				4FE	250,000	89.5000	223,750	250,000	250,000					7.625	7.625	AO	4,024	19,063	03/28/2013	04/15/2024
361448-AQ-6	GATX CORP				2FE	10,487,824	99.8560	10,385,024	10,400,000	10,465,088		(9,141)			3.900	3.786	MS	102,527	405,600	06/02/2014	03/30/2023
361448-AT-0	GATX CORP				2FE	2,995,980	100.1520	3,004,563	3,000,000	2,997,997		743			2.500	2.527	JJ	31,458	75,000	02/27/2014	07/30/2019
361448-AV-5	GATX CORP			2	2FE	29,215,640	98.7670	28,593,018	28,950,000	29,120,476		(51,435)			2.600	2.405	MS	190,266	752,700	04/01/2015	03/30/2020
36155W-AH-9	GCI INC			2	4FE	2,086,625	102.5000	2,162,750	2,110,000	2,094,610		2,867			6.750	6.944	JD	11,869	142,425	01/17/2014	06/01/2021
36155W-AK-2	GCI INC			2	4FE	2,493,731	101.5000	2,537,500	2,500,000	2,494,847		449			6.875	6.908	AO	36,285	171,875	05/19/2015	04/15/2025
36164Y-AA-9	GCP APPLIED TECHNOLOGIES SERIES 144A			2	4FE	780,000	114.7500	895,050	780,000	780,000					9.500	9.500	FA	30,875	37,873	01/22/2016	02/01/2023
362320-AT-0	GTE CORP DEBS				2FE	6,973,200	121.8540	7,311,222	6,000,000	6,344,484		(57,624)			8.750	7.317	MN	87,500	525,000	10/24/1997	11/01/2021
362333-AH-9	GTE FLA INC DEBS				3FE	3,997,920	86.8320	3,473,276	4,000,000	3,998,753		73			6.860	6.864	FA	114,333	274,400	01/29/1998	02/01/2028
364725-BE-0	GANNETT CO INC			2	3FE	2,543,425	105.8150	2,714,155	2,565,000	2,547,648		1,981			6.375	6.500	AO	34,521	163,519	10/16/2014	10/15/2023
369300-AN-8	GENERAL CABLE CORP			2	4FE	614,426	97.0000	582,000	600,000	609,294		(2,192)			5.750	5.289	AO	8,625	34,500	07/17/2014	10/01/2022
369550-AR-9	GENERAL DYNAMICS CORP			2	1FE	5,308,000	106.2600	5,312,985	5,000,000	5,148,124		(31,758)			3.875	3.132	JJ	89,340	193,750	08/09/2011	07/15/2021
36959C-AA-6	GENERAL ELECTRIC CAP CORP SUB NOTES				1FE	10,569,615	133.9910	14,069,087	10,500,000	10,556,765		(1,601)			7.500	7.444	FA	284,375	787,500	04/29/2004	08/21/2035
369604-BC-6	GENERAL ELECTRIC CO				1FE	26,432,250	103.5940	25,898,375	25,000,000	25,200,199		(207,048)			5.250	4.360	JD	91,146	1,312,500	04/08/2010	12/06/2017
369604-BF-9	GENERAL ELECTRIC CO				1FE	2,945,264	100.8850	2,824,783	2,800,000	2,939,722		(3,146)			4.125	3.819	AO	26,308	115,500	03/04/2015	10/09/2042
36962G-3P-7	GENERAL ELEC CAP CORP BASIC				1FE	51,354,550	125.8530	69,219,095	55,000,000	51,844,500		69,967			5.875	6.374	JJ	1,498,941	3,231,250	04/17/2008	01/14/2038
370334-BB-9	GENERAL MILLS INC				2FE	9,662,184	100.5070	9,231,550	9,185,000	9,194,094		(73,111)			5.700	4.871	FA	197,784	523,545	04/15/2010	02/15/2017
370334-BH-6	GENERAL MILLS INC				2FE	23,429,730	107.5140	23,653,146	22,000,000	22,410,323		(181,110)			5.650	4.713	FA	469,578	1,243,000	03/31/2011	02/15/2019
370334-BJ-2	GENERAL MILLS INC				2FE	4,933,150	113.4290	5,671,470	5,000,000	4,939,766		1,240			5.400	5.492	JD	12,000	270,000	12/17/2010	06/15/2040
370334-BM-5	GENERAL MILLS INC			2	2FE	7,967,120	102.1430	8,171,448	8,000,000	7,982,537		3,206			3.150	3.198	JD	11,200	252,000	11/17/2011	12/15/2021
37045X-AW-6	GENERAL MOTORS FINL CO			2	2FE	11,543,967	98.8940	11,224,412	11,350,000	11,531,812		(12,155)			3.450	3.108	AO	88,104	195,788	08/23/2016	04/10/2022
37045X-BM-7	GENERAL MOTORS FINL CO			2	2FE	20,222,650	99.1660	19,833,140	20,000,000	20,204,501		(18,149)			3.200	2.951	JJ	312,889		07/26/2016	07/06/2021
37185L-AH-5	GENESIS ENERGY LP			2	4FE	2,564,354	103.9000	2,701,400	2,600,000	2,570,384		4,227			6.750	7.000	FA	73,125	179,400	07/16/2015	08/01/2022
372917-AS-3	GENZYME CORP				1FE	14,881,141	109.0700	16,360,515	15,000,000	14,951,108		12,646			5.000	5.104	JD	33,333	750,000	10/21/2010	06/15/2020
373298-BR-8	GEORGIA-PACIFIC GROUP NOTES				2FE	2,656,176	134.5880	3,923,249	2,915,000	2,728,078		7,700			7.750	8.581	MN	28,867	225,913	06/02/2000	11/15/2029
373334-KE-0	GEORGIA POWER CO			2	1FE	9,962,400	100.4950	10,049,520	10,000,000	9,965,190		2,790			3.250	3.294	AO	81,250	183,264	03/02/2016	04/01/2026
377316-AM-6	PH GLATFELTER CO			2	3FE	985,000	101.7500	1,002,238	985,000	985,000					5.375	5.375	AO	11,177	52,944	01/04/2013	10/15/2020
377372-AD-9	GLAXOSMITHKLINE CAP INC BASIC				1FE	32,889,518	105.4010	33,934,906	32,196,000	32,331,016		(95,330)			5.650	5.325	MN	232,437	1,819,074	03/09/2010	05/15/2018
377372-AE-7	GLAXOSMITHKLINE CAP INC GLAXOSMITHKLINE CAP INC				1FE	31,071,400	131.5250	39,457,620	30,000,000	30,942,563		(22,685)			6.375	6.104	MN	244,375	1,912,500	04/12/2010	05/15/2038
37954F-AB-0	GLOBAL PART/ GLP FINANCE			2	4FE	943,000	95.8120	903,507	943,000	943,000					6.250	6.250	JJ	27,177	58,938	04/20/2015	07/15/2022
37954F-AD-6	GLOBAL PART/ GLP FINANCE SERIES WI			2	4FE	732,013	96.5000	757,525	785,000	733,663		1,650	52,988		7.000	7.000	JD	2,442	54,950	10/21/2015	06/15/2023
382388-AL-0	GOODRICH CORPORATION BASIC UNSEC'D NTS				1FE	10,042,295	128.4320	14,769,715	11,500,000	10,245,191		21,741			7.000	8.082	AO	169,944	805,000	08/14/2001	04/15/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
382388-AW-6	GOODRICH CORPORATION BASIC				1FE	21,417,037	107.2540	21,715,697	20,247,000	20,695,315		(130,744)			4.875	4.120	MS	329,014	987,041	03/28/2011	03/01/2020
384802-AC-8	WW GRAINGER INC			2	1FE	25,119,590	93.6540	23,413,450	25,000,000	25,118,919		(671)			3.750	3.722	MN	119,792	466,146	07/29/2016	05/15/2046
386088-AF-5	GRAND METROPOLITAN INV CORP				1FE	11,583,140	124.9780	12,497,760	10,000,000	10,664,237		(95,600)			8.000	6.567	MS	235,556	800,000	09/24/2003	09/15/2022
38869P-AM-6	GRAPHIC PACKAGING INTL			2	3FE	415,000	95.5000	396,325	415,000	415,000					4.125	4.125	FA	6,657		08/08/2016	08/15/2024
389375-AJ-5	GRAY TELEVISION INC SERIES 144A			2	4FE	2,124,758	99.2500	2,099,138	2,115,000	2,124,583		(174)			5.875	5.799	JJ	67,996		10/24/2016	07/15/2026
389375-AK-2	GRAY TELEVISION INC SERIES 144A			2	4FE	448,894	96.7500	435,375	450,000	448,927		33			5.125	5.162	AO	6,855		09/28/2016	10/15/2024
39121J-A*-1	GREAT RIVER ENRG PRIVATE PLACEMENT			4	1	9,376,744	109.2520	10,244,253	9,376,744	9,376,744					5.810	5.811	JJ	272,394	544,789	08/13/2009	07/01/2021
404030-AE-8	H&E EQUIPMENT SERVICES BASIC			2	4FE	3,348,500	105.2500	3,557,450	3,380,000	3,353,717		3,636			7.000	7.169	MS	78,867	236,600	07/29/2015	09/01/2022
404119-BR-9	HCA INC				4FE	1,005,000	100.2500	1,002,500	1,000,000	1,004,810		(190)			5.375	5.301	FA	22,396	26,875	06/16/2016	02/01/2025
41163G-AD-3	HARCOURT GEN INC				2FE	12,809,847	117.8490	12,374,135	10,500,000	11,567,034		(159,307)			8.875	6.611	JD	77,656	931,875	06/22/2011	06/01/2022
41163G-AF-8	HARCOURT GEN INC				2FE	5,596,450	117.7580	6,123,411	5,200,000	5,462,446		(16,824)			7.200	6.531	FA	156,000	374,400	05/22/2006	08/01/2027
413875-AE-5	HARRIS CORPORATION DEBS				2FE	9,950,300	116.0960	11,609,560	10,000,000	9,973,597		2,032			7.000	7.040	JJ	322,778	700,000	01/10/1996	01/15/2026
413875-AM-7	HARRIS CORPORATION				2FE	4,236,480	105.4510	4,218,028	4,000,000	4,139,519		(32,415)			4.400	3.449	JD	7,822	176,000	11/20/2013	12/15/2020
413875-AN-5	HARRIS CORPORATION				2FE	10,222,633	114.0160	11,418,732	10,015,000	10,220,613		(4,195)			6.150	5.984	JD	27,374	615,923	09/30/2015	12/15/2040
413875-AQ-8	HARRIS CORPORATION			2	2FE	9,911,900	99.8900	9,989,000	10,000,000	9,937,817		17,624			2.700	2.898	AO	48,000	270,000	07/09/2015	04/27/2020
413875-AR-6	HARRIS CORPORATION			2	2FE	54,732,099	101.5870	55,735,598	54,865,000	54,743,044		10,666			3.832	3.861	AO	373,765	2,102,427	07/10/2015	04/27/2025
416515-AP-9	HARTFORD FINANCIAL SVCS GRP				2FE	6,494,540	117.3490	7,627,679	6,500,000	6,495,063		84			6.100	6.106	AO	99,125	396,500	10/10/2006	10/01/2041
418056-AP-2	HASBRO INC				2FE	30,185,875	103.3140	28,411,323	27,500,000	27,806,857		(422,095)			6.300	4.662	MS	510,125	1,732,500	03/09/2011	09/15/2017
418056-AT-4	HASBRO INC			2	2FE	14,524,925	101.0240	14,648,495	14,500,000	14,515,991		(3,485)			3.150	3.122	MN	58,363	456,750	05/08/2014	05/15/2021
42280#-AF-6	HEICO Companies				2FE	2,300,000	97.8720	2,251,058	2,300,000	2,300,000					3.450	3.450	MN	9,698		08/26/2016	11/17/2023
42280#-AG-4	HEICO Companies				2FE	7,100,000	93.0190	6,604,335	7,100,000	7,100,000					3.720	3.720	MN	32,281		08/26/2016	11/17/2028
428040-CG-2	HERTZ CORP			2	4FE	1,722,188	100.2500	1,674,175	1,670,000	1,711,462		(10,725)			7.375	6.036	JJ	56,792	61,581	06/03/2016	01/15/2021
428040-CN-7	HERTZ CORP			2	4FE	2,206,438	93.7500	2,015,625	2,150,000	2,200,154		(6,283)			6.250	5.558	AO	28,368	67,188	06/09/2016	10/15/2022
428040-CS-6	HERTZ CORP SERIES 144A			2	4FE	1,500,000	87.3750	1,310,625	1,500,000	1,500,000					5.500	5.500	AO	22,688		09/08/2016	10/15/2024
42806L-AB-7	HERC RENTALS INC SERIES 144A			2	4FE	1,600,000	105.1250	1,682,000	1,600,000	1,600,000					7.750	7.750	JD	10,333	59,244	06/30/2016	06/01/2024
432833-AA-9	HILTON DOMESTIC OPER CO INC			2	3FE	964,391	97.0000	931,200	960,000	964,176		(215)			4.250	4.146	MS	15,073		09/27/2016	09/01/2024
435765-AF-9	HOLLY ENERGY PARTNERS LP			2	4FE	975,000	103.2500	1,006,688	975,000	975,000					6.500	6.500	MS	21,125	63,375	04/11/2013	03/01/2020
435765-AG-7	HOLLY ENERGY PARTNERS LP SERIES 144A			2	4FE	1,500,000	104.2500	1,563,750	1,500,000	1,500,000					6.000	6.000	FA	40,500		07/13/2016	08/01/2024
437076-AT-9	HOME DEPOT INC			2	1FE	14,053,710	106.3580	14,890,106	14,000,000	14,020,535		(6,268)			3.950	3.899	MS	162,828	553,000	07/22/2011	09/15/2020
437076-AW-2	HOME DEPOT INC			2	1FE	49,032,778	108.4300	52,317,379	48,250,000	48,616,372		(93,511)			4.400	4.191	AO	530,750	2,123,000	08/04/2011	04/01/2021
437076-BC-5	HOME DEPOT INC			2	1FE	5,919,600	105.2780	6,316,668	6,000,000	5,941,528		6,995			3.750	3.908	FA	85,000	225,000	09/13/2013	02/15/2024
442164-BL-2	HOUSTON LIGHT & PWR FMB				1FE	20,383,389	123.1340	24,934,696	20,250,000	20,294,689		(8,510)			9.150	9.085	MS	545,569	1,852,875	10/21/1992	03/15/2021
443510-AF-9	HUBBELL INC				1FE	7,879,040	102.6070	8,208,536	8,000,000	7,934,027		9,871			3.625	3.783	MN	37,056	290,000	11/09/2010	11/15/2022
444097-A@-8	HUDSON PACIFIC PROPERTIES, INC HUDSON PACIFIC PROPERTIES, INC				2FE	30,000,000	104.7460	31,423,800	30,000,000	30,000,000					4.690	4.690	JD	58,625	1,407,000	09/18/2015	12/16/2025
444454-AA-0	HUGHES SATELLITE SYSTEM				4FE	303,000	109.7500	332,543	303,000	303,000					7.625	7.625	JD	1,027	23,104	02/27/2012	06/15/2021
444454-AC-6	HUGHES SATELLITE SYSTEM SERIES 144A				3FE	1,000,000	98.0000	980,000	1,000,000	1,000,000					5.250	5.250	FA	22,458		07/20/2016	08/01/2026
444454-AE-2	HUGHES SATELLITE SYSTEM SERIES 144A				4FE	1,000,000	100.5000	1,005,000	1,000,000	1,000,000					6.625	6.625	FA	28,340		07/20/2016	08/01/2026
445658-CE-5	JB HUNT TRANSPRT SVCS			2	2FE	24,970,640	100.3970	25,099,350	25,000,000	24,976,239		3,910			3.300	3.319	FA	311,667	845,625	08/28/2015	08/15/2022
449934-AD-0	IMS HEALTH INC SERIES 144A			2	3FE	1,500,000	100.2500	1,503,750	1,500,000	1,500,000					5.000	5.000	AO	19,375		09/14/2016	10/15/2026
45167R-AE-4	IDEX CORP			2	2FE	21,723,560	103.5770	22,786,940	22,000,000	21,873,314		28,516			4.500	4.661	JD	44,000	990,000	03/25/2011	12/15/2020
45167R-AF-1	IDEX CORP			2	2FE	27,662,005	102.5300	27,857,265	27,170,000	27,509,163		(65,575)			4.200	3.904	JD	50,717	1,141,140	03/10/2015	12/15/2021
45168D-B#-0	IDEXX LABORATORIES PRIVATE PLACEMENT				2	25,000,000	101.3480	25,336,950	25,000,000	25,000,000					3.250	3.250	FA	313,715	812,500	11/14/2014	02/12/2022
451866-SX-6	ILLINOIS CENTRAL RR DEBS			2	1FE	10,105,200	122.2150	12,221,450	10,000,000	10,097,148		(854)			7.700	7.617	MS	226,722	770,000	08/12/1997	09/15/2096
452308-AJ-8	ILLINOIS TOOL WORKS INC				1FE	49,661,056	109.3780	54,251,389	49,600,000	49,618,137		(7,317)			6.250	6.232	AO	775,000	3,100,000	09/21/2009	04/01/2019
45332J-AA-0	INCEPTION MRGR RACKSPACE SERIES 144A			2	4FE	1,000,000	105.8450	1,058,450	1,000,000	1,000,000					8.625	8.625	MN	13,896		10/25/2016	11/15/2024
45672B-A*-8	INFORMA PRIVATE PLACEMENT				2	12,800,000	101.8840	13,041,178	12,800,000	12,800,000					3.840	3.840	AO	102,400	491,520	07/16/2015	10/16/2022
45687A-AA-0	INGERSOLL-RAND GL HLD CO				2FE	45,249,340	108.0280	44,831,579	41,500,000	42,446,652		(560,449)			6.875	5.370	FA	1,077,847	2,853,125	01/27/2012	08/15/2018
45687A-AJ-1	INGERSOLL-RAND GL HLD CO				2FE	32,594,348	105.7640	33,269,092	31,456,000	32,345,440		(121,170)			4.250	3.749	JD	59,417	1,336,880	04/20/2015	06/15/2023
45687A-AL-6	INGERSOLL-RAND GL HLD CO SERIES WI				2FE	4,917,755	101.7910	4,929,714	4,843,000	4,877,231		(16,170)			2.875	2.517	JJ	64,203	139,236	06/10/2014	01/15/2019
459200-AM-3	INTL BUSINESS MACHINES NTS				1FE	16,412,100	128.6550	19,298,220	15,000,000	15,793,817		(65,870)			7.000	6.212	AO	177,917	1,050,000	08/06/2003	10/30/2025
459284-AB-1	COCA-COLA ENTERPRISES				2FE	49,243,092	103.0930	51,365,938	49,825,000	49,581,390		58,234			3.500	3.639	MS	513,474	1,743,875	01/18/2012	09/15/2020
460146-CJ-0	INTERNATIONAL PAPER CO			2	2FE	27,924,430	101.1150	28,312,116	28,000,000	27,941,465		6,693			3.650	3.682	JD	45,422	1,022,000	07/16/2014	06/15/2024
460146-CL-5	INTERNATIONAL PAPER CO			2	2FE	45,272,619	101.2750	46,286,772	45,704,000	45,321,581		34,770			3.800	3.910	JJ	800,836	1,973,143	09/15/2015	01/15/2026
460146-CM-3	INTERNATIONAL PAPER CO			2	2FE	4,871,800	105.6570	5,282,855	5,000,000	4,877,200		3,816			5.000	5.207	MS	73,611	250,000	07/21/2015	09/15/2035
460146-CP-6	INTERNATIONAL PAPER CO			2	2FE	14,963,525	94.3440	14,170,439	15,020,000	14,965,332		1,807			3.000	3.042	FA	175,233		08/02/2016	02/15/2027
46284P-AQ-7	IRON MOUNTAIN INC			2	3FE	805,000	106.2500	855,313	805,000	805,000					6.000	6.000	FA	18,247	48,300	08/08/2013	08/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
465685-AD-7	ITC HOLDINGS CORP BASIC SERIES 144A				2FE	26,003,770	121.3480	30,640,320	25,250,000	25,881,179		(16,226)			6.375	6.154	MS	406,893	1,609,688	06/22/2007	09/30/2036
465685-AE-5	ITC HOLDINGS CORP SERIES 144A				2FE	14,578,582	104.2910	15,800,026	15,150,000	15,063,811		70,609			6.050	6.597	JJ	384,452	916,575	01/18/2011	01/31/2018
465685-AJ-4	ITC HOLDINGS CORP			2	2FE	10,268,100	100.2290	10,022,910	10,000,000	10,263,735		(6,192)			3.650	3.233	JD	16,222	255,500	10/06/2016	06/15/2024
46625H-JD-3	JPMORGAN CHASE & CO				1FE	9,349,898	107.8430	10,137,251	9,400,000	9,371,839		4,842			4.500	4.567	JJ	184,475	423,000	01/13/2012	01/24/2022
46625H-JT-8	JPMORGAN CHASE & CO				1FE	5,002,800	103.6380	5,181,900	5,000,000	5,002,150		(259)			3.875	3.868	FA	80,729	193,750	02/05/2014	02/01/2024
46625H-KC-3	JPMORGAN CHASE & CO			2	1FE	23,038,550	97.7560	22,483,765	23,000,000	23,033,015		(3,615)			3.125	3.104	JJ	315,451	718,750	04/23/2015	01/23/2025
46625H-MN-7	JPMORGAN CHASE & CO			2	1FE	10,627,700	102.8280	10,282,790	10,000,000	10,585,572		(42,128)			3.900	3.094	JJ	179,833	195,000	04/19/2016	07/15/2025
46625H-NX-4	JPMORGAN CHASE & CO			2	1FE	9,989,700	99.9260	9,992,620	10,000,000	9,992,007		1,967			2.550	2.572	AO	43,917	255,000	10/22/2015	10/29/2020
46625H-QW-3	JPMORGAN CHASE & CO			2	1FE	7,115,891	98.2550	6,917,180	7,040,000	7,111,312		(4,579)			3.300	3.170	AO	58,080	121,323	04/14/2016	04/01/2026
466313-A@-2	JABIL CIRCUIT, INC JABIL CIRCUIT, INC				2FE	8,900,000	102.6880	9,139,188	8,900,000	8,900,000					4.900	4.900	JJ	202,302		04/21/2016	07/14/2023
466313-AF-0	JABIL CIRCUIT INC				2FE	1,905,000	106.5000	2,028,825	1,905,000	1,905,000					5.625	5.625	JD	4,763	107,156	10/28/2010	12/15/2020
46647D-AA-1	JACK OHIO FIN LLC/FIN 1 SERIES 144A			2	4FE	3,190,000	101.2500	3,229,875	3,190,000	3,190,000					6.750	6.750	MN	31,701		11/01/2016	11/15/2021
47032@-AL-5	JAMES CAMPBELL, LLC JAMES CAMPBELL, LLC				2	7,700,000	98.5010	7,584,539	7,700,000	7,700,000					3.490	3.488	JD	746	68,675	04/13/2016	09/30/2023
47232M-AA-0	JEFFERIES FIN LLC / JFIN SERIES 144A			2	4FE	894,250	100.0000	900,000	900,000	896,897		813			7.375	7.496	AO	16,594	66,375	06/27/2013	04/01/2020
478111-AB-3	JOHNS HOPKINS HEALTH SYS				1FE	8,575,000	96.5910	8,282,644	8,575,000	8,575,000					2.767	2.767	MN	30,318	237,270	05/01/2013	05/15/2023
48123V-AB-8	J2 GLOBAL COMMUNICATIONS			2	3FE	908,000	104.0000	944,320	908,000	908,000					8.000	8.000	FA	30,267	72,640	11/21/2012	08/01/2020
48126E-AA-5	JP MORGAN CHASE & CO				1FE	15,631,025	100.3710	15,808,370	15,750,000	15,731,387		29,411			2.000	2.164	FA	119,000	315,000	10/25/2012	08/15/2017
48250N-AB-1	KFC HLD/PIZZA HUT/TACO SERIES 144A			2	4FE	2,000,000	101.5000	2,030,000	2,000,000	2,000,000					5.250	5.250	JD	8,750	48,125	06/02/2016	06/01/2026
48274@-AA-4	KIIIK TRIP PRIVATE PLACEMENT				2Z	6,016,631	94.5600	5,689,351	6,016,631	6,016,631					3.900	3.900	FMAN	24,117	234,649	10/23/2014	02/24/2035
48666K-AR-0	KB HOME				4FE	1,736,906	105.5000	1,825,150	1,730,000	1,735,945		(807)			7.500	7.425	MS	38,204	129,750	10/09/2015	09/15/2022
48666K-AT-6	KB HOME			2	4FE	2,150,000	105.5000	2,268,250	2,150,000	2,150,000					7.000	6.998	JD	6,689	150,500	10/15/2013	12/15/2021
487836-AT-5	KELLOGG COMPANY UNSEC'D DEBS SERIES B				2FE	35,606,488	129.3410	35,659,369	27,570,000	33,960,797		(298,715)			7.450	5.136	AO	513,491	2,053,965	06/21/2011	04/01/2031
487836-BD-9	KELLOGG COMPANY				2FE	47,481,485	105.3040	50,019,543	47,500,000	47,552,902		(13,799)			4.000	3.967	JD	84,444	1,900,000	09/10/2013	12/15/2020
491674-BE-6	KENTUCKY UTILITIES			2	1FE	9,964,124	103.2850	10,328,490	10,000,000	9,984,077		3,842			3.250	3.295	MN	54,167	325,000	06/30/2011	11/01/2020
49337W-AC-4	KEYSPAN CORP GAS SR NOTES				2FE	9,188,750	133.6720	10,961,129	8,200,000	8,931,696		(30,530)			8.000	7.021	MN	83,822	656,000	10/10/2001	11/15/2030
49338C-AB-9	KEYSPAN GAS EAST CORP SERIES 144A			2	1FE	12,500,000	94.9340	11,866,713	12,500,000	12,500,000					2.742	2.742	FA	139,004		08/02/2016	08/15/2026
494550-AL-0	KINDER MORGAN ENERGY SR UNSEC'D BONDS				2FE	13,537,732	122.7560	15,332,237	12,490,000	13,268,174		(29,079)			7.750	7.066	MS	285,015	967,975	01/15/2004	03/15/2032
494550-BW-5	KINDER MORGAN ENERGY			2	2FE	7,888,608	99.6740	8,037,719	8,064,000	7,888,883		275			5.400	5.554	MS	145,152		12/13/2016	09/01/2044
494580-AD-5	KINDRED HEALTHCARE INC			2	4FE	2,058,862	89.2500	1,847,475	2,070,000	2,061,414		1,244			6.375	6.465	AO	27,859	131,963	01/28/2015	04/15/2022
494580-AE-3	KINDRED HEALTHCARE INC				4FE	685,000	99.5000	681,575	685,000	685,000					8.000	8.000	JJ	25,269	54,800	10/28/2015	01/15/2020
49461B-AF-1	KINETICS CONCEPT/KCI USA SERIES 144A			2	3FE	363,113	108.5000	374,325	345,000	360,784		(2,329)			7.875	6.239	FA	10,264	14,037	06/17/2016	02/15/2021
500255-AR-5	KOHLS CORPORATION			2	2FE	42,233,503	104.8710	42,158,102	40,200,000	41,280,261		(214,619)			4.000	3.363	MN	268,000	1,608,000	05/16/2012	11/01/2021
50075N-AS-3	KRAFT FOOD INC				2FE	34,268,300	103.0740	30,922,080	30,000,000	30,451,277		(716,050)			6.500	3.982	FA	758,333	1,950,000	02/18/2011	08/11/2017
50075N-AV-6	KRAFT FOOD INC				2FE	27,952,350	106.9750	26,743,850	25,000,000	25,727,650		(418,783)			6.125	4.272	FA	544,444	1,531,250	02/14/2011	08/23/2018
50075N-AZ-7	KRAFT FOOD INC				2FE	3,207,270	123.3690	3,701,073	3,000,000	3,188,924		(3,719)			6.500	5.993	FA	76,917	195,000	03/30/2011	02/09/2040
50075N-BA-1	MONDELEZ INTERNATIONAL				2FE	37,371,775	108.4840	34,172,460	31,500,000	34,322,192		(866,249)			5.375	2.366	FA	663,141	1,693,125	09/13/2013	02/10/2020
501044-BK-6	KROGER CO/THE SR NOTES				2FE	16,844,535	106.7380	17,611,770	16,500,000	16,585,450		(60,698)			7.000	6.584	MN	192,500	1,155,000	04/21/2009	05/01/2018
501044-BT-7	KROGER CO/THE SR UNSEC'D SERIES B				2FE	5,540,100	132.7190	6,635,950	5,000,000	5,375,392		(18,787)			7.700	6.795	JD	32,083	385,000	06/09/2004	06/01/2029
501044-BV-2	KROGER CO/THE				2FE	9,680,872	135.2700	10,672,827	7,890,000	9,310,361		(73,223)			8.000	5.959	MS	185,853	631,200	03/08/2011	09/15/2029
501044-CG-4	KROGER CO/THE BASIC				2FE	18,352,825	102.9720	19,049,820	18,500,000	18,486,096		20,851			6.400	6.525	FA	447,289	1,184,000	03/31/2009	08/15/2017
501044-CH-2	KROGER CO/THE				2FE	16,696,400	110.7030	16,605,390	15,000,000	15,615,591		(184,611)			6.150	4.684	JJ	425,375	922,500	05/19/2010	01/15/2020
501044-CS-8	KROGER CO/THE			2	2FE	22,910,800	103.8390	23,882,924	23,000,000	22,937,384		8,184			3.850	3.897	FA	368,958	885,500	01/14/2014	08/01/2023
501044-CX-7	KROGER CO/THE			2	2FE	4,010,080	102.7530	4,110,112	4,000,000	4,006,388		(1,473)			3.300	3.257	JJ	60,867	132,000	04/09/2014	01/15/2021
501044-DC-2	KROGER CO/THE			2	2FE	6,037,500	100.4610	6,027,654	6,000,000	6,034,519		(2,981)			3.500	3.422	FA	87,500	114,333	01/26/2016	02/01/2026
501044-DE-8	KROGER CO/THE			2	2FE	9,886,000	92.9060	9,290,570	10,000,000	9,888,364		2,364			2.650	2.781	AO	64,778		10/04/2016	10/15/2026
50152#-AC-1	KT REAL ESTATE PRIVATE PLACEMENT				2Z	5,588,375	93.9120	5,248,144	5,588,375	5,588,375					3.580	3.580	FMAN	20,562	200,064	01/21/2015	05/24/2035
502079-AB-2	LMI AEROSPACE INC			2	5FE	687,000	99.7500	685,283	687,000	687,000					7.375	7.375	JJ	23,363	50,666	05/28/2015	07/15/2019
513075-BH-3	LAMAR MEDIA CORP SERIES WI			2	3FE	750,000	103.5000	776,250	750,000	750,000					5.375	5.375	JJ	18,589	40,313	10/06/2014	01/15/2024
513272-AA-2	LAMB WESTON HLD SERIES 144A			2	3FE	540,000	100.2500	541,350	540,000	540,000					4.625	4.625	MN	3,608		11/01/2016	11/01/2024
513272-AB-0	LAMB WESTON HLD SERIES 144A			2	3FE	1,740,000	98.9380	1,721,513	1,740,000	1,740,000					4.875	4.875	MN	12,253		11/01/2016	11/01/2026
516806-AE-6	LAREDO PETROLEUM INC			2	4FE	763,200	103.5000	822,825	795,000	765,147		1,947			6.250	7.007	MS	14,630	24,844	07/05/2016	03/15/2023
524660-AW-7	LEGGETT & PLATT INC			2	2FE	14,619,660	100.4400	15,065,985	15,000,000	14,740,107		40,569			3.400	3.743	FA	192,667	510,000	07/13/2015	08/15/2022
524660-AX-5	LEGGETT & PLATT INC			2	2FE	23,902,396	101.0960	23,959,823	23,700,000	23,870,094		(19,030)			3.800	3.691	MN	115,077	900,600	05/05/2015	11/15/2024
524678-AY-1	KOHLS DEPARTMENT STORES			4	2	6,420,334	119.6220	6,732,453	5,628,120	6,116,858		(35,012)			7.500	6.070	MON	18,760	419,640	03/06/2007	01/15/2027
525555-AB-4	STANFORD UNIVERSITY REV TAXABLE				1FE	2,617,190	125.4240	2,853,394	2,275,000	2,437,439		(18,202)			6.875	5.638	FA	65,169	156,406	03/31/2003	02/01/2024
531359-AB-3	LIBERTY TIRE RECYCLING SERIES 144A			2	6Z	194,696	66.6250	191,730	287,775	186,867	(8,761)	932			11.000	16.202	FA	11,959	29,223	08/15/2016	03/31/2021
53217V-AC-3	LIFE TECHNOLOGIES CORP				2FE	12,838,849	108.9380	11,950,542	10,970,000	12,014,846		(312,122)			6.000	2.830	MS	219,400	658,200	04/14/2014	03/01/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
53217V-AE-9	LIFE TECHNOLOGIES CORP			2	2FE	11,110,100	106.9670	10,696,650	10,000,000	10,681,893		(167,118)			5.000	3.080	JJ	230,556	500,000	05/12/2014	01/15/2021
53219L-AN-9	LIFEPOINT HEALTH INC			2	3FE	317,250	101.2500	303,750	300,000	316,077		(1,173)			5.875	4.643	JD	1,469	8,813	07/29/2016	12/01/2023
53219L-AP-4	LIFEPOINT HEALTH INC SERIES 144A			2	3FE	814,488	97.9500	778,703	795,000	811,813		(2,674)			5.375	4.410	MN	7,122	18,398	08/18/2016	05/01/2024
532457-AM-0	ELI LILLY & CO NTS				1FE	1,998,216	129.7330	2,140,591	1,650,000	1,836,423		(17,080)			7.125	5.434	JD	9,797	117,563	03/29/2004	06/01/2025
532457-AP-3	ELI LILLY & CO DEBS				1FE	16,448,380	133.3080	22,662,343	17,000,000	16,563,466		10,266			6.770	7.014	JJ	575,450	1,150,900	04/05/1996	01/01/2036
532457-BA-5	ELI LILLY & CO				1FE	5,770,325	120.4980	6,627,363	5,500,000	5,736,127		(6,497)			5.550	5.204	MS	89,879	305,250	12/06/2010	03/15/2037
532457-BC-1	ELI LILLY & CO BASIC				1FE	9,847,420	122.4790	10,410,681	8,500,000	9,671,472		(31,766)			5.950	4.889	MN	64,624	505,750	09/09/2010	11/15/2037
538034-AK-5	LIVE NATION ENTERTAINMENT SERIES 144A			2	4FE	500,000	100.2500	501,250	500,000	500,000					4.875	4.871	MN	4,130		10/26/2016	11/01/2024
539830-AD-1	LOCKHEED MARTIN CORP UNSEC'D DEBS				2FE	7,302,100	131.0140	8,515,897	6,500,000	7,173,343		(17,561)			7.200	6.268	MN	78,000	468,000	07/12/2007	05/01/2036
539830-AF-6	LOCKHEED MARTIN CORP DEBS				2FE	18,292,850	129.8220	19,473,285	15,000,000	17,321,254		(195,217)			7.750	5.546	MN	193,750	1,162,500	06/15/2011	05/01/2026
539830-AR-0	LOCKHEED MARTIN CORP SERIES B				2FE	41,957,754	125.1030	52,533,168	41,992,000	41,967,430		631			6.150	6.155	MS	860,836	2,582,508	12/18/2006	09/01/2036
539830-AT-6	LOCKHEED MARTIN CORP				2FE	12,206,590	106.5040	12,514,161	11,750,000	11,912,031		(52,903)			4.250	3.737	MN	63,809	499,375	03/23/2011	11/15/2019
539830-BC-2	LOCKHEED MARTIN CORP LOCKHEED MARTIN CORP			2	2FE	3,884,607	95.0000	4,061,250	4,275,000	3,900,447		13,493			3.600	4.300	MS	51,300	153,900	10/28/2015	03/01/2035
539830-BK-4	LOCKHEED MARTIN CORP			2	2FE	8,849,940	106.3180	9,568,620	9,000,000	8,854,874		4,477			4.500	4.627	MN	51,750	396,000	11/16/2015	05/15/2036
543859-AH-5	LORAL CORP DEBS				2FE	10,350,950	120.3910	12,039,080	10,000,000	10,168,724		(19,979)			7.000	6.679	MS	206,111	700,000	07/28/2003	09/15/2023
543859-AL-6	LORAL CORP SR DEBS				2FE	12,199,330	127.4160	12,741,590	10,000,000	11,491,678		(142,319)			7.625	5.355	JD	33,889	762,500	06/02/2011	06/15/2025
546268-AG-8	LOUISIANA LAND & EXPLOR DEBS				2FE	17,890,227	117.6450	19,406,769	16,496,000	17,135,686		(70,574)			7.650	6.932	JD	105,162	1,261,944	01/14/2004	12/01/2023
548661-AH-0	LOWE'S COMPANIES INC				1FE	8,114,440	130.7020	8,861,575	6,780,000	7,751,563		(63,291)			6.875	5.165	FA	176,092	466,125	05/24/2010	02/15/2028
548661-CL-9	LOWE'S COMPANIES INC				1FE	1,559,205	121.1670	1,817,504	1,500,000	1,552,013		(1,427)			5.800	5.510	AO	18,367	87,000	03/30/2011	10/15/2036
548661-CQ-8	LOWE'S COMPANIES INC			2	1FE	29,877,723	107.1680	31,373,520	29,275,000	29,477,833		(88,793)			4.625	4.356	AO	285,838	1,353,969	05/19/2010	04/15/2020
548661-CT-2	LOWE'S COMPANIES INC			2	1FE	14,994,000	105.7390	15,860,850	15,000,000	14,997,050		624			3.750	3.755	AO	118,750	562,500	11/17/2010	04/15/2021
548661-CV-7	LOWE'S COMPANIES INC			2	1FE	13,453,875	106.1670	13,270,850	12,500,000	12,994,559		(98,914)			3.800	2.878	MN	60,694	475,000	01/31/2012	11/15/2021
548661-DH-7	LOWE'S COMPANIES INC LOWE'S COMPANIES INC			2	1FE	6,959,470	101.7140	7,119,973	7,000,000	6,963,974		3,499			3.375	3.444	MS	69,563	235,594	09/09/2015	09/15/2025
54866N-AU-3	LOWE'S COMPANIES INC MTN				1FE	3,268,599	117.7940	3,946,106	3,350,000	3,316,941		4,346			8.190	8.411	AO	68,591	274,365	06/09/1999	09/12/2022
54866N-AY-5	LOWE'S COMPANIES INC MTN				1FE	5,000,000	117.5540	5,877,710	5,000,000	5,000,000					8.200	8.202	AO	102,500	410,000	01/05/1993	01/11/2023
549271-AG-9	LUBRIZOL				1FE	52,571,175	114.0410	46,745,447	40,990,000	44,178,445		(1,419,852)			8.875	4.902	FA	1,515,776	3,637,863	03/24/2010	02/01/2019
552676-AR-9	MDC HOLDINGS INC			2	3FE	1,525,000	103.2500	1,574,563	1,525,000	1,525,000					5.500	5.500	JJ	38,676	83,875	01/07/2014	01/15/2024
552848-AF-0	MGIC INVESTMENT CORP S				3FE	389,275	104.2500	401,363	385,000	389,076		(199)			5.750	5.556	FA	8,978		08/03/2016	08/15/2023
552953-BY-6	MGM RESORTS INTL				3FE	800,000	111.2500	890,000	800,000	800,000					6.750	6.750	AO	13,500	54,000	06/06/2013	10/01/2020
552953-CC-3	MGM RESORTS INTL				3FE	2,305,000	108.0000	2,489,400	2,305,000	2,305,000					6.000	6.000	MS	40,722	138,300	11/20/2014	03/15/2023
553358-AA-6	MEPT EDGEMOOR OPERATING LP				2	5,600,000	102.6150	5,746,429	5,600,000	5,600,000					3.430	3.430	JD	1,067	86,131	05/25/2016	06/29/2023
55336V-AC-4	MPLX LP SERIES WI			2	2FE	1,470,286	104.0360	1,539,730	1,480,000	1,470,686		321			5.500	5.623	FA	30,751		09/27/2016	02/15/2023
55342U-AG-9	MPT OPER PARTNERSP/FINL			2	3FE	1,500,000	98.0000	1,470,000	1,500,000	1,500,000					5.250	5.250	FA	34,824		07/13/2016	08/01/2026
55354G-AD-2	MSCI INC SERIES 144A			2	3FE	1,080,338	99.5000	1,074,600	1,080,000	1,080,323		(15)			4.750	4.745	FA	20,948		08/02/2016	08/01/2026
55616X-AF-4	MACYS RETAIL HLDGS INC			2	2FE	24,108,819	102.4230	23,572,538	23,015,000	23,776,519		(145,223)			3.875	3.126	JJ	411,233	891,831	01/12/2015	01/15/2022
55616X-AN-7	MACYS RETAIL HLDGS INC			2	2FE	5,993,940	102.3690	6,142,146	6,000,000	5,995,278		1,338			3.450	3.471	JJ	95,450	123,625	12/07/2015	01/15/2021
565849-AB-2	MARATHON OIL CORP UNSEC'D SR NTS				3FE	5,201,500	111.3710	5,568,535	5,000,000	5,151,308		(5,720)			6.800	6.484	MS	100,111	340,000	06/16/2004	03/15/2032
565849-AD-8	MARATHON OIL CORP				3FE	8,480,103	102.9880	7,466,601	7,250,000	7,417,956		(219,864)			6.000	2.841	AO	108,750	435,000	11/28/2011	10/01/2017
565849-AF-3	MARATHON OIL CORP				3FE	19,769,716	104.4160	19,525,848	18,700,000	18,934,785		(191,569)			5.900	4.802	MS	324,861	1,103,300	01/23/2012	03/15/2018
565849-AH-9	MARATHON OIL CORP				3FE	35,393,596	107.8750	37,594,263	34,850,000	35,000,439		(63,408)			7.500	7.277	FA	987,417	2,613,750	04/03/2009	02/15/2019
565849-AK-2	MARATHON OIL CORP			2	2FE	9,621,902	95.6260	9,849,488	10,300,000	9,841,063		69,017			2.800	3.652	MN	48,067	288,400	09/09/2013	11/01/2022
565849-AL-0	MARATHON OIL CORP			2	3FE	19,954,200	96.9730	19,394,620	20,000,000	19,960,111		3,942			3.850	3.878	JD	64,167	770,000	06/01/2015	06/01/2025
570254-AA-0	NEIMAN MARCUS SERIES 144A			2	5FE	500,000	74.2500	371,250	500,000	500,000					8.000	8.000	AO	8,444	40,000	10/16/2013	10/15/2021
57169*-AJ-6	MARS INC PRIVATE PLACEMENT				1	22,000,000	108.4360	23,855,986	22,000,000	22,000,000					6.470	6.470	AO	336,081	1,423,400	09/12/2008	10/06/2018
57169*-AR-8	MARS INC				1	7,500,000	103.2720	7,745,430	7,500,000	7,500,000					3.340	3.340	AO	55,667	250,500	09/19/2012	10/11/2022
571903-AG-8	MARRIOTT INTERNATIONAL				2FE	27,047,491	102.1720	25,339,653	24,801,000	25,001,012		(432,190)			6.375	4.557	JD	70,270	1,581,064	07/27/2012	06/15/2017
571903-AJ-2	MARRIOTT INTERNATIONAL			2	2FE	7,259,640	101.7500	7,259,841	7,135,000	7,182,875		(24,056)			3.000	2.639	MS	71,350	214,050	12/03/2013	03/01/2019
571903-AK-9	MARRIOTT INTERNATIONAL			2	2FE	1,995,920	100.8370	2,016,746	2,000,000	1,997,521		390			3.250	3.274	MS	19,139	65,000	09/05/2012	09/15/2022
571903-AL-7	MARRIOTT INTERNATIONAL			2	2FE	4,196,800	102.5870	4,103,484	4,000,000	4,129,858		(34,787)			3.375	2.412	AO	28,500	135,000	01/14/2015	10/15/2020
571903-AM-5	MARRIOTT INTERNATIONAL SERIES N			2	2FE	19,012,334	101.1040	19,088,397	18,880,000	18,986,556		(21,745)			3.125	2.990	AO	124,556	590,000	11/10/2015	10/15/2021
571903-AN-3	MARRIOTT INTERNATIONAL MARRIOTT INTERNATIONAL			2	2FE	17,273,380	100.4510	17,362,938	17,285,000	17,275,940		1,971			2.875	2.888	MS	165,648	478,999	09/21/2015	03/01/2021
571903-AP-8	MARRIOTT INTERNATIONAL			2	2FE	5,003,050	100.1330	5,006,650	5,000,000	5,002,950		(100)			3.750	3.742	AO	46,875	196,354	10/08/2015	10/01/2025
571903-AS-2	MARRIOTT INTERNATIONAL SERIES R			2	2FE	35,880,120	94.6530	34,075,152	36,000,000	35,886,004		5,884			3.125	3.164	JD	50,000	578,125	06/07/2016	06/15/2026
574599-BH-8	MASCO CORP				2FE	398,800	110.5000	442,000	400,000	399,291		113			5.950	5.990	MS	7,008	23,800	03/06/2012	03/15/2022
574754-AM-9	MASHANTUCKET WSTRN PQT TRIBE			2	6	400,077	0.5000	13,142	2,628,373	13,142	(150,107)				6.500	56.389	MS		150,861	09/30/2016	07/01/2036
576485-AB-2	MATADOR RESOURCES CO SERIES WI			2	4FE	1,650,500	105.0000	1,680,000	1,600,000	1,646,016		(4,484)			6.875	6.102	AO	23,222	55,000	07/06/2016	04/15/2023
577081-AT-9	MATTEL INC				2FE	9,681,370	105.7180	10,095,002	9,549,000	9,608,641		(14,481)			4.350	4.168	AO	103,845	415,382	06/21/2011	10/01/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
577081-AY-8	MATTEL INC			2	2FE	21,339,810	98.4570	21,660,474	22,000,000	21,531,242		64,988			3.150	3.529	MS	204,050	693,000	11/18/2013	03/15/2023
577778-AT-0	MAY DEPT STORES CO DEB			4	2FE	206,777	107.9350	201,569	186,750	192,734		(1,141)			9.500	7.890	AO	3,745	17,741	08/08/2000	04/15/2021
579780-AF-4	MCCORMICK & CO				1FE	5,899,850	104.0380	5,201,900	5,000,000	5,131,087		(133,723)			5.750	2.940	JD	12,778	287,500	10/18/2010	12/15/2017
579780-AH-0	MCCORMICK & CO			2	1FE	22,030,860	104.9850	20,818,565	19,830,000	20,955,905		(245,672)			3.900	2.496	JJ	356,610	773,370	05/31/2012	07/15/2021
58013M-EE-0	MCDONALD'S CORP MTN				2FE	9,999,200	104.2130	10,421,290	10,000,000	9,999,887		92			5.350	5.351	MS	178,333	535,000	02/26/2008	03/01/2018
58013M-EG-5	MCDONALD'S CORP MTN				2FE	8,455,530	106.1940	8,495,480	8,000,000	8,126,102		(57,888)			5.000	4.195	FA	166,667	400,000	11/09/2010	02/01/2019
58013M-EL-4	MCDONALD'S CORP SERIES MTN				2FE	6,361,320	104.1870	6,251,226	6,000,000	6,303,537		(57,783)			3.625	2.402	MN	24,771	217,500	02/08/2016	05/20/2021
58013M-EX-8	MCDONALD'S CORP			2	2FE	3,992,600	101.1150	4,044,588	4,000,000	3,994,089		1,402			2.750	2.790	JD	6,722	110,000	12/02/2015	12/09/2020
58013M-EY-6	MCDONALD'S CORP			2	2FE	10,722,000	101.8100	10,180,970	10,000,000	10,680,626		(41,374)			3.700	2.824	JJ	155,194	237,417	05/12/2016	01/30/2026
58013M-EZ-3	MCDONALD'S CORP			2	2FE	58,467,728	105.7920	61,475,499	58,110,000	58,456,101		(11,043)			4.700	4.651	JD	166,905	2,731,170	01/14/2016	12/09/2035
58013M-FA-7	MCDONALD'S CORP			2	2FE	10,000,000	107.1070	10,710,740	10,000,000	10,000,000					4.875	4.875	JD	29,792	487,500	12/02/2015	12/09/2045
581557-AV-7	MCKESSON CORP				2FE	11,752,975	100.6910	11,579,419	11,500,000	11,508,681		(52,961)			5.700	5.230	MS	218,500	655,500	01/25/2012	03/01/2017
581557-AX-3	MCKESSON CORP				2FE	18,162,287	110.8520	18,318,243	16,525,000	17,013,609		(215,424)			7.500	5.977	FA	468,208	1,239,375	06/10/2011	02/15/2019
581557-BE-4	MCKESSON CORP			2	2FE	53,772,321	103.0670	54,780,164	53,150,000	53,652,956		(63,747)			3.796	3.639	MS	594,063	2,017,574	09/11/2015	03/15/2024
58155Q-AD-5	MCKESSON CORP			2	2FE	12,999,315	107.2210	13,209,578	12,320,000	12,814,336		(121,210)			4.750	3.627	MS	195,067	585,200	10/29/2015	03/01/2021
58155Q-AG-8	MCKESSON CORP			2	2FE	12,262,690	97.8390	11,740,632	12,000,000	12,170,252		(26,137)			2.850	2.592	MS	100,700	342,000	04/29/2013	03/15/2023
581760-AE-5	MCLAREN HEALTH CARE CORP				1FE	1,220,000	98.8210	1,205,611	1,220,000	1,220,000					2.741	2.741	MN	4,273	33,440	03/18/2015	05/15/2020
581760-AF-2	MCLAREN HEALTH CARE CORP				1FE	2,845,000	97.7570	2,781,195	2,845,000	2,845,000					2.926	2.926	MN	10,637	83,245	03/18/2015	05/15/2021
581760-AG-0	MCLAREN HEALTH CARE CORP				1FE	2,830,000	97.6310	2,762,960	2,830,000	2,830,000					3.146	3.146	MN	11,376	89,032	03/18/2015	05/15/2022
581760-AH-8	MCLAREN HEALTH CARE CORP				1FE	2,990,000	97.2590	2,908,047	2,990,000	2,990,000					3.283	3.283	MN	12,543	98,162	03/18/2015	05/15/2023
581760-AJ-4	MCLAREN HEALTH CARE CORP				1FE	3,095,000	96.3520	2,982,082	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				1FE	3,135,000	95.9620	3,008,412	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				1FE	3,335,000	96.4100	3,215,260	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				1FE	4,670,000	97.4310	4,550,028	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				1FE	4,805,000	99.7800	4,794,410	4,805,000	4,805,000					4.233	4.233	MN	25,989	203,396	03/18/2015	05/15/2032
58405U-AG-7	MEDCO HEALTH SOLUTIONS INC				2FE	21,288,124	104.9300	20,854,917	19,875,000	20,646,828		(195,132)			4.125	3.007	MS	241,398	819,844	05/22/2014	09/15/2020
585055-AZ-9	MEDTRONIC INC			2	1FE	43,931,015	99.2910	43,787,507	44,100,000	43,989,210		16,037			2.750	2.794	AO	303,188	1,212,750	03/22/2013	04/01/2023
585055-BC-9	MEDTRONIC INC			2	1FE	12,974,780	104.0650	13,528,476	13,000,000	12,981,200		2,249			3.625	3.648	MS	138,757	471,250	02/20/2014	03/15/2024
58506Y-AJ-1	MEDSTAR HEALTH INC				1FE	3,150,000	95.5170	3,008,779	3,150,000	3,150,000					3.049	3.049	FA	36,283	96,044	01/29/2015	08/15/2024
58506Y-AK-8	MEDSTAR HEALTH INC				1FE	3,595,000	93.8670	3,374,529	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				1FE	3,280,000	93.8820	3,079,333	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				1FE	4,240,000	93.4540	3,962,450	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				1FE	4,400,000	91.7560	4,037,260	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				1FE	6,140,000	90.3950	5,550,259	6,140,000	6,140,000					3.649	3.649	FA	84,641	224,049	01/29/2015	08/15/2030
58506Y-AR-3	MEDSTAR HEALTH INC				1FE	3,800,000	89.9110	3,416,607	3,800,000	3,800,000					3.699	3.699	FA	53,101	140,562	01/29/2015	08/15/2031
589331-AC-1	MERCK SHARP & DOHME CORP UNSEC'D DEBS				1FE	1,049,850	121.1730	1,211,728	1,000,000	1,027,975		(2,299)			6.300	5.895	JJ	31,500	63,000	08/21/2003	01/01/2026
589331-AD-9	MERCK SHARP & DOHME CORP DEBS				1FE	1,318,607	124.3460	1,471,011	1,183,000	1,267,766		(5,377)			6.400	5.531	MS	25,237	75,712	03/03/2004	03/01/2028
589331-AE-7	MERCK SHARP & DOHME CORP DEBS				1FE	2,694,051	121.6250	3,089,275	2,540,000	2,639,391		(5,780)			5.950	5.498	JD	12,594	151,130	02/24/2004	12/01/2028
589331-AN-7	MERCK SHARP & DOHME CORP				1FE	11,841,342	108.3020	12,292,288	11,350,000	11,500,925		(56,023)			5.000	4.431	JD	1,576	567,500	02/03/2010	06/30/2019
58933Y-AA-3	MERCK & CO INC			2	1FE	5,571,750	106.1210	5,306,040	5,000,000	5,304,194		(76,169)			3.875	2.193	JJ	89,340	193,750	05/15/2013	01/15/2021
58933Y-AJ-4	MERCK & CO INC				1FE	20,548,945	102.7180	20,029,932	19,500,000	20,534,842		(14,103)			4.150	3.827	MN	96,660	736,625	05/23/2016	05/18/2043
58933Y-AT-2	MERCK & CO INC			2	1FE	5,013,300	95.3540	4,767,710	5,000,000	5,012,911		(266)			3.700	3.685	FA	72,458	185,000	02/25/2015	02/10/2045
58942H-AA-9	MERCY HEALTHCARE SYSTEM				1FE	28,000,000	99.0940	27,746,236	28,000,000	28,000,000					3.382	3.382	MN	157,827	946,960	04/22/2015	11/01/2025
589433-G@-4	MEREDITH CORPORATION PRIVATE PLACEMENT				3	18,800,000	100.0000	18,800,000	18,800,000	18,800,000					2.493	1.745	JAJO	94,457	413,784	10/07/2014	10/15/2022
59001A-AQ-5	MERITAGE HOMES CORP				3FE	805,000	108.2500	871,413	805,000	805,000					7.000	7.000	AO	14,088	56,350	08/06/2012	04/01/2022
59001K-AB-6	MERITOR INC BASIC			2	4FE	1,000,000	102.2500	1,022,500	1,000,000	1,000,000					6.750	6.750	JD	3,000	67,500	05/28/2013	06/15/2021
59001K-AC-4	MERITOR INC			2	4FE	904,795	144.5630	1,445,625	1,000,000	919,562		5,424			7.875	9.194	JD	6,563	78,750	01/30/2014	03/01/2026
59001K-AD-2	MERITOR INC			2	4FE	1,565,000	98.0000	1,533,700	1,565,000	1,565,000					6.250	6.250	FA	36,951	97,813	02/10/2014	02/15/2024
59022C-AJ-2	MERRILL LYNCH & CO				2FE	29,703,700	117.2300	35,168,880	30,000,000	29,751,426		6,123			6.110	6.183	JJ	773,933	1,833,000	02/13/2007	01/29/2037
591709-AL-4	METROPCS WIRELESS INC			2	3FE	1,175,000	102.2500	1,201,438	1,175,000	1,175,000					6.625	6.625	MN	9,947	77,844	11/05/2010	11/15/2020
594185-AQ-3	MICHIGAN BELL TEL CO DEBENTURES				2FE	10,735,432	118.1270	12,639,578	10,700,000	10,712,808		(2,082)			7.850	7.820	JJ	387,310	839,950	06/24/1994	01/15/2022
594457-BT-9	MICHIGAN CONS GAS BASIC				1FE	2,900,472	118.6040	3,558,126	3,000,000	2,917,549		2,962			5.700	5.946	MS	50,350	171,000	11/29/2005	03/15/2033
594918-BS-2	MICROSOFT CORP			2	1FE	40,280,967	95.0360	37,947,955	39,930,000	40,277,477		(3,490)			3.450	3.387	FA	547,207		09/12/2016	08/08/2036
595112-BA-0	MICRON TECHNOLOGY INC			2	3FE	1,318,538	104.2500	1,511,625	1,450,000	1,334,791		16,253			5.875	7.775	FA	32,182	85,188	01/27/2016	02/15/2022
59562H-AJ-7	MIDAMERICAN FUNDING SR SEC				1FE	7,500,000	132.6900	9,951,735	7,500,000	7,500,000					6.927	6.927	MS	173,175	519,525	03/10/2000	03/01/2029
605068-AN-5	MISSION HEALTH SYSTEM				1FE	3,500,000	95.7520	3,351,320	3,500,000	3,500,000					3.405	3.405	AO	29,794	119,175	02/27/2015	10/01/2025
607059-AT-9	MOBIL CORP DEBENTURES				1FE	5,030,350	126.3860	6,319,315	5,000,000	5,011,251		(1,912)			8.625	8.565	FA	162,917	431,250	10/05/1994	08/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
61166W-AH-4	MONSANTO CO			2	1FE	10,852,203	94.9220	11,058,355	11,650,000	11,016,164		102,681			2.200	3.282	JJ	118,183	256,300	09/25/2015	07/15/2022
61166W-AT-8	MONSANTO CO				1FE	18,828,730	99.9790	18,996,029	19,000,000	18,872,660		25,869			2.750	2.909	JJ	240,931	522,500	08/27/2015	07/15/2021
61166W-AU-5	MONSANTO CO			2	1FE	33,499,015	99.5660	33,668,209	33,815,000	33,555,994		41,047			3.375	3.481	JJ	526,246	904,163	05/09/2016	07/15/2024
61166W-AW-1	MONSANTO CO			2	1FE	8,129,040	95.2790	8,427,454	8,845,000	8,210,635		63,893			2.850	3.870	AO	53,217	252,083	09/21/2015	04/15/2025
617446-HD-4	MORGAN STANLEY NOTES				1FE	2,210,980	135.4920	2,709,830	2,000,000	2,156,246		(5,903)			7.250	6.438	AO	36,250	145,000	07/29/2003	04/01/2032
61746B-ED-4	MORGAN STANLEY				1FE	9,935,966	98.7960	9,866,776	9,987,000	9,937,159		1,193			2.625	2.735	MN	32,042		11/14/2016	11/17/2021
617734-AC-2	MORONGO BAND OF MISSION SERIES 144A			4	2Z	1,800,000	102.3030	1,841,454	1,800,000	1,800,000					6.900	6.902	MS	41,400	124,200	03/26/2008	03/01/2018
625383-AA-2	MULTI-COLOR CORP 144A			2	4FE	2,225,000	104.5000	2,325,125	2,225,000	2,225,000					6.125	6.125	JD	11,357	136,281	11/17/2014	12/01/2022
626717-AH-5	MURPHY OIL CORP			2	3FE	750,000	106.5000	798,750	750,000	750,000					6.875	6.875	FA	19,193		08/12/2016	08/15/2024
626738-AC-2	MURPHY OIL USA INC			2	3FE	1,250,000	104.2500	1,303,125	1,250,000	1,250,000					6.000	6.000	FA	28,333	75,000	06/16/2014	08/15/2023
628530-AV-9	MYLAN INC 144A				2FE	12,601,940	94.4220	12,274,795	13,000,000	12,703,515		43,310			3.125	3.548	JJ	187,326	406,250	08/05/2014	01/15/2023
62886E-AJ-7	NCR CORPORATION			2	4FE	934,250	102.0000	943,500	925,000	933,337		(913)			5.000	4.720	JJ	21,326		07/21/2016	07/15/2022
62886E-AS-7	NCR CORPORATION			2	4FE	950,000	107.5000	1,021,250	950,000	950,000					6.375	6.375	JD	2,692	60,563	07/21/2014	12/15/2023
628931-AB-3	BANK ONE MICHIGAN SUB DEBS				1FE	5,430,660	127.9310	5,117,236	4,000,000	4,717,993		(72,001)			8.250	5.408	MN	55,000	330,000	06/24/2003	11/01/2024
62913T-AH-5	NGL ENRGY PART LP/FIN CO SERIES 144A			2	4FE	1,500,000	103.2500	1,548,750	1,500,000	1,500,000					7.500	7.500	MN	20,938		10/19/2016	11/01/2023
629377-BS-0	NRG ENERGY INC			2	4FE	231,000	104.2500	240,818	231,000	231,000					7.875	7.875	MN	2,324	18,191	04/07/2016	05/15/2021
629377-BW-1	NRG ENERGY INC			2	4FE	1,250,000	100.2500	1,253,125	1,250,000	1,250,000					6.250	6.250	JJ	36,024	78,125	10/24/2014	07/15/2022
629377-BY-7	NRG ENERGY INC			2	4FE	1,748,876	97.2500	1,774,813	1,825,000	1,756,928		6,700			6.250	6.895	MN	19,010	114,063	10/28/2015	05/01/2024
629377-CB-6	NRG ENERGY INC SERIES 144A			2	4FE	1,000,000	94.5000	945,000	1,000,000	1,000,000					6.625	6.625	JJ	27,420		07/19/2016	01/15/2027
631005-BB-0	NARRAGANSETT EL SERIES 144A				1FE	25,008,800	105.9390	26,484,700	25,000,000	25,003,241		(923)			4.534	4.530	MS	333,753	1,133,500	03/18/2010	03/15/2020
635405-AM-5	NATIONAL CITY CORP SUB NOTES				1FE	4,465,189	110.0690	5,261,274	4,780,000	4,714,538		24,401			6.875	7.517	MN	41,991	328,625	07/01/1999	05/15/2019
63618E-AM-3	NATL FUEL GAS CO MTN				2FE	4,879,850	114.3180	5,715,900	5,000,000	4,950,407		6,075			7.395	7.599	MN	61,625	369,750	06/16/1993	03/30/2023
637417-AE-6	NATIONAL RETAIL PROP INC			2	2FE	4,251,249	102.8860	4,218,338	4,100,000	4,250,032		(1,217)			3.800	3.076	AO	32,891		12/09/2016	10/15/2022
637417-AJ-5	NATIONAL RETAIL PROP INC			2	2FE	22,703,253	98.5110	22,635,927	22,978,000	22,704,434		1,181			3.600	3.744	JD	43,658		12/09/2016	12/15/2026
63860U-AK-6	NATIONSTAR MORT/CAP CORP			2	4FE	2,933,503	101.2500	3,012,188	2,975,000	2,942,626		4,158			6.500	6.722	JJ	96,688	193,375	05/08/2014	07/01/2021
63860U-AL-4	NATIONSTAR MORT/CAP CORP			2	4FE	1,406,943	99.5000	1,407,925	1,415,000	1,409,276		840			6.500	6.589	JD	7,665	91,975	01/17/2014	06/01/2022
63938C-AA-6	NAVIENT CORP				3FE	1,506,478	102.0000	1,626,900	1,595,000	1,515,836		9,359			5.000	6.490	AO	14,399	39,875	06/24/2016	10/26/2020
63938C-AD-0	NAVIENT CORP				3FE	794,063	105.7500	835,425	790,000	793,774		(289)			6.625	6.502	JJ	22,098		08/03/2016	07/26/2021
63938C-AE-8	NAVIENT CORP				3FE	1,459,963	102.7500	1,500,150	1,460,000	1,459,985		22			7.250	7.250	MS	30,873		09/19/2016	09/25/2023
63946B-AD-2	NBCUNIVERSAL MEDIA LLC				1FE	41,442,327	109.3520	45,381,246	41,500,000	41,476,304		6,380			5.150	5.169	AO	362,145	2,137,250	08/19/2011	04/30/2020
64110L-AM-8	NETFLIX.COM INC SERIES 144A				4FE	2,280,000	97.0000	2,211,600	2,280,000	2,280,000					4.375	4.375	MN	17,733		10/24/2016	11/15/2026
64128X-AC-4	NEUBERGER BERMAN GROUP SERIES 144A			2	2FE	1,250,000	103.3750	1,292,188	1,250,000	1,250,000					5.875	5.875	MS	21,623	73,438	03/12/2012	03/15/2022
64189P-AA-1	NEW AMETHYST CORP SERIES 144A			2	4FE	1,500,000	105.5000	1,582,500	1,500,000	1,500,000					6.250	6.250	JD	7,813		11/16/2016	12/01/2024
651229-AN-6	NEWELL RUBBERMAID INC				2FE	6,021,180	100.3310	6,019,872	6,000,000	6,004,273		(4,587)			2.050	1.971	JD	10,250	123,000	03/07/2013	12/01/2017
651229-AP-1	NEWELL BRANDS INC			2	2FE	11,903,347	101.7830	12,112,153	11,900,000	11,902,205		(809)			2.875	2.868	JD	28,510	342,125	01/08/2015	12/01/2019
651229-AQ-9	NEWELL BRANDS INC			2	2FE	46,365,676	102.2740	46,923,219	45,880,000	46,308,595		(47,643)			4.000	3.857	JD	152,933	1,835,200	10/20/2015	12/01/2024
651229-AS-5	NEWELL BRANDS INC			2	2FE	2,990,580	100.9160	3,027,483	3,000,000	2,991,561		829			3.900	3.938	MN	19,500	120,900	10/14/2015	11/01/2025
651229-AW-6	NEWELL BRANDS INC			2	2FE	7,172,454	104.3780	7,238,614	6,935,000	7,171,936		(518)			4.200	3.749	AO	72,818		12/20/2016	04/01/2026
65341X-AA-6	NEXSTAR ESCROW CORP SERIES 144A			2	4FE	1,000,000	99.2500	992,500	1,000,000	1,000,000					5.625	5.625	FA	24,063		07/13/2016	08/01/2024
65364U-AE-6	NIAGARA MOHAWK POWER SERIES 144A				1FE	12,781,532	96.5380	13,216,066	13,690,000	12,801,465		17,722			4.119	4.548	MN	51,690	563,891	11/16/2015	11/28/2042
65364U-AH-9	NIAGARA MOHAWK POWER SERIES 144A			2	1FE	16,563,889	101.7680	16,832,493	16,540,000	16,563,077		(736)			4.278	4.266	AO	176,895	707,581	09/11/2015	10/01/2034
65364U-AK-2	NIAGARA MOHAWK POWER SERIES 144A			2	1FE	11,999,880	101.8650	12,223,788	12,000,000	11,999,954		5			3.508	3.508	AO	105,240	420,960	09/22/2014	10/01/2024
65463P-AH-0	NIPSCO CAP MKTS INC MTN				2FE	5,001,504	114.7580	5,709,230	4,975,000	4,986,508		(1,668)			7.990	7.936	MS	117,042	397,503	05/18/2001	04/01/2022
65473Q-AR-4	NISOURCE FINANCE CORP				2FE	11,121,570	109.1990	13,376,853	12,250,000	11,855,041		91,922			5.450	6.443	MS	196,578	667,625	05/16/2006	09/15/2020
655664-AH-3	NORDSTROM INC UNSEC'D SR DEBS				2FE	22,787,262	121.0200	25,603,034	21,156,000	22,205,319		(63,054)			6.950	6.325	MS	432,934	1,470,342	06/22/2004	03/15/2028
655664-AK-6	NORDSTROM INC				2FE	49,601,918	104.6790	45,666,039	43,625,000	44,555,156		(859,973)			6.250	4.130	JJ	1,257,248	2,726,563	08/18/2010	01/15/2018
655664-AN-0	NORDSTROM INC BASIC				2FE	20,692,600	106.6750	21,335,040	20,000,000	20,275,352		(75,438)			4.750	4.302	MN	158,333	950,000	04/07/2011	05/01/2020
655844-AJ-7	NORFOLK SOUTHERN CORP BONDS				2FE	822,686	133.9500	1,040,792	777,000	806,857		(1,885)			7.800	7.288	MN	7,744	60,606	08/20/2003	05/15/2027
655844-AK-4	NORFOLK SOUTHERN CORP BONDS				2FE	29,660,872	146.3750	42,316,955	28,910,000	29,660,510		(81)			7.900	7.700	MN	291,830	2,283,890	08/08/2003	05/15/2097
655844-AX-6	NORFOLK SOUTHERN CORP BASIC				2FE	26,107,475	114.8650	32,418,377	28,223,000	26,779,396		69,086			5.640	6.217	MN	194,551	1,591,777	05/25/2011	05/17/2029
655844-BC-1	NORFOLK SOUTHERN CORP				2FE	9,047,520	109.1040	8,728,296	8,000,000	8,323,518		(122,855)			5.900	4.149	JD	20,978	472,000	05/25/2010	06/15/2019
655855-FA-7	NORFOLK SOUTHERN RAILWAY				2FE	3,240,811	123.6080	3,226,158	2,610,000	2,811,964		(49,981)			9.750	7.178	JD	11,310	254,475	08/24/2004	06/15/2020
655855-FB-5	NORFOLK SOUTHERN RAILWAY				2FE	19,394,093	148.1730	28,360,217	19,140,000	19,369,009		(2,603)			7.875	7.768	MN	192,596	1,507,275	08/24/2004	05/15/2043
664397-AK-2	EVERSOURCE ENERGY			2	2FE	13,367,497	97.8150	12,872,493	13,160,000	13,351,635		(15,862)			2.800	2.540	MN	61,413	184,240	06/17/2016	05/01/2023
664397-AM-8	EVERSOURCE ENERGY SERIES H			2	2FE	24,253,550	98.7310	22,955,051	23,250,000	24,210,487		(43,062)			3.150	2.561	JJ	337,706	78,750	10/04/2016	01/15/2025
664675-AE-5	NORTHEASTERN UNIVERSITY				1FE	925,000	102.1430	944,819	925,000	925,000					3.249	3.249	MS	10,018	30,053	01/10/2014	03/01/2020
664675-AF-2	NORTHEASTERN UNIVERSITY				1FE	1,100,000	101.1400	1,112,542	1,100,000	1,100,000					3.599	3.599	MS	13,196	39,589	01/10/2014	03/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
664675-AH-8	NORTHEASTERN UNIVERSITY				1FE	850,000	105.2180	894,351	850,000	850,000					4.181	4.181	MS	11,846	35,539	01/10/2014	03/01/2023
664675-AJ-4	NORTHEASTERN UNIVERSITY				1FE	3,000,000	101.7480	3,052,434	3,000,000	3,000,000					4.311	4.311	MS	43,110	129,330	01/10/2014	03/01/2024
664675-AL-9	NORTHEASTERN UNIVERSITY				1FE	1,380,000	102.5800	1,415,607	1,380,000	1,380,000					4.611	4.611	MS	21,211	63,632	01/10/2014	03/01/2026
665228-CA-8	NORTHERN ILLINOIS GAS FMB				1FE	696,626	113.1890	792,322	700,000	698,386		185			5.800	5.841	JD	3,383	40,600	12/04/2003	12/01/2023
665859-AL-8	NORTHERN TRUST CORP				1FE	2,468,337	104.4120	2,401,467	2,300,000	2,383,096		(20,413)			3.450	2.458	MN	12,564	79,350	08/21/2012	11/04/2020
66586G-CD-7	NORTHERN TRUST CO				1FE	15,263,744	107.3940	13,504,846	12,575,000	13,193,680		(365,246)			6.500	3.357	FA	308,786	817,375	12/06/2010	08/15/2018
666807-AQ-5	NORTHROP GRUMMAN CORP DEBS				2FE	27,103,000	132.9580	33,239,525	25,000,000	26,163,054		(88,324)			7.875	7.170	MS	656,250	1,968,750	12/16/1998	03/01/2026
666807-BA-9	NORTHROP GRUMMAN CORP				2FE	33,817,997	107.0180	34,352,650	32,100,000	32,667,016		(203,407)			5.050	4.320	FA	675,438	1,621,050	03/02/2011	08/01/2019
666807-BE-1	NORTHROP GRUMMAN CORP				2FE	18,223,600	103.7540	20,750,840	20,000,000	19,160,223		177,613			3.500	4.611	MS	206,111	700,000	02/09/2011	03/15/2021
666807-BG-6	NORTHROP GRUMMAN CORP				2FE	20,192,866	101.9450	20,796,862	20,400,000	20,246,333		20,279			3.250	3.378	FA	276,250	663,000	09/11/2014	08/01/2023
666807-BH-4	NORTHROP GRUMMAN CORP				2FE	7,455,710	108.9500	7,735,457	7,100,000	7,449,359		(6,351)			4.750	4.432	JD	28,104	337,250	01/07/2016	06/01/2043
667748-AF-4	NORTHWEST PIPELINE CORP DEBS				2FE	3,984,000	118.9150	4,756,580	4,000,000	3,991,491		663			7.125	7.158	JD	23,750	285,000	11/30/1995	12/01/2025
670001-AA-4	NOVELIS CORP SERIES 144A			2	4FE	1,360,425	106.0000	1,436,300	1,355,000	1,360,158		(267)			6.250	6.168	FA	28,700		08/16/2016	08/15/2024
670001-AC-0	NOVELIS CORP SERIES 144A			2	4FE	1,245,000	101.0000	1,257,450	1,245,000	1,245,000					5.875	5.872	MN	21,740		09/07/2016	09/30/2026
67019E-AB-3	NSTAR				2FE	4,958,350	106.1430	5,307,140	5,000,000	4,986,044		4,454			4.500	4.605	MN	28,750	225,000	11/12/2009	11/15/2019
67059T-AD-7	NUSTAR LOGISTICS LP				3FE	1,310,000	108.0000	1,414,800	1,310,000	1,310,000					6.750	6.750	FA	36,844	88,425	08/14/2013	02/01/2021
674215-AE-8	OASIS PETROLEUM INC			2	4FE	2,045,000	102.5000	2,096,125	2,045,000	2,045,000					6.875	6.875	JJ	64,829	140,594	06/27/2012	01/15/2023
674215-AG-3	OASIS PETROLEUM INC			2	4FE	1,351,000	102.5000	1,384,775	1,351,000	1,351,000					6.875	6.875	MS	27,348	92,881	08/14/2014	03/15/2022
674599-CC-7	OCCIDENTAL PETROLEUM CO			2	1FE	6,866,510	102.2100	7,154,714	7,000,000	6,929,036		12,505			3.125	3.342	FA	82,639	218,750	08/15/2011	02/15/2022
674599-CM-5	OCCIDENTAL PETROLEUM CO			2	1FE	9,957,900	96.7580	9,675,750	10,000,000	9,958,255		355			3.000	3.047	FA	45,000		11/02/2016	02/15/2027
679574-AG-8	OLD DOMINION ELEC CO-OP NTS			4	1FE	10,000,000	110.1650	11,016,460	10,000,000	10,000,000					6.210	6.210	JD	51,750	621,000	12/12/2002	12/01/2028
68233D-AR-8	ONCOR ELECTRIC DELIVERY NTS REG				1FE	25,529,900	122.0570	30,514,225	25,000,000	25,226,657		(32,119)			7.000	6.804	MS	583,333	1,750,000	04/04/2003	09/01/2022
68233D-AT-4	ONCOR ELECTRIC DELIVERY SR SEC NTS REG				1FE	16,584,414	135.4370	20,261,345	14,960,000	16,148,186		(45,642)			7.000	6.189	MN	174,533	1,047,200	01/15/2004	05/01/2032
684181-AA-8	ORANGE COGEN FUND CORP SR SEC SERIES 144A			4	2FE	2,430,000	114.5390	2,783,295	2,430,000	2,430,000					8.175	8.259	MJSD	8,829	198,652	03/21/1997	03/15/2022
690872-AB-2	OWENS BROCKWAY SERIES 144A				4FE	2,113,000	100.7500	2,115,750	2,100,000	2,112,538		(462)			5.375	5.283	AO	23,829	56,438	07/06/2016	01/15/2025
69318U-AB-1	PBF LOGISTICS LP/FINANCE SERIES WI			2	4FE	287,000	98.2500	281,978	287,000	287,000					6.875	6.875	MN	2,521	19,731	12/07/2015	05/15/2023
69327R-AC-5	PDC ENERGY INC			2	4FE	700,000	106.5000	745,500	700,000	700,000					7.750	7.750	AO	11,453	54,250	08/09/2013	10/15/2022
693304-AG-2	PECO ENERGY CO FMB				1FE	964,050	116.6480	1,166,481	1,000,000	972,130		882			5.900	6.164	MN	9,833	59,000	06/28/2004	05/01/2034
693304-AL-1	PECO ENERGY CO				1FE	9,219,015	104.2940	8,865,016	8,500,000	8,616,562		(96,159)			5.350	4.129	MS	151,583	454,750	11/23/2009	03/01/2018
693320-AR-4	PHH CORP				4FE	740,625	107.5000	806,250	750,000	742,231		1,606			7.375	7.814	MS	18,438	27,656	06/02/2016	09/01/2019
693506-AQ-0	PPG INDUSTRIES DEBS				1FE	4,873,350	124.1000	6,205,000	5,000,000	4,956,096		7,929			9.000	9.251	MN	75,000	450,000	05/14/1991	05/01/2021
693522-AG-9	PQ CORP SERIES 144A			2	4FE	470,000	107.0000	502,900	470,000	470,000					6.750	6.750	MN	4,054	16,832	04/26/2016	11/15/2022
69352P-AD-5	PPL CAPITAL FUNDING INC PPL CAPITAL FUNDING INC			2	2FE	1,966,698	105.3910	1,970,819	1,870,000	1,951,195		(14,082)			4.200	3.286	JD	3,491	78,540	11/19/2015	06/15/2022
69352P-AE-3	PPL CAPITAL FUNDING INC			2	2FE	9,201,285	102.2690	8,897,403	8,700,000	9,164,784		(36,501)			3.500	2.483	JD	25,375	217,000	08/19/2016	12/01/2022
69352P-AF-0	PPL CAPITAL FUNDING INC			2	2FE	37,111,465	100.6810	35,631,147	35,390,000	37,019,233		(92,231)			3.400	2.586	JD	100,272	769,930	08/31/2016	06/01/2023
69352P-AK-9	PPL CAPITAL FUNDING INC			2	2FE	34,914,444	103.4910	34,938,460	33,760,000	34,763,552		(123,796)			3.950	3.465	MS	392,648	1,333,520	01/25/2016	03/15/2024
69353R-EY-0	PNC BANK NA SERIES BKNT			1	1FE	15,970,169	99.9370	15,983,972	15,994,000	15,970,453		284			2.550	2.582	JD	24,924		12/06/2016	12/09/2021
69354P-AA-9	PINNACLE ENTERTAINMENT INC SERIES 144A			2	4FE	3,015,638	100.2500	3,042,588	3,035,000	3,017,100		1,463			5.625	5.711	MN	28,453	86,782	10/06/2016	05/01/2024
693627-AJ-0	DUKE ENERGY INDIANA INC FMB				1FE	5,563,400	124.8050	6,240,245	5,000,000	5,225,806		(35,424)			8.850	7.750	JJ	204,042	442,500	03/05/2001	01/15/2022
693627-AK-7	DUKE ENERGY INDIANA INC				1FE	5,964,013	139.8000	8,388,012	6,000,000	5,971,454		862			8.310	8.365	MS	166,200	498,600	05/03/1999	09/01/2032
69363F-BD-3	PSI ENERGY INC SEC MTN				1FE	4,994,640	119.4610	5,973,070	5,000,000	4,997,896		304			8.240	8.250	FA	155,644	412,000	08/20/1992	08/22/2022
694032-AT-0	PACIFIC BELL DEBENTURES				2FE	28,136,315	121.3970	34,598,174	28,500,000	28,297,582		14,326			7.125	7.230	MS	597,906	2,030,625	10/20/1993	03/15/2026
694308-GE-1	PACIFIC GAS & ELEC FMB				1FE	7,652,310	125.1470	10,011,744	8,000,000	7,727,305		8,438			6.050	6.378	MS	161,333	484,000	06/23/2004	03/01/2034
695114-BT-4	PACIFICORP 1ST MTG SEC'D				1FE	18,388,860	144.9170	26,085,042	18,000,000	18,286,081		(10,738)			7.700	7.518	MN	177,100	1,386,000	04/18/2002	11/15/2031
69512E-FF-7	PACIFICORP SEC MTN				1FE	5,000,000	124.9110	6,245,565	5,000,000	5,000,000					8.230	8.231	MS	137,167	411,500	01/20/1993	01/20/2023
69512E-FP-5	PACIFICORP SEC MTN				1FE	4,063,320	124.9110	4,996,452	4,000,000	4,026,725		(3,246)			8.230	8.090	MS	109,733	329,200	01/29/1993	01/20/2023
69563A-GD-7	PAINE WEBBER GROUP SR NTS SERIES C				1FE	2,062,678	100.5140	1,708,741	1,700,000	1,704,573		(37,966)			7.810	5.467	MS	44,257	132,770	04/28/2004	02/13/2017
69563A-HT-1	PAINE WEBBER GROUP SR NTS SERIES C				1FE	1,606,731	102.8350	1,398,551	1,360,000	1,379,990		(24,112)			7.390	5.467	MS	33,501	100,504	04/28/2004	10/16/2017
696429-AC-3	PALL CORP				1FE	17,593,802	108.8910	18,620,378	17,100,000	17,296,479		(51,996)			5.000	4.633	JD	38,000	855,000	08/30/2010	06/15/2020
70109H-AH-8	PARKER - HANNIFIN CORP				1FE	19,858,579	105.3260	18,532,075	17,595,000	18,058,882		(325,435)			5.500	3.511	MN	123,654	967,725	02/23/2011	05/15/2018
70109H-AL-9	PARKER - HANNIFIN CORP MTN			2	1FE	6,984,600	101.2680	7,088,739	7,000,000	6,987,446		1,372			3.300	3.326	MN	25,667	231,000	11/18/2014	11/21/2024
70109H-AM-7	PARKER - HANNIFIN CORP SERIES MTN			2	1FE	18,108,275	102.1820	18,050,415	17,665,000	18,088,420		(16,635)			4.200	4.007	MN	82,437	741,930	11/16/2015	11/21/2034
701885-AD-7	PARSLEY ENERGY LLC / PARSLEY F SERIES 144A			2	4FE	420,000	100.3400	421,428	420,000	420,000					5.375	5.375	JJ	1,129		12/06/2016	01/15/2025
70213H-AB-4	PARTNERS HEALTHCARE SYST				1FE	32,658,764	102.0990	31,778,345	31,125,000	31,961,685		(172,186)			3.443	2.803	JJ	535,817	1,071,634	06/06/2013	07/01/2021
703428-AE-8	PATTERSON COMPANIES INC PRIVATE PLACEMENT				2	18,750,000	101.5130	19,033,706	18,750,000	18,750,000					3.590	3.590	JD	43,005	673,125	11/10/2011	12/08/2021
705322-AJ-4	PEDERNALES ELEC CO-OP SERIES 144A			4	1FE	10,021,000	108.7890	10,901,726	10,021,000	10,021,000					5.952	5.951	MN	76,213	596,450	10/10/2002	11/15/2022
70959W-AG-8	PENSKE AUTOMOTIVE GROUP			2	4FE	2,452,100	98.7500	2,468,750	2,500,000	2,453,912		1,812			5.500	5.756	MN	17,569	64,931	07/12/2016	05/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
713291-AH-5	PEPCO HOLDINGS INC BASIC				2FE	11,661,300	121.7610	12,176,100	10,000,000	11,248,989		(46,406)			7.450	6.191	FA	281,444	745,000	09/21/2004	08/15/2032
71343P-AB-7	PEPSIAMERICAS INC BASIC				1FE	29,754,600	101.4220	30,426,480	30,000,000	29,990,033		26,122			5.000	5.092	MN	191,667	1,500,000	05/11/2005	05/15/2017
71343P-AC-5	PEPSIAMERICAS INC BASIC				1FE	9,628,326	116.9070	12,362,884	10,575,000	9,795,044		22,394			5.500	6.177	MN	74,319	581,625	07/18/2007	05/15/2035
713448-BS-6	PEPSICO INC				1FE	28,458,429	110.7800	28,055,060	25,325,000	28,391,012		(62,937)			4.875	4.072	MN	205,766	1,234,594	04/07/2016	11/01/2040
713448-BZ-0	PEPSICO INC				1FE	3,206,588	99.2540	3,057,023	3,080,000	3,204,752		(1,836)			4.000	3.750	MS	39,698	61,600	04/29/2016	03/05/2042
713448-CG-1	PEPSICO INC				1FE	10,057,200	99.8910	9,989,130	10,000,000	10,037,808		(5,581)			2.750	2.683	MS	91,667	275,000	05/07/2013	03/01/2023
713448-CM-8	PEPSICO INC			2	1FE	15,972,000	104.2980	16,687,648	16,000,000	15,978,969		2,534			3.600	3.621	MS	192,000	576,000	02/25/2014	03/01/2024
713448-DD-7	PEPSICO INC PEPSICO INC			2	1FE	6,981,450	106.5080	7,455,546	7,000,000	6,981,810		298			4.450	4.466	AO	66,626	311,500	10/08/2015	04/14/2046
717081-DQ-3	PFIZER INC PFIZER INC				1FE	39,696,675	101.2110	37,623,091	37,173,000	37,585,711		(1,688,048)			6.050	1.450	MS	568,489	2,248,967	10/01/2015	03/30/2017
717081-EC-3	PFIZER INC				1FE	4,995,854	102.4550	5,143,236	5,020,000	4,995,909		56			4.000	4.035	JD	22,311		11/14/2016	12/15/2036
71713U-AW-2	PHARMACIA CORP DEBS				1FE	5,011,023	127.5640	5,600,051	4,390,000	4,790,752		(23,233)			6.600	5.543	JD	24,145	289,740	02/20/2004	12/01/2028
72018Q-AC-5	PIEDMONT NATURAL GAS MTN'S				1FE	14,420,700	130.2150	18,230,114	14,000,000	14,206,480		(18,992)			8.450	8.186	JJ	591,500	1,183,000	08/02/1995	09/19/2024
72018Q-AD-3	PIEDMONT NATURAL GAS MTN'S				1FE	7,000,000	125.0770	8,755,418	7,000,000	7,000,000					7.400	7.402	JJ	259,000	518,000	10/03/1995	10/03/2025
72018Q-AE-1	PIEDMONT NATURAL GAS MTN				1FE	5,203,600	127.8060	6,390,310	5,000,000	5,115,629		(7,885)			7.500	7.168	JJ	187,500	375,000	11/21/1996	10/09/2026
723787-AB-3	PIONEER NATURAL RESOURCES SR UNSEC'D CO GTY				2FE	7,660,060	120.8050	8,456,343	7,000,000	7,424,104		(25,902)			7.200	6.423	JJ	232,400	504,000	03/22/2004	01/15/2028
723787-AF-4	PIONEER NATURAL RESOURCES				2FE	3,996,120	106.1630	4,246,528	4,000,000	3,999,399		418			6.875	6.887	MN	45,833	275,000	04/26/2006	05/01/2018
729416-AX-5	PLY GEM INDUSTRIES INC SERIES WI			2	4FE	733,163	103.2500	758,888	735,000	733,394		231			6.500	6.551	FA	19,906	23,888	06/01/2016	02/01/2022
730481-AF-5	J.B. POINDEXTER & CO SERIES 144A			2	4FE	1,358,500	105.0000	1,417,500	1,350,000	1,354,366		(1,119)			9.000	8.883	AO	30,375	121,500	08/15/2012	04/01/2022
73651H-AV-3	PORTLAND GEN ELEC CO SEC MTN				1FE	5,000,000	125.0300	6,251,500	5,000,000	5,000,000					9.310	9.313	AO	98,272	465,500	08/12/1991	08/11/2021
73664#-AA-8	PORTLAND GAS SEC'D SR NTS			4	2	1,551,273	103.6450	1,607,811	1,551,273	1,551,273					5.900	5.943	MJSD	254	91,525	03/18/2003	12/31/2018
737446-AE-4	POST HOLDINGS INC SERIES 144A			2	4FE	1,481,000	106.7500	1,590,575	1,490,000	1,483,328		1,094			6.750	6.858	JD	8,381	100,575	10/20/2014	12/01/2021
737446-AG-9	POST HOLDINGS INC SERIES 144A			2	4FE	2,512,513	104.3750	2,661,563	2,550,000	2,520,152		3,975			6.000	6.237	JD	6,800	153,000	01/13/2015	12/15/2022
737446-AJ-3	POST HOLDINGS INC SERIES 144A			2	4FE	1,151,719	112.0000	1,260,000	1,125,000	1,148,411		(2,760)			8.000	7.584	JJ	41,500	81,750	10/09/2015	07/15/2025
73763H-AW-6	POTLATCH CORP MTN				3FE	5,000,000	105.0000	5,250,000	5,000,000	5,000,000					8.875	8.877	JD	36,979	443,750	02/04/1992	02/05/2018
74005P-AU-8	PRAXAIR INC				1FE	15,215,203	106.5940	14,603,337	13,700,000	14,248,821		(199,285)			4.500	2.899	FA	232,900	616,500	12/07/2011	08/15/2019
74005P-AY-0	PRAXAIR INC				1FE	3,362,483	106.3020	3,167,788	2,980,000	3,184,478		(45,890)			4.050	2.326	MS	35,537	120,690	12/19/2012	03/15/2021
74005P-AZ-7	PRAXAIR INC				1FE	11,527,070	102.2720	11,761,234	11,500,000	11,516,742		(3,477)			3.000	2.965	MS	115,000	345,000	06/13/2012	09/01/2021
74005P-BA-1	PRAXAIR INC			2	1FE	10,164,864	99.2540	10,223,141	10,300,000	10,224,385		13,630			2.450	2.604	FA	95,332	252,350	06/07/2012	02/15/2022
74166M-AA-4	PRIME SECSRVC BRW/FINANC SERIES 144A			2	4FE	725,000	108.8750	789,344	725,000	725,000					9.250	9.250	MN	8,569	35,953	04/20/2016	05/15/2023
742718-DF-3	PROCTER & GAMBLE CO/THE				1FE	13,248,935	129.3530	14,099,466	10,900,000	13,158,644		(71,400)			5.550	4.038	MS	194,928	604,950	11/17/2015	03/05/2037
742738-AB-9	PRIT CORE REALTY HOLDINHS LLC PRIT CORE REALTY HOLDINHS LLC				2	5,648,957	102.0250	5,662,382	5,550,000	5,635,425		(12,176)			3.850	3.568	FA	81,315	213,675	10/21/2015	02/14/2023
742741-AA-9	PROCTER & GAMBLE ESOP DEB			4	1FE	18,389,042	115.6530	18,087,570	15,639,584	16,465,696		(207,036)			9.360	6.570	JJ	731,933	1,463,865	11/24/2008	01/01/2021
743263-AE-5	PROGRESS ENERGY INC BASIC				2FE	23,897,000	137.5970	27,519,320	20,000,000	22,820,530		(121,423)			7.750	6.236	MS	516,667	1,550,000	09/17/2004	03/01/2031
743478-AB-1	PROSIGHT GLOBAL INC Private Placement				2Z	10,000,000	110.3580	11,035,830	10,000,000	10,000,000					6.500	6.498	MN	55,972	650,000	09/16/2014	11/26/2020
743755-AJ-9	PRVDNC HLTN & SVC OBL GR				1FE	59,962,420	107.0520	64,123,849	59,900,000	59,945,048		(5,723)			4.379	4.366	AO	655,755	2,623,021	10/21/2013	10/01/2023
74387U-AG-6	PROVIDENT FDG/PFG FIN SERIES 144A			2	4FE	5,764,769	100.5000	5,904,375	5,875,000	5,788,562		15,714			6.750	7.138	JD	17,625	396,563	08/21/2015	06/15/2021
744331-AF-6	PRUDENTIAL FNDG CORP NOTES SERIES 144A				1FE	22,682,565	117.8770	31,237,432	26,500,000	24,698,438		193,006			6.750	8.073	MS	526,688	1,788,750	04/16/2001	09/15/2023
744516-AA-3	PUB SVC OF NORTH CAROLINA SR DEBS				2FE	10,000,000	121.7740	12,177,350	10,000,000	10,000,000					6.990	6.990	JJ	322,317	699,000	01/16/1996	01/15/2026
744567-CN-6	PUB SVC ELEC & GAS FRMBS				1FE	10,165,750	127.6570	12,765,700	10,000,000	10,057,248		(10,229)			9.250	9.089	JD	77,083	925,000	10/22/1991	06/01/2021
744567-EA-2	PUB SVC ELEC & GAS FRMBS				1FE	8,003,946	126.6190	9,661,007	7,630,000	7,761,680		(23,529)			9.250	8.770	JD	58,815	705,775	10/25/1994	06/01/2021
744656-AB-7	PRISA II PRISA II				2	2,700,000	98.2760	2,653,447	2,700,000	2,700,000					4.420	4.420	FA	44,421	59,670	01/15/2016	02/17/2026
744656-AC-5	PRISA II PRISA II				2	5,400,000	98.1160	5,298,237	5,400,000	5,400,000					4.510	4.510	FA	90,651	121,770	01/15/2016	02/17/2027
74531E-AA-0	PUGET SOUND ENERGY SR NOTES MTN SERIES A				1FE	11,052,500	129.3030	14,223,352	11,000,000	11,034,005		(1,979)			7.020	6.980	MS	227,370	772,200	09/18/2002	12/01/2027
74531E-AB-8	PUGET SOUND ENERGY FMB SERIES A				1FE	5,018,000	106.7070	5,335,370	5,000,000	5,003,146		(1,562)			6.740	6.703	MS	99,228	337,000	09/16/2002	06/15/2018
747301-AC-3	QUAD GRAPHICS INC SERIES WI				4FE	1,551,633	97.5000	1,657,500	1,700,000	1,561,055		9,422			7.000	8.963	MN	19,833	59,500	07/19/2016	05/01/2022
74733V-AB-6	QEP RESOURCES INC			2	4FE	753,828	100.2500	802,000	800,000	757,028		3,200			5.375	6.510	AO	10,750	21,500	06/24/2016	10/01/2022
74733V-AC-4	QEP RESOURCES INC			2	4FE	2,428,475	100.2500	2,671,663	2,665,000	2,442,952		14,477			5.250	6.897	MN	23,319	69,956	06/28/2016	05/01/2023
74840L-AA-0	QUICKEN LOANS INC SERIES 144A			2	3FE	1,320,000	97.2500	1,283,700	1,320,000	1,320,000					5.750	5.750	MN	12,650	75,900	05/01/2015	05/01/2025
74955D-AB-7	RGS AEGCO FUNDING CORP			4	2FE	1,404,884	101.4270	1,473,915	1,453,173	1,430,934		2,624			9.820	10.170	JD	9,513	142,702	09/05/1990	12/07/2022
74955E-AA-7	INDIANA-MICHIGAN PWR CO RGS FUNDING			4	2FE	5,095,428	101.1360	5,291,332	5,231,877	5,168,684		7,433			9.810	10.085	JD	34,216	513,247	08/28/1990	12/07/2022
74955E-AB-5	RGS I&M FUNDING CORP RGS FUNDING SERIES F			4	2FE	3,601,660	101.4270	3,598,809	3,548,162	3,570,769		(3,044)			9.820	9.666	JD	23,229	348,430	06/27/1991	06/07/2022
74966N-AA-4	RJS POWER HOLDINGS LLC 144A			2	4FE	1,963,631	94.7500	1,895,000	2,000,000	1,978,192		7,904			4.625	5.088	JJ	42,653	92,500	02/12/2015	07/15/2019
749951-AA-7	RADIO SYSTEMS CORP SERIES 144A			2	4FE	1,810,000	104.2500	1,855,650	1,780,000	1,790,683		(5,247)			8.375	8.015	MN	24,846	149,075	11/01/2012	11/01/2019
751277-AS-3	RALSTON PURINA DEBS				1FE	23,149,693	126.5980	25,319,580	20,000,000	21,801,304		(155,864)			7.875	6.555	JD	70,000	1,575,000	10/15/2001	06/15/2025
755111-AF-8	RAYTHEON COMPANY DEB				1FE	15,149,168	134.3330	15,972,158	11,890,000	14,295,639		(170,643)			7.200	4.752	FA	323,408	856,080	06/07/2011	08/15/2027
755111-AU-5	RAYTHEON COMPANY DEBS				1FE	1,079,770	109.2770	1,092,771	1,000,000	1,017,836		(8,439)			6.400	5.425	JD	2,844	64,000	12/21/2007	12/15/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
755111-BR-1	RAYTHEON COMPANY				1FE	9,822,288	106.7450	9,820,503	9,200,000	9,433,238		(69,484)			4.400	3.535	FA	152,924	404,800	11/15/2010	02/15/2020
755111-BT-7	RAYTHEON COMPANY				1FE	55,274,923	103.2390	59,858,204	57,980,000	56,801,682		283,653			3.125	3.703	AO	382,507	1,811,875	06/02/2011	10/15/2020
758202-AK-1	REED ELSEVIER CAPITAL			2	2FE	21,058,123	99.0990	21,416,371	21,611,000	21,212,246		61,060			3.125	3.479	AO	142,573	675,344	01/29/2016	10/15/2022
75820Q-AC-6	REED ELSEVIER CAPITAL				2FE	10,980,400	120.5910	12,059,090	10,000,000	10,579,530		(50,539)			7.500	6.588	MN	95,833	750,000	05/08/2006	05/15/2025
758766-AH-2	REGAL ENTERTAINMENT GRP			2	4FE	825,000	104.7500	864,188	825,000	825,000					5.750	5.750	MS	13,968	47,438	02/25/2014	03/15/2022
75886A-AQ-1	REGENCY ENERGY PART/FIN			2	2FE	8,396,773	105.9700	8,352,555	7,882,000	8,393,135		(3,638)			5.000	3.686	AO	98,525		12/13/2016	10/01/2022
759150-AC-2	REGIONALCARE HOSPITAL PR SERIES 144A			2	4FE	959,400	99.7500	952,613	955,000	959,002		(398)			8.250	8.149	MN	13,131	39,831	04/25/2016	05/01/2023
760110-AA-7	RENTECH NIT PART/FINANCE SERIES 144A			2	4Z	387,075	86.7500	338,325	390,000	387,924		402			6.500	6.644	AO	5,352	25,350	10/17/2014	04/15/2021
76132F-A*-8	Retail Opportunity Investment				2	22,200,000	98.6940	21,910,112	22,200,000	22,200,000					3.950	3.950	MS	275,249		06/10/2016	09/08/2026
761519-BD-8	REVLON CONSUMER PRODS			2	4FE	1,478,250	100.5000	1,502,475	1,495,000	1,481,551		2,019			5.750	5.999	FA	32,475	75,325	06/17/2016	02/15/2021
761519-BF-3	REVLON CONSUMER PRODS SERIES WI			2	4FE	1,035,094	102.5000	1,045,500	1,020,000	1,034,941		(153)			6.250	5.937	FA	26,031		11/30/2016	08/01/2024
761565-AG-5	REX ENERGY CORP			2	6	70,300	52.0000	365,560	703,000	97,041		26,741			1.000	80.480	AO	1,758	3,535	06/29/2016	10/01/2020
761735-AT-6	REYNOLDS GRP ISS/REYNOLD SERIES 144A			2	4FE	510,000	102.1250	520,838	510,000	510,000					5.125	5.125	JJ	13,359		06/14/2016	07/15/2023
762515-AA-2	RIALTO HLDS LLC/CORP SERIES 144A			2	4FE	1,664,625	101.2500	1,670,625	1,650,000	1,653,940		(4,065)			7.000	6.726	JD	9,625	115,500	03/06/2014	12/01/2018
762760-AD-8	RICE ENERGY INC SERIES WI			2	4FE	1,015,000	106.0000	1,060,000	1,000,000	1,013,545		(1,455)			7.250	6.883	MN	12,083	36,250	05/27/2016	05/01/2023
773903-AC-3	ROCKWELL INTL CORP DEB				1FE	10,140,862	99.2030	16,502,386	16,635,000	10,148,401		598			5.200	8.530	JJ	398,870	865,020	05/16/2000	01/15/2098
775371-AU-1	ROHM & HAAS CO DEBS				2FE	8,127,497	135.1920	8,868,576	6,560,000	7,600,283		(54,305)			7.850	6.029	JJ	237,454	514,960	02/13/2004	07/15/2029
779382-AP-5	ROWAN COMPANIES INC			2	4FE	323,400	94.5000	415,800	440,000	333,333		9,933			4.875	10.926	JD	1,788	21,450	04/14/2016	06/01/2022
779382-AS-9	ROWAN COMPANIES INC			2	4FE	573,750	77.5000	775,000	1,000,000	575,979		2,229			5.850	10.660	JJ	26,975	29,250	03/29/2016	01/15/2044
779382-AU-4	ROWAN COMPANIES INC			2	4FE	1,000,000	102.0000	1,020,000	1,000,000	1,000,000					7.375	7.372	JD	2,458		12/06/2016	06/15/2025
783549-AZ-1	RYDER SYSTEM INC MTN				2FE	13,902,749	121.2140	17,390,601	14,347,000	14,094,814		19,174			6.950	7.218	JD	83,093	997,117	05/25/2006	12/01/2025
78355H-JR-1	RYDER SYSTEM INC DOMESTIC MTN				2FE	12,256,940	100.8460	12,101,520	12,000,000	12,019,667		(46,672)			3.500	3.099	JD	35,000	420,000	08/12/2011	06/01/2017
78355H-JT-7	RYDER SYSTEM INC MTN			2	2FE	2,840,460	100.7260	2,820,314	2,800,000	2,808,664		(8,218)			2.500	2.209	MS	23,333	70,000	10/10/2012	03/01/2018
78355H-JV-2	RYDER SYSTEM INC MTN			2	2FE	9,983,700	100.8930	10,089,280	10,000,000	9,993,683		3,263			2.450	2.485	MN	31,306	245,000	11/05/2013	11/15/2018
78355H-JW-0	RYDER SYSTEM INC			2	2FE	21,026,650	100.7530	21,158,046	21,000,000	21,012,380		(5,054)			2.550	2.524	JD	44,625	535,500	02/28/2014	06/01/2019
78355H-JX-8	RYDER SYSTEM INC MTN			2	2FE	19,954,800	100.5540	20,110,800	20,000,000	19,976,437		8,460			2.450	2.496	MS	163,333	490,000	05/01/2014	09/03/2019
78355H-JZ-3	RYDER SYSTEM INC SERIES MTN			2	2FE	6,980,750	99.5430	6,967,982	7,000,000	6,986,802		3,720			2.500	2.559	MN	24,306	175,000	05/04/2015	05/11/2020
78355H-KA-6	RYDER SYSTEM INC SERIES MTN			2	2FE	5,009,709	101.0870	5,037,185	4,983,000	5,002,910		(5,390)			2.875	2.753	MS	47,754	146,047	09/18/2015	09/01/2020
78412F-AP-9	SESI LLC			2	4FE	3,125,000	101.7500	3,179,688	3,125,000	3,125,000					7.125	7.125	JD	9,896	222,656	08/22/2012	12/15/2021
784178-AF-2	SFX ENTERTAINMENT INC SERIES 144A			2	6Z	33,000	0.5000	8,250	1,650,000	8,250	(24,750)	(18,806)	1,031,250		9.625	11.975	FA			01/31/2014	02/01/2019
78442F-ES-3	NAVIENT CORP SERIES MTN				3FE	885,925	103.5000	931,500	900,000	888,301		2,376			4.875	5.447	JD	1,706	34,125	06/23/2016	06/17/2019
78454L-AF-7	SM ENERGY CO			2	4FE	1,990,170	101.6250	2,550,788	2,510,000	2,028,426		38,256	445,450		6.500	7.176	JJ	81,575	130,650	05/27/2016	01/01/2023
78454L-AN-0	SM ENERGY CO			2	4FE	890,000	103.0000	916,700	890,000	890,000					6.750	6.750	MS	18,189		09/07/2016	09/15/2026
78467J-AC-4	SS&C TECH HOLDINGS INC SERIES WI			2	4FE	1,533,750	103.6250	1,554,375	1,500,000	1,530,941		(2,809)			5.875	5.357	JJ	40,635	44,063	07/06/2016	07/15/2023
785592-AE-6	SABINE PASS LIQUEFACTION			2	3FE	3,797,251	107.0000	4,156,950	3,885,000	3,828,563		11,739			5.625	6.029	FA	91,055	218,531	03/17/2014	02/01/2021
785592-AJ-5	SABINE PASS LIQUEFACTION SERIES WI			2	3FE	1,503,563	107.2500	1,592,663	1,485,000	1,502,547		(1,015)			5.750	5.548	MN	10,911	42,694	06/08/2016	05/15/2024
785592-AP-1	SABINE PASS LIQUEFACTION SERIES 144A				3FE	1,000,000	107.7500	1,077,500	1,000,000	1,000,000					5.875	5.875	JD	163	31,986	06/08/2016	06/30/2026
786514-BP-3	SAFEWAY INC BASIC				4FE	2,260,662	101.5000	2,233,000	2,200,000	2,205,303		(8,145)			6.350	5.949	FA	52,776	139,700	08/25/2008	08/15/2017
790849-AJ-2	ST JUDE MEDICAL INC			2	2FE	63,710,283	99.3830	63,803,822	64,200,000	63,787,889		2,193	404,447		3.250	3.250	AO	440,483	2,086,500	02/10/2016	04/15/2023
790849-AM-5	ST JUDE MEDICAL INC			2	1FE	14,993,100	100.5610	15,084,135	15,000,000	14,994,733		1,308			2.800	2.810	MS	123,667	410,667	09/14/2015	09/15/2020
790849-AN-3	ST JUDE MEDICAL INC			2	1FE	36,208,796	100.7460	36,318,969	36,050,000	36,197,106		(21,635)	80,335		3.875	3.786	MS	411,320	1,365,894	02/02/2016	09/15/2025
795756-AL-1	SALTCHUK RESOURCES PRIVATE PLACEMENT			4	2	6,500,000	103.4020	6,721,156	6,500,000	6,500,000					4.500	4.500	MS	96,688	292,500	08/25/2014	09/02/2029
795770-AN-6	SALTON SEA FUNDING CORP SERIES F			4	4FE	533,942	98.5750	526,252	533,858	533,870		(6)			7.475	7.471	MN	3,436	39,906	07/19/2006	11/30/2018
79970Y-AB-1	SANCHEZ ENERGY CORP			2	5FE	2,332,390	101.7500	2,391,125	2,350,000	2,337,592		2,218			7.750	7.892	JD	8,094	182,125	07/18/2014	06/15/2021
79970Y-AD-7	SANCHEZ ENERGY CORP			2	5FE	1,740,000	95.0000	1,653,000	1,740,000	1,740,000					6.125	6.125	JJ	49,143	106,575	02/27/2015	01/15/2023
806605-AG-6	SCHERING-PLOUGH NTS				1FE	38,557,241	130.0680	48,040,468	36,935,000	38,185,401		(41,597)			6.500	5.323	JD	200,065	2,400,775	09/16/2004	12/01/2033
806851-AE-1	SCHLUMBERGER HLDGS CORP SERIES 144A			2	1FE	49,738,816	103.6490	51,410,053	49,600,000	49,732,211		(6,841)			3.625	3.572	JD	49,944	1,732,750	06/28/2016	12/21/2022
808194-AA-2	A SCHULMAN INC 144A			2	4FE	1,395,000	104.5000	1,457,775	1,395,000	1,395,000					6.875	6.875	JD	7,992	96,042	05/07/2015	06/01/2023
80874Y-AM-2	SCIENTIFIC GAMES INTERNA			2	5FE	2,735,563	85.0000	3,676,250	4,325,000	2,764,807		40,652	1,470,347		6.250	3.089	MS	90,104	270,313	10/31/2014	09/01/2020
80874Y-AU-4	SCIENTIFIC GAMES INTERNA			2	5FE	4,061,238	99.5000	4,477,500	4,500,000	4,126,971		41,394			10.000	11.998	JD	37,500	450,000	05/15/2015	12/01/2022
81413P-AG-0	SECURITY CAPITAL CORP SR NTS				1FE	11,010,118	131.8980	14,343,951	10,875,000	10,961,864		(4,996)			7.700	7.591	JD	37,217	837,375	09/17/2002	06/15/2028
817610-AA-6	SERVICEMASTER COMPANY LL SERIES 144A			2	4FE	1,400,000	101.5000	1,421,000	1,400,000	1,400,000					5.125	5.125	MN	10,563		11/03/2016	11/15/2024
82011@-AC-7	SHARLYLAND DISTRIBUTION & TRAN SHARLYLAND DISTRIBUTION & TRAN				1FE	10,600,000	102.8940	10,906,806	10,600,000	10,600,000					3.860	3.860	JD	31,824	409,160	10/30/2015	12/03/2025
82011@-AD-5	SHARLYLAND DISTRIBUTION & TRAN SHARLYLAND DISTRIBUTION & TRAN				1FE	5,100,000	102.8180	5,243,708	5,100,000	5,100,000					3.860	3.860	JJ	91,321	98,430	10/30/2015	01/14/2026
828807-CF-2	SIMON PROPERTY GROUP L			2	1FE	5,498,400	106.8980	5,344,885	5,000,000	5,244,458		(58,047)			4.375	3.041	MS	72,917	218,750	05/11/2012	03/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
829259-AU-4	SINCLAIR TELEVISION GROUP INC SERIES 144A			2	4FE	1,691,250	100.2500	1,654,125	1,650,000	1,689,274		(1,976)			5.875	5.471	MS	28,543	46,315	07/06/2016	03/15/2026
82967N-AW-8	SIRIUS XM RADIO INC SERIES 144A			2	3FE	1,001,200	97.7500	977,500	1,000,000	1,001,193		(7)			5.375	5.355	JJ	32,549		05/23/2016	07/15/2026
832248-AV-0	SMITHFIELD FOODS INC			2	2FE	995,000	105.3750	1,053,750	1,000,000	996,831		451			6.625	6.694	FA	25,028	66,250	07/18/2012	08/15/2022
832696-AB-4	JM SMUCKER CO				2FE	17,859,300	103.9520	17,671,840	17,000,000	17,466,221		(89,828)			3.500	2.882	AO	125,611	595,000	06/01/2012	10/15/2021
833034-AE-1	SNAP-ON INC BASIC				1FE	3,879,120	100.1080	4,004,308	4,000,000	3,999,320		17,572			5.500	5.960	JJ	101,444	220,000	07/31/2008	01/15/2017
833034-AH-4	SNAP-ON INC				1FE	19,274,380	115.4070	20,426,951	17,700,000	18,461,898		(142,123)			6.125	5.075	MS	361,375	1,084,125	09/02/2010	09/01/2021
833034-AJ-0	SNAP-ON INC				1FE	16,196,034	102.8920	16,400,985	15,940,000	15,983,710		(40,553)			4.250	3.977	JJ	312,380	677,450	05/03/2011	01/15/2018
83545G-AV-4	SONIC AUTOMOTIVE INC			2	4FE	2,399,420	104.7500	2,534,950	2,420,000	2,406,409		1,941			7.000	7.125	JJ	78,112	169,400	01/25/2013	07/15/2022
835495-AK-8	SONOCO PRODUCTS CO			2	2FE	9,263,363	105.4130	9,223,638	8,750,000	9,027,302		(54,681)			4.375	3.619	MN	63,802	382,813	05/18/2012	11/01/2021
835898-AF-4	SOTHEBYS SERIES 144A			2	4FE	1,298,750	98.2500	1,282,163	1,305,000	1,300,494		649			5.250	5.320	AO	17,128	68,513	03/05/2014	10/01/2022
842587-CS-4	SOUTHERN CO			2	2FE	6,467,904	98.3010	6,291,290	6,400,000	6,461,233		(6,671)			2.350	2.122	JJ	90,658		06/21/2016	07/01/2021
842587-CU-9	SOUTHERN CO			2	2FE	22,493,700	98.7090	22,209,525	22,500,000	22,494,745		1,045			2.950	2.954	JJ	400,094		05/20/2016	07/01/2023
84263P-AC-4	SOUTHERN CONN GAS				1	8,700,000	126.7450	11,026,780	8,700,000	8,700,000					7.950	7.950	FA	261,290	691,650	02/26/2009	08/03/2026
843452-BC-6	SOUTHERN NAT GAS SERIES 144A				2FE	998,340	101.0410	1,010,414	1,000,000	999,947		208			5.900	5.922	AO	14,750	59,000	03/14/2007	04/01/2017
8447HE-AA-4	SOUTHTRUST BANK GA MTN				1FE	1,043,160	125.0520	1,250,516	1,000,000	1,022,203		(1,863)			7.740	7.380	MN	9,890	77,400	05/24/1995	05/15/2025
85171R-AA-2	SPRINGLEAF FINANCE CORP MTN				4FE	470,000	104.2800	521,400	500,000	494,539		5,306			6.900	8.115	JD	1,533	34,500	07/06/2011	12/15/2017
85172F-AB-5	SPRINGLEAF FINANCE CORP				4FE	34,438	101.3750	35,481	35,000	34,450		12			6.000	6.521	JD	175		11/29/2016	06/01/2020
85172F-AD-1	SPRINGLEAF FINANCE CORP				4FE	168,138	105.5000	174,075	165,000	168,128		(9)			7.750	7.259	AO	3,197		12/13/2016	10/01/2021
85172F-AF-6	SPRINGLEAF FINANCE CORP				4FE	2,218,775	104.5000	2,351,250	2,250,000	2,220,701		1,926			8.250	8.507	AO	46,406	82,500	11/15/2016	10/01/2023
851783-AB-6	SPRINGS INDUSTRIES INC			2	4FE	2,356,086	103.5000	2,459,160	2,376,000	2,361,255		2,795			6.250	6.413	JD	12,375	148,500	05/01/2015	06/01/2021
852060-AD-4	SPRINT CAP CORP				4FE	967,500	98.7500	987,500	1,000,000	967,621		121			6.875	7.286	MN	8,785		12/06/2016	11/15/2028
852061-AQ-3	SPRINT CORP COM SERIES 144A				4FE	1,736,845	108.5000	1,817,375	1,675,000	1,728,377		(8,468)			7.000	5.881	MS	39,083	58,625	06/02/2016	03/01/2020
852061-AS-9	SPRINT CORP COM				4FE	74,513	100.7500	80,600	80,000	74,624		112			6.000	7.434	MN	613	2,400	11/04/2016	11/15/2022
85207U-AE-5	SPRINT CORP				4FE	6,658,074	106.2500	7,012,500	6,600,000	6,642,199		(7,786)			7.250	7.082	MS	140,892	478,500	02/03/2015	09/15/2021
85207U-AF-2	SPRINT CORP				4FE	79,075	106.7500	85,400	80,000	79,096		21			7.875	8.095	MS	1,855		11/04/2016	09/15/2023
85207U-AH-8	SPRINT CORP				4FE	2,325,576	103.0000	2,554,400	2,480,000	2,330,567		5,911			7.125	8.146	JD	7,853	149,447	06/24/2016	06/15/2024
854502-AC-5	STANLEY BLACK & DECKER			2	1FE	8,796,305	103.1820	8,710,599	8,442,000	8,642,827		(39,686)			3.400	2.852	JD	23,919	287,028	03/19/2013	12/01/2021
854502-AD-3	STANLEY BLACK & DECKER				1FE	20,222,120	100.4790	20,095,720	20,000,000	20,137,858		(21,627)			2.900	2.771	MN	96,667	580,000	12/10/2012	11/01/2022
858119-AT-7	STEEL DYNAMICS INC			2	3FE	555,000	103.0500	571,928	555,000	555,000					6.125	6.125	FA	12,842	33,994	08/06/2013	08/15/2019
858119-AV-2	STEEL DYNAMICS INC			2	3FE	1,110,000	104.2500	1,157,175	1,110,000	1,110,000					6.375	6.375	FA	26,733	70,763	08/06/2013	08/15/2022
858119-BE-9	STEEL DYNAMICS INC SERIES 144A			2	3FE	1,000,000	99.6250	996,250	1,000,000	1,000,000					5.000	5.000	JD	3,472		11/29/2016	12/15/2026
85915#-AG-6	STERICYCLE INC				1	5,500,000	100.6320	5,534,760	5,500,000	5,500,000					3.260	3.260	JD	9,463	179,300	09/28/2012	12/12/2022
86184V-AB-4	STONEMOR PART CORNER FAM SERIES WI			2	5FE	1,167,623	91.0000	1,061,970	1,167,000	1,166,996		(627)			7.875	7.775	JD	7,658	91,901	05/02/2016	06/01/2021
863667-AF-8	STRYKER CORP			2	1FE	8,755,031	100.5920	8,349,169	8,300,000	8,740,764		(14,267)			3.375	2.555	MN	35,794	140,063	10/13/2016	05/15/2024
863667-AH-4	STRYKER CORP			2	1FE	26,136,008	99.3650	24,910,780	25,070,000	26,081,392		(54,615)			3.375	2.842	MN	141,019	423,056	08/31/2016	11/01/2025
863667-AJ-0	STRYKER CORP			2	1FE	18,582,735	101.9680	17,823,954	17,480,000	18,568,982		(13,753)			4.625	4.247	MS	238,044	415,453	03/31/2016	03/15/2046
863667-AN-1	STRYKER CORP			2	1FE	68,841,810	100.9440	66,734,078	66,110,000	68,744,857		(96,953)			3.500	2.986	MS	681,300	647,500	11/16/2016	03/15/2026
86614W-AB-2	SUMMIT MID HLDS LLC/FI			2	4FE	2,060,000	105.0000	2,163,000	2,060,000	2,060,000					7.500	7.500	JJ	77,250	154,500	04/07/2014	07/01/2021
86765L-AG-2	SUNOCO LP/FINANCE CORP SERIES WI			2	3FE	3,050,000	101.2500	3,088,125	3,050,000	3,050,000					6.375	6.375	AO	48,609		10/03/2016	04/01/2023
867914-BG-7	SUNTRUST BANKS INC			2	2FE	37,977,330	100.8530	38,324,026	38,000,000	37,989,042		4,485			2.500	2.513	MN	158,333	950,000	04/25/2014	05/01/2019
867914-BM-4	SUNTRUST BANK			2	2FE	11,984,640	100.0430	12,005,100	12,000,000	11,984,740		100			2.700	2.726	JJ	27,000		11/28/2016	01/27/2022
871829-AQ-0	SYSCO CORPORATION				1FE	16,422,879	98.4510	16,559,492	16,820,000	16,572,313		41,369			2.600	2.894	JD	23,081	437,320	06/11/2013	06/12/2022
871829-AZ-0	SYSCO CORPORATION			2	2FE	40,443,305	101.2060	39,930,906	39,455,000	40,372,281		(62,123)			3.750	3.430	AO	369,891	1,397,438	09/20/2016	10/01/2025
871829-BC-0	SYSCO CORPORATION			2	2FE	75,846,906	98.1330	73,697,958	75,100,000	75,804,560		(42,346)			3.300	3.182	JJ	1,142,772	715,953	06/23/2016	07/15/2026
872540-AP-4	TJX COMPANIES INC			2	1FE	4,995,550	97.9530	4,897,670	5,000,000	4,997,068		420			2.500	2.510	MN	15,972	125,000	04/29/2013	05/15/2023
87264A-AD-7	T-MOBILE USA INC			2	3FE	352,000	104.3750	367,400	352,000	352,000					6.633	6.632	JJ	9,923	23,348	10/08/2013	04/28/2021
87264A-AE-5	T-MOBILE USA INC			2	3FE	1,631,700	107.1250	1,783,631	1,665,000	1,640,788		2,970			6.836	7.128	JJ	48,373	113,819	10/08/2013	04/28/2023
87264A-AF-2	T-MOBILE USA INC			2	3FE	900,000	103.0000	927,000	900,000	900,000					6.542	6.541	JJ	25,023	58,878	10/08/2013	04/28/2020
87264A-AM-7	T-MOBILE USA INC			2	3FE	500,000	105.6250	528,125	500,000	500,000					6.000	6.000	MS	10,000	30,000	09/03/2014	03/01/2023
87264A-AN-5	T-MOBILE USA INC			2	3FE	1,035,000	106.8750	1,068,750	1,000,000	1,032,658		(2,342)			6.375	5.692	MS	21,250	31,875	06/28/2016	03/01/2025
87264A-AP-0	T-MOBILE USA INC			2	3FE	645,000	108.1250	697,406	645,000	645,000					6.500	6.500	JJ	19,332	29,115	11/02/2015	01/15/2026
87264A-AQ-8	T-MOBILE USA INC			2	3FE	595,000	105.3750	626,981	595,000	595,000					6.000	6.000	AO	7,537	19,238	03/29/2016	04/15/2024
87278*-AD-4	TFP EQUITY REIT OPERATING PART TFP EQUITY REIT OPERATING PART				1	20,000,000	102.2770	20,455,360	20,000,000	20,000,000					3.640	3.640	MON	2,022	728,000	10/22/2015	11/30/2025
87305Q-CD-1	TTX CO SERIES 144A				1FE	10,627,205	99.2170	10,765,045	10,850,000	10,663,500		28,296			3.050	3.375	MN	42,285	330,925	09/23/2015	11/15/2022
87305Q-CF-6	TTX CO SERIES 144A				1FE	14,242,549	104.8300	14,697,152	14,020,000	14,193,451		(21,391)			4.150	3.945	JJ	268,288	581,830	12/11/2014	01/15/2024
87305Q-CH-2	TTX CO SERIES 144A				1FE	22,230,280	99.8240	21,961,192	22,000,000	22,195,355		(21,008)			3.600	3.472	JJ	365,200	792,000	01/06/2016	01/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
87422V-AA-6	TALEN ENERGY SUPPLY LLC SERIES WI			2	4FE	5,509,432	77.2500	4,383,938	5,675,000	5,084,908		12,380	436,904		6.500	6.920	JD	30,740	368,875	01/22/2016	06/01/2025
87470L-AA-9	TALLGRASS NRG PRTNR/FIN SERIES 144A			2	4FE	1,000,000	99.2500	992,500	1,000,000	1,000,000					5.500	5.500	MS	18,333		08/18/2016	09/15/2024
875127-AV-4	TAMPA ELECTRIC CO				2FE	10,175,200	126.8700	12,686,960	10,000,000	10,148,456		(3,792)			6.550	6.415	MN	83,694	655,000	07/10/2007	05/15/2036
87612B-AK-8	TARGA RESOURCES PARTNERS			2	3FE	1,275,000	103.5000	1,319,625	1,275,000	1,275,000					6.375	6.375	FA	33,867	81,281	01/31/2013	08/01/2022
87612E-AV-8	TARGET CORP				1FE	30,142,600	105.9230	31,776,870	30,000,000	30,056,744		(14,810)			3.875	3.817	JJ	536,042	1,162,500	08/05/2010	07/15/2020
87612E-AZ-9	TARGET CORP				1FE	35,484,028	101.9030	35,901,446	35,231,000	35,372,153		(25,762)			2.900	2.814	JJ	471,117	1,021,699	05/29/2012	01/15/2022
878751-AH-5	TECO FINANCE INC BASIC				2FE	2,845,384	103.8080	2,869,253	2,764,000	2,773,154		(10,446)			6.572	6.157	MN	30,275	181,650	05/13/2008	11/01/2017
87946F-A@-9	Teleperformance				2	6,835,902	99.4340	6,990,217	7,030,000	6,836,074		173			3.980	4.395	JD	17,099		12/16/2016	12/09/2024
88031R-AA-6	TENASKA ALABAMA II PART SR SEC'D BONDS SERIES 144A			4	2FE	768,115	104.7260	804,418	768,115	768,115					6.125	6.172	MJSD	131	47,047	06/30/2004	03/30/2023
88033G-CE-8	TENET HEALTHCARE CORP				5FE	774,840	94.3500	707,625	750,000	773,151		(1,689)			8.125	7.404	AO	15,234	30,469	06/23/2016	04/01/2022
88033G-CJ-7	TENET HEALTHCARE CORP SERIES WI				5FE	1,469,528	98.2600	1,473,900	1,500,000	1,475,624		6,096			5.500	6.316	MS	27,500	41,250	06/02/2016	03/01/2019
88033G-CP-3	TENET HEALTHCARE CORP SERIES 144A			2	4FE	1,710,000	104.2500	1,782,675	1,710,000	1,710,000					7.500	7.500	JJ	10,688		11/16/2016	01/01/2022
880451-AT-6	TENNESSEE GAS PIPELINE				2FE	263,753	101.2870	253,219	250,000	250,314		(1,230)			7.500	6.974	AO	4,688	18,750	01/27/1998	04/01/2017
880779-AY-9	TEREX CORP			2	4FE	1,200,000	102.2500	1,227,000	1,200,000	1,200,000					6.000	6.000	MN	9,200	72,000	11/08/2012	05/15/2021
88104L-AA-1	TERRAFORM POWER OPERATING LLC 144A			2	5FE	1,176,133	101.2500	1,225,125	1,210,000	1,181,073		3,729			5.875	6.350	FA	29,620	77,138	10/15/2015	02/01/2023
88104L-AB-9	TERRAFORM POWER OPERATING LLC SERIES 144A			2	5FE	2,324,050	103.5000	2,582,325	2,495,000	2,333,704		6,944			6.625	7.667	JD	7,346	187,645	10/13/2015	06/15/2025
88104U-AA-1	TERRAFORM GLOBAL OPERATI SERIES 144A			2	5FE	675,000	106.7500	800,625	750,000	684,688		7,906			9.750	11.920	FA	27,625	80,219	10/07/2015	08/15/2022
88160Q-AN-3	TESORO LOGISTICS LP CORP			2	3FE	270,000	102.1250	275,738	270,000	270,000					5.250	5.250	JJ	1,142		11/29/2016	01/15/2025
883556-AX-0	THERMO FISHER SCIENTIFIC				2FE	26,300,181	106.9030	25,549,841	23,900,000	25,055,570		(255,926)			4.500	3.248	MS	358,500	1,075,500	11/10/2011	03/01/2021
883556-AZ-5	THERMO FISHER SCIENTIFIC			2	2FE	41,118,780	103.3510	41,340,520	40,000,000	40,658,803		(138,359)			3.600	3.193	FA	544,000	1,440,000	05/07/2014	08/15/2021
883556-BE-1	THERMO FISHER SCIENTIFIC				2FE	2,993,880	100.7600	3,022,806	3,000,000	2,997,458		1,175			2.400	2.442	FA	30,000	72,000	12/04/2013	02/01/2019
884315-AG-7	THOMAS & BETTS CORP				1FE	9,918,600	112.8010	11,280,100	10,000,000	9,960,121		6,925			5.625	5.720	MN	71,875	562,500	11/16/2009	11/15/2021
886546-AB-6	TIFFANY&CO			2	2FE	21,090,221	99.1100	20,813,121	21,000,000	21,076,648		(8,659)			3.800	3.744	AO	199,500	798,000	05/08/2015	10/01/2024
887315-AM-1	TIME WARNER COMPANIES INC DEB				2FE	14,053,264	128.2450	16,203,730	12,635,000	13,284,732		(79,994)			9.150	8.064	FA	481,709	1,156,103	07/21/2000	02/01/2023
887317-AF-2	TIME WARNER INC				2FE	3,344,190	106.7470	3,202,401	3,000,000	3,189,780		(56,007)			4.875	2.795	MS	43,063	146,250	02/26/2014	03/15/2020
887317-AN-5	TIME WARNER INC				2FE	30,661,200	103.8220	31,146,540	30,000,000	30,464,761		(83,132)			4.000	3.659	JJ	553,333	1,200,000	05/06/2015	01/15/2022
887317-AQ-8	TIME WARNER INC				2FE	10,171,100	100.5850	10,058,470	10,000,000	10,134,823		(22,348)			3.400	3.129	JD	15,111	340,000	05/05/2015	06/15/2022
887317-AR-6	TIME WARNER INC				2FE	22,042,460	103.1270	22,687,918	22,000,000	22,031,919		(4,016)			4.050	4.025	JD	39,600	891,000	02/04/2014	12/15/2023
887317-BA-2	TIME WARNER INC			2	2FE	16,745,009	93.1520	15,798,613	16,960,000	16,757,460		12,450			2.950	3.095	JJ	321,039		05/05/2016	07/15/2026
88732J-AW-8	TIME WARNER CABLE				2FE	34,470,843	106.1330	37,411,847	35,250,000	34,967,158		82,380			5.000	5.285	FA	734,375	1,762,500	02/08/2010	02/01/2020
88947E-AK-6	TOLL BROS FINANCE CORP			2	3FE	2,844,943	108.5000	3,086,825	2,845,000	2,844,999					5.875	5.875	FA	63,143	167,144	01/31/2012	02/15/2022
89148B-C#-6	TORTOISE MLP FUND INC				1FE	5,000,000	101.8780	5,093,890	5,000,000	5,000,000					2.770	2.762	AO	26,931	138,500	03/26/2014	04/17/2018
89148B-D*-9	TORTOISE MLP FUND INC				1FE	10,000,000	105.3890	10,538,940	10,000,000	10,000,000					3.720	3.713	AO	72,333	372,000	03/26/2014	04/17/2021
891490-AS-3	TOSCO CORP NOTES				2FE	10,030,150	140.3220	14,032,150	10,000,000	10,028,144		(231)			7.900	7.875	JJ	395,000	790,000	08/15/1997	01/01/2047
893045-AE-4	TRANS-ALLEGHENY INTERSTA 144A			2	2FE	19,965,240	101.3030	19,754,105	19,500,000	19,895,870		(42,541)			3.850	3.559	JD	62,563	750,750	04/23/2015	06/01/2025
893647-AX-5	TRANSDIGM INC			2	4FE	741,600	104.6250	753,300	720,000	739,605		(1,995)			6.500	5.809	JJ	21,580	23,400	06/09/2016	07/15/2024
893647-BA-4	TRANSDIGM INC SERIES 144A			2	4FE	1,000,000	102.7000	1,027,000	1,000,000	1,000,000					6.375	6.375	JD	2,833	32,938	05/25/2016	06/15/2026
89407#-AF-5	TRANSWISTRN PIPE PRIVATE PLACEMENT				2	12,500,000	108.5810	13,572,563	12,500,000	12,500,000					5.360	5.360	JD	40,944	670,000	11/13/2009	12/09/2020
897050-AB-6	TRONOX FINANCE LLC			2	5FE	1,460,000	93.5000	1,365,100	1,460,000	1,460,000					6.375	6.375	FA	35,162	93,075	09/16/2013	08/15/2020
899042-AA-3	TUFTS MEDICAL CTR INC				2FE	17,392,000	105.0560	18,271,305	17,392,000	17,392,000					5.373	5.373	JJ	467,236	934,472	08/07/2013	01/01/2023
899042-AB-1	TUFTS MEDICAL CTR INC				2FE	14,398,000	116.4440	16,765,593	14,398,000	14,398,000					6.323	6.323	JJ	455,193	910,386	08/07/2013	01/01/2028
90131H-AL-9	21ST CENTURY FOX AMERICA				2FE	1,011,690	107.1970	1,071,968	1,000,000	1,005,518		(3,702)			7.250	6.823	MN	8,660	72,500	04/06/2015	05/18/2018
90131H-AU-9	21ST CENTURY FOX AMERICA				2FE	1,898,083	120.5990	2,110,484	1,750,000	1,875,303		(13,572)			7.750	6.473	FA	56,510	135,625	04/06/2015	02/01/2024
90131H-BR-5	21ST CENTURY FOX AMERICA				2FE	7,659,038	138.6740	11,579,271	8,350,000	7,668,599		4,822			7.750	8.506	JD	53,927	647,125	04/06/2015	12/01/2045
90131H-BT-1	21ST CENTURY FOX AMERICA				2FE	10,290,666	127.7130	13,409,876	10,500,000	10,290,703		22			8.250	8.418	AO	178,063	866,250	04/17/2015	10/17/2096
90131H-CA-1	21ST CENTURY FOX AMERICA SERIES 144A			2	2FE	11,437,665	98.0280	11,273,197	11,500,000	11,438,117		452			3.370	3.435	MN	46,291		11/30/2016	11/15/2026
90131H-CC-7	21ST CENTURY FOX AMERICA SERIES 144A			2	2FE	21,313,263	100.2980	21,537,075	21,473,000	21,313,388		124			4.750	4.797	MN	121,829		12/19/2016	11/15/2046
902120-AD-6	TYCO LABORATORIES INC				4	8,813,240	120.6990	9,655,888	8,000,000	8,324,672		(46,588)			9.500	8.535	MN	126,667	760,000	05/11/1995	05/01/2022
902917-AH-6	WASTE MANAGEMENT INC UNSEC'D SR NTS				2FE	5,191,200	129.5750	6,478,740	5,000,000	5,128,118		(7,185)			7.000	6.678	JJ	161,389	350,000	06/25/2004	07/15/2028
90320W-AA-1	UPMC HEALTH SYSTEM SERIES 11-B				1FE	30,000,000	101.2910	30,387,360	30,000,000	30,000,000					3.853	3.853	JD	51,373	1,155,900	11/23/2011	12/15/2021
903638-AA-8	USTA NATIONAL TENNIS CENTER IN PRIVATE PLACEMENT				1	4,431,630	100.0800	4,435,184	4,431,630	4,431,630					3.110	3.109	JJ	66,232	137,824	06/11/2014	09/08/2024
904764-AH-0	UNILEVER CAPITAL NTS				1FE	9,676,150	129.6830	12,968,330	10,000,000	9,745,208		9,214			5.900	6.153	MN	75,389	590,000	07/24/2007	11/15/2032
904764-AK-3	UNILEVER CAPITAL BASIC				1FE	3,429,168	106.4120	3,313,676	3,114,000	3,200,836		(38,811)			4.800	3.426	FA	56,467	149,472	07/19/2010	02/15/2019
907818-CU-0	UNION PACIFIC CORP NTS				1FE	4,922,200	126.1800	6,308,990	5,000,000	4,939,144		1,885			6.250	6.367	MN	52,083	312,500	04/29/2004	05/01/2034
907818-DB-1	UNION PACIFIC CORP BASIC				1FE	12,468,700	111.5700	12,272,667	11,000,000	11,375,103		(168,072)			7.875	6.070	JJ	399,438	866,250	01/29/2009	01/15/2019
907818-DD-7	UNION PACIFIC CORP				1FE	17,476,210	110.9100	17,745,520	16,000,000	16,543,873		(157,458)			6.125	4.937	FA	370,222	980,000	03/10/2010	02/15/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
907818-EB-0	UNION PACIFIC CORP			2	1FE	4,964,750	94.5740	4,728,715	5,000,000	4,967,141		1,294			3.375	3.424	FA	70,313	168,750	04/01/2015	02/01/2035
909218-AB-5	UNIT CORP			2	3FE	694,556	97.0000	679,000	700,000	696,810		609			6.625	6.747	MN	5,926	46,375	01/04/2013	05/15/2021
911308-AA-2	UNITED PARCEL SERVICE DEBS				1FE	8,871,064	118.6450	8,032,233	6,770,000	7,337,823		(155,912)			8.375	5.517	AO	141,747	566,988	02/02/2004	04/01/2020
911312-AK-2	UNITED PARCEL SERVICE - CL B				1FE	37,473,375	107.3900	40,271,063	37,500,000	37,492,937		2,900			5.125	5.134	AO	480,469	1,921,875	03/19/2009	04/01/2019
911365-BD-5	UNITED RENTALS INC			2	4FE	1,487,985	102.0000	1,530,000	1,500,000	1,488,660		675			5.500	5.612	JJ	38,042	41,250	06/06/2016	07/15/2025
911365-BE-3	UNITED RENTALS INC			2	4FE	1,990,000	102.8750	2,057,500	2,000,000	1,990,331		331			5.875	5.941	MS	34,597	39,819	06/02/2016	09/15/2026
911365-BF-0	UNITED RENTALS INC			2	4FE	1,345,125	99.2500	1,334,913	1,345,000	1,345,104		(21)			5.500	5.496	FA	11,302		11/10/2016	05/15/2027
912909-AK-4	US STEEL CORP SERIES 144A			2	3FE	2,990,388	110.5530	3,139,705	2,840,000	2,975,449		(14,938)			8.375	6.814	JJ	152,620		08/08/2016	07/01/2021
912920-AG-0	US WEST COMMUNICATIONS DEBS			2	3FE	7,829,088	95.0170	8,313,970	8,750,000	7,917,897		8,610			7.125	7.989	MN	79,661	623,438	09/15/2000	11/15/2043
912920-AM-7	US WEST COMMUNICATIONS DEBS			2	2FE	2,840,865	94.6960	2,840,865	3,000,000	2,840,865		2,085	71,064		7.250	7.499	AO	45,917	217,500	10/10/1995	10/15/2035
913017-AT-6	UNITED TECHNOLOGIES CORP NOTES				1FE	4,141,224	130.1900	6,048,613	4,646,000	4,308,952		17,230			6.700	7.648	FA	129,701	311,282	05/27/2003	08/01/2028
913017-BA-6	UNITED TECHNOLOGIES CORP DEB				1FE	9,662,418	139.1050	13,736,589	9,875,000	9,725,855		6,557			7.500	7.686	MS	218,073	740,625	05/15/2000	09/15/2029
913017-BR-9	UNITED TECHNOLOGIES CORP				1FE	9,950,100	107.9180	10,791,830	10,000,000	9,981,598		5,089			4.500	4.561	AO	95,000	450,000	02/23/2010	04/15/2020
913017-BT-5	UNITED TECHNOLOGIES CORP				1FE	11,831,210	107.0400	11,774,444	11,000,000	11,817,550		(13,237)			4.500	4.027	JD	41,250	495,000	05/02/2016	06/01/2042
913017-CA-5	UNITED TECHNOLOGIES CORP			2	1FE	18,574,697	100.9990	18,785,814	18,600,000	18,575,506		308			4.150	4.157	MN	98,632	771,900	05/13/2015	05/15/2045
91359P-AJ-9	UNIVERSAL HOSPITAL SERV			2	4FE	2,781,375	99.0000	3,019,500	3,050,000	2,810,260		38,941			7.625	10.056	FA	87,857	174,422	02/16/2016	08/15/2020
914906-AS-1	UNIVISION COMMUNICATIONS SERIES 144A			2	4FE	1,980,000	95.6250	1,912,500	2,000,000	1,981,024		1,024			5.125	5.270	FA	38,722	51,250	06/29/2016	02/15/2025
918005-AT-6	UTILICORP UNITED INC SR NTS				2FE	7,875,000	118.4860	12,441,041	10,500,000	9,233,803		184,875			8.270	11.368	MN	110,956	868,350	03/31/1999	11/15/2021
918204-AR-9	V F CORP NOTES				1FE	3,894,800	118.9370	4,757,460	4,000,000	3,919,721		2,666			6.000	6.194	AO	50,667	240,000	10/08/2003	10/15/2033
920355-AE-4	VALSPAR CORP				2FE	12,181,710	101.3690	11,657,447	11,500,000	11,538,604		(114,182)			6.050	5.014	MN	115,958	695,750	10/06/2010	05/01/2017
920355-AF-1	VALSPAR CORP				2FE	26,109,670	110.4210	28,709,564	26,000,000	26,034,385		(12,416)			7.250	7.190	JD	83,778	1,885,000	06/24/2009	06/15/2019
920355-AG-9	VALSPAR CORP			2	2FE	10,176,800	103.6830	10,368,270	10,000,000	10,097,000		(18,185)			4.200	3.975	JJ	193,667	420,000	04/10/2012	01/15/2022
920355-AH-7	VALSPAR CORP			2	2FE	16,025,600	95.9910	15,358,592	16,000,000	16,021,217		(2,369)			3.300	3.280	FA	220,000	528,000	01/15/2015	02/01/2025
920355-AK-0	VALSPAR CORP			2	2FE	19,515,847	99.9700	19,065,355	19,071,000	19,512,138		(4,500)			3.950	3.636	JJ	347,357	382,979	10/26/2016	01/15/2026
920479-AA-0	VALVOLINE INC SERIES 144A			2	3FE	2,000,000	103.5000	2,070,000	2,000,000	2,000,000					5.500	5.500	JJ	49,194		07/13/2016	07/15/2024
92343V-BQ-6	VERIZON COMMUNICATIONS				2FE	13,128,000	107.0110	12,841,356	12,000,000	12,677,758		(171,436)			4.500	2.880	MS	159,000	540,000	04/16/2014	09/15/2020
92343V-BR-4	VERIZON COMMUNICATIONS				2FE	28,572,950	110.5740	29,855,061	27,000,000	28,164,438		(149,471)			5.150	4.392	MS	409,425	1,390,500	04/10/2014	09/15/2023
92343V-BS-2	VERIZON COMMUNICATIONS				2FE	24,454,960	120.6510	26,543,308	22,000,000	24,225,214		(80,069)			6.400	5.469	MS	414,578	1,408,000	12/05/2013	09/15/2033
92343V-CQ-5	VERIZON COMMUNICATIONS			2	2FE	4,721,259	98.6990	4,964,540	5,030,000	4,731,538		10,279			4.400	4.903	MN	36,887	221,320	01/11/2016	11/01/2034
92343V-CR-3	VERIZON COMMUNICATIONS			2	2FE	5,159,450	99.6790	4,983,960	5,000,000	5,133,637		(15,408)			3.500	3.102	MN	29,167	175,000	04/16/2015	11/01/2024
92344X-AB-5	VERIZON NEW YORK INC BONDS				1FE	2,962,860	118.3370	3,550,119	3,000,000	2,971,906		965			7.375	7.479	AO	55,313	221,250	03/25/2002	04/01/2032
92532W-AA-1	VERSUM MATERIALS INC SERIES 144A			2	3FE	300,000	102.2500	306,750	300,000	300,000					5.500	5.500	MS	4,171		09/21/2016	09/30/2024
925524-AH-3	CBS CORP GLOBAL BONDS				2FE	11,741,963	135.2590	13,120,133	9,700,000	11,151,820		(66,554)			7.875	6.225	JJ	320,403	763,875	03/01/2005	07/30/2030
925524-AU-4	CBS CORP BASIC				2FE	10,281,920	103.6750	11,404,250	11,000,000	10,900,632		68,255			4.625	5.318	MN	65,007	508,750	02/22/2005	05/15/2018
92553P-AT-9	VIACOM INC			2	2FE	31,959,910	100.0800	31,024,645	31,000,000	31,705,224		(95,271)			4.250	3.847	MS	439,167	1,317,500	04/04/2014	09/01/2023
92553P-AX-0	VIACOM INC			2	2FE	60,185,360	97.0520	58,328,372	60,100,000	60,166,757		(8,729)			3.875	3.856	AO	582,219	2,328,875	05/02/2014	04/01/2024
927804-FB-5	VIRGINIA ELEC & POWER CO				2FE	19,944,800	123.7340	24,746,860	20,000,000	19,953,350		1,145			6.000	6.020	MN	153,333	1,200,000	05/14/2007	05/15/2037
927804-FK-5	VIRGINIA ELEC & POWER CO			2	2FE	1,995,180	101.3720	2,027,440	2,000,000	1,997,398		472			2.950	2.978	JJ	27,206	59,000	01/09/2012	01/15/2022
92890H-AB-8	WEA FINANCE LLC / WESTFIEL 144A			2	2FE	10,978,000	101.1450	11,125,917	11,000,000	10,987,721		4,320			2.700	2.743	MS	85,800	297,000	09/10/2014	09/17/2019
92890H-AC-6	WEA FINANCE LLC / WESTFIEL 144A			2	2FE	35,990,880	101.1130	36,400,608	36,000,000	35,992,834		734			3.750	3.753	MS	390,000	1,350,000	09/26/2014	09/17/2024
92929Q-AQ-0	WMX TECHNOLOGIES INC NTS				2FE	5,926,700	126.9490	6,347,430	5,000,000	5,529,690		(40,672)			7.100	5.653	FA	147,917	355,000	06/12/2003	08/01/2026
92933B-AE-4	WMG ACQUISITION CORP SERIES 144A			2	4FE	648,000	103.1500	668,412	648,000	648,000					6.000	6.000	JJ	17,928	38,880	10/24/2012	01/15/2021
92933B-AK-0	WMG ACQUISITION CORP SERIES 144A			2	4FE	766,681	100.5000	768,825	765,000	766,554		(127)			5.000	4.950	FA	16,362		07/28/2016	08/01/2023
92933B-AM-6	WMG ACQUISITION CORP SERIES 144A			2	4FE	2,969,938	99.5000	2,945,200	2,960,000	2,969,700		(237)			4.875	4.809	MN	29,261		11/08/2016	11/01/2024
929903-AM-4	WACHOVIA CORP BASIC				1FE	7,166,125	110.7250	8,304,375	7,500,000	7,231,653		7,855			5.500	5.817	FA	171,875	412,500	01/10/2007	08/01/2035
931142-AU-7	WAL-MART STORES INC DEB'S				1FE	13,931,850	124.2880	18,643,155	15,000,000	14,501,661		52,956			6.750	7.370	AO	213,750	1,012,500	09/30/1994	10/15/2023
931142-CB-7	WAL-MART STORES INC				1FE	27,300,130	119.6030	32,292,729	27,000,000	27,259,411		(8,163)			5.250	5.169	MS	472,500	1,417,500	05/23/2011	09/01/2035
931142-CZ-4	WAL-MART STORES INC				1FE	14,815,600	104.2210	15,633,105	15,000,000	14,922,042		18,831			3.250	3.396	AO	89,375	487,500	10/27/2010	10/25/2020
931422-AE-9	WALGREEN CO BASIC				2FE	12,612,965	105.8340	13,180,554	12,454,000	12,497,451		(20,626)			5.250	5.064	JJ	301,491	653,835	08/26/2010	01/15/2019
931422-AH-2	WALGREEN CO				2FE	25,936,991	99.9850	26,106,162	26,110,000	25,960,379		23,136			3.100	3.209	MS	238,326	809,410	07/22/2015	09/15/2022
931427-AF-5	WALGREENS BOOTS ALLIANCE			2	2FE	5,474,150	101.8770	5,603,241	5,500,000	5,479,386		3,828			3.300	3.384	MN	21,679	181,500	09/01/2015	11/18/2021
931427-AH-1	WALGREENS BOOTS ALLIANCE			2	2FE	10,328,800	101.7780	10,177,750	10,000,000	10,269,571		(30,584)			3.800	3.395	MN	45,389	380,000	01/06/2015	11/18/2024
93936K-BK-4	WASHINGTON NATURAL GAS CO MTN				1FE	15,000,000	120.3340	18,050,160	15,000,000	15,000,000					7.150	7.150	JD	47,667	1,072,500	12/15/1995	12/19/2025
94155U-AA-7	WATERJET HOLDINGS INC SERIES 144A			2	4FE	577,500	102.2500	562,375	550,000	564,218		(6,201)			7.625	6.282	FA	17,474	41,938	10/01/2014	02/01/2020
94874R-AY-2	WEINGARTEN REALTY INVST MTN A				2FE	5,458,250	113.7390	5,686,955	5,000,000	5,267,912		(20,424)			6.640	5.898	MS	97,756	332,000	01/23/2004	07/15/2026
94973V-AH-0	WELLPOINT INC BASIC				2FE	38,015,225	114.1970	42,253,038	37,000,000	37,778,660		(25,904)			5.950	5.756	JD	97,844	2,201,500	05/18/2006	12/15/2034
94973V-AM-9	WELLPOINT INC BASIC				2FE	14,863,050	102.0240	15,303,540	15,000,000	14,991,921		17,105			5.875	5.997	JD	39,167	881,250	07/24/2007	06/15/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
94973V-AN-7	WELLPOINT INC BASIC				2FE	17,714,580	120.1300	21,623,418	18,000,000	17,756,972		5,582			6.375	6.495	JD	51,000	1,147,500	12/04/2007	06/15/2037
94974B-GH-7	WELLS FARGO & COMPANY MTN				1FE	30,338,330	96.0640	29,241,851	30,440,000	30,355,065		9,078			3.000	3.039	FA	334,840	913,200	02/11/2015	02/19/2025
958102-AJ-4	WESTERN DIGITAL CORP SERIES 144A			2	2FE	2,080,000	110.0000	2,200,000	2,000,000	2,072,707		(7,293)			7.375	6.384	AO	36,875	68,833	06/24/2016	04/01/2023
95931T-AB-6	WESTERN REFINING WNRL FI SERIES WI			2	4FE	1,665,000	108.0000	1,798,200	1,665,000	1,665,000					7.500	7.500	FA	47,175	124,875	07/08/2015	02/15/2023
961548-AL-8	WESTVACO CORP DEBS				2FE	9,834,500	120.4370	12,043,670	10,000,000	9,950,039		11,573			9.750	9.924	JD	43,333	975,000	08/17/1990	06/15/2020
961548-AQ-7	WESTVACO CORP DEB			4	2FE	613,198	101.1150	570,289	564,000	592,949		(1,902)			7.650	6.939	MS	12,704	43,146	01/29/1999	03/15/2027
961548-AS-3	WESTVACO CORP DEB			4	2FE	2,308,273	100.5070	2,188,029	2,177,000	2,231,662		(3,842)			7.500	6.908	JD	7,257	163,275	11/20/1998	06/15/2027
961548-AV-6	WESTVACO CORP UNSEC'D DEBS				2FE	17,865,021	130.5480	19,092,587	14,625,000	16,856,847		(106,938)			8.200	6.449	JJ	552,988	1,199,250	05/28/2003	01/15/2030
961548-AY-0	WESTVACO CORP BASIC				2FE	8,280,766	131.6020	11,383,556	8,650,000	8,349,705		10,826			7.950	8.355	FA	259,788	687,675	02/14/2005	02/15/2031
96188#-AA-6	WETT HOLDINGS PRIVATE PLACEMENT				2FE	5,382,222	103.4110	5,565,794	5,382,222	5,382,222					4.310	4.335	MJSD	644	231,974	12/04/2014	12/18/2024
962166-AS-3	WEYERHAEUSER CO DEBENTURES				2FE	16,082,260	117.7060	19,097,815	16,225,000	16,164,772		6,952			7.125	7.197	JJ	533,059	1,156,031	03/03/1998	07/15/2023
962166-AT-1	WEYERHAEUSER CO DEBS				2FE	2,137,160	129.3040	2,586,070	2,000,000	2,076,338		(6,799)			8.500	7.842	JJ	78,389	170,000	07/31/2003	01/15/2025
962166-AW-4	WEYERHAEUSER CO DEBS				2FE	17,786,835	120.2900	20,449,249	17,000,000	17,506,469		(33,154)			6.950	6.551	AO	295,375	1,181,500	09/08/2004	10/01/2027
962166-BT-0	WEYERHAEUSER CO BASIC				2FE	10,189,608	121.6130	10,701,909	8,800,000	9,866,241		(36,419)			6.875	5.747	JD	26,889	605,000	02/02/2005	12/15/2033
962178-AN-9	TRI POINTE GROUP /HOMES SERIES WI				4FE	524,250	103.0000	515,000	500,000	523,515		(735)			5.875	5.108	JD	1,306	14,688	09/08/2016	06/15/2024
969133-AK-3	WILLAMETTE IND DEBS				2FE	14,650,860	124.5030	17,430,420	14,000,000	14,391,922		(27,829)			7.850	7.432	JJ	549,500	1,099,000	07/18/2002	07/01/2026
96926D-AH-3	WILLIAM LYON HOMES INC			2	4FE	1,532,491	103.5000	1,531,800	1,480,000	1,530,659		(1,832)			7.000	5.575	FA	39,138	6,125	12/09/2016	08/15/2022
969457-BG-4	WILLIAMS COMPANIES INC				3FE	101,025	114.2500	102,825	90,000	100,272		(753)			7.875	5.094	MS	2,363	3,544	08/09/2016	09/01/2021
969457-BU-3	WILLIAMS COMPANIES INC			2	3FE	853,825	96.5000	873,325	905,000	854,918		1,093			3.700	4.765	JJ	15,440		11/21/2016	01/15/2023
969457-BV-1	WILLIAMS COMPANIES INC			2	3FE	954,900	97.0000	1,280,400	1,320,000	957,370		2,470			5.750	8.287	JD	1,476	72,450	09/13/2016	06/24/2044
969457-BW-9	WILLIAMS COMPANIES INC			2	3FE	590,875	99.2500	600,463	605,000	591,123		248			4.550	4.919	JD	535	13,764	11/28/2016	06/24/2024
97381W-AN-4	WINDSTREAM CORP			2	4FE	437,557	102.8000	436,900	425,000	428,657		(1,859)			7.750	7.227	AO	6,953	32,938	05/13/2011	10/15/2020
97381W-AT-1	WINDSTREAM CORP			2	4FE	4,956,138	102.8000	5,140,000	5,000,000	4,976,024		4,032			7.750	7.873	AO	96,875	387,500	05/13/2011	10/01/2021
97381W-AZ-7	WINDSTREAM CORP BASIC			2	4FE	1,615,000	89.2500	1,441,388	1,615,000	1,615,000					6.375	6.375	FA	42,898	102,956	04/16/2013	08/01/2023
976656-BL-1	WISCONSIN ELECTRIC POWER NOTES				1FE	39,561,150	132.4530	55,630,260	42,000,000	39,570,952		533			6.875	7.298	JD	240,625	2,887,500	05/22/1996	12/01/2095
976656-CD-8	WISC ELEC POWER			2	1FE	1,979,460	102.0850	2,041,696	2,000,000	1,989,571		2,036			2.950	3.070	MS	17,372	59,000	09/07/2011	09/15/2021
976657-AL-0	WISCONSIN ENERGY CORP			2	2FE	38,050,937	101.9130	38,716,787	37,990,000	38,043,095		(5,911)			3.550	3.529	JD	59,940	1,348,645	08/03/2015	06/15/2025
97672*-AE-3	WISCONSIN ENERGY CORP WISC MICH INV CORP				1FE	6,771,000	126.9700	9,522,750	7,500,000	7,005,950		24,478			6.940	7.799	JD	23,133	520,500	01/19/2001	12/01/2028
98212B-AD-5	WPX ENERGY INC			2	4FE	764,000	102.5000	820,000	800,000	766,799		2,799			6.000	6.992	JJ	22,133	24,000	06/23/2016	01/15/2022
98212B-AF-0	WPX ENERGY INC			2	4FE	950,000	107.5000	1,021,250	950,000	950,000					7.500	7.500	FA	29,688	73,031	07/17/2015	08/01/2020
98212B-AG-8	WPX ENERGY INC			2	4FE	1,790,000	111.7500	2,000,325	1,790,000	1,790,000					8.250	8.250	FA	61,531	151,367	07/17/2015	08/01/2023
982526-AQ-8	WM WRIGLEY JR CO SERIES 144A			2	2FE	10,319,634	102.7960	10,587,937	10,300,000	10,311,991		(3,105)			3.375	3.341	AO	67,594	347,625	03/24/2014	10/21/2020
983024-AG-5	WYETH BASIC				1FE	23,022,660	129.2250	28,429,390	22,000,000	22,796,283		(25,843)			6.500	6.154	FA	595,833	1,430,000	11/30/2004	02/01/2034
983024-AN-0	WYETH				1FE	9,535,100	125.8450	12,584,470	10,000,000	9,604,891		9,480			5.950	6.298	AO	148,750	595,000	08/29/2007	04/01/2037
983130-AT-2	WYNN LAS VEGAS LLC CORP			2	3FE	3,342,810	102.5000	3,394,800	3,312,000	3,339,651		(3,159)			5.375	5.087	MS	52,417	150,419	08/03/2016	03/15/2022
98389B-AR-1	XCEL ENERGY INC			2	2FE	25,480,445	100.0270	25,506,987	25,500,000	25,482,944		1,586			3.300	3.309	JD	70,125	841,500	05/28/2015	06/01/2025
98458P-AA-3	YALE UNIVERSITY CN NOTES			2	1FE	9,965,900	131.0010	13,100,130	10,000,000	9,966,282		7			7.375	7.400	AO	155,694	737,500	04/03/1996	04/15/2096
989207-AC-9	ZEBRA TECHNOLOGIES CORP			2	4FE	985,000	108.7500	1,071,188	985,000	985,000					7.250	7.250	AO	15,076	71,413	10/16/2015	10/15/2022
BL0912-92-5	APEX TOOL GROUP BANK LOAN				4FE	960,969	98.6250	966,174	979,644	962,182		(6,593)			6.000	0.388		327	44,696	02/18/2015	02/01/2020
BL1218-25-6	KINETIC CONCEPTS BANK LOAN				3FE	2,087,130	100.1250	2,133,192	2,130,529	2,110,183		12,055			6.667	3.513		789	108,361	02/18/2015	05/04/2018
BL1245-32-5	SELECT MEDICAL BANK LOAN				3FE	740,853	101.6250	812,853	799,856	775,791		14,817			6.072	5.680		11,063	38,916	03/04/2014	06/01/2018
BL1257-32-0	KINDRED HEALTHCARE INC BANK LOAN				3FE	975,006	99.7500	977,456	979,906	972,362		(1,195)			4.312	0.082		9,624	42,670	03/05/2015	04/09/2021
BL1390-82-4	IAP BANK LOAN				6Z	63,245	94.0000	66,056	70,272	64,815		1,222			10.667	2.142		42	5,700	09/01/2014	07/18/2019
BL1779-55-4	NAVISTAR INC				4FE	1,702,181	101.2250	1,969,181	1,945,350	1,736,077		33,896			6.623	2.654		18,609	128,126	08/06/2015	08/07/2020
BL1931-29-6	MAPLE HOLDINGS ACQUISITI KEURIG GREEN MOUNTAIN				3FE	528,481	101.4170	546,906	539,267	526,356		(2,125)			5.639	5.157		1,183	22,986	02/09/2016	02/10/2023
BL2250-29-0	ON SEMICONDUCTOR TERM B				3FE	1,078,300	101.1110	1,109,442	1,097,250	1,076,869		(1,431)			5.360	0.264		327	10,570	09/30/2016	03/31/2023
BL2264-78-8	PETSMART TERM B				3FE	2,186,908	100.3070	2,194,979	2,188,261	2,186,962		54			4.050	3.703		19,448	10	10/14/2016	03/10/2022
G5963#-AG-8	MEGGITT PLC MEGGITT PLACE				2	14,400,000	100.4810	14,469,322	14,400,000	14,400,000					3.310	3.310	JJ	231,700		04/06/2016	07/06/2023
G8967#-AS-2	TRITON CONT INT			4	2FE	20,000,000	99.9180	19,983,620	20,000,000	20,000,000					3.610	3.610	MS	182,506	722,000	02/19/2015	03/31/2025
G8967#-AT-0	TRITON CONT INT			4	2FE	15,000,000	97.1670	14,575,020	15,000,000	15,000,000					3.910	3.910	MS	148,254	586,500	02/19/2015	03/31/2027
012873-AH-8	ALBERTA ENERGY BONDS		A		2FE	9,939,900	120.5440	12,054,420	10,000,000	9,955,967		1,700			8.125	8.179	MS	239,236	812,500	09/12/2000	09/15/2030
013716-AU-9	ALCAN ALUMINUM BONDS		A		1FE	1,976,140	110.6830	2,213,650	2,000,000	1,981,706		596			6.125	6.213	JD	5,444	122,500	12/03/2003	12/15/2033
013716-AW-5	ALCAN ALUMINUM BASIC		A		1FE	9,079,800	106.8210	10,682,110	10,000,000	9,227,682		21,365			5.750	6.474	JD	47,917	575,000	04/18/2008	06/01/2035
046828-AA-7	ATHABASCA OIL SANDS INV SR NTS SERIES 144A		A		3FE	20,564,016	114.1530	18,207,324	15,950,000	18,717,923		(192,059)			8.200	5.917	AO	326,975	1,307,900	06/16/2003	04/01/2027
097751-AV-3	BOMBARDIER INC SERIES 144A		A		4FE	591,000	105.2500	631,500	600,000	592,188		1,188			7.750	8.221	MS	13,692	23,250	06/24/2016	03/15/2020
097751-BJ-9	BOMBARDIER INC SERIES 144A		A	2	4FE	2,228,775	94.0000	2,820,000	3,000,000	2,304,119		75,344			6.000	10.791	AO	38,000	157,500	06/02/2016	10/15/2022
11283W-AA-2	BROOKFIELD RESIDENTIAL SERIES 144A		A	2	4FE	635,000	102.2500	649,288	635,000	635,000					6.500	6.500	JD	1,834	41,275	12/11/2012	12/15/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
11283W-AC-8	BROOKFIELD RESIDENTIAL 144A		A	2	4FE	1,200,000	99.7500	1,197,000	1,200,000	1,200,000					6.375	6.375	MN	9,775	76,500	05/06/2015	05/15/2025
11283Y-AA-8	BROOKFIELD RESID PROPERT SERIES 144A		A	2	4FE	535,000	100.5000	537,675	535,000	535,000					6.125	6.125	JJ	16,384	32,769	06/18/2013	07/01/2022
136375-BA-9	CANADIAN NAT'L RAILWAY BASIC		A		1FE	21,862,600	107.5160	21,503,220	20,000,000	20,368,948		(223,866)			6.800	5.532	JJ	627,111	1,360,000	12/18/2008	07/15/2018
136375-BG-6	CANADIAN NAT'L RAILWAY BONDS		A		1FE	15,622,150	140.2740	21,041,145	15,000,000	15,459,568		(18,259)			7.375	7.032	AO	233,542	1,106,250	06/09/2004	10/15/2031
136375-BP-6	CANADIAN NAT'L RAILWAY		A		1FE	2,990,490	103.8740	3,116,205	3,000,000	2,998,999		1,093			5.850	5.890	MN	22,425	175,500	09/19/2007	11/15/2017
136375-BT-8	CANADIAN NAT'L RAILWAY		A		1FE	12,360,125	107.5430	13,442,888	12,500,000	12,462,878		15,736			5.550	5.698	MS	231,250	693,750	02/18/2009	03/01/2019
136385-AN-1	CANADIAN NATL RESOURCES		A		2FE	9,772,170	104.0960	10,409,600	10,000,000	9,872,667		90,195	486,596		5.900	4.532	FA	245,833	590,000	12/01/2009	02/01/2018
136385-AR-2	CANADIAN NATL RESOURCES		A	2	2FE	13,475,080	102.2230	13,289,016	13,000,000	13,257,038		(56,601)			3.450	2.987	MN	57,308	448,500	07/10/2012	11/15/2021
136385-AT-8	CANADIAN NATL RESOURCES		A	2	2FE	38,783,952	99.6570	38,168,593	38,300,000	38,621,971		(93,478)			3.800	3.601	AO	307,251	1,455,400	07/30/2014	04/15/2024
136385-AV-3	CANADIAN NATL RESOURCES		A	2	2FE	14,980,650	100.2960	15,044,340	15,000,000	14,983,508		1,704			3.900	3.916	FA	243,750	585,000	11/12/2014	02/01/2025
136420-AF-3	CANADIAN OCCIDENTAL PETROLEUM NOTES		A		1FE	18,768,315	126.6510	24,696,984	19,500,000	19,019,452		25,803			7.400	7.730	MN	240,500	1,443,000	01/05/2001	05/01/2028
13643E-AA-3	CANADIAN OIL SANDS NTS SERIES 144A		A		3FE	5,876,500	122.7700	6,138,505	5,000,000	5,350,898		(37,546)			9.400	6.250	MS	156,667	470,000	11/25/2003	09/01/2021
136440-AL-8	CANADIAN PACIFIC LTD DEBS		A		2FE	3,468,770	125.5120	3,137,800	2,500,000	2,852,577		(65,266)			9.450	5.893	FA	98,438	236,250	03/30/2004	08/01/2021
13645R-AF-1	CANADIAN PACIFIC RR		A		2FE	44,566,880	119.1600	54,813,462	46,000,000	44,785,835		29,071			5.950	6.179	MN	349,728	2,737,000	08/28/2007	05/15/2037
146900-AM-7	CASCADES INC 144A		A	2	3FE	914,550	101.5000	923,650	910,000	912,861		(716)			5.500	5.401	JJ	23,079	50,050	06/10/2014	07/15/2022
284902-AC-7	ELDORADO GOLD CORP SERIES 144A		A	2	4FE	950,000	101.5000	964,250	950,000	950,000					6.125	6.125	JD	2,586	58,188	12/10/2012	12/15/2020
29250N-AL-9	ENBRIDGE INC		A	2	2FE	30,486,685	102.3890	30,829,358	30,110,000	30,485,169		(1,516)			4.250	4.092	JD	113,749		12/09/2016	12/01/2026
30217V-AC-1	EXPRESS PIPELINE LP SUB NTS SERIES 144A SERIES B		A	4	2FE	523,754	103.3280	508,372	492,000	495,273		(1,116)			7.390	6.449	JD	101	36,359	03/03/2003	12/31/2017
318069-A*-2	FINNING INTERNIONAL INC PRIVATE PLACEMENT		A		2FE	25,000,000	104.6510	26,162,625	25,000,000	25,000,000					3.980	3.980	JJ	453,278	995,000	12/16/2011	01/19/2022
349553-AJ-6	FORTIS INC SERIES 144A		A	2	2FE	23,295,264	96.6520	22,582,623	23,365,000	23,298,292		3,027			2.100	2.163	AO	118,577		10/17/2016	10/04/2021
374825-AA-5	GIBSON ENERGY INC SERIES 144A		A	2	3FE	1,427,902	103.7500	1,504,375	1,450,000	1,436,116		2,519			6.750	7.000	JJ	45,131	97,875	06/25/2013	07/15/2021
448055-AJ-2	HUSKY ENERGY INC		A	2	2FE	14,231,013	103.8820	14,231,820	13,700,000	14,080,018		(68,602)			3.950	3.344	AO	114,243	541,150	10/02/2014	04/15/2022
448055-AK-9	HUSKY ENERGY INC		A	2	2FE	36,558,090	101.8170	35,788,711	35,150,000	36,231,725		(139,116)			4.000	3.503	AO	296,822	1,406,000	10/22/2014	04/15/2024
450913-AC-2	IAMGOLD CORP SERIES 144A		A	2	4FE	2,145,150	97.5000	3,319,875	3,405,000	2,331,658		186,508			6.750	15.131	AO	57,459	229,838	06/26/2013	10/01/2020
46294*-AB-4	IRON ORE OF CANADA		A	4	3Z	6,666,669	102.5610	6,837,383	6,666,669	6,666,669					6.600	6.600	AO	74,556	440,000	10/11/2005	11/02/2017
535919-AL-8	LG FINANCECO CORP SERIES 144A		A	2	4FE	2,000,000	101.5000	2,030,000	2,000,000	2,000,000					5.875	5.875	MN	20,889		10/13/2016	11/01/2024
552697-AQ-7	MDC PARTNERS INC SERIES 144A		A	2	4FE	520,000	90.0000	468,000	520,000	520,000					6.500	6.500	MN	5,633	20,468	03/18/2016	05/01/2024
559222-AR-5	MAGNA INTERNATIONAL INC		A	2	1FE	36,946,262	103.6010	36,192,974	34,935,000	36,847,641		(98,621)			4.150	3.396	AO	362,451	1,156,937	08/11/2016	10/01/2025
644535-AD-8	NEW GOLD INC SERIES 144A		A	2	4FE	750,000	102.5000	768,750	750,000	750,000					7.000	7.000	AO	11,083	52,500	04/02/2012	04/15/2020
669771-AS-6	NOVA GAS TRANSMISSION LTD DEBS		A		1FE	14,114,440	122.5620	17,158,708	14,000,000	14,046,617		(5,779)			7.875	7.806	AO	275,625	1,102,500	07/29/1993	04/01/2023
683715-AB-2	OPEN TEXT CORP SERIES 144A		A	2	3FE	719,425	105.5000	733,225	695,000	719,022		(403)			5.875	5.304	JD	3,403	9,157	12/15/2016	06/01/2026
71644E-AB-8	PETRO-CANADA DEBS		A		2FE	16,526,650	123.6470	19,783,552	16,000,000	16,194,692		(31,518)			9.250	8.931	AO	312,444	1,480,000	09/02/1992	10/15/2021
71644E-AE-2	PETRO-CANADA DEBS		A		1FE	4,975,500	125.3470	6,267,350	5,000,000	4,986,207		951			7.875	7.917	JD	17,500	393,750	06/25/1996	06/15/2026
73755L-AF-4	POTASH CORP-SASKATCHEWAN		A		2FE	21,308,247	109.2300	20,664,150	18,918,000	19,619,499		(273,361)			6.500	4.825	MN	157,125	1,229,670	11/30/2009	05/15/2019
73755L-AH-0	POTASH CORP OF SASKATCHEWAN		A		2FE	30,912,110	106.3140	28,704,861	27,000,000	28,862,144		(545,775)			4.875	2.637	MS	332,719	1,316,250	04/09/2013	03/30/2020
73755L-AJ-6	POTASH CORP OF SASKATCHEWAN		A		2FE	21,664,394	101.3040	22,008,294	21,725,000	21,716,279		9,249			3.250	3.295	JD	58,839	706,063	11/23/2010	12/01/2017
73755L-AL-1	POTASH CORP OF SASKATCHEWAN		A	2	2FE	18,932,601	99.1930	18,831,753	18,985,000	18,945,643		4,705			3.625	3.658	MS	202,639	688,206	04/08/2014	03/15/2024
740212-AH-8	PRECISION DRILLING CORP SERIES 144A		A	2	4FE	400,000	105.5000	422,000	400,000	400,000					7.750	7.750	JD	4,908		11/01/2016	12/15/2023
775109-AK-7	ROGERS COMMUNICATIONS IN		A		2FE	26,439,000	107.8250	22,643,187	21,000,000	22,432,468		(855,159)			6.800	2.483	FA	539,467	1,428,000	01/30/2012	08/15/2018
775109-AW-1	ROGERS COMMUNICATIONS IN		A	2	2FE	7,636,578	99.3510	8,146,741	8,200,000	7,798,281		56,343			3.000	3.897	MS	72,433	246,000	01/07/2014	03/15/2023
775109-AY-7	ROGERS COMMUNICATIONS IN		A	2	2FE	32,665,890	104.4320	33,418,080	32,000,000	32,475,417		(63,265)			4.100	3.840	AO	328,000	1,312,000	12/04/2013	10/01/2023
775109-BE-0	ROGERS COMMUNICATIONS IN		A	2	2FE	45,703,802	101.1200	46,241,993	45,730,000	45,712,642		7,230			3.625	3.627	JD	73,676	1,689,946	03/21/2016	12/15/2025
820439-A@-6	SHAWCOR LTD PRIVATE PLACEMENT		A		3	1,987,235	92.7360	1,842,880	1,987,235	1,987,235					3.670	3.669	MS	18,435	91,866	04/03/2013	03/31/2023
867224-AA-5	SUNCOR ENERGY INC		A	2	1FE	4,961,750	102.4730	5,123,670	5,000,000	4,968,682		3,352			3.600	3.692	JD	15,000	180,000	11/20/2014	12/01/2024
878742-BA-2	TECK RESOURCES LIMITED SERIES 144A		A	2	3FE	927,825	110.0000	979,000	890,000	923,474		(4,351)			8.000	6.748	JD	5,933	34,413	06/23/2016	06/01/2021
878742-BC-8	TECK RESOURCES LIMITED SERIES 144A		A	2	3FE	2,062,356	115.2500	2,362,625	2,050,000	2,061,398		(958)			8.500	8.369	JD	14,521	84,221	05/26/2016	06/01/2024
87952V-AL-0	TELESAT CANADA TELESAT L SERIES 144A		A	2	4FE	1,250,000	104.2500	1,303,125	1,250,000	1,250,000					8.875	8.875	MN	13,559		11/09/2016	11/15/2024
884903-BB-0	THOMSON CORPORATION BASIC		A		2FE	43,478,628	106.8060	46,086,962	43,150,000	43,216,453		(39,931)			6.500	6.393	JJ	1,293,301	2,804,750	08/19/2008	07/15/2018
89153U-AF-8	TOTAL CAPITAL CANADA LTD		A		1FE	16,342,440	98.9570	16,822,707	17,000,000	16,549,914		60,969			2.750	3.202	JJ	215,569	467,500	06/13/2013	07/15/2023
893526-8Y-2	TRANS CANADA PIPELINES LTD		A		1FE	18,648,938	109.7570	17,050,672	15,535,000	16,389,974		(394,373)			7.125	4.273	JJ	510,389	1,106,869	01/19/2012	01/15/2019
893526-BY-8	TRANS CANADA PIPELINES LTD DEB		A		1FE	21,430,290	125.9230	25,625,331	20,350,000	20,696,958		(69,743)			9.875	9.350	JJ	1,004,781	2,009,563	06/30/1994	01/01/2021
893526-DK-6	TRANS-CANADA PIPELINES		A		1FE	10,399,200	104.3790	10,437,890	10,000,000	10,166,330		(41,090)			3.800	3.324	AO	95,000	380,000	10/25/2010	10/01/2020
893526-DM-2	TRANS CANADA PIPELINES LTD		A		1FE	12,911,210	97.6520	12,694,812	13,000,000	12,944,157		9,183			2.500	2.583	FA	135,417	325,000	04/22/2013	08/01/2022
89352H-AF-6	TRANS-CANADA PIPELINES		A		1FE	11,673,890	107.0160	10,219,999	9,550,000	10,107,828		(331,819)			6.500	2.790	FA	234,506	620,750	02/01/2012	08/15/2018
896356-AD-4	TRINIDAD DRILLING LTD SERIES 144A		A	2	5FE	779,860	99.7500	771,068	773,000	772,150		(1,553)			7.875	7.672	JJ	28,070	60,874	01/04/2011	01/15/2019
91831A-AB-7	VRX ESCROW CORP SERIES 144A		A	2	5FE	4,544,258	75.5000	3,971,300	5,260,000	4,577,394		37,376	333,001		5.875	7.218	MN	39,487	309,025	02/29/2016	05/15/2023
92912E-AA-1	VPII ESCROW CORP SERIES 144A		A	2	5FE	740,000	84.7500	627,150	740,000	740,000					7.500	7.500	JJ	25,592	55,500	06/27/2013	07/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
C1465*-AK-9	CGI GROUP INC PRIVATE PLACEMENT		A	4	2	15,000,000	101.0560	15,158,415	15,000,000	15,000,000					3.740	3.740	MS	169,858	560,985	07/31/2014	09/12/2024
C1465*-AL-7	CGI GROUP INC PRIVATE PLACEMENT		A		2	15,000,000	102.9350	15,440,295	15,000,000	15,000,000					4.060	4.060	MS	184,392	609,000	07/31/2014	09/12/2024
C2918*-AF-1	DH CORP PRIVATE PLACEMENT		A		3	30,000,000	103.2150	30,964,470	30,000,000	30,000,000					4.320	4.320	FMAN	115,200	1,308,000	04/17/2015	05/29/2022
C8318#-AA-1	SEASPAN ULC PRIVATE PLACEMENT			4	2Z	11,452,827	101.6330	10,837,439	10,663,286	10,663,286				368,851	3.460	3.459	MS	119,909	375,091	02/26/2015	03/04/2025
000000-49-7	BARRY CALLEBAUT SVCS NV SERIES 144A		D		3FE	834,037	105.9150	900,278	850,000	838,681		1,413			5.500	5.750	JD	2,078	46,750	06/13/2013	06/15/2023
000010-55-3	EXPERIAN FINANCE PLC EMTN		B	2	2FE	15,891,471	109.5880	12,593,400	11,491,545	11,523,842		(8,153)		(2,220,860)	3.500	3.403	OCT	85,950	396,980	06/20/2014	10/15/2021
00289R-AA-0	ABENGOA FINANCE SAU SERIES 144A		D		6FE	164,463	4.5000	50,175	1,115,000	50,175	(114,288)				8.875	63.699	MN			01/04/2011	11/01/2017
00507U-AD-3	ACTAVIS FUNDING SCS SERIES WI		D		2FE	9,480,475	100.4230	9,540,223	9,500,000	9,489,348		4,160			2.450	2.497	JD	10,344	232,750	11/12/2014	06/15/2019
00507U-AF-8	ACTAVIS FUNDING SCS		D	2	2FE	44,099,674	100.8920	44,392,348	44,000,000	44,080,386		(9,750)			3.850	3.820	JD	75,289	1,694,000	11/12/2014	06/15/2024
00507U-AP-6	ACTAVIS FUNDING SCS		D	2	2FE	7,499,625	101.3860	7,603,973	7,500,000	7,499,754		72			3.000	3.001	MS	68,125	225,000	03/03/2015	03/12/2020
00507U-AR-2	ACTAVIS FUNDING SCS		D	2	2FE	30,840,453	101.5010	30,602,521	30,150,000	30,747,759		(84,197)			3.450	3.019	MS	306,274	692,588	04/05/2016	03/15/2022
00928Q-AG-6	AIRCASTLE LTD		D		3FE	250,000	113.2500	283,125	250,000	250,000					7.625	7.625	AO	4,024	19,063	06/06/2012	04/15/2020
00928Q-AK-7	AIRCASTLE LTD		D		3FE	900,000	108.0000	972,000	900,000	900,000					6.250	6.250	JD	4,688	56,250	01/16/2013	12/01/2019
012605-AA-9	ALBEA BEAUTY HOLDINGS SA SERIES 144A		D	2	4FE	1,990,000	104.0000	2,069,600	1,990,000	1,990,000					8.375	8.375	MN	27,777	166,663	10/17/2012	11/01/2019
013822-AA-9	ALCOA NEDERLAND HOLDING SERIES 144A		D	2	3FE	875,000	108.5000	949,375	875,000	875,000					6.750	6.750	MS	15,422		09/22/2016	09/30/2024
013822-AB-7	ALCOA NEDERLAND HOLDING SERIES 144A		D	2	3FE	875,000	109.5000	958,125	875,000	875,000					7.000	7.000	MS	15,993		09/22/2016	09/30/2026
02154C-AC-7	ALTICE FINANCING SA SERIES 144A		D	2	4FE	506,250	104.2500	521,250	500,000	503,418		(1,013)			6.500	6.245	JJ	14,986	32,500	12/13/2013	01/15/2022
02154C-AD-5	ALTICE FINANCING SA 144A		D	2	4FE	1,061,250	102.7500	1,094,288	1,065,000	1,061,566		315			6.625	6.689	AO	17,639	52,503	06/24/2016	02/15/2023
034863-AN-0	ANGLO AMERICAN CAPITAL SERIES 144A		D		3FE	547,824	101.1200	571,328	565,000	549,933		2,109			3.625	4.487	MN	2,674	10,241	06/24/2016	05/14/2020
03938L-AU-8	ARCELORMITTAL		C		3FE	1,559,700	109.5000	1,642,500	1,500,000	1,553,291		(6,409)			6.500	5.533	MS	32,500	48,750	05/27/2016	03/01/2021
03969A-AJ-9	ARDAGH PKG FIN/HLDGS USA SERIES 144A		D	2	5FE	762,850	105.3750	769,238	730,000	760,510		(2,340)			7.250	6.320	MN	6,763	26,315	06/23/2016	05/15/2024
046353-AL-2	ASTRAZENECA PLC		D		1FE	83,264,147	99.3090	80,509,968	81,070,000	83,151,198		(112,949)			3.375	3.040	MN	342,014	2,165,738	07/18/2016	11/16/2025
052100-AA-5	AUS FINANCE PTY LTD SERIES 144A		D	2	4FE	1,204,250	99.5000	1,198,975	1,205,000	1,204,617		84			6.875	6.884	MN	13,807	82,844	01/14/2013	11/01/2019
055451-AH-1	BHP BILLITON FIN USA LTD		D		1FE	23,319,713	109.7720	20,977,506	19,110,000	20,436,406		(561,638)			6.500	3.268	AO	310,538	1,242,150	12/08/2011	04/01/2019
055451-AL-2	BHP BILLITON FIN USA LTD		D		1FE	17,837,460	103.0280	18,545,040	18,000,000	17,913,829		15,983			3.250	3.357	MN	65,000	585,000	11/16/2011	11/21/2021
055451-AQ-1	BHP BILLITON FIN USA LTD		D		1FE	10,844,737	100.8090	10,988,192	10,900,000	10,869,478		5,419			2.875	2.934	FA	110,552	313,375	03/08/2012	02/24/2022
055451-AU-2	BHP BILLITON FIN USA LTD		D		1FE	20,528,000	105.8340	21,166,780	20,000,000	20,378,671		(48,992)			3.850	3.532	MS	194,639	770,000	10/23/2013	09/30/2023
055650-BJ-6	BP CAPITAL PLC		D		1FE	34,008,612	106.0070	36,148,251	34,100,000	34,076,177		10,119			4.750	4.784	MS	499,423	1,619,750	03/05/2009	03/10/2019
125260-AB-5	CFG INVESTMENT SAC SERIES 144A		D	2	6FE	357,500	75.0000	412,500	550,000	357,500	291,500		192,500		9.750	8.458	JJ			07/24/2012	07/30/2019
151290-BK-8	CEMEX SAB DE CV SERIES 144A		D	2	4FE	1,000,000	106.5000	1,065,000	1,000,000	1,000,000					7.250	7.250	JJ	33,431	72,500	09/25/2013	01/15/2021
15132H-AF-8	CENCOSUD SA SERIES 144A		D	2	2FE	10,787,500	101.0770	10,107,710	10,000,000	10,753,193		(34,307)			5.150	4.024	FA	198,847	257,500	07/25/2016	02/12/2025
17186H-AA-0	CIMPRESS NV 144A		D	2	4FE	2,200,000	102.0000	2,244,000	2,200,000	2,200,000					7.000	7.000	AO	38,500	154,000	03/13/2015	04/01/2022
191241-AD-0	COCA-COLA FEMSA SAB CV		D		1FE	10,717,000	105.7530	10,575,280	10,000,000	10,372,793		(111,463)			4.625	3.357	FA	174,722	462,500	10/11/2013	02/15/2020
191241-AE-8	COCA-COLA FEMSA SAB CV		D		1FE	83,695,770	102.0680	84,716,440	83,000,000	83,767,633		(30,560)			3.875	3.715	MN	312,691	3,022,500	08/18/2016	11/26/2023
22303Q-AP-5	COVIDIEN INTL FINANCE SA		D	2	1FE	49,738,585	98.9110	52,600,763	53,180,000	50,760,026		325,777			2.950	3.750	JD	69,725	1,568,810	12/03/2013	06/15/2023
22546Q-AF-4	CREDIT SUISSE NEW YORK BASIC		D		1FE	18,975,680	105.4860	20,042,397	19,000,000	18,990,022		2,510			4.375	4.391	FA	337,118	831,250	08/02/2010	08/05/2020
22546Q-AN-7	CREDIT SUISSE NEW YORK MTN		D		1FE	14,969,100	100.2450	15,036,705	15,000,000	14,984,684		6,122			2.300	2.344	MN	31,625	345,000	05/22/2014	05/28/2019
22546Q-AR-8	CREDIT SUISSE NEW YORK		D		1FE	20,339,000	100.9560	20,191,100	20,000,000	20,250,606		(48,037)			3.000	2.721	AO	103,333	600,000	02/12/2015	10/29/2021
235822-AA-1	DANA FINANCING LUX SARL SERIES 144A		D	2	4FE	1,500,000	104.5000	1,567,500	1,500,000	1,500,000					6.500	6.495	JD	4,333	53,625	05/31/2016	06/01/2026
25156P-AD-5	DEUTSCHE TELEKOM INT FIN NTS		D		2FE	16,215,750	154.2550	19,281,838	12,500,000	15,329,836		(101,107)			9.250	6.849	JD	96,354	1,156,250	06/09/2004	06/01/2032
25156P-AL-7	DEUTSCHE TELEKOM INT FIN		D		2FE	19,119,773	107.8340	16,530,906	15,330,000	16,200,257		(510,661)			6.750	3.160	FA	376,543	1,034,775	10/19/2010	08/20/2018
25156P-AN-3	DEUTSCHE TELEKOM INT FIN		D		2FE	6,768,926	109.3790	6,643,674	6,074,000	6,297,603		(82,138)			6.000	4.439	JJ	175,134	364,440	07/15/2010	07/08/2019
25243Y-AM-1	DIAGEO CAPITAL PLC DIAGEO CAP PLC		D		1FE	24,827,023	103.3900	23,894,532	23,111,000	23,319,172		(249,033)			5.750	4.599	AO	251,011	1,328,883	04/30/2010	10/23/2017
25243Y-AP-4	DIAGEO CAPITAL PLC		D		1FE	12,330,890	108.4570	11,930,281	11,000,000	11,576,719		(151,624)			4.828	3.246	JJ	244,887	531,080	09/06/2011	07/15/2020
25243Y-AU-3	DIAGEO CAPITAL PLC BASIC		D	2	1FE	16,643,070	98.8600	16,806,268	17,000,000	16,758,857		33,985			2.625	2.870	AO	76,854	446,250	06/18/2013	04/29/2023
26054C-BR-3	DOW CAPITAL BV NOTES SERIES G		D		2FE	13,659,608	119.8790	13,318,590	11,110,000	12,176,541		(159,755)			8.640	6.508	JD	79,992	959,904	02/18/2004	06/01/2022
268317-AB-0	ELECTRICITE DE FRANCE SERIES 144A		D		1FE	32,476,980	108.7930	29,113,060	26,760,000	28,323,374		(716,648)			6.500	3.544	JJ	748,908	1,739,400	08/26/2010	01/26/2019
268317-AD-6	ELECTRICITE DE FRANCE SERIES 144A		D		1FE	16,354,095	106.0950	17,505,626	16,500,000	16,447,794		15,456			4.600	4.712	JJ	324,683	759,000	01/29/2010	01/27/2020
30251G-AS-6	FMG RESOURCES AUG 2006 SERIES 144A		D	2	2FE	3,275,451	116.0070	3,874,634	3,340,000	3,286,676		7,548			9.750	10.155	MS	108,550	325,650	07/07/2015	03/01/2022
34407D-AA-7	FLY LEASING LTD		D	2	3FE	1,832,500	104.5000	1,891,450	1,810,000	1,822,104		(3,623)			6.750	6.497	JD	5,430	122,175	12/06/2013	12/15/2020
34407D-AB-5	FLY LEASING LTD		D	2	3FE	3,450,000	104.0000	3,588,000	3,450,000	3,450,000					6.375	6.375	AO	46,431	219,938	10/21/2014	10/15/2021
35177P-AL-1	FRANCE TELECOM UNSEC'D NTS		D		2FE	6,618,650	150.3520	7,517,620	5,000,000	6,170,699		(49,495)			9.000	7.052	MS	150,000	450,000	02/19/2004	03/01/2031
40049J-BB-2	GRUPO TELEVISA SAB		D	2	2FE	30,047,066	101.2840	30,385,290	30,000,000	30,047,393		901			4.625	4.603	JJ	581,979	948,125	12/10/2015	01/30/2026
40052V-AA-2	GRUPO BIMBO SAB DE CV 144A		D		2FE	14,285,600	106.2330	13,810,303	13,000,000	13,807,783		(216,180)			4.875	2.989	JD	1,760	633,750	10/09/2014	06/30/2020
40052V-AC-8	GRUPO BIMBO SAB DE CV 144A		D		2FE	68,388,895	99.4860	67,948,733	68,300,000	68,381,504		(9,430)			3.875	3.856	JD	29,407	2,646,625	05/22/2015	06/27/2024
4041A2-AF-1	HBOS PLC NTS SERIES 144A		D		2FE	4,715,400	108.1110	5,405,525	5,000,000	4,779,382		7,121			6.000	6.433	MN	50,000	300,000	06/17/2004	11/01/2033
404280-AF-6	HSBC HOLDINGS PLC		D		1FE	6,776,155	129.6110	7,543,366	5,820,000	6,547,656		(27,354)			7.625	6.340	MN	54,239	443,775	08/25/2005	05/17/2032

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
423012-AA-1	HEINEKEN NV SERIES 144A		D		2FE	59,338,030	102.7160	60,602,145	59,000,000	59,205,612		(36,036)			3.400	3.326	AO	501,500	2,006,000	01/10/2013	04/01/2022
423012-AD-5	HEINEKEN NV SERIES 144A		D		2FE	22,954,584	98.6980	22,898,029	23,200,000	23,039,892		22,955			2.750	2.871	AO	159,500	638,000	02/19/2013	04/01/2023
44986U-AC-3	INEOS GROUP HOLDINGS SA SERIES 144A		D	2	4FE	300,000	102.2500	306,750	300,000	300,000					5.875	5.875	FA	6,658	17,625	02/11/2014	02/15/2019
44986U-AD-1	INEOS GROUP HOLDINGS SA SERIES 144A		D	2	4FE	1,975,000	99.2500	1,985,000	2,000,000	1,975,960		960			5.625	5.823	FA	44,375		08/04/2016	08/01/2024
456873-AA-6	INGERSOLL-RAND LUX FINAN		D	2	2FE	5,027,100	100.2220	5,011,075	5,000,000	5,017,395		(5,063)			2.625	2.513	MN	21,875	131,250	01/12/2015	05/01/2020
456873-AB-4	INGERSOLL-RAND LUX FINAN		D	2	2FE	18,961,810	101.4730	19,279,775	19,000,000	18,967,664		3,524			3.550	3.575	MN	112,417	674,500	05/05/2015	11/01/2024
45721R-AA-1	INKIA ENERGY LTD SERIES 144A		D	2	3FE	1,239,613	103.5000	1,293,750	1,250,000	1,244,519		1,032			8.375	8.500	AO	25,299	104,688	03/29/2011	04/04/2021
457639-AF-3	INMARSAT FINANCE PLC SERIES 144A		D	2	3FE	2,000,000	101.5000	2,030,000	2,000,000	2,000,000					6.500	6.500	AO	35,750		09/15/2016	10/01/2024
45903P-AA-5	INTL AUTOMOTIVE COMPONEN SERIES 144A		D	2	5FE	587,000	97.5000	572,325	587,000	587,000					9.125	9.125	JD	4,464	53,564	05/26/2011	06/01/2018
46132B-AD-1	INVERSIONES ALSACIA SA SERIES 144A		D	2	5*S	41,438	5.2500	36,259	690,638	41,438		17,409	127,911		8.000	70.497	JD		155	12/17/2014	12/31/2018
46590G-AA-1	JLL/DELTA DUTCH NEWCO BV SERIES 144A		D	2	5FE	1,997,438	105.7500	2,104,425	1,990,000	1,994,219		(1,180)			7.500	7.422	FA	62,188	149,250	01/23/2014	02/01/2022
478375-AD-0	JOHNSON CONTROLS INTL PL		D		2FE	47,318,832	107.5930	49,531,375	46,036,000	47,309,833		(9,000)			5.000	4.077	MS	581,844		12/23/2016	03/30/2020
478375-AE-8	JOHNSON CONTROLS INTL PL		D		2FE	24,808,117	105.6080	26,402,000	25,000,000	24,809,338		1,221			4.250	4.451	MS	354,167		12/23/2016	03/01/2021
478375-AM-0	JOHNSON CONTROLS INTL PL		D		2FE	13,555,063	123.5300	18,529,530	15,000,000	13,555,463		400			6.950	7.792	JD	86,875		12/23/2016	12/01/2045
478375-AP-3	JOHNSON CONTROLS INTL PL		D		2FE	8,741,196	101.6480	8,899,256	8,755,000	8,741,564		368			3.750	3.901	JJ	151,389		12/23/2016	01/15/2018
478375-AR-9	JOHNSON CONTROLS INTL PL		D	2	2FE	56,500,572	103.0010	58,206,091	56,510,000	56,500,924		352			3.900	3.901	FA	838,703		12/23/2016	02/14/2026
500472-AB-1	KONINKLIJKE PHILIPS NV		D		2FE	66,224,077	104.8030	67,985,511	64,870,000	65,116,149		(200,760)			5.750	5.414	MS	1,139,730	3,730,025	03/11/2010	03/11/2018
532522-AA-7	LIMA METRO LINE 2 FIN LT SERIES 144A		D		2FE	13,465,375	105.5000	13,846,875	13,125,000	13,458,850		(6,525)			5.875	5.685	JAJO	184,206	385,547	06/09/2016	07/05/2034
552081-AD-3	LYONDELLBASELL IND NV		D	2	2FE	1,315,000	113.4070	1,491,301	1,315,000	1,315,000					6.000	5.999	MN	10,082	78,900	07/17/2012	11/15/2021
552081-AG-6	LYONDELLBASELL IND NV		D	2	2FE	1,845,000	105.6650	1,949,523	1,845,000	1,845,000					5.000	4.999	AO	19,475	92,250	07/17/2012	04/15/2019
56656U-AE-2	MARFRIG HOLDING EUROPE B SERIES 144A		D	2	4FE	1,184,580	98.3750	1,180,500	1,200,000	1,189,318		1,632			11.250	11.500	MS	37,875	135,000	09/13/2013	09/20/2021
56656U-AF-9	MARFRIG HOLDING EUROPE B SERIES 144A		D	2	4FE	1,775,000	102.5000	1,819,375	1,775,000	1,775,000					6.875	6.875	JD	2,373	122,031	06/10/2014	06/24/2019
580037-AB-5	MCDERMOTT INTERNATIONAL SERIES 144A		D	2	4FE	545,000	101.0000	550,450	545,000	545,000					8.000	8.000	MN	7,267	43,600	04/10/2014	05/01/2021
59284M-AA-2	MEXICO CITY ARPT TRUST SERIES 144A		D	2	2FE	27,069,293	98.0000	26,460,000	27,000,000	27,068,185		(1,107)			4.250	4.216	AO	293,250		09/29/2016	10/31/2026
616885-A*-0	MORGAN ADVANCED MATERIALS PLC		C		2Z	15,000,000	96.2560	14,438,445	15,000,000	15,000,000					3.170	3.170	AO	84,533		09/07/2016	10/27/2023
67054L-AB-3	SFR GROUP SA SERIES 144A		D	2	4FE	975,000	102.6250	1,026,250	1,000,000	976,446		1,446			6.000	6.526	FA	22,667	30,000	08/04/2016	05/15/2022
67054L-AC-1	SFR GROUP SA SERIES 144A		D	2	4FE	2,839,671	100.5000	2,914,500	2,900,000	2,843,173		3,502			6.250	6.590	FA	68,472	121,875	06/21/2016	05/15/2024
70501V-AA-6	PEARSON FUNDING FIVE PLC SERIES 144A		D		2FE	28,393,104	93.5140	27,946,659	29,885,000	28,854,217		139,154			3.250	3.863	MN	142,991	971,263	07/12/2013	05/08/2023
714294-AD-7	PERRIGO CO LTD		D	2	2FE	54,134,188	99.1320	53,531,118	54,000,000	54,106,508		(13,598)			4.000	3.966	MN	276,000	2,160,000	10/01/2014	11/15/2023
71654Q-AX-0	PETROLEOS MEXICANOS		D		2FE	39,324,000	102.8750	37,035,000	36,000,000	38,072,555		(462,691)			5.500	3.949	JJ	880,000	1,980,000	03/11/2014	01/21/2021
71654Q-BQ-4	PETROLEOS MEXICANOS		D		2FE	10,017,208	99.1500	9,915,000	10,000,000	10,008,717		(4,040)			3.125	3.081	JJ	137,153	312,500	10/21/2014	01/23/2019
71654Q-BU-5	PETROLEOS MEXICANOS SERIES WI		D		2FE	22,094,809	97.8750	21,630,375	22,100,000	22,096,157		1,348			3.500	3.505	JJ	339,481	386,750	03/22/2016	07/23/2020
74050U-C*-6	PREMIER FARNELL PRIVATE PLACEMENT		D		3	17,037,209	98.9360	16,856,001	17,037,209	17,037,209					4.010	4.010	MS	197,367	721,279	08/12/2014	09/17/2024
767201-AD-8	RIO TINTO FIN USA LTD		D		2FE	18,406,090	129.2390	19,385,850	15,000,000	17,606,281		(162,339)			7.125	5.113	JJ	492,813	1,068,750	06/29/2011	07/15/2028
767201-AK-2	RIO TINTO FIN USA LTD		D		2FE	5,267,289	103.4650	5,566,417	5,380,000	5,328,774		12,212			3.500	3.769	MN	30,860	188,300	07/18/2011	11/02/2020
767201-AN-6	RIO TINTO FIN USA LTD		D		2FE	8,817,322	106.3390	8,666,588	8,150,000	8,492,324		(71,899)			4.125	3.093	MN	38,288	336,188	03/13/2012	05/20/2021
78386F-AC-0	SACI FALABELLA 144A		D	2	2FE	31,201,136	100.5910	30,177,420	30,000,000	31,021,632		(110,334)			4.375	3.865	JJ	561,458	1,312,500	05/26/2015	01/27/2025
80105N-AG-0	SANOFI		D		1FE	3,004,170	106.4640	3,193,920	3,000,000	3,002,085		(444)			4.000	3.982	MS	30,667	120,000	06/29/2011	03/29/2021
803070-AB-7	SAPPI PAPIER HOLDING SERIES 144A		D		4FE	17,540,352	92.0000	19,044,000	20,700,000	18,079,710		75,969			7.500	9.009	JD	69,000	1,552,500	03/01/2005	06/15/2032
80627D-AC-0	SCHAEFFLER VERWALTUNG ZW SERIES 144A		D	2	3FE	730,000	96.5000	704,450	730,000	730,000					4.750	4.495	MN	453		09/08/2016	09/15/2026
806854-AB-1	SCHLUMBERGER INVESTMENT SERIES 144A		D	2	1FE	9,803,500	103.2810	10,328,120	10,000,000	9,877,780		23,524			3.300	3.585	MS	98,083	330,000	09/13/2013	09/14/2021
806854-AD-7	SCHLUMBERGER INVESTMENT SERIES 144A		D	2	1FE	36,820,166	98.1690	37,706,867	38,410,000	37,092,735		210,058			2.400	3.072	FA	384,100	861,840	05/12/2016	08/01/2022
806854-AH-8	SCHLUMBERGER INVESTMENT		D	2	1FE	6,976,200	104.7480	7,332,346	7,000,000	6,982,622		2,170			3.650	3.691	JD	21,292	255,500	11/25/2013	12/01/2023
81180W-AF-8	SEAGATE HDD CAYMAN		D	2	2FE	1,975,000	103.1900	2,038,003	1,975,000	1,975,000					7.000	6.999	JJ	69,125	138,250	05/18/2012	11/01/2021
822582-AJ-1	SHELL INTERNATIONAL FIN		D		1FE	9,666,438	106.0840	10,290,119	9,700,000	9,689,403		3,601			4.300	4.343	MS	114,703	417,100	09/15/2009	09/22/2019
822582-BD-3	SHELL INTERNATIONAL FIN		D		1FE	29,908,500	99.9180	29,975,400	30,000,000	29,921,552		8,040			3.250	3.286	MN	135,417	975,000	05/06/2015	05/11/2025
822582-BT-8	SHELL INTERNATIONAL FIN		D		1FE	21,942,773	96.6790	21,259,756	21,990,000	21,945,515		2,743			2.875	2.900	MN	89,563	316,106	06/14/2016	05/10/2026
82481L-AB-5	SHIRE ACQ INV IRELAND DA		D	2	2FE	67,974,181	96.5990	65,687,116	68,000,000	67,975,514		1,333			2.400	2.408	MS	444,267		10/18/2016	09/23/2021
82481L-AC-3	SHIRE ACQ INV IRELAND DA		D	2	2FE	10,957,430	95.0450	10,454,917	11,000,000	10,958,510		1,080			2.875	2.937	MS	86,090		10/25/2016	09/23/2023
826200-AD-9	SIEMENS FINANCIERINGSMAT SERIES 144A		D		1FE	7,679,550	122.7990	9,209,918	7,500,000	7,612,710		(8,478)			6.125	5.918	FA	170,990	459,375	09/20/2006	08/17/2026
82655A-AC-7	SIGMA ALIMENTOS SA SERIES 144A		D	2	2FE	29,938,700	95.0000	28,500,000	30,000,000	29,942,051		3,351			4.125	4.150	MN	202,813	618,750	04/26/2016	05/02/2026
859152-E*-7	STERIS CORPORATION PRIVATE PLACEMENT		D		2	30,000,000	99.5950	29,878,350	30,000,000	30,000,000					3.450	3.450	MN	135,125	1,035,000	04/28/2015	05/14/2025
870836-AC-7	SWISS BANK CORP NY SUB DEBS		D		2FE	6,767,810	122.2880	6,664,685	5,450,000	6,161,759		(63,615)			7.500	5.558	JJ	188,479	408,750	01/14/2004	07/15/2025
870845-AC-8	SWISS BANK CORP NY SUB DEBS		D		2FE	15,047,000	125.7160	18,857,430	15,000,000	15,027,592		(1,876)			7.750	7.723	MS	387,500	1,162,500	09/25/1996	09/01/2026
87656X-A#-8	TATE & LYLE INTERNATIONAL FINA		D		2	15,000,000	102.1720	15,325,755	15,000,000	15,000,000					4.060	4.060	AO	104,883	609,000	07/21/2015	10/29/2025
87927Y-AA-0	TELECOM ITALIA SPA SERIES 144A		D		3FE	1,015,000	97.7500	977,500	1,000,000	1,014,329		(671)			5.303	5.069	MN	4,566	26,515	07/12/2016	05/30/2024
879385-AD-4	TELEFONICA EUROPE BV NTS		D		2FE	17,708,840	131.3030	18,382,378	14,000,000	16,621,018		(119,103)			8.250	6.200	MS	340,083	1,155,000	06/28/2004	09/15/2030

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87946F-A*-1	TELEPERFORMANCE, S.A. PRIVATE PLACEMENT		D		2	15,300,000	100.6050	15,392,626	15,300,000	15,300,000					3.640	3.640	JD	34,034	572,220	10/22/2014	12/09/2021
881575-AA-2	TESCO PLC-ADR SERIES 144A		D		3FE	40,701,485	102.6080	42,582,196	41,500,000	41,403,085		105,278			5.500	5.779	MN	291,653	2,282,500	02/25/2009	11/15/2017
881575-AC-8	TESCO PLC-ADR SERIES 144A		D		3FE	25,212,190	96.2420	25,023,024	26,000,000	25,319,816		15,271			6.150	6.378	MN	204,317	1,599,000	04/22/2008	11/15/2037
881609-BC-4	TESORO PETROLEUM CORP SERIES 144A		C	2	3FE	1,500,000	101.1400	1,517,100	1,500,000	1,500,000					5.125	5.125	JD	1,922		12/15/2016	12/15/2026
89153V-AG-4	TOTAL CAPITAL INTL SA		D		1FE	63,312,600	104.4130	65,989,206	63,200,000	63,321,424		(16,663)			3.700	3.666	JJ	1,078,262	2,338,400	10/14/2014	01/15/2024
89366L-AE-4	TRANSELEC SA SERIES 144A		D	2	2FE	23,542,730	94.3540	22,173,190	23,500,000	23,541,532		(1,198)			3.875	3.856	JJ	427,488		07/12/2016	01/12/2029
89366Q-AA-1	TRANSFIELD SERVICES LTD SERIES 144A		D	2	3FE	890,000	105.7500	941,175	890,000	890,000					8.375	8.375	MN	9,524	74,538	05/07/2014	05/15/2020
902133-AM-9	TYCO ELECTRONICS GROUP S		D	2	1FE	29,928,992	102.9000	30,638,505	29,775,000	29,935,803		(34,321)			3.500	3.365	FA	428,429	1,042,125	11/24/2015	02/03/2022
902133-AR-8	TYCO ELECTRONICS GROUP S		D	2	1FE	3,984,560	100.4240	4,016,940	4,000,000	3,987,821		1,380			3.450	3.496	FA	57,500	138,000	07/28/2014	08/01/2024
90470V-AA-1	UNIFIN FINANCIERA SA DE 144A		D	2	3FE	954,931	101.3750	973,200	960,000	957,210		975			6.250	6.375	JJ	26,500	60,000	07/15/2014	07/22/2019
92241T-AG-7	VEDANTA RESOURCES PLC SERIES 144A		D		4FE	1,062,000	104.0500	1,872,900	1,800,000	1,127,689		65,689	738,000		8.250	8.250	JD	9,900	148,500	05/26/2011	06/07/2021
92241T-AH-5	VEDANTA RESOURCES PLC SERIES 144A		D		4FE	1,250,000	100.2500	1,253,125	1,250,000	1,250,000					6.000	6.001	JD	5,833	75,000	05/22/2013	01/31/2019
92676X-AA-5	VIKING CRUISES LTD SERIES 144A		D	2	5FE	1,039,250	103.7500	1,037,500	1,000,000	1,020,842		(9,398)			8.500	7.787	AO	17,944	85,000	03/21/2013	10/15/2022
92676X-AC-1	VIKING CRUISES LTD SERIES 144A		D	2	5FE	417,000	93.0000	387,810	417,000	417,000					6.250	6.250	MN	3,330	26,063	05/05/2015	05/15/2025
92718W-AB-5	VIMPELCOM HLDGS SERIES 144A		D		3FE	521,041	111.1300	611,215	550,000	532,265		2,662			7.504	8.285	MS	13,758	41,274	02/09/2012	03/01/2022
92769X-AL-9	VIRGIN MEDIA SECURED FIN SERIES 144A		D	2	3FE	1,940,000	98.7500	1,975,000	2,000,000	1,942,504		2,504			5.250	5.661	JJ	48,417	52,500	06/24/2016	01/15/2026
92857W-AP-5	VODAFONE GROUP PLC		D		2FE	3,466,140	100.5750	4,123,579	4,100,000	4,084,019		99,891			5.625	8.245	FA	79,438	230,625	11/25/2008	02/27/2017
92857W-AV-2	VODAFONE GROUP PLC		D		2FE	8,803,450	106.0380	9,013,213	8,500,000	8,646,523		(31,523)			4.375	3.926	MS	108,464	371,875	07/20/2011	03/16/2021
928670-AK-4	VOLKSWAGEN INTL FIN NV SERIES 144A		D		2FE	11,509,535	100.2250	11,525,875	11,500,000	11,500,446		(2,000)			2.375	2.357	MS	75,109	273,125	03/22/2012	03/22/2017
928670-AP-3	VOLKSWAGEN INTL FIN NV SERIES 144A		D	2	2FE	9,122,660	99.7440	9,475,680	9,500,000	9,340,599		174,718			1.600	2.449	MN	17,311	152,000	11/13/2012	11/20/2017
972530-56-2	ASML HOLDING NV		B		2FE	11,155,733	116.4160	9,293,958	7,983,403	8,406,293		(74,656)		(235,749)	3.375	2.492	SEP	76,772	285,674	05/09/2014	09/19/2023
98954U-AB-9	ZIGGO BOND FINANCE BV SERIES 144A		D	2	4FE	2,000,000	97.0000	1,940,000	2,000,000	2,000,000					6.000	6.000	JJ	32,667		09/16/2016	01/15/2027
B6398#-AD-3	ALIAXIS		D		2	5,000,000	101.1590	5,057,960	5,000,000	5,000,000					4.260	4.260	JJ	93,483	213,000	07/01/2015	07/23/2025
BL1157-84-3	FMG RESOURCES AUG 2006		D		2FE	67,534	100.1250	81,923	81,820	70,993		3,196			4.500	10.112		31	3,560	07/15/2015	06/30/2019
F2940H-FL-4	ELECTRICITE DE FRANCE		B		1FE	36,598,573	128.9860	28,608,988	22,179,918	26,484,275		(820,088)		(5,059,438)	6.875	3.207	DEC	83,554	1,563,310	04/17/2013	12/12/2022
F4113N-DY-2	ORANGE SA SERIES EMTN		B		2FE	16,564,581	124.4760	14,711,832	11,818,992	14,243,803		(194,213)		(2,126,565)	5.250	2.622	DEC	45,900	637,997	04/19/2016	12/05/2025
F6519#-AK-7	NEOPOST S.A. PRIVATE PLACEMENT		D		2	19,000,000	99.9780	18,995,782	19,000,000	19,000,000					2.692	1.983	MJSD	38,356	464,118	05/21/2014	09/04/2022
F98592-AB-8	WPP FINANCE SA		B		2FE	10,645,568	119.4950	8,120,956	6,796,075	7,570,186		(243,876)		(1,438,361)	6.375	3.156	NOV	66,471	439,964	10/17/2013	11/06/2020
F9876*-AA-4	YOPLAIT S.A.S. PRIVATE PLACEMENT		B		2	15,065,050	107.6760	12,492,827	11,602,250	11,602,250				(347,050)	2.200	2.200	JD	4,963	261,082	05/20/2014	06/24/2021
G0566*-AC-3	ARQIVA PP FINANCING PLC PRIVATE PLACEMENT		B	4	2FE	28,927,200	97.4050	20,461,006	21,006,050	21,006,050				(4,050,250)	2.657	2.817	JD	3,059	615,675	06/27/2014	06/29/2029
G0566V-AA-8	ARQIVA FINANCING PLC EMTN		B		2FE	16,088,546	106.2470	12,865,854	12,109,370	12,447,705		(114,178)		(2,393,439)	4.040	3.189	JD	1,351	509,242	01/06/2015	06/30/2020
G0753U-AB-1	HEATHROW FUNDING LTD SERIES EMTN		B		1FE	5,551,418	131.4070	4,059,326	3,089,125	3,771,072		(194,036)		(708,246)	9.200	3.544	MS	73,191	313,306	12/12/2013	03/29/2021
G0753U-AJ-4	HEATHROW FUNDING LTD SERIES REGS		B		1FE	31,176,138	118.6730	24,683,603	20,799,696	23,536,004		(504,629)		(4,515,432)	5.225	2.832	FEB	953,163	1,271,528	04/25/2013	02/15/2023
G2018Z-AP-6	CENTRICA PLC EMTN		B		2FE	15,788,488	124.1600	12,043,376	9,699,853	10,940,242		(295,442)		(2,069,862)	6.375	3.592	MAR	503,163	715,926	06/20/2014	03/10/2022
G2479P-2Y-0	COVENTRY BLDG SOCIETY		B		1FE	13,181,905	121.8430	10,538,871	8,649,550	9,706,220		(209,378)		(1,857,523)	5.875	3.506	MS	133,357	560,236	01/30/2013	09/28/2022
G2479P-S5-5	COVENTRY BLDG SOCIETY		B		1FE	3,734,922	113.6080	2,807,595	2,471,300	2,671,824		(88,375)		(508,044)	6.000	2.947	AO	31,366	158,241	11/13/2013	10/16/2019
G2885Y-AF-1	DWR CYMRU FINANCING LTD B1		B		1FE	20,083,534	124.2140	15,578,705	12,541,848	14,376,575		(514,584)		(2,733,600)	6.907	3.142	MAR	655,039	1,007,634	11/12/2013	03/31/2021
G3028K-AA-8	EASTERN POWER NETWORKS SERIES EMTN		B		2FE	17,763,400	115.5330	14,275,835	12,356,500	13,542,080		(287,292)		(2,601,017)	4.750	2.559	SEP	149,548	617,025	04/19/2013	09/30/2021
G3157J-AA-4	EMW FINANCE PLC		B		2FE	17,920,655	121.1440	13,921,363	11,491,545	12,847,357		(352,811)		(2,448,247)	6.125	3.312	JJ	313,675	779,062	11/15/2013	07/21/2021
G3308S-AA-2	EVERSHOLT FUNDING PLC		B		2FE	13,356,294	116.4870	10,219,521	8,773,115	9,608,126		(257,662)		(1,829,935)	5.832	3.226	JD	42,169	561,171	10/25/2013	12/02/2020
G3309S-AA-1	EE FINANCE PLC		B		2FE	21,104,407	107.6260	16,756,559	15,569,190	15,834,312		(146,780)		(3,040,387)	4.375	3.537	MAR	520,661	785,945	12/12/2013	03/28/2019
G4157E-AB-1	GREAT ROLLING STOCK PLC EMTN		B		2FE	16,097,158	116.1740	12,345,335	10,626,590	11,761,153		(384,799)		(2,236,321)	6.250	3.070	JJ	285,156	735,582	10/31/2014	07/27/2020
G42730-AE-7	HAMMERSON PLC		B		2FE	16,324,063	118.0550	12,317,604	10,433,829	11,810,225		(497,592)		(2,260,277)	6.875	2.564	MAR	539,987	834,389	05/14/2013	03/31/2020
G4588#-BG-5	INTERM CAP GROUP		B		2	4,873,500	105.8730	5,025,144	4,746,375	4,746,375				(141,975)	2.960	2.960	MN	19,513	148,438	03/30/2015	05/11/2020
G4588#-BH-3	INTERM CAP GROUP		B		2	4,873,500	112.3610	5,333,055	4,746,375	4,746,375				(141,975)	3.380	3.380	MN	22,282	169,500	03/30/2015	05/11/2025
G4588#-BJ-9	INTERMEDIATE CAPITAL GROUP PLC		D		2	8,000,000	101.3720	8,109,736	8,000,000	8,000,000					4.660	4.660	MS	95,271		08/18/2016	09/29/2024
G4588#-BK-6	INTERMEDIATE CAPITAL GROUP PLC		D		2	10,000,000	102.3030	10,230,280	10,000,000	10,000,000					4.190	4.190	MS	107,078		08/18/2016	09/29/2021
G4929A-AA-8	INTU SGS FINANCE PLC EMTN		B		1FE	8,117,653	107.8880	6,665,590	6,178,250	6,327,051		(26,888)		(1,218,331)	3.875	3.441	MS	67,832	267,084	06/14/2013	03/17/2023
G5351#-AA-1	LAIRD PLC PRIVATE PLACEMENT		D		2	3,000,000	101.6550	3,049,635	3,000,000	3,000,000					3.690	3.690	MS	29,520	110,700	06/26/2014	09/25/2020
G5351#-AB-9	LAIRD PLC PRIVATE PLACEMENT		D		2	7,400,000	102.2320	7,565,183	7,400,000	7,400,000					4.020	4.020	MS	79,328	297,480	06/26/2014	09/25/2021
G5607D-AD-2	LONDON POWER NETWORKS		B		2FE	5,741,301	119.5200	4,836,688	4,046,754	4,391,013		(60,992)		(843,564)	5.125	3.546	MAR	156,826	241,242	02/15/2013	03/31/2023
G5825#-AA-9	MARKIT GROUP HOLDINGS LIMITED INFORMATION SERVICES		D		2	20,000,000	100.2340	20,046,800	20,000,000	20,000,000					3.730	3.730	MN	118,117	746,000	07/28/2015	11/04/2022
G6097D-AJ-4	HSBC BANK PLC		B		1FE	11,643,273	122.9260	9,113,640	7,413,900	8,433,725		(175,218)		(1,611,742)	6.500	4.012	JUL	232,920	504,387	11/06/2012	07/07/2023
G62748-AA-9	MORRISON WM SUPERMARKETS		B		2FE	8,533,085	112.8760	7,252,725	6,425,380	6,836,378		(61,865)		(1,317,027)	4.625	3.574	JD	19,594	325,992	03/01/2013	12/08/2023
G6374W-AE-7	NATL GRID ELECT TRANS		B		2FE	4,505,816	126.9750	3,922,410	3,089,125	3,463,835		(56,358)		(665,439)	5.875	3.884	FEB	165,858	211,103	06/25/2013	02/02/2024
G63983-K9-3	NATIONWIDE BLDG SOCIETY		B		2FE	12,920,202	120.1700	11,407,409	9,492,750	10,029,182		(165,875)		(273,599)	6.750	4.913	JUL	286,148	666,883	11/05/2012	07/22/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
G65016-AH-3	NEXT PLC		B		2FE	14,613,306	116.2490	11,635,089	10,008,765	10,867,488		(206,031)		(2,082,275)	5.375	3.384	OCT	98,751	532,768	03/05/2013	10/26/2021
G71856-AA-9	PORTERBROOK RAIL FINANCE LTD EMTN		B		2FE	16,003,585	118.5150	12,301,217	10,379,460	11,654,269		(405,563)		(2,214,011)	6.500	3.051	AO	135,304	727,422	10/31/2014	10/20/2020
G7885V-FQ-7	SSE PLC		B		1FE	5,239,336	113.5570	4,264,213	3,755,140	3,942,740		(46,845)		(756,852)	4.250	3.066	SEP	47,659	170,249	02/22/2013	09/14/2021
G7973D-AV-4	UNITED UTILITIES WATER PLC		B		2FE	36,866,254	121.5980	29,224,149	24,033,393	27,121,988		(682,956)		(5,189,823)	5.750	3.028	MAR	1,067,675	1,581,941	06/13/2013	03/25/2022
G8182J-AE-4	SEGRO PLC		B		1FE	7,298,850	106.4110	5,259,450	4,942,600	5,151,100		(181,127)		(977,198)	5.500	2.510	JUN	145,231	323,301	10/23/2013	06/20/2018
G8278*-AA-9	BRISTOL AIRPORT PRIVATE PLACEMENT		B		2	17,743,050	109.2890	15,800,083	14,457,105	14,457,105				(2,787,525)	3.680	3.679	JD	1,478	553,797	04/24/2015	05/15/2030
G8290E-AJ-3	SOUTHERN WATER SRVCS FIN EMTN		B		1FE	12,787,848	115.4040	9,839,362	8,525,985	9,023,129		(147,726)		(1,719,998)	5.000	3.467	MAR	322,352	495,869	06/20/2014	03/31/2021
G82920-AJ-1	SOUTHERN GAS NETWORK PLC		B		2FE	20,810,978	107.8600	15,326,936	14,209,975	14,875,363		(450,107)		(2,836,233)	5.125	2.466	NOV	119,714	725,815	02/11/2013	11/02/2018
G82920-AK-8	SOUTHERN GAS NETWORK PLC		B		2FE	17,570,529	119.6360	14,782,798	12,356,500	13,528,408		(190,994)		(2,599,754)	4.875	3.260	OCT	145,231	621,173	06/12/2013	10/05/2023
G82961-AA-4	SOUTHERN WATER SRVCS FIN		B		1FE	3,782,687	111.5730	2,757,299	2,471,300	2,655,369		(102,940)		(503,108)	6.125	2.641	MAR	114,458	176,069	10/28/2013	03/31/2019
G8681R-11-0	TATE & LYLE INTL FIN PLC		B		2FE	4,969,457	115.6660	3,688,822	3,189,213	3,509,490		(135,319)		(665,663)	6.750	3.051	NOV	21,822	216,918	11/05/2013	11/25/2019
G87623-HR-1	TESCO PLC EMTN		B		3FE	9,247,304	113.4390	6,658,118	5,869,338	6,477,288		(144,271)		(1,229,931)	6.125	3.830	FEB	306,456	405,349	06/24/2014	02/24/2022
G9408*-AA-0	ANGEL TRAINS PRIVATE PLACEMENT		B		2	29,917,195	100.0000	23,106,655	23,106,655	23,106,655				(4,455,275)	4.307	4.428	MN	92,709	1,134,963	10/31/2014	11/28/2021
K94545-CE-6	TDC A/S		B		2FE	24,664,131	114.3860	18,374,290	16,063,450	17,777,910		(324,108)		(3,396,232)	5.625	3.621	FEB	772,724	1,031,355	05/08/2014	02/23/2023
L8367#-AA-1	SHURGARD LUXEMBOURG SARL PRIVATE PLACEMENT		B		2	5,589,735	108.3970	4,687,588	4,324,475	4,324,475				(129,355)	2.670	2.668	JD	321	118,504	06/25/2014	07/24/2021
L8367#-AB-9	SHURGARD LUXEMBOURG SARL PRIVATE PLACEMENT				2	5,180,730	112.4850	4,508,471	4,008,050	4,008,050				(119,890)	3.110	3.110	JD	346	127,933	06/25/2014	07/24/2024
L8367#-AC-7	SHURGARD LUXEMBOURG SARL PRIVATE PLACEMENT		B		2	8,725,440	114.3140	7,716,632	6,750,400	6,750,400				(201,920)	3.260	3.260	JD	611	225,858	06/25/2014	07/24/2026
N2273C-BV-5	CORIO NV EMTN		B		2FE	5,035,259	112.5630	4,214,748	3,744,363	3,816,825		(21,219)		(109,714)	3.250	2.732	FEB	103,072	126,064	02/18/2014	02/26/2021
N2557F-EP-5	DEUTSCHE TELEKOM INT FIN		B		2FE	30,118,461	125.3180	24,001,547	19,152,575	22,261,970		(668,923)		(4,264,451)	6.500	3.084	APR	914,076	1,421,109	06/05/2013	04/08/2022
N3114M-AG-8	DAIMLER INTL FINANCE BV		B		1FE	13,125,567	106.5030	10,528,074	9,885,200	10,066,602		(90,922)		(1,935,444)	3.500	2.690	JUN	198,110	405,006	02/05/2013	06/06/2019
N42816-BD-6	ROYAL VOPAK		D		2	4,000,000	113.9810	4,559,252	4,000,000	4,000,000					6.140	6.140	JD	8,187	245,600	04/17/2007	06/19/2022
N6777#-AF-6	OVERSEAS ASSITAN PRIVATE PLACEMENT		D	4	3FE	1	102.6110	1	1	1					6.810	6.810	MN			04/18/2008	05/14/2018
N7203C-AB-4	POSTNL		B		2FE	11,855,436	110.4880	8,191,485	7,413,900	7,925,545		(396,313)		(1,496,019)	7.500	3.027	AUG	213,277	581,985	11/02/2012	08/14/2018
N7334#-AM-5	WERELDHAVE, N.V. PRIVATE PLACEMENT		D		2	20,000,000	99.3010	19,860,200	20,000,000	20,000,000					3.880	3.880	JJ	353,511	776,000	05/20/2015	07/17/2023
N7660F-AD-9	RWE FINANCE BV		B		2FE	20,248,424	120.4900	15,156,387	12,578,917	14,300,297		(477,202)		(2,722,179)	6.500	3.029	APR	573,461	953,047	01/30/2013	04/20/2021
N7660F-BK-2	RWE FINANCE BV		B		2FE	17,490,779	118.7240	13,643,222	11,491,545	12,990,574		(311,968)		(2,488,872)	5.500	2.881	JUL	309,957	658,914	04/16/2013	07/06/2022
N9061#-AB-4	VTTI MLP, B.V. VTTI MLP, B.V.		D		2	7,500,000	107.6910	8,076,803	7,500,000	7,500,000					4.870	4.870	JD	16,233	365,250	09/25/2015	12/15/2025
PP4K0W-JN-0	EYSTUR OG SANDOYARTUNLAR		B		1FE	26,905,560	112.6670	28,758,170	25,524,950	25,524,950				(1,380,610)	2.730	2.730	JJ	30,970		11/02/2016	01/31/2040
Q0455#-AK-4	APT PIPELINES LTD		D		2	20,000,000	113.8500	22,770,060	20,000,000	20,000,000					6.140	6.140	MN	156,911	1,228,000	03/29/2007	05/15/2022
Q2308*-AB-3	CHARTER HALL RETAIL MANAGEMENT CHARTER HALL RETAIL MANAGEMENT		D		2FE	10,000,000	98.7690	9,876,870	10,000,000	10,000,000					3.760	3.760	MN	51,178	188,000	02/12/2016	05/12/2026
Q2759#-AA-7	CONSOLIDATED PRESS (FINANCE) P PRIVATE PLACEMENT		D		2FE	20,000,000	103.5250	20,704,900	20,000,000	20,000,000					4.210	4.210	JD	30,406	842,000	05/21/2015	06/18/2022
Q3261#-AP-1	DOWNERS GROUP FINANCE PTY LIMI PRIVATE PLACEMENT		D		2FE	9,400,000	104.5380	9,826,563	9,400,000	9,400,000					4.570	4.570	JJ	206,437	429,580	06/10/2015	07/08/2025
Q4557*-AB-7	HEALTHSCOPE FINANCE PTY LTD		D		2FE	5,800,000	102.0210	5,917,126	5,800,000	5,800,000					4.367	4.050	MN	26,738	117,453	03/22/2016	05/23/2026
Q6188C-AB-2	MIRABELA NICKEL LTD SERIES 144A		D	2	6Z	42,107	30.0000	14,480	48,265	14,480	(27,628)	552			9.500	13.462	MAT			06/24/2015	06/24/2019
W7912C-AE-0	SECURITAS AB		B		2FE	11,753,786	102.5670	9,736,429	9,492,750	9,496,730		(4,013)		(283,411)	2.250	2.202	MAR	171,455	224,917	12/06/2012	03/14/2018
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						17,264,912,565	XXX	17,816,827,593	16,683,496,444	16,870,078,948	(110,222)	(49,078,888)	10,466,965	(97,071,147)	XXX	XXX	XXX	204,400,819	742,386,987	XXX	XXX
073905-CR-0	BEAR STEARNS SERIES 1989-1 CLASS E			4	1FE	20,209	105.5920	22,387	21,202	20,936		40			8.900	9.613	MON	157	1,887	08/04/1989	02/01/2019
12545C-AD-2	COUNTRYWIDE HOME LOANS SERIES 200710 CLASS A4			4	1FM	3,563,930	80.0650	4,068,271	5,081,231	3,427,475		(252,892)			5.500	8.504	MON	23,289	266,924	03/26/2008	07/25/2037
12647G-AX-6	CREDIT SUISSE MORTGAGE TRUST SERIES 13-IVR4 CLASS A11 144A			4	1FM	4,160,830	99.1590	4,119,416	4,154,339	4,160,258		(352)			3.487	3.416	MON	12,070	145,022	11/05/2015	07/25/2043
12667F-6C-4	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2005-J2 CLASS 1A7			4	1FM	6,567,401	97.1560	6,824,698	7,024,457	6,405,290		(112,332)			5.500	7.059	MON	32,195	386,345	02/08/2005	04/25/2035
126694-JT-6	COUNTRYWIDE HOME LOANS SERIES 2005-24 CLASS A3			4	1FM	7,314,407	94.3440	7,523,902	7,974,936	7,134,102		(178,524)	453,391		5.500	5.618	MON	36,552	438,622	10/17/2005	11/25/2035
126694-TX-6	COUNTRYWIDE HOME LOANS SERIES 2005-30 CLASS A8			4	1FM	4,819,449	96.8050	4,988,975	5,153,644	4,627,495		(37,395)			5.500	5.768	MON	23,621	283,450	12/05/2005	01/25/2036
126694-W4-6	COUNTRYWIDE HOME LOANS SERIES 2006-9 CLASS A3			4	2FM	4,374,935	85.4150	4,342,368	5,083,837	4,339,930		27,112	313,602		6.000	8.867	MON	25,419	291,061	03/01/2006	05/25/2036
126694-W7-9	COUNTRYWIDE HOME LOANS SERIES 2006-9 CLASS A6			4	2FM	5,251,060	85.4150	5,290,371	6,193,713	5,258,008		(31,957)	208,883		6.000	3.876	MON	30,969	354,605	03/01/2006	05/25/2036
126694-X5-2	COUNTRYWIDE HOME LOANS SERIES 2006-9 CLASS A12			4	2FM	2,614,787	85.4150	2,634,362	3,084,185	2,618,247		(16,089)	114,208		6.000	3.876	MON	15,421	176,577	03/14/2006	05/25/2036
12669E-JV-9	COUNTRYWIDE HOME LOANS SERIES 2003-J5 CLASS 1A10			4	1FM	1,933,510	101.7710	1,986,591	1,952,019	1,940,942		123			5.500	5.680	MON	8,947	107,361	05/16/2003	07/25/2033
12669F-F3-2	COUNTRY WIDE HOME LOANS SERIES 2004-J5 CLASS A5			4	1FM	2,978,500	103.8240	3,209,760	3,091,534	3,024,768		1,259			5.500	5.984	MON	14,170	170,034	06/21/2004	07/25/2034
12669G-2V-2	COUNTRYWIDE HOME LOANS SERIES 2005-16 CLASS A3			4	1FM	3,683,340	96.8410	3,696,385	3,816,962	3,684,844		(72,403)			5.500	4.638	MON	17,494	209,933	11/09/2005	09/25/2035
16162Y-AE-5	CHASE SERIES 2006-S4 CLASS A5			4	1FM	2,724,690	82.2770	2,998,345	3,644,195	2,646,859		(163,772)	266,828		6.000	5.120	MON	18,221	218,652	12/07/2006	12/25/2036
17025A-AL-6	COUNTRYWIDE HOME LOANS SERIES 2006-17 CLASS A11			4	1FM	1,926,787	87.3270	3,291,772	3,769,494	2,368,170		(62,919)			6.000	12.494	MON	18,847	217,537	01/12/2009	12/25/2036
17322N-AA-2	CITIGROUP MORTGAGE LOAN TRUST SERIES 2014-J1 CLASS A1			4	1FM	26,228,176	100.4220	26,221,256	26,111,015	26,185,567		(14,851)			3.500	3.351	MON	76,157	913,885	10/22/2015	06/25/2044

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
17323E-AD-5	CITIGROUP MORTGAGE LOAN TRUST SERIES 2014-J2 CLASS A1			4	1FM	16,639,629	100.4220	16,566,138	16,496,572	16,584,076		(442)			3.500	3.167	MON	48,115	577,380	10/24/2014	11/25/2044
193908-AS-9	CMOT SERIES 57 CLASS D			4	1FE	5,984	105.9990	6,465	6,099	6,085		5			9.900	10.411	MON	50	604	04/26/1989	02/01/2019
22541Q-BT-8	CSFB MTGE SECURITIES CORP SERIES 2003-11 CLASS 1A32			4	1FM	1,186,429	103.0040	1,211,463	1,176,138	1,174,870		(1,209)			5.500	5.430	MON	5,391	64,688	05/21/2003	06/25/2033
32056F-AA-0	FIRST HORIZON MORTGAGE PASS-TH SERIES 20075 CLASS A1			4	1FM	606,409	82.2390	622,093	756,442	621,575		2,513			6.250	8.414	MON	3,940	47,284	09/10/2008	11/25/2037
362636-AM-4	GSR MORTGAGE LOAN TRUST SERIES 20072F CLASS 2A7			4	1FM	2,440,783	97.3400	2,735,527	2,810,282	2,457,783		8,349			5.750	5.958	MON	13,466	161,591	11/01/2007	02/25/2037
45660N-QW-8	RESIDENTIAL ASSET SECURITIZATI SERIES 2003-A6 CLASS A6			4	1FM	5,264,795	101.7080	5,394,030	5,303,443	5,272,718		112			5.500	5.632	MON	24,307	291,689	06/10/2003	07/25/2033
466247-N2-5	JP MORGAN MORTGAGE TRUST SERIES 2006-S1 CLASS 2A3			4	1FM	3,037,689	104.8250	2,993,419	2,855,642	2,964,311		(410)			6.000	4.617	MON	14,278	171,338	11/21/2012	04/25/2036
46630U-AC-8	JP MORGAN MORTGAGE TRUST SERIES 2007-A3 CLASS 2A1			4	1FM	996,963	87.1770	1,096,711	1,258,034	1,006,747		7,584			2.975	6.124	MON	3,119	37,275	04/30/2007	05/25/2037
46639G-AL-0	JP MORGAN MORTGAGE TRUST SERIES 2013-1 CLASS 1A2			4	1FM	12,532,142	96.8500	12,724,330	13,138,240	12,709,637		28,757			3.000	4.445	MON	32,846	391,443	04/07/2016	03/25/2043
46640B-AC-8	JP MORGAN MORTGAGE TRUST SERIES 13-2 CLASS A2 144A			4	1FM	16,081,351	100.8050	15,855,838	15,729,265	16,061,861		(19,490)			3.500	2.539	MON	45,877	454,406	04/19/2016	05/25/2043
46641C-AA-9	JP MORGAN MORTGAGE TRUST SERIES 2014-1 CLASS 1A1 144A			4	1FM	4,612,861	103.2270	4,586,825	4,443,455	4,568,586		(8,457)			4.000	2.893	MON	14,812	174,785	08/13/2014	01/25/2044
46641C-AH-4	JP MORGAN MORTGAGE TRUST SERIES 2014-1 CLASS 1A9 144A			4	1FM	7,226,814	101.6430	7,180,311	7,064,240	7,177,172		(5,742)			3.500	2.850	MON	20,604	247,114	03/31/2014	01/25/2044
46641C-BK-6	JP MORGAN MORTGAGE TRUST SERIES 14-1 CLASS 1A1A 144A			4	1FM	8,747,918	103.2270	8,682,860	8,411,460	8,694,315		(21,079)			4.000	2.699	MON	28,038	330,838	04/15/2015	01/25/2044
46644V-BK-1	JP MORGAN MORTGAGE TRUST SERIES 15-4 CLASS 2A3 144A			4	1FM	17,831,068	99.0020	17,689,062	17,867,361	17,831,028		(16)			3.000	3.019	MON	44,668	536,021	07/21/2015	06/25/2045
74957E-AR-8	RESIDENTIAL FUNDING MTG SERIES 2006-S5 CLASS A16			4	1FM	4,986,125	95.0820	5,501,303	5,785,861	5,027,655		11,933			6.000	6.519	MON	28,929	347,152	01/02/2007	06/25/2036
81744N-AA-8	SEQUOIA MORTGAGE TRUST SERIES 2012-6 CLASS A1			4	1FM	3,664,842	94.7870	3,659,021	3,860,268	3,683,256		7,408			2.500	4.090	MON	8,042	96,507	08/19/2014	12/25/2042
81745B-AB-1	SEQUOIA MORTGAGE TRUST SERIES 13-6 CLASS A2			4	1FM	16,238,248	98.2170	15,918,471	16,207,491	16,236,083		(2,166)			3.000	2.905	MON	40,519	283,631	04/28/2016	05/25/2043
822804-AJ-9	SHELLPOINT ASSET FUNDING TRUST SERIES 213-1 CLASS A2			4	1FM	10,684,294	99.1200	10,934,987	11,032,047	10,754,047		18,037			3.500	4.168	MON	32,177	386,122	06/27/2013	07/25/2043
929227-2X-3	WASHINGTON MUTUAL SERIES 2003-S5 CLASS 1A19			4	1FM	2,192,641	101.1350	2,320,042	2,294,000	2,253,783		6,523			5.500	5.863	MON	10,514	126,019	05/21/2003	06/25/2033
92922F-RE-0	WASHINGTON MUTUAL SERIES 2004-CB1 CLASS 3A3			4	1FM	7,961,807	102.9850	8,844,399	8,588,022	8,006,774		(138,402)			5.500	7.564	MON	39,362	458,492	12/01/2016	06/25/2034
94984H-AD-7	WELLS FARGO SERIES 2006-12 CLASSA4			4	2FM	2,174,955	97.0850	2,237,208	2,304,381	2,188,826		4,661			6.000	3.622	MON	11,522	138,097	09/15/2006	10/25/2036
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						223,275,758	XXX	227,979,362	233,545,506	223,124,079		(1,016,483)	1,356,912		XXX	XXX	XXX	824,105	9,504,371	XXX	XXX
05357H-AA-8	AVENTURA MALL TRUST SERIES 2013-AVM CLASS A 144A			4	1FM	20,688,320	105.0750	21,015,086	20,000,000	20,404,192		(97,054)			3.743	3.205	MON	62,378	761,010	12/10/2013	12/05/2032
05490V-AG-2	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2015-MSQ CLASS D 144A			4	1FM	9,968,930	100.3730	10,037,339	10,000,000	9,972,836		3,126			3.990	4.064	MON	24,382	405,630	09/17/2015	09/15/2032
05604F-AC-9	BWAY MORTGAGE TRUST SERIES 2013-1515 CLASS A2 144A			4	1FM	19,474,865	101.6450	19,312,499	19,000,000	19,338,508		(37,314)			3.454	3.216	MON	54,688	656,260	02/26/2013	03/10/2033
05952C-AE-0	BANC OF AMERICA COMMERCIAL MOR SERIES 2007-5 CLASS A4			4	1FM	6,474,324	101.7220	7,017,551	6,898,759	6,864,095		30,830			5.492	6.501	MON	31,573	382,203	02/08/2008	02/10/2051
05955F-AA-8	BANC OF AMERICA LARGE LOAN SERIES 2009-UB1 CLASS A4A CDO			4	1FE	1,295,258	100.0530	1,563,440	1,562,611	1,546,530		28,540			5.679	9.427	MON	7,395	93,371	07/02/2009	06/24/2050
07388Q-AE-9	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007-PW17 CLASS A4			4	1FM	18,460,113	101.7280	19,743,717	19,408,358	19,331,604		70,585			5.694	6.531	MON	92,093	1,138,404	07/25/2008	06/11/2050
07388R-AE-7	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007-PW15 CLASS A4			4	1FM	10,212,884	100.0560	11,107,610	11,101,432	11,074,657		73,150			5.331	6.767	MON	49,318	622,413	03/05/2008	02/11/2044
07388V-AE-8	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007-T26 CLASS A4			4	1FM	10,468,688	100.1050	12,637,672	12,624,435	12,556,624		199,543			5.471	8.907	MON	57,557	701,532	01/27/2009	01/12/2045
073945-AE-7	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007-T28 CLASS A4			4	1FM	13,637,142	101.7090	17,815,353	17,515,946	17,218,283		348,943			5.742	10.275	MON	83,814	1,349,487	03/02/2009	09/11/2042
12531W-AZ-5	CFCRE COMMERCIAL MORTGAGE TRUS SERIES 2016-C3 CLASS ASB			4	1FM	13,084,447	103.5050	13,149,273	12,704,000	13,039,904		(44,543)			3.688	3.236	MON	39,044	429,480	01/22/2016	01/10/2048
12591K-AC-9	COMM MORTGAGE TRUST SERIES 2013-CR12 CLASS ASB			4	1FM	13,992,795	104.7520	14,231,555	13,586,000	13,827,472		(54,268)			3.623	3.179	MON	41,018	492,221	10/24/2013	10/10/2046
12592T-AL-9	COMM MORTGAGE TRUST SERIES 2015-3BP CLASS D			4	1FM	23,966,321	94.4130	23,603,145	25,000,000	24,128,519		88,291			3.238	3.755	MON	67,467	823,094	02/06/2015	02/10/2035
12594M-BD-9	COMM MORTGAGE TRUST SERIES 2016-COR1 CLASS XA			4,6	1FE	6,735,141	9.7910	6,425,355		6,607,783		(127,357)			1.492	4.656	MON	81,620	171,302	10/12/2016	10/10/2049
12624K-AD-8	COMM MORTGAGE TRUST SERIES 2012-CR2 CLASS A4			4	1FM	4,987,765	103.1480	5,012,980	4,860,000	4,933,209		(13,125)			3.147	2.843	MON	12,745	152,944	08/20/2012	08/15/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
12625K-AE-5	COMM MORTGAGE TRUST SERIES 2013-CR8 CLASS A5			4	1FM	11,967,731	104.6000	12,154,558	11,620,000	11,853,520		(33,513)			3.612	3.272	MON	34,976	419,714	06/04/2013	06/10/2046
12625U-BF-9	COMM MORTGAGE TRUST SERIES 2013-CR9 CLASS A4			4	1FM	16,695,747	108.4090	17,573,083	16,210,000	16,540,875		(46,708)			4.232	3.886	MON	57,170	697,586	07/01/2013	07/10/2045
12626B-AD-6	COMM MORTGAGE TRUST SERIES 2013-CR10 CLASS A4			4	1FM	6,179,695	107.8940	6,473,668	6,000,000	6,124,489		(17,067)			4.210	3.867	MON	21,050	252,600	08/01/2013	08/10/2046
17291C-BW-4	CITIGROUP COMMERCIAL MORTGAGE SERIES 2016-C2 CLASS XA			4,6	1FE	16,983,264	12.5940	15,854,998		16,457,241		(526,022)			1.799	4.151	MON	188,710	786,377	08/12/2016	08/10/2049
17318U-AD-6	CITIGROUP COMM MORT TRUST SERIES 2012-GC8 CLASS A4			4	1FM	14,974,508	102.3140	14,948,016	14,610,000	14,822,445		(37,285)			3.024	2.739	MON	36,817	441,806	09/10/2012	09/10/2045
17321J-AE-4	CITIGROUP COMMERCIAL MORTGAGE SERIES 2013-GC15 CLASS AAB			4	1FM	7,446,728	106.0310	7,666,046	7,230,000	7,355,702		(29,083)			3.942	3.494	MON	23,751	285,007	09/18/2013	09/10/2046
17321R-AF-3	CITIGROUP COMMERCIAL MORTGAGE SERIES 2013-GC17 CLASS XA			4,6	1FE	3,243,866	5.1970	3,204,191		3,179,746		(64,120)			1.460	(9.853)	MON	75,004		11/30/2016	11/10/2046
201736-AC-9	COMM'L MTG LEASE-BACKED CERTS SERIES 2001-CMLB CLASS A3			4	1FM	13,576,641	113.7550	15,445,654	13,578,000	13,539,019		(3,874)			7.471	7.549	MON	84,534	1,014,412	01/26/2001	06/20/2031
20173V-AE-0	GREENWICH CAPITAL COMMERCIAL F SERIES 2007G-G11 CLASS A4			4	1FM	11,356,247	101.4310	11,941,008	11,772,579	11,736,341		18,816			5.736	6.341	MON	56,273	677,904	05/22/2008	12/10/2049
20173W-CB-2	COMMERCIAL MORTGAGE LOAN TRUST SERIES 2008-LS1 CLASS A4BF			4	1FM	11,432,034	101.4130	12,924,320	12,744,298	12,650,227		102,159			5.550	7.334	MON	58,942	713,637	03/05/2008	12/10/2049
21870L-AA-4	CORE INDUSTRIAL TRUST SERIES 2015-CALW CLASS A 144A			4	1FM	20,423,828	102.0300	20,406,028	20,000,000	20,358,880		(61,549)			3.040	2.663	MON	50,667	532,000	02/09/2016	02/10/2034
21870L-AJ-5	CORE INDUSTRIAL TRUST SERIES 2015-CALW CLASS C 144A			4	1FM	12,092,515	101.8070	12,155,783	11,940,000	12,064,426		(23,861)			3.555	3.337	MON	35,372	424,467	10/21/2015	02/10/2034
23305M-AA-3	DBCCRE MORTGAGE TRUST SERIES 2014-ARC CLASS A			4	1FM	7,724,989	103.0440	7,728,282	7,500,000	7,665,597		(21,101)			4.238	3.893	MON	26,489	317,865	01/24/2014	01/10/2034
36191Y-AZ-1	GS MORTGAGE SECURITIES SERIES GSMS 2011-GC5 CLASS A2			4	1FM	458,799	99.9510	454,044	454,269	453,956		(343)			2.999	2.767	MON	1,135	13,623	09/22/2011	08/10/2044
36228C-UV-3	GS MTG SEC CORP II SERIES 2005-ROCK CLASS 144A			4	1FM	43,669,492	115.0080	50,603,643	44,000,000	43,778,350		18,336			5.366	5.497	MON	196,753	2,361,040	04/12/2007	05/03/2032
36248G-AE-0	GS MORTGAGE SECURITIES TRUST SERIES 2013-GC16 CLASS AAB			4	1FM	13,773,719	105.7870	14,146,894	13,373,000	13,614,577		(52,923)			3.813	3.370	MON	42,493	509,913	11/13/2013	11/10/2046
36248P-AC-4	GS MORTGAGE SECURITIES TRUST SERIES 2014-NEW CLASS A2 144A			4	1FM	23,850,372	104.0140	24,085,593	23,156,000	23,575,116		(100,949)			3.706	3.223	MON	71,513	858,161	02/26/2014	01/10/2031
36250W-AJ-9	GS MORTGAGE SECURITIES TRUST SERIES 2015 590M CLASS C 144A			4	1FM	21,564,450	94.5370	20,383,168	21,561,000	21,562,099		(2,040)			3.805	3.822	MON	68,374	834,157	10/23/2015	10/10/2035
46629Y-AC-3	JP MORGAN CHASE COMMERCIAL MOR SERIES 2007-CB18 CLASS A4			4	1FM	3,775,394	99.9310	3,778,824	3,781,450	3,775,157		(17)			5.440	5.501	MON	17,143	206,631	12/04/2007	06/12/2047
46637W-AC-7	JP MORGAN CHASE COMM MORT SERIES 2012-CBX CLASS A3			4	1FM	4,441,798	101.7690	4,431,753	4,354,703	4,382,334		(9,633)			3.139	2.709	MON	11,390	136,685	06/22/2012	06/15/2045
46640N-AF-5	JPMBB COMMERCIAL MORTGAGE SECU SERIES 2013-C15 CLASS ASB			4	1FM	12,875,000	104.8550	13,106,901	12,500,000	12,717,003		(51,535)			3.659	3.201	MON	38,116	457,388	10/18/2013	11/15/2045
46645F-AL-4	JP MORGAN CHASE COMMERCIAL MOR SERIES 2015-UES CLASS D 144A			4	1FM	3,021,084	99.9360	2,998,086	3,000,000	3,016,007		(4,315)			3.621	3.479	MON	9,053	110,441	10/07/2015	09/05/2032
52109R-BM-2	LB-UBS COMMERCIAL MTGE TRUST SERIES 2007-C7 CLASS A3			4	1FM	11,237,415	102.4700	11,763,853	11,480,337	11,454,411		19,792			5.866	6.303	MON	37,413	678,271	07/08/2008	09/15/2045
55352N-AC-1	MSCG TRUST SERIES 2015-ALDR CLASS A2 144A			4	1FM	7,358,844	99.0000	7,226,994	7,300,000	7,351,580		(5,632)			3.462	3.381	MON	21,059	256,919	12/08/2015	06/07/2035
55352N-AJ-6	MSCG TRUST SERIES 2015-ALDR CLASS B 144A			4	1FM	3,501,064	96.6170	3,381,607	3,500,000	3,500,642		(269)			3.462	3.476	MON	10,097	123,180	05/19/2015	06/07/2035
556227-AG-1	MADISON AVENUE TRUST SERIES 2015-11MD CLASS C 144A			4	1FM	19,824,745	98.8120	20,208,065	20,451,000	19,889,120		51,524			3.555	3.948	MON	60,583	739,109	09/15/2015	09/10/2035
616912-AA-9	MORGANBERRY CORP SERIES 144A			4	1FE	209,277	103.8160	217,262	209,277	209,277					7.802	7.801	MS	4,127	16,328	09/05/1996	03/31/2019
61691A-BJ-1	MORGAN STANLEY CAPITAL I TRUST SERIES 2015-UBS8 CLASS ASB			4	1FM	11,999,394	103.6090	12,070,447	11,650,000	11,951,353		(46,535)			3.626	3.159	MON	35,202	422,429	12/02/2015	12/15/2048
61691E-BB-0	MORGAN STANLEY CAPITAL I TRUST SERIES 2016-UB12 CLASS XA			4,6	1FE	3,212,405	5.4400	3,182,406		3,190,514		(21,891)			0.841	5.137	MON	40,999		11/23/2016	12/15/2049
61756U-AE-1	MORGAN STANLEY CAPITAL I SERIES 2007-IQ16 CLASS A4			4	1FM	6,827,974	101.4710	6,989,320	6,887,974	6,872,555		3,834			5.809	5.997	MON	33,344	427,834	07/16/2008	12/12/2049
61761A-AZ-1	MORGAN STANLEY BAML TRUST SERIES 2012-C5 CLASS A4			4	1FM	20,419,808	102.8850	20,463,753	19,890,000	20,192,295		(54,612)			3.176	2.867	MON	52,642	631,706	08/20/2012	08/15/2045
61762D-AW-1	MORGAN STANLEY BAML TRUST SERIES 2013-C9 CLASS A4			4	1FM	13,389,747	101.0470	13,136,131	13,000,000	13,253,161		(38,640)			3.102	2.759	MON	33,605	403,260	04/15/2013	05/15/2046
61766C-AF-6	MORGAN STANLEY CAPITAL I TRUST SERIES 2016-UBS9 CLASS ASB			4	1FM	4,995,393	101.9290	4,943,553	4,850,000	4,980,330		(15,063)			3.340	2.890	MON	13,499	121,493	02/19/2016	03/15/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61766E-BC-8	MORGAN STANLEY BAML TRUST SERIES 2016-C29 CLASS ASB			4	1FM	12,730,671	100.8340	12,463,030	12,360,000	12,698,713		(31,959)			3.140	2.680	MON	32,342	226,394	04/22/2016	05/15/2049
61766E-BF-1	MORGAN STANLEY BAML TRUST SERIES 2016-C29 CLASS XA			4,6	1FE	6,626,993	10.5870	6,324,399		6,546,112		(80,881)			1.660	4.517	MON	82,626	82,626	11/09/2016	05/15/2049
61766N-BC-8	MORGAN STANLEY BAML TRUST SERIES 2016-C30 CLASS XA			4,6	1FE	10,565,598	10.1260	10,114,141		10,402,402		(163,196)			1.472	4.567	MON	122,482	211,989	12/01/2016	09/15/2049
78419C-AE-4	SG COMMERCIAL MORTGAGE SECURIT SERIES 2016-C5 CLASS ASB			4	1FM	7,209,776	98.4950	6,894,676	7,000,000	7,197,405		(12,371)			2.895	2.442	MON	16,888	84,438	07/01/2016	10/10/2048
78419C-AG-9	SG COMMERCIAL MORTGAGE SECURIT SERIES 2016-C5 CLASS XA			4,6	1FE	4,980,788	12.6280	4,617,839		4,726,684		(254,103)			2.032	4.823	MON	61,936	324,784	07/06/2016	10/10/2048
90349D-AJ-1	UBS BARCLAYS COMMERCIAL MORTGA SERIES 2012-C3 CLASS XA 144A			4,6	1FE	2,213,607	7.7670	2,202,804		2,177,803		(35,804)			2.043	1.699	MON	48,285		11/30/2016	08/10/2049
91830M-AA-4	VNO MORTGAGE TRUST SERIES 2013-PENN CLASS A 144A			4	1FM	10,299,967	104.9650	10,496,483	10,000,000	10,172,886		(43,270)			3.808	3.329	MON	31,733	380,800	12/05/2013	12/13/2029
92938E-AT-0	WF-RBS COMMERCIAL MORTGAGE TRU SERIES 2013-C16 CLASS ASB			4	1FM	5,149,965	106.0780	5,303,922	5,000,000	5,086,406		(20,311)			3.963	3.509	MON	16,513	198,150	09/16/2013	07/15/2046
94989T-BA-1	WELLS FARGO COMMERCIAL MORTGAG SERIES 2015-LC22 CLASS ASB			4	1FM	12,912,609	103.5740	12,985,094	12,537,000	12,851,562		(48,813)			3.571	3.113	MON	37,308	447,696	09/15/2015	09/15/2058
95000A-AV-9	WELLS FARGO COMMERCIAL MORTGAG SERIES 2015-P2 CLASS ASB			4	1FM	5,955,084	104.0320	6,015,146	5,782,000	5,932,506		(22,094)			3.656	3.201	MON	17,616	211,390	12/08/2015	12/15/2048
95000F-AW-6	WELLS FARGO COMMERCIAL MORTGAG SERIES 2016-C35 CLASS XA			4,6	1FE	19,922,780	13.4240	18,553,201		19,113,358		(809,423)			2.011	4.197	MON	231,561	1,213,726	07/18/2016	07/15/2048
95000M-BS-9	WELLS FARGO COMMERCIAL MORTGAG SERIES 2016-C36 CLASS XA			2,6	1FE	8,326,901	9.1980	8,039,490		8,201,167		(125,734)			1.382	4.458	MON	100,672	100,672	10/25/2016	11/15/2059
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						664,845,699	XXX	682,730,732	585,544,428	670,019,565		(2,232,731)			XXX	XXX	XXX	3,053,349	27,533,959	XXX	XXX
00868P-AA-3	AHOLD LEASE USA INC PTC SERIES 01-A2 CLASS ABS			4	3AM	19,991,435	114.6160	22,918,537	19,995,975	20,174,590		(25,920)			8.620	8.407	JJ	857,039	1,723,653	10/02/2001	01/02/2025
051154-AA-0	AUGUSTA FUNDING LTD SEC'D GUAR SERIES 144A ABS			2	1FE	9,443,100	128.3400	12,834,000	10,000,000	9,648,143		20,766			9.250	9.818	MN	149,028	925,000	06/28/1991	10/15/2026
051155-AA-7	AUGUSTA FUNDING LTD SEC'D GUAR CAPMAC-SERIES 144A			2	1FE	9,481,900	138.3200	13,832,000	10,000,000	9,626,335		14,333			8.400	8.885	AO	177,333	840,000	01/13/1995	04/15/2030
05377R-BX-1	AVIS BUDGET RENTAL CAR FUNDING SERIES 2015-1A CLASS A 144A			4	1FE	4,999,041	99.2390	4,961,960	5,000,000	4,999,332		144			2.500	2.517	MON	3,819	125,000	01/22/2015	07/20/2021
05377R-CA-0	AVIS BUDGET RENTAL CAR FUNDING SERIES 2015-2A CLASS A 144A			4	1FE	14,408,034	98.7770	14,283,130	14,460,000	14,419,017		10,172			2.630	2.724	MON	11,620	380,298	11/24/2015	12/20/2021
055778-AG-5	BURLINGTON NORTH PRIVATE PLACEMENT ABS			4	1	4,180,860	113.6280	4,750,615	4,180,860	4,180,860					6.550	6.550	FA	95,086	273,846	02/13/2009	02/26/2021
055778-AH-3	BURLINGTON NORTH PRIVATE PLACEMENT ABS			4	1	4,023,836	113.6280	4,572,193	4,023,836	4,023,836					6.550	6.550	FA	91,514	263,561	02/13/2009	02/26/2021
055778-AJ-9	BURLINGTON NORTH PRIVATE PLACEMENT ABS			4	1	1,232,443	113.6280	1,400,396	1,232,443	1,232,443					6.550	6.550	FA	28,030	80,725	02/12/2009	02/26/2021
055778-AK-6	BURLINGTON NORTH PRIVATE PLACEMENT ABS			4	1	1,265,291	113.6280	1,437,721	1,265,291	1,265,291					6.550	6.550	FA	28,777	82,877	02/13/2009	02/26/2021
055778-AM-2	BURLINGTON NORTH PRIVATE PLACEMENT ABS			4	1	509,458	113.6280	578,885	509,458	509,458					6.550	6.550	FA	11,587	33,370	02/12/2009	02/26/2021
055778-AP-5	BTMU CAP CORP PRIVATE PLACEMENT			4	1	1,224,735	104.6020	1,281,101	1,224,735	1,224,735					3.930	3.930	FA	17,114	48,132	02/11/2011	02/23/2026
055778-AQ-3	BTMU CAP CORP A2 PRIVATE PLACEMENT ABS			4	1	576,346	104.6020	602,871	576,346	576,346					3.930	3.930	FA	8,053	22,650	02/11/2011	02/23/2026
055778-AR-1	BTMU CAP CORP PRIVATE PLACEMENT ABS				1	2,341,405	104.8000	2,453,785	2,341,405	2,341,405					3.930	3.930	MN	14,825	92,017	02/11/2011	05/05/2026
056037-AD-6	BVPS II FNDG CRP CLOB OHIO ED ABS			4	2AM	312,000	101.9280	318,014	312,000	312,000					8.890	8.891	JD	2,311	27,737	11/05/1992	06/01/2017
079868-AA-3	BELLSOUTH TELECOM INC SERIES 1994A PTC SERIES 144A A			2	2AM	5,688,030	101.3000	6,568,673	6,484,376	6,484,335		3			8.650	8.650	JJ	278,891	560,899	12/15/1994	01/02/2020
121899-CE-6	BURLINGTON NORTHN CONS MORTGAGE BONDS ABS				1FE	2,355,328	108.9590	3,616,339	3,319,000	3,066,803		69,594			6.550	9.521	JJ	108,697	217,395	05/09/1991	01/01/2020
12189P-AM-4	BURLINGTON NORTHN SANTA FE PTC SERIES 2002-2 ABS ETC			4	1FE	636,015	103.9300	661,008	636,015	636,015					5.140	5.141	JJ	15,074	32,691	09/12/2002	01/15/2021
126650-AW-0	CVS HEALTH CORP SERIES 144A ABS			4	2AM	10,402,560	107.2800	11,277,945	10,512,626	10,446,861		5,946			5.298	5.501	MON	32,489	556,959	10/17/2005	01/11/2027
126650-AY-6	CVS HEALTH CORP SERIES 144 A ABS				2	7,249,825	105.2100	7,627,541	7,249,825	7,249,825					5.361	5.361	MON	22,672	388,663	05/16/2005	10/10/2027
14041N-EW-7	CAPITAL ONE MULTI-ASSET EXECUT SERIES 2015-A3 CLASS A3			4	1FE	2,666,391	100.2110	2,685,649	2,680,000	2,670,053		2,874			1.104	1.218	MON	1,397	23,415	09/18/2015	03/15/2023
161571-BT-0	CHASE ISSUANCE TRUST SERIES 2007 CLASS A3 ABS			4	1FE	9,810,937	100.4630	10,046,293	10,000,000	9,996,657		26,331			5.230	5.567	MON	23,244	523,000	05/15/2008	04/15/2019
161623-AL-7	CHASE RV OWNER TRUST SERIES 1997-A CLASS B ABS-RV			4	1FE	3,679	99.9230	3,656	3,659	3,659		(1)			6.540	6.560	MON	11	239	01/07/1999	08/15/2017
17305E-DY-8	CITIBANK CREDIT CARD ISSUANCE SERIES 2007 CLASS A8			4	1FE	24,132,859	103.1030	26,368,510	25,575,000	25,425,509		192,985			5.650	6.479	MS	405,399	1,444,988	08/08/2008	09/20/2019
17305E-FA-8	CITIBANK CREDIT CARD ISSUANCE SERIES 2013-A2 CLASS A2			4	1FE	4,752,462	100.0990	4,768,736	4,764,000	4,757,951		4,294			1.043	1.137	MON	552	40,673	09/16/2015	05/26/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
302568-AA-8	FPL ENERGY CAITHNESS FUNDING SR SEC NOTES SERIES 144A ABS			4	2AM	1,739,466	103.5000	1,800,348	1,739,466	1,739,466					7.645	7.646	JD	369	132,982	07/06/1998	12/31/2018
31331F-AF-8	FEDERAL EXPRESS SERIES 1993-C CLASS 2 ETC			4	2FE	68,507	101.5000	69,535	68,507	68,507					7.960	7.963	MS	1,409	5,624	12/02/1993	03/28/2017
31331F-AP-6	FEDERAL EXPRESS SERIES 1995-B CLASS 3 ETC			2	2FE	12,985,479	106.7140	13,876,817	13,003,733	13,001,262		1,890			7.580	7.599	JJ	490,103	1,018,192	01/25/2001	07/02/2019
31331F-AT-8	FEDERAL EXPRESS SERIES 1996-B CLASS 2 ETC			2	2FE	1,032,404	102.7500	1,060,795	1,032,404	1,032,404					7.840	7.840	JJ	33,950	83,521	10/17/1996	01/30/2018
33834E-AA-0	FIXED INCOME TR SERIES B SERIES 144A				1AM	5,517,400	76.5600	7,656,000	10,000,000	7,578,253		600,313			0.000	8.415	AO			01/11/2013	10/15/2097
34486*-AA-0	FOOTBALL CLUB				1FE	7,230,000	101.5550	7,342,441	7,230,000	7,230,000					3.410	3.410	OCT	60,266	250,652	07/30/2012	10/05/2024
34528Q-BY-9	FORD CREDIT FLOORPLAN MASTER SERIES 2012-5 CLASS A			4	1FE	687,034	100.1720	686,180	685,000	685,419		(587)			1.490	1.407	MON	454	10,206	03/14/2014	09/15/2019
34528Q-CC-6	FORD CREDIT FLOORPLAN MASTER SERIES 2012-5 CLASS D			4	2AM	3,518,023	100.5350	3,594,126	3,575,000	3,564,927		13,898			2.730	3.155	MON	4,338	97,598	06/25/2013	09/15/2019
34528Q-CS-1	FORD CREDIT FLOORPLAN MASTER SERIES 2013-4 CLASS B			4	1FE	7,272,554	100.3430	7,326,022	7,301,000	7,291,788		6,151			2.100	2.198	MON	6,814	153,321	10/15/2013	06/15/2020
34528Q-CT-9	FORD CREDIT FLOORPLAN MASTER SERIES 2013-4 CLASS C			4	1FE	3,832,844	100.4620	3,852,718	3,835,000	3,834,332		445			2.290	2.313	MON	3,903	87,822	11/26/2013	06/15/2020
34528Q-CU-6	FORD CREDIT FLOORPLAN MASTER SERIES 2013-4 CLASS D			4	2AM	2,499,456	100.7290	2,518,214	2,500,000	2,499,832		111			2.790	2.811	MON	3,100	69,750	06/11/2013	06/15/2020
34528Q-DY-7	FORD CREDIT FLOORPLAN MASTER SERIES 2015-2 CLASS B			4	1FE	9,999,962	100.2000	10,020,039	10,000,000	9,999,972		5			2.180	2.190	MON	9,689	218,000	02/03/2015	01/15/2022
34528Q-EE-0	FORD CREDIT FLOORPLAN MASTER SERIES 2015-5 CLASS B			4	1FE	8,154,159	100.2270	8,175,528	8,157,000	8,154,592		322			2.540	2.558	MON	9,208	207,188	08/12/2015	08/15/2022
368907-AD-3	GENERAL AMERICAN TRANS SERIES 1996-1 CLASS 1B			2	2AM	5,583,442	112.7700	6,296,447	5,583,442	5,583,442					7.860	7.860	FA	149,943	1,527,166	08/23/1996	08/28/2021
55819C-AA-6	MADISON PARK FUNDING LTD SERIES 15 CLASS 18 A 144A			4	1AM	14,792,500	97.5440	14,875,489	15,250,000	14,856,157		53,871			4.365	4.845	JAJO	133,120	694,503	08/11/2015	10/21/2026
56081#-AR-1	MAJOR LEAGUE BASEBALL TRUST SERIES 144A				1FE	8,300,000	103.8240	8,617,417	8,300,000	8,300,000					3.440	3.440	JD	16,655	285,520	08/19/2013	12/10/2020
60689L-AE-5	MMAF EQUIPMENT FINANCE SERIES 2013-AA CLASS A5 144A			4	1FE	17,906,754	101.6090	18,188,018	17,900,000	17,903,214		(887)			2.570	2.577	MON	28,113	460,030	09/27/2013	06/09/2033
62940Q-AA-3	NSG HOLDINGS LLC/NSG SERIES 144A ABS			4	3AM	957,935	107.8750	1,033,372	957,935	957,935					7.750	7.752	JD	3,300	74,240	03/06/2007	12/15/2025
62940Q-AA-3	NSG HOLDINGS LLC/NSG SERIES 144A ABS			4	4AM	11,683,461	107.8750	12,600,473	11,680,624	11,681,800		(340)			7.750	7.749	JD	40,233	905,248	12/10/2007	12/15/2025
64130D-AL-4	NEUBERGER BERMAN CLO NEUB 16-21 BFIX 144A			4	1FE	21,000,000	100.1710	21,035,914	21,000,000	21,000,000					3.650	3.666	JAJO	151,171	427,963	02/23/2016	04/20/2027
67575B-AE-9	OCTAGON INVESTMENT PARTNERS 144A			4	1FE	24,225,000	100.6090	24,372,429	24,225,000	24,225,000					3.081	3.069	JAJO	151,359	665,496	09/30/2015	10/20/2026
67575B-AG-4	OCT25-2015*B* 144A			4	1FE	4,000,000	100.2640	4,010,565	4,000,000	4,000,000					4.131	4.151	JAJO	33,509	151,536	09/30/2015	10/20/2026
73019#-AA-0	PNC EQUIP FIN				1	2,364,162	101.0180	2,388,220	2,364,162	2,364,162					3.000	3.000	MS	21,277	70,925	07/12/2012	09/13/2027
73019#-AB-8	PNC EQUIP FIN				1	2,453,145	101.0180	2,478,108	2,453,145	2,453,145					3.000	3.000	MS	22,078	73,594	07/12/2012	09/13/2027
73019#-AC-6	PNC EQUIP FIN				1	2,240,879	101.0180	2,263,682	2,240,879	2,240,879					3.000	3.000	MS	20,168	67,226	07/12/2012	09/13/2027
74955D-AA-9	RGS AEGCO FUNDING CORP RGS FUNDING ABS			4	2AM	15,958,076	101.1360	16,496,505	16,311,145	16,147,741		19,271			9.810	10.038	JD	106,675	1,600,123	08/28/1990	12/07/2022
871928-AX-5	TIERS CORP BND BKD SERIES C 144A ABS			4	2AM	1,038,179	101.6940	1,094,060	1,075,833	1,073,084		2,696			8.125	8.659	MS	25,738	87,411	02/11/2000	09/15/2017
871928-AX-5	TIERS CORP BND BKD SERIES C 144A ABS			4	3AM	754,659	101.6940	671,577	660,389	666,608		(6,858)			8.125	5.980	MS	15,799	53,657	10/02/2002	09/15/2017
88576P-AB-9	HENDERSON RECEIVABLES I LLC SERIES 2003-A ABS-144A MBIA A			4	1FE	828,842	103.3900	856,981	828,885	828,879		17			4.855	4.905	MON	1,789	40,242	11/14/2003	11/15/2033
89566E-AA-6	TRISTATE GEN/TRANS ASSN BONDS SERIES 144A ABS			4	1FE	2,113,292	101.1450	2,107,809	2,083,950	2,085,498		(2,322)			6.040	5.796	JJ	52,796	125,871	05/06/2005	01/31/2018
89566E-AB-4	TRISTATE GEN/TRANS ASSN BONDS SERIES B 144A ABS			4	1FE	9,511,515	113.6680	10,326,765	9,085,000	9,313,477		(21,650)			7.144	6.725	JJ	272,233	649,032	03/02/2004	07/31/2033
94978#-HS-9	OLD NATIONAL BANK PRIVATE PLACEMENT ABS			4	1	1,115,522	116.4080	1,298,560	1,115,522	1,115,522					6.640	6.733	MON	2,058	281,312	06/28/2007	09/19/2027
009089-AC-7	AIR CANADA 2013-1C PTC SERIES 144A EETC		A		3FE	1,900,000	103.7500	1,971,250	1,900,000	1,900,000					6.625	6.625	MN	16,084	125,875	04/24/2013	05/15/2018
00163K-AS-7	ALM LOAN FUNDING SERIES 2013-7RA CLASS A2R 144A		D	4	1FE	12,040,000	100.0000	12,040,000	12,040,000	12,040,000					2.880	2.890	JAJO	10,595		12/06/2016	10/15/2028
00164B-AS-6	ALM LOAN FUNDING SERIES 2013-7R2A CLASS A2R 144		D	4	1FE	20,000,000	99.6870	19,937,478	20,000,000	20,000,000					2.880	2.890	JAJO	48,000		11/09/2016	10/15/2027
001749-AQ-3	AMERICAN MONEY MANAGEMENT CORP SERIES 11-9A CLASS B2R 144A		D	4	1FE	15,000,000	98.7640	14,814,644	15,000,000	15,000,000					3.682	3.699	JAJO	116,597	276,150	03/31/2016	01/15/2022
033286-AE-5	ANCHORAGE CAPITAL CLO LTD SERIES 2014-5A CLASS B 144A		D	4	1FE	6,951,000	100.5790	7,040,555	7,000,000	6,959,691		5,415			2.980	3.095	JAJO	44,038	190,555	07/09/2015	10/15/2026
03328T-AN-5	ANCHORAGE CAPITAL CLO LTD SERIES 15-7A CLASS B2 144A		D	4	1FE	7,126,000	100.4150	7,029,067	7,000,000	7,118,274		(7,726)			4.180	3.857	JAJO	61,771	73,150	08/02/2016	08/10/2049
03329K-AN-3	ANCHORAGE CAPITAL CLO LTD SERIES 16-8A CLASS B2 144A		D	4	1FE	14,750,000	97.4590	14,375,241	14,750,000	14,750,000					3.590	3.335	JAJO	227,990		06/22/2016	07/28/2028
03765P-AE-3	APIDOS CLO SERIES 2015-21A CLASS B 144A		D	4	1FE	10,000,000	99.8580	9,985,831	10,000,000	10,000,000					3.580	3.298	JAJO	74,583	433,786	05/13/2015	07/18/2027
03765X-AC-0	APIDOS CLO SERIES 15-22A CLASS A2A 144A		D	4	1FE	9,929,000	100.2180	10,021,765	10,000,000	9,935,020		4,949			2.931	3.012	JAJO	59,439	270,513	09/16/2015	10/20/2027
03765Y-AC-8	APIDOS CLO SERIES 15-23A CLASS A2A 144A		D	4	1FE	35,000,000	100.1160	35,040,569	35,000,000	35,000,000					3.130	3.141	JAJO	231,272	779,687	12/03/2015	01/14/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
04013Y-AW-2	ARES CLO LTD SERIES 2012-2A CLASS DR 144A		D	4	2AM	13,500,000	98.8680	13,347,145	13,500,000	13,500,000					4.574	4.600	JAJO	138,932	583,106	05/15/2015	10/12/2023
04015M-AE-6	ARES CLO LTD SERIES 2015-35A CLASS C 144A		D	4	1FE	3,000,000	100.1230	3,003,696	3,000,000	3,000,000					3.730	3.747	JAJO	23,623	108,693	09/16/2015	10/15/2025
04015M-AG-1	ARES CLO LTD SERIES 2015-35A CLASS D 144A		D	4	1AM	17,433,000	97.3350	17,520,320	18,000,000	17,510,777		66,009			4.330	4.839	JAJO	164,540	767,358	09/16/2015	10/15/2025
04965C-AC-2	ATRIUM CDO CORP SERIES 12A CLASS B 144A		D	4	1FE	772,457	99.8240	773,633	775,000	772,858		370			3.132	3.193	JAJO	4,652	21,939	10/08/2015	10/22/2026
05363L-AE-3	AVERY POINT CLO LTD SERIES 2015-6A CLASS B 144A		D	4	1FE	15,000,000	99.8410	14,976,132	15,000,000	15,000,000					2.890	2.899	FMAN	68,550	389,770	05/06/2015	08/05/2027
05364C-AE-2	AVERY POINT CLO LTD SERIES 15-7A CLASS B 144A		D	4	1FE	14,947,500	99.5840	14,937,581	15,000,000	14,954,678		7,111			3.080	3.140	JAJO	97,533	354,902	11/16/2015	01/15/2028
05616G-AQ-2	BABSON CLO LTD SERIES 2012-2A CLASS CR 144A		D	4	2AM	8,210,000	100.0010	8,210,122	8,210,000	8,210,000					4.492	4.517	FMAN	48,149	350,114	05/19/2015	05/15/2023
05618P-AE-7	BABSN 16-1 B-1 144A BABSN 16-1 B-1 144A		D	4	1FE	10,000,000	100.1060	10,010,637	10,000,000	10,000,000					3.132	3.143	JAJO	60,026	204,091	01/22/2016	04/23/2027
08180V-AG-1	BENEFIT STREET PARTNERS CLO LT SERIES 12-1A CLASS CR 144A		D	4	2AM	20,000,000	99.2890	19,857,716	20,000,000	20,000,000					4.780	4.808	JAJO	201,822	912,443	09/14/2015	10/15/2025
08180X-AC-6	BENEFIT STREET PARTNERS CLO LT SERIES 15-8A CLASS A2 144A		D	4	1FE	12,284,308	101.3620	12,568,859	12,400,000	12,301,507		16,583			3.131	3.288	JAJO	78,733	319,479	10/29/2015	01/20/2028
08181B-AG-4	BENEFIT STREET PARTNERS CLO LT SERIES 16-9A CLASS B1 144A		D	4	1FE	10,500,000	100.9670	10,601,485	10,500,000	10,500,000					2.981	2.992	JAJO	63,475	79,800	06/16/2016	07/20/2028
08181B-AJ-8	BENEFIT STREET PARTNERS CLO LT SERIES 16-9A CLASS B2		D	4	1FE	9,500,000	95.2130	9,045,263	9,500,000	9,500,000					3.240	3.253	JAJO	60,705	82,080	06/16/2016	07/20/2028
09626U-AN-8	BLUEMOUNTAIN CLO LTD SERIES 2013-1A CLASS A2R 144A		D	4	1FE	28,000,000	99.7290	27,924,254	28,000,000	28,000,000					2.781	2.790	JAJO	34,611		12/06/2016	01/20/2029
09628J-AC-5	BLUEMOUNTAIN CLO LTD SERIES 2015-3A CLASS A2 144A		D	4	1FE	22,443,380	100.7750	22,689,509	22,515,000	22,456,530		11,726			3.031	3.090	JAJO	138,392	668,729	08/20/2015	10/20/2027
12548C-AB-3	CIFC FUNDING LTD SERIES 2014-2A CLASS A2L 144A		D	4	1FE	4,177,950	100.6920	4,229,073	4,200,000	4,181,964		2,484			3.110	3.202	FMAN	13,787	118,737	07/09/2015	05/24/2026
12548V-AM-7	CIFC FUNDING LTD SERIES 2012-2A CLASS A3R 144A		D	4	1FE	4,500,000	100.0040	4,500,163	4,500,000	4,500,000					3.498	3.513	MJSD	11,806	152,457	05/29/2015	12/05/2024
12548V-AP-0	CIFC FUNDING LTD SERIES 2012-2A CLASS B1R 144A		D	4	2AM	3,000,000	100.0930	3,002,792	3,000,000	3,000,000					4.486	4.509	MJSD	10,094	130,417	05/29/2015	12/05/2024
12550A-AQ-9	CIFC FDG 2014 V LTD SERIES 2014-5a CLASS BR		D	4	1FE	11,000,000	100.0090	11,000,978	11,000,000	11,000,000					2.880	2.890	JAJO	66,880		10/07/2016	01/17/2027
13876C-AC-1	CANYON CAPITAL CLO LTD SERIES 2015-1A CLASS B 144A		D	4	1FE	5,205,375	99.6400	5,231,075	5,250,000	5,213,459		5,210			2.980	3.117	JAJO	33,026	142,906	07/15/2015	04/15/2027
14310U-AC-3	CARLYLE GLOBAL MARKET STRATEGI SERIES 2014-4A CLASS B 144A		D	4	1FE	1,005,000	99.4230	994,232	1,000,000	1,003,962		(567)			3.330	3.267	JAJO	7,030	30,800	04/27/2015	10/15/2026
14311M-AG-1	CARLYLE GLOBAL MARKET STRATEGI SERIES 2015-3A CLASS B 144A		C	4	1FE	9,000,000	99.8500	8,986,518	9,000,000	9,000,000					3.590	3.605	JAJO	58,344	362,635	06/30/2015	07/28/2028
14311M-AJ-5	CARLYLE GLOBAL MARKET STRATEGI SERIES 2015-3A CLASS C 144A		D	4	1AM	18,247,600	97.4010	18,506,139	19,000,000	18,355,775		89,541			4.440	5.049	JAJO	152,330	966,990	06/30/2015	07/28/2028
14312L-AC-1	CARLYLE GLOBAL MARKET STRATEGI SERIES 2016-2A CLASS A2A 144A		D	4	1FE	25,000,000	100.4270	25,106,648	25,000,000	25,000,000					3.080	3.091	JAJO	423,235		04/27/2016	07/15/2027
14312L-AE-7	CARLYLE GLOBAL MARKET STRATEGI SERIES 2016-2A CLASS A2B 144A		D	4	1FE	15,000,000	98.8770	14,831,583	15,000,000	15,000,000					3.860	3.877	JAJO	326,492		04/27/2016	07/15/2027
15137K-AC-3	CENT CLO LP SERIES 2015-24A CLASS B 144A		D	4	1FE	9,822,500	99.8530	9,985,326	10,000,000	9,840,756		14,275			3.630	3.841	JAJO	76,633	367,169	08/07/2015	10/15/2026
15137K-AD-1	CENT CLO LP SERIES 2015-24A CLASS C 144A		D	4	1AM	19,447,100	95.8150	19,163,090	20,000,000	19,497,164		38,397			4.580	4.931	JAJO	193,378	944,420	08/07/2015	10/15/2026
26244G-AC-9	DRYDEN SENIOR LOAN FUND SERIES 2015-40A CLASS C 144A		D	4	1FE	5,625,000	100.1470	5,633,273	5,625,000	5,625,000					3.802	3.820	FMAN	27,921	203,492	07/02/2015	08/15/2028
26244K-AC-0	DRYDEN SENIOR LOAN FUND SERIES 15-41A CLASS B 144A		D	4	1FE	16,270,000	100.7800	16,396,825	16,270,000	16,270,000					3.030	3.041	JAJO	104,074	434,946	09/17/2015	01/15/2028
26244K-AG-1	DRYDEN SENIOR LOAN FUND SERIES 15-41A CLASS D 144A		D	4	1AM	16,488,810	98.5300	16,750,144	17,000,000	16,555,449		61,124			4.580	5.085	JAJO	164,371	713,569	09/17/2015	10/20/2027
26250D-AU-7	DRYDEN SENIOR LOAN FUND SERIES 2012-24RA CLASS CR 144A		D	4	1FE	5,250,000	99.9920	5,249,596	5,250,000	5,250,000					3.602	3.618	FMAN	24,689	175,929	04/29/2015	11/15/2023
26250D-AW-3	DRYDEN SENIOR LOAN FUND SERIES 2012-24RA CLASS DR		D	4	2AM	6,500,000	98.9160	6,429,515	6,500,000	6,500,000					4.602	4.628	FMAN	39,054	283,750	04/29/2015	11/15/2023
29414H-AA-9	EOLE FINANCE SPC SERIES 144A		D		1FE	22,529,618	98.9110	22,301,422	22,546,951	22,533,982		1,641			2.341	2.350	FMAN	54,249	527,949	04/10/2014	02/24/2024
36320M-AC-2	GALAXY CLO LTD SERIES 2015-20A CLASS B 144A		D	4	1FE	39,907,200	99.4200	39,767,912	40,000,000	39,913,237		6,037			2.831	2.882	JAJO	229,643	901,472	07/21/2016	07/20/2027
38137Q-AE-8	GOLDENTREE LOAN OPPORTUNITIES SERIES 2014-9A CLASS B2R 144A		C	4	1FE	29,000,000	98.6500	28,608,367	29,000,000	29,000,000					3.274	3.287	JAJO	160,881		10/07/2016	10/29/2026
50189C-AE-1	LCM LTD PARTNERSHIP SERIES 21A CLASS B1 144A		D	4	1FE	11,800,000	100.0800	11,809,470	11,800,000	11,800,000					3.281	3.294	JAJO	78,512	181,683	03/18/2016	04/20/2028
50189C-AG-6	LCM LTD PARTNERSHIP SERIES 21A CLASS B2 144A		D	4	1FE	12,000,000	99.4150	11,929,805	12,000,000	12,000,000					3.930	3.949	JAJO	93,010	233,180	03/18/2016	04/20/2028
55818P-AC-4	MADISON PARK FUNDING LTD SERIES 2014-12A CLASS B1 144A		D	4	1FE	12,405,000	100.6970	12,587,094	12,500,000	12,419,841		12,732			3.031	3.168	JAJO	76,833	345,335	11/05/2015	07/20/2026
55819B-AE-0	MADISON PARK FUNDING LTD SERIES 15 CLASS 18 A 144A		C	4	1FE	22,000,000	100.5100	22,112,270	22,000,000	22,000,000					2.981	2.992	JAJO	131,149	657,964	08/11/2015	10/21/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
55819B-AJ-9	MADISON PARK FUNDING LTD SERIES 15-18A CLASS B2 144A		D	4	1FE	2,516,250	99.1160	2,477,908	2,500,000	2,514,902		(1,348)			3.905	3.803	JAJO	18,983	48,813	06/02/2016	10/21/2026
55820J-AC-4	MADISON PARK FUNDING LTD SERIES 16-21A CLASS A2 144A		D	4	1FE	20,000,000	100.6430	20,128,598	20,000,000	20,000,000					2.882	2.892	JAJO	200,859		07/15/2016	07/25/2029
55953H-AN-3	MAGNETITE CLO LTD SERIES 2015-12A CLASS CR 144A		D	4	1FE	4,000,000	99.6010	3,984,059	4,000,000	4,000,000					3.085	3.096	JAJO	10,967		11/17/2016	04/15/2027
55953J-AE-9	MAGNETITE CLO LTD SERIES 2015-14A CLASS C 144A		D	4	1FE	6,000,000	100.4650	6,027,910	6,000,000	6,000,000					3.682	3.699	JAJO	46,021	204,471	05/20/2015	07/18/2028
55953R-AJ-0	MAGNETITE CLO LTD SERIES 15-16A CLASS D 144A		D	4	1AM	9,701,640	100.8810	10,088,086	10,000,000	9,736,526		34,270			4.932	5.428	JAJO	102,743	397,184	12/03/2015	01/18/2028
55954E-AG-4	MAGNETITE CLO LTD SERIES 16-17A CLASS B2 144A		D	4	1FE	14,250,000	99.2740	14,146,605	14,250,000	14,250,000					3.700	3.717	JAJO	103,985	292,917	02/24/2016	04/20/2028
56642B-AQ-1	MAREA CLO LTD SERIES 2012-1A CLASS CR 144A		D	4	1FE	14,964,000	100.1020	14,979,274	14,964,000	14,964,000					3.630	3.646	JAJO	114,674	506,780	06/12/2015	10/15/2023
67089N-AU-6	OCP CLO LTD SERIES 2012-2A CLASS BR 144A		D	4	1FE	13,780,000	99.7980	13,752,220	13,780,000	13,780,000					2.916	2.927	FMAN	44,651		11/08/2016	11/22/2025
67091Y-AC-8	OCP CLO LTD SERIES 2015-9A CLASS A2 144A		D	4	1FE	10,000,000	98.7340	9,873,391	10,000,000	10,000,000					2.938	2.947	JAJO	63,546	329,925	06/04/2015	07/15/2027
67091Y-AE-4	OCP CLO LTD SERIES 2015-9A CLASS B 144A		D	4	1FE	15,000,000	99.9900	14,998,497	15,000,000	15,000,000					3.780	3.798	JAJO	119,700	672,662	06/04/2015	07/15/2027
67102Q-AK-4	OHA CREDIT PARTNERS LTD SERIES 2012-7A CLASS B1R 144A		D	4	1FE	30,000,000	99.7550	29,926,419	30,000,000	30,000,000					2.761	2.769	FMAN	39,117		12/09/2016	11/20/2027
67102Q-AM-0	OHA CREDIT PARTNERS LTD SERIES 2012-7A CLASS B2R 144A		D	4	1FE	10,000,000	99.7710	9,977,143	10,000,000	10,000,000					0.000	0.000	FMAN			12/09/2016	11/20/2027
67107U-AN-4	OZLM FUNDING LTD SERIES 2012-1A CLASS BR 144A		D	4	1FE	15,000,000	99.5460	14,931,848	15,000,000	15,000,000					3.882	3.900	JAJO	111,601	547,400	07/17/2015	07/22/2027
67107U-AQ-7	OZLM FUNDING LTD SERIES 2012-1A CLASS CR 144A		D	4	2AM	11,100,000	100.2000	11,122,181	11,100,000	11,100,000					5.182	5.215	JAJO	110,242	552,602	07/17/2015	07/22/2027
67108W-AE-9	OZLM LTD SERIES 14-7A CLASS A2A 144A		D	4	1FE	3,970,000	100.2380	4,009,532	4,000,000	3,975,319		3,596			2.930	3.057	JAJO	24,742	105,594	08/05/2015	07/17/2026
67110D-AE-7	OCP CLO LTD SERIES 16-11A CLASS A2A 144A		D	4	1FE	3,990,000	101.1400	4,045,600	4,000,000	3,991,006		1,006			3.246	3.300	JAJO	24,163	54,832	04/22/2016	04/26/2028
67110D-AG-2	OCP CLO LTD SERIES 16-11A CLASS A2B 144A		D	4	1FE	14,000,000	99.1550	13,881,630	14,000,000	14,000,000					3.700	3.716	JAJO	93,528	227,114	04/22/2016	04/26/2028
67400L-AC-2	OAKTREE EIF II LTD SERIES 2014-A2 CLASS B 144A		D	4	1FE	5,012,000	99.6340	4,981,705	5,000,000	5,009,364		(1,935)			3.202	3.176	FMAN	20,902	147,294	04/27/2015	11/15/2025
67401G-AC-2	OAKTREE EIF LTD Series 16-A CLASS B1 144A		D	4	1FE	20,000,000	100.2090	20,041,754	20,000,000	20,000,000					3.381	3.395	JAJO	137,127	391,733	03/09/2016	01/20/2027
67401G-AE-8	OAKTREE EIF LTD SERIES 16-A CLASS B2 144A		D	4	1FE	19,997,700	98.9640	19,792,740	20,000,000	19,998,219		519			3.807	3.827	JAJO	150,165	454,725	03/09/2016	01/20/2027
67590X-AC-6	OCTAGON INVESTMENT PARTNERS 27 SERIES 2016-1A CLASS B 144A		D	4	1FE	20,000,000	100.5870	20,117,306	20,000,000	20,000,000					3.033	3.044	JAJO	131,199	171,059	05/25/2016	07/15/2027
74983D-AJ-6	RACE POINT CLO LTD SERIES 2016-10A CLASS B2 144A		D	4	1FE	10,000,000	99.3120	9,931,201	10,000,000	10,000,000					3.759	3.776	JAJO	68,915	156,625	04/27/2016	07/25/2028
76761R-AC-3	RISERVA CLO LTD SERIES 2016-3A CLASS B1 144A		D	4	1FE	18,140,000	99.7630	18,097,070	18,140,000	18,140,000					2.782	2.791	JAJO	15,418		12/01/2016	10/18/2028
76761R-AJ-8	RISERVA CLO LTD SERIES 2016-3A CLASS B2 144A		D	4	1FE	21,000,000	99.1030	20,811,668	21,000,000	21,000,000					3.986	4.005	JAJO	23,249		12/01/2016	10/18/2028
81882E-AC-6	SHACKLETON CLO LTD SERIES 15-8A CLASS B 144A		D	4	1FE	25,851,900	100.4060	26,105,560	26,000,000	25,877,990		23,007			2.981	3.078	JAJO	157,177	555,511	07/21/2016	10/20/2027
81882E-AE-2	SHACKLETON CLO LTD SERIES 15-8A CLASS C 144A		D	4	1FE	13,472,550	99.7860	13,620,747	13,650,000	13,500,262		24,476			3.831	4.047	JAJO	106,045	520,753	08/21/2015	10/20/2027
83610C-AC-5	SOUND POINT CLO LTD SERIES 16-2A CLASS B1 144A		C	4	1FE	20,000,000	100.5040	20,100,786	20,000,000	20,000,000					3.086	3.098	JAJO	125,163	104,744	07/14/2016	10/20/2028
83610C-AL-5	SOUND POINT CLO LTD SERIES 16-2A CLASS B2 144A		C	4	1FE	20,000,000	96.6260	19,325,288	20,000,000	20,000,000					3.482	3.497	JAJO	137,350	123,808	07/14/2016	10/20/2028
864662-AE-1	SUDBURY MILL CLO LTD SERIES 2013-1A CLASS B1 144A		D	4	1FE	7,500,000	99.9480	7,496,102	7,500,000	7,500,000					3.080	3.092	JAJO	48,767	209,364	05/07/2015	01/17/2026
87157V-AD-1	SYMPHONY CLO LTD SERIES 2013-11A CLASS C 144A		D	4	1FE	3,009,000	100.0710	3,002,144	3,000,000	3,007,699		(783)			4.030	4.013	JAJO	25,523	112,573	04/28/2015	01/17/2025
87248K-AC-8	TICP CLO LTD SERIES 16-5A CLASS B2 144A		D	4	1FE	5,000,000	98.4080	4,920,394	5,000,000	5,000,000					3.740	3.756	JAJO	90,383		06/09/2016	07/17/2028
92330M-AC-3	VENTURE CDO LTD SERIES 2015-21A CLASS B 144A		D	4	1FE	24,843,900	99.2370	24,809,205	25,000,000	24,874,781		24,732			2.780	2.885	JAJO	146,722	778,673	06/04/2015	07/15/2027
92912Q-AE-6	VOYA CLO LTD SERIES 2014-3A CLASS C 144A		D	4	1AM	12,751,917	97.6910	13,329,934	13,645,000	12,859,390		95,854			4.482	5.569	JAJO	115,513	577,337	12/15/2015	07/25/2026
92914N-AE-1	VOYA CLO LTD SERIES 15-1A CLASS B 144A		D	4	1FE	5,000,000	99.9150	4,995,763	5,000,000	5,000,000					3.882	3.900	JAJO	40,434	180,527	07/24/2015	04/18/2027
92914N-AG-6	VOYA CLO LTD SERIES 15-1A CLASS C 144A		D	4	1AM	3,640,000	96.1280	3,845,130	4,000,000	3,681,510		40,511			4.268	5.783	JAJO	35,070	160,657	12/14/2015	04/18/2027
92914X-AJ-8	VOYA CLO LTD SERIES 2015-2A 144A		D	4	1AM	19,066,000	96.1830	19,236,536	20,000,000	19,193,321		100,793			4.282	4.965	JAJO	164,135	809,410	06/23/2015	07/23/2027
948214-AC-5	WEBSTER PARK CLO LTD SERIES 15-1A CLASS A2 144A		D	4	1FE	39,620,700	100.1160	39,946,376	39,900,000	39,655,684		34,984			3.131	3.251	JAJO	253,342	881,110	12/15/2015	01/20/2027
98625U-AG-7	YORK CLO LTD SERIES16-1A CLASS B2		D	4	1FE	18,000,000	99.1280	17,843,103	18,000,000	18,000,000					3.400	3.341	JAJO	120,700	212,500	05/16/2016	07/20/2025
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,526,697,976	XXX	1,552,378,187	1,542,550,822	1,533,228,653		1,702,860			XXX	XXX	XXX	12,230,533	44,640,456	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						19,679,731,998	XXX	20,279,915,874	19,045,137,200	19,296,451,245	(110,222)	(50,625,242)	11,823,877	(97,071,147)	XXX	XXX	XXX	220,508,806	824,065,773	XXX	XXX
060505-EH-3	BANK OF AMERICA CORP SERIES X			2	3FE	2,400,000	100.0000	2,400,000	2,400,000	2,400,000					6.250	6.250	MS	48,333	150,000	09/02/2014	01/01/9999
060505-EL-4	BANK OF AMERICA CORP Z			2	3FE	1,616,344	104.5000	1,645,875	1,575,000	1,616,344					6.500	6.334	AO	19,338	102,375	01/20/2015	01/01/9999
060505-EN-0	BANK OF AMERICA CORP AA			2	3FE	3,175,000	100.5500	3,192,463	3,175,000	3,175,000					6.100	6.100	MS	55,951	193,675	03/12/2015	01/01/9999
29273R-BA-6	ENERGY TRANSFER PARTNERS			2	3FE	2,996,067	79.8250	2,394,750	3,000,000	2,996,214		37			3.903	3.265	FMAN	19,842	109,847	12/13/2013	11/01/2066
293791-AV-1	ENTERPRISE PRODUCTS OPER			2	2FE	6,500,000	94.0530	6,113,445	6,500,000	6,500,000					4.593	8.375	FMAN	50,592	618,527	07/13/2006	08/01/2066
29379V-AN-3	ENTERPRISE PRODUCTS			2	2FE	3,829,017	85.0000	3,259,750	3,835,000	3,829,017					7.000	4.889	JD	22,371	268,450	10/27/2009	06/01/2067
53079E-AQ-7	LIBERTY MUTUAL SERIES 144A			2	3FE	2,601,963	89.0000	2,465,300	2,770,000	2,621,707		2,868			7.000	7.512	MS	57,093	193,900	12/10/2007	03/15/2037
054536-AA-5	AXA SA HYB		D		2FE	14,956,800	137.5000	20,625,000	15,000,000	14,967,518		1,170			8.600	8.627	JD	57,333	1,290,000	12/08/2000	12/15/2030
225313-AE-5	CREDIT AGRICOLE SA SERIES 144A		D	2	3FE	2,336,266	97.4560	2,314,580	2,375,000	2,336,266					6.625	6.735	MJSD	3,497	157,344	10/28/2015	01/01/9999
225313-AJ-4	CREDIT AGRICOLE SA SERIES 144A		D	2	3FE	1,515,000	105.2460	1,578,690	1,500,000	1,515,000					8.125	8.045	MJSD	2,708	113,073	01/22/2016	01/01/9999

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
22546D-AB-2	CREDIT SUISSE GROUP AG SERIES 144A		D	2	3FE	500,000	104.6250	523,125	500,000	500,000					7.500	7.500	JD	2,083	37,500	12/04/2013	01/01/9999
29265W-AA-6	ENEL SPA HYB 144A		D	2	3FE	783,546	113.7500	898,625	790,000	783,558		4			8.750	8.822	MS	18,625	69,125	09/17/2013	09/24/2073
780099-CK-1	ROYAL BK SCOTLND GRP PLC		D	2	4FE	3,167,993	95.7500	2,872,500	3,000,000	3,167,993					8.000	7.576	MJSD	667	240,000	11/13/2015	01/01/9999
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						46,377,996	XXX	50,284,103	46,420,000	46,408,617		4,079			XXX	XXX	XXX	358,433	3,543,816	XXX	XXX
00138G-AA-7	AIG LIFE HOLDINGS INC				5AM	2,677,401	126.6170	2,817,228	2,225,000	2,620,122		(17,845)			8.500	6.504	JJ	94,563	189,125	07/11/2013	07/01/2030
00138G-AC-3	AIG LIFE HOLDINGS INC SERIES 144A				4AM	22,437,284	129.5000	26,223,750	20,250,000	22,374,011		(20,908)			8.125	7.255	MS	484,453	1,645,313	07/11/2013	03/15/2046
01039X-AA-8	ALABAMA POWER CAP TR V CO GTY			2	1FE	18,189,520	93.6900	16,864,200	18,000,000	17,994,612		3			3.946	3.947	JAJO	177,552	671,607	10/03/2002	10/01/2042
05379H-AA-2	AVISTA CAPITAL CAP SECS BNDS			2	2AM	19,824,880	68.3700	13,674,000	20,000,000	19,891,641		220			1.806	1.837	MJSD	31,098	308,524	01/14/1999	06/01/2037
22237A-AB-2	COUNTRYWIDE FNDG CORP SUB CAP SECS				4AM	10,573,378	119.6850	11,968,470	10,000,000	10,404,526		(24,810)			8.050	7.485	JD	35,778	805,000	01/05/1998	06/15/2027
22237A-AB-2	COUNTRYWIDE FNDG CORP SUB CAP SECS				3AM	2,983,941	119.6850	3,590,541	3,000,000	2,988,625		671			8.050	8.104	JD	10,733	241,500	01/05/1998	06/15/2027
22237A-AB-2	COUNTRYWIDE FNDG CORP SUB CAP SECS				4AM	6,962,529	119.6850	8,377,929	7,000,000	6,973,458		1,567			8.050	8.104	JD	25,044	563,500	01/05/1998	06/15/2027
30257O-AW-6	NEXTERA ENERGY CAPITAL HOLDING			2	1AM	2,820,783	84.0500	2,437,450	2,900,000	2,818,072		3,228			2.913	2.988	JAJO	21,120	184,150	12/18/2007	10/01/2066
31945H-AA-3	FIRST CHICAGO-NBD CAP I CAP SEC			2	2AM	19,260,000	90.5000	18,100,000	20,000,000	19,702,553		12,031			1.440	1.598	FMAN	48,800	230,800	01/22/1998	02/01/2027
33735Y-AA-6	FIRST UNION CAPITAL II CO GUARTY NTS SERIES A				4AM	1,214,170	126.9200	1,269,197	1,000,000	1,147,168		(7,269)			7.950	6.267	MN	10,158	79,500	12/15/2003	11/15/2029
38143V-AA-7	GOLDMAN SACHS CAPITAL I SUB CDTPS				3AM	11,047,600	118.8950	13,078,406	11,000,000	11,036,922		(1,177)			6.345	6.313	FA	263,670	697,950	02/25/2004	02/15/2034
49326Q-AA-4	KEYCORP CAPITAL III CAPITAL SECURITIES				4AM	6,566,435	116.3640	7,581,108	6,515,000	6,550,087		(1,883)			7.750	7.678	JJ	232,821	504,913	12/08/2003	07/15/2029
553086-AC-3	MMI CAP TRUST TRUPS				1AM	4,427,350	123.6150	6,180,765	5,000,000	4,615,361		20,336			7.625	8.730	JD	16,944	381,250	07/14/2000	12/15/2027
638611-AA-1	NATIONWIDE FINL SERV CAP NOTES				3AM	15,150,075	108.8190	16,322,805	15,000,000	15,124,539		(2,520)			7.899	7.816	MS	394,950	1,184,850	06/25/1997	03/01/2037
69331V-AA-4	PECO ENERGY CAP TRST III				1AM	7,982,010	112.3050	10,388,176	9,250,000	8,384,956		43,990			7.380	8.700	AO	115,671	682,650	10/20/2000	04/06/2028
90330S-AA-8	USF&G CAPITAL NTS SERIES 144A				4AM	11,358,600	127.3860	12,738,570	10,000,000	11,252,292		(11,942)			8.312	7.275	JJ	415,600	831,200	05/01/2003	07/01/2046
92978A-AA-0	WACHOVIA CAP TRUST III			2	2AM	21,460,756	98.1300	21,226,500	21,631,000	21,474,369		1,676			5.570	5.657	MJSD	56,893	1,224,870	06/29/2007	03/29/2049
94978S-AA-7	WELLS FARGO CAPITAL X BASIC				2AM	64,229,300	104.0000	67,600,000	65,000,000	64,357,483		16,066			5.950	6.036	JD	171,889	3,867,500	04/11/2007	12/15/2036
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						249,166,012	XXX	260,439,095	247,771,000	249,710,797		11,434			XXX	XXX	XXX	2,607,737	14,294,202	XXX	XXX
4899999. Total - Hybrid Securities						295,544,008	XXX	310,723,198	294,191,000	296,119,414		15,513			XXX	XXX	XXX	2,966,170	17,838,018	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
6099999. Subtotal - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						18,592,506,439	XXX	19,279,810,926	18,106,021,316	18,300,609,866	(110,222)	(40,345,616)	12,091,069	(97,071,147)	XXX	XXX	XXX	218,439,119	784,473,692	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						699,922,896	XXX	754,669,361	725,160,425	707,596,971		(204,744)	1,356,912		XXX	XXX	XXX	2,766,430	32,504,355	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						695,098,687	XXX	714,990,968	615,569,890	699,975,410		(2,335,826)			XXX	XXX	XXX	3,204,024	29,319,189	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						1,785,125,988	XXX	1,823,087,112	1,800,396,822	1,792,196,326		1,712,669			XXX	XXX	XXX	14,975,192	59,489,979	XXX	XXX
8199999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8399999 - Total Bonds						21,772,654,010	XXX	22,572,558,367	21,247,148,453	21,500,378,573	(110,222)	(41,173,517)	13,447,981	(97,071,147)	XXX	XXX	XXX	239,384,765	905,787,215	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired
	CLEARBRIDGE ENERGY MLP FUND, I PRIVATE																			
184692-6#-3	PLACEMENT			30.000	100,000.00	0.000	3,000,000	100,492.000	3,014,760	3,000,000		105,600							P1LFE	05/29/2015
00855W-20-4	AGSTAR FINANCIAL SERVICE SERIES 144A			1,500.000	1,000.00	0.000	1,500,000	1,060.000	1,590,000	1,500,000		101,250							P3UFE	05/24/2013
172967-35-8	CITIGROUP INC SERIES J			160,000.000	25.00	0.000	4,000,000	27.980	4,476,800	4,000,000		284,998							P3LFE	09/12/2013
33765A-20-2	FIRSTAR CORP REIT PFD SERIES B 144A			17,000.000	1,000.00	0.000	16,843,715	1,225.000	20,825,000	16,843,715		1,508,750							P2UFE	08/01/2004
86788X-20-3	SUNTRUST BANK REIT SERIES B PFD 144A			50.000	100,000.00	0.000	4,901,200	111,250.000	5,562,500	4,901,200		450,000							P2UFE	09/01/2000
902973-86-6	US BANCORP PREFERRED			39,100.000	1,000.00	0.000	39,379,261	852.580	33,335,878	39,379,261	349,728	1,391,327							P2LFE	06/10/2010
151327-20-2	CENTAUR FUNDING CORP PFD SERIES B 144A		D	9,562.000	1,000.00	0.000	10,325,169	1,165.000	11,139,730	12,261,887		868,230			(201,122)		(201,122)		RP2UFE	08/01/2004
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							79,949,345	XXX	79,944,668	81,886,063	349,728	4,710,155			(201,122)		(201,122)		XXX	XXX
8999999 - Total Preferred Stocks							79,949,345	XXX	79,944,668	81,886,063	349,728	4,710,155			(201,122)		(201,122)		XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
000000-00-0	IAP WORLDWIDE BL			9.000	81,053	9,005.860	81,053	7,650				67,553		67,553		L	09/01/2014
000000-00-0	TARGUS INC TARGUS INC			88,699.000	310,447	3.500	310,447	310,447								L	05/05/2016
00084K-10-4	ACC CLAIMS HLDGS LLC			2,044,875.000	20	0.001	20					20		20		L	06/07/2016
00685R-40-9	ADELPHIA CONTINGENT VALUE			2,564,197.000	1,539	0.001	1,539			1,810		1,513		1,513		U	02/13/2007
02077Y-10-9	ALPHA NAT RES HLDGS INC			3,661.000	37	0.010	37					37		37		L	12/16/2016
025816-10-9	AMERICAN EXPRESS COMPANY			31,448.000	2,329,668	74.080	2,329,668	2,182,578		30,062		264,145		264,145		L	07/15/2016
03027X-10-0	AMERICAN TOWER CORP			45,134.000	4,769,761	105.680	4,769,761	4,962,226	26,178	10,329		(192,464)		(192,464)		L	12/14/2016
031162-10-0	AMGEN INC			16,308.000	2,384,393	146.210	2,384,393	1,918,751		61,094		(235,116)		(235,116)		L	10/27/2016
03634H-10-0	ANR INC			3,661.000	37	0.010	37					37		37		L	12/16/2016
03748R-10-1	APARTMENT INVT & MGMT CO -A REIT			281,024.000	12,772,541	45.450	12,772,541	9,809,314		311,414		1,292,731		1,292,731		L	10/28/2016
053015-10-3	AUTOMATIC DATA PROCESSING			34,216.000	3,516,720	102.780	3,516,720	2,029,542	21,488	71,758		626,944		626,944		L	08/11/2016
053484-10-1	AVALON BAY COMMUNITIES INC			70,538.000	12,495,807	177.150	12,495,807	8,408,061	95,226	373,851		(492,355)		(492,355)		L	03/14/2014
09247X-10-1	BLACKROCK INC			5,271.000	2,005,826	380.540	2,005,826	1,365,103		48,282		210,945		210,945		L	09/12/2013
09627J-10-2	BLUEROCK RESIDENTIAL GROWTH RE			53,750.000	737,450	13.720	737,450	720,016	5,196	22,990		17,434		17,434		L	07/21/2016
126650-10-0	CVS HEALTH CORP			28,755.000	2,269,057	78.910	2,269,057	1,972,435		42,061		(483,841)		(483,841)		L	12/13/2016
133131-10-2	CAMDEN PROPERTY TRUST			55,635.000	4,677,234	84.070	4,677,234	3,894,130	41,726	367,846		196,046		196,046		L	09/02/2016
14149Y-10-8	CARDINAL HEALTH INC			47,661.000	3,430,162	71.970	3,430,162	2,517,690	21,395	63,610		(636,970)		(636,970)		L	12/16/2016
191216-10-0	COCA COLA CO			80,718.000	3,346,568	41.460	3,346,568	3,309,231		102,187		(122,699)		(122,699)		L	12/09/2016
194162-10-3	COLGATE-PALMOLIVE			50,119.000	3,279,787	65.440	3,279,787	3,111,540		75,611		(64,863)		(64,863)		L	10/28/2016
21241B-10-0	CONTURA ENERGY INC			261.000	18,531	71.000	18,531					18,531		18,531		U	12/16/2016
22160K-10-5	COSTCO WHOLESALE CORP			30,476.000	4,879,512	160.110	4,879,512	4,537,503		42,412		110,357		110,357		L	12/16/2016
254687-10-6	THE WALT DISNEY CO			19,567.000	2,039,273	104.220	2,039,273	1,363,705	14,159	22,253		12,883		12,883		L	12/13/2016
278865-10-0	ECOLAB INC			16,921.000	1,983,480	117.220	1,983,480	1,516,689	6,143	18,903		25,936		25,936		L	12/16/2016
28140H-20-3	EDUCATION REALTY TRUST INC			189,724.000	8,025,325	42.300	8,025,325	6,386,923		242,620		698,871		698,871		L	05/13/2016
29444U-70-0	EQUINIX INC			3,944.000	1,409,625	357.410	1,409,625	1,205,860		27,608		203,765		203,765		L	01/26/2016
29472R-10-8	EQUITY LIFESTYLE PROPERTIES REIT			123,135.000	8,878,034	72.100	8,878,034	3,636,920	52,332	203,173		668,623		668,623		L	05/17/2011
29476L-10-7	EQUITY RESIDENTIAL			68,524.000	4,410,205	64.360	4,410,205	3,786,796	34,519	895,180		(1,180,669)		(1,180,669)		L	02/05/2014
297178-10-5	ESSEX PROPERTY TRUST INC REIT			54,411.000	12,650,558	232.500	12,650,558	7,816,597	87,058	306,515		(245,071)		(245,071)		L	12/08/2016
30225T-10-2	EXTRA SPACE STORAGE INC REIT			43,939.000	3,393,848	77.240	3,393,848	933,065		128,741		(482,011)		(482,011)		L	05/06/2011
30231G-10-2	EXXON MOBIL CORPORATION			29,843.000	2,693,629	90.260	2,693,629	2,552,913		70,580		291,851		291,851		L	10/27/2016
345605-10-9	FOREST CITY REALTY TRUST INC			56,189.000	1,170,979	20.840	1,170,979	888,492		19,104		282,486		282,486		L	01/04/2016
000000-00-0	LIBERTY TIRE RECYCLING LLC LIBERTY TIRE RECYCLING LLC			24,571.000	246	0.010	246	246								L	05/20/2016
369550-10-8	GENERAL DYNAMICS CORP			9,294.000	1,604,702	172.660	1,604,702	641,172		27,603		328,078		328,078		L	04/16/2013
438516-10-6	HONEYWELL INC			25,700.000	2,977,345	115.850	2,977,345	2,059,233		62,965		330,747		330,747		L	10/06/2015
464287-59-8	ISHARES RUSSELL 1000 VALUE			1,056,647.000	118,376,163	112.030	118,376,163	107,271,139		2,642,594		14,880,697		14,880,697		L	09/30/2016
478160-10-4	JOHNSON & JOHNSON			24,025.000	2,767,920	115.210	2,767,920	1,979,929		75,679		300,072		300,072		L	04/16/2013
489398-10-7	KENNEDY-WILSON HOLDINGS INC			46,489.000	953,025	20.500	953,025	1,081,438	6,508	25,104		(166,431)		(166,431)		L	09/02/2015
539830-10-9	LOCKHEED MARTIN CORP			11,897.000	2,973,536	249.940	2,973,536	1,146,207		80,543		390,103		390,103		L	04/17/2013
548661-10-7	LOWE'S COMPANIES INC			35,379.000	2,516,154	71.120	2,516,154	1,579,905		40,684		(130,239)		(130,239)		L	09/28/2016
571748-10-2	MARSH & MCLENNAN COS			43,039.000	2,909,006	67.590	2,909,006	1,849,790		55,951		522,493		522,493		L	08/11/2014
580135-10-1	MCDONALDS CORP			22,541.000	2,743,691	121.720	2,743,691	2,247,505		77,033		77,520		77,520		L	08/03/2016
58155Q-10-3	MCKESSON CORP			19,462.000	2,733,438	140.450	2,733,438	3,298,491	5,057	4,822		(565,053)		(565,053)		L	12/08/2016
58933Y-10-5	MERCK & CO INC			50,190.000	2,954,685	58.870	2,954,685	2,440,901	23,589	84,596		292,951		292,951		L	12/12/2016
594918-10-4	MICROSOFT CORP			75,788.000	4,709,466	62.140	4,709,466	2,437,751		109,881		550,312		550,312		L	05/02/2016
59522J-10-3	MID-AMERICA APARTMENT COMM			66,996.000	6,560,248	97.920	6,560,248	5,524,894		173,072		410,151		410,151		L	12/22/2016
59804T-40-7	MIDSTATES PETROLEUM CO INC			477.000	9,893	20.740	9,893	9,063				830		830		L	11/14/2016
60979P-10-5	MONOGRAM RESIDENTIAL TRUST INC			215,115.000	2,327,544	10.820	2,327,544	2,308,715	16,134			18,829		18,829		L	12/08/2016
637870-10-6	NATIONAL STORAGE AFFILIATES TR			31,755.000	700,833	22.070	700,833	688,093				12,740		12,740		L	12/29/2016
654106-10-3	NIKE INC CLASS B			96,279.000	4,893,862	50.830	4,893,862	4,236,920	15,729	40,763		(812,682)		(812,682)		L	12/16/2016
666807-10-2	NORTHROP GRUMMAN CORP			8,031.000	1,867,850	232.580	1,867,850	575,335		28,109		351,517		351,517		L	04/16/2013
693475-10-5	PNC BANK CORP			26,599.000	3,111,019	116.960	3,111,019	1,868,055		50,875		665,556		665,556		L	07/14/2016
70788V-10-2	PENN VIRGINIA CORP			5,508.000	269,892	49.000	269,892	135,000				134,892		134,892		L	09/12/2016
70788V-30-0	PENN VIRGINIA CORP Rights			6,882.000	337,218	49.000	337,218	45,077				292,141		292,141		U	12/07/2016

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
713448-10-8	PEPSICO INC			29,102.000	3,044,942	104.630	3,044,942	2,985,626	20,532	36,841		59,316		59,316		L	12/13/2016
737630-10-3	POTLATCH CORP			194,737.000	8,110,796	41.650	8,110,796	7,485,455		115,139		625,342		625,342		L	10/17/2016
74005P-10-4	PRAXAIR INC			22,096.000	2,589,430	117.190	2,589,430	2,398,983		65,238		328,027		328,027		L	07/11/2016
74039L-10-3	PREFERRED APARTMENT COMMUN-A			126,390.000	1,884,475	14.910	1,884,475	1,803,587	22,541	26,876		80,888		80,888		L	12/29/2016
742718-10-9	PROCTER & GAMBLE CO/THE			19,744.000	1,660,076	84.080	1,660,076	1,532,271		45,297		113,459		113,459		L	12/13/2016
74460D-10-9	PUBLIC STORAGE REIT			56,630.000	12,656,805	223.500	12,656,805	8,523,722		329,341		(942,281)		(942,281)		L	12/16/2016
754907-10-3	RAYONIER INC REITS			99,086.000	2,635,688	26.600	2,635,688	2,615,191		50,775		20,496		20,496		L	12/07/2016
761565-40-7	REX ENERGY CORP			15,000.000	6,798	0.453	6,798	12,804				(6,006)		(6,006)		L	03/30/2016
78462F-10-3	SPDR TRUST SERIES 1			123,967.000	27,710,344	223.530	27,710,344	24,278,912	164,743	543,770		2,433,251		2,433,251		L	07/29/2016
866674-10-4	SUN COMMUNITIES INC			73,655.000	5,642,710	76.610	5,642,710	4,883,976	47,876	161,473		688,918		688,918		L	03/24/2016
87073T-10-5	SWIFT ENERGY CO SWIFT ENERGY CO NEW			10,753.000	362,363	33.700	362,363	200,925				161,438		161,438		L	04/27/2016
872540-10-9	TJX COMPANIES INC			43,238.000	3,248,471	75.130	3,248,471	2,447,933		39,380		142,119		142,119		L	09/26/2016
89816T-20-2	TRUMP ENTERTAINMENT RESORTS			343.000		0.000		1,000								U	07/19/2010
902653-10-4	UDR INC REIT			281,640.000	10,274,227	36.480	10,274,227	8,497,679		153,776		65,210		65,210		L	11/02/2016
907818-10-8	UNION PACIFIC CORP			31,408.000	3,256,381	103.680	3,256,381	2,817,826		64,296		773,999		773,999		L	10/28/2016
911312-10-6	UNITED PARCEL SERVICE - CL B			33,623.000	3,854,541	114.640	3,854,541	2,838,298		104,904		627,792		627,792		L	01/12/2016
913017-10-9	UNITED TECHNOLOGIES CORP			24,230.000	2,656,093	109.620	2,656,093	2,256,106		63,483		352,194		352,194		L	01/20/2016
91324P-10-2	UNITEDHEALTH GROUP INC			18,832.000	3,013,873	160.040	3,013,873	1,141,033		44,726		798,477		798,477		L	06/04/2013
918204-10-8	V F CORP			40,747.000	2,173,852	53.350	2,173,852	2,416,853		49,407		(243,001)		(243,001)		L	09/30/2016
922908-36-3	VANGUARD S&P 500			1,314,942.000	269,970,742	205.310	269,970,742	247,426,495		5,404,376		24,126,469		24,126,469		L	09/19/2016
92826C-83-9	VISA INC			42,438.000	3,311,013	78.020	3,311,013	3,422,229		9,302		(111,217)		(111,217)		L	12/08/2016
931427-10-8	WALGREENS BOOTS ALLIANCE			31,239.000	2,585,340	82.760	2,585,340	2,575,882		43,612		(33,622)		(33,622)		L	08/03/2016
962166-10-4	WEYERHAEUSER CO REITS			269,481.000	8,108,683	30.090	8,108,683	6,547,061		334,156		304,068		304,068		L	02/22/2016
136375-96-1	CANADIAN NAT'L RAILWAY			48,257.000	3,251,559	67.380	3,251,559	2,671,181		46,910		503,991		503,991	88,772	U	01/20/2016
49410M-10-2	KILLAM APARTMENT REAL ESTATE			268,300.000	2,388,801	8.903	2,388,801	2,405,752	10,003	76,271		67,949		67,949	(84,900)	U	04/27/2016
000000-00-0	CAIRN HOMES PLC		B	703,867.000	1,002,245	1.424	1,002,245	987,416				31,940		31,940	(17,111)	U	12/06/2016
806857-10-8	SCHLUMBERGER LTD		C	32,124.000	2,696,810	83.950	2,696,810	2,503,272	16,062	46,609		403,419		403,419		L	10/28/2016
D4960A-10-3	LEG IMMOBILIEN AG LEG IMMOBILIEN AG		B	13,277.000	1,033,489	77.841	1,033,489	982,141		33,646		(26,558)		(26,558)	(28,875)	U	11/13/2015
G1151C-10-1	ACCENTURE PLC		D	27,955.000	3,274,369	117.130	3,274,369	2,130,143		64,232		350,307		350,307		L	08/03/2016
G42089-11-3	DIAGEO PLC		B	104,521.000	2,725,094	26.072	2,725,094	2,967,444		63,465		294,321		294,321	(402,477)	U	12/08/2016
G5960L-10-3	MEDTRONIC PLC		D	46,011.000	3,277,364	71.230	3,277,364	2,431,741	19,786	66,281		(227,582)		(227,582)		L	12/15/2016
H1467J-10-4	CHUBB LTD		D	27,717.000	3,661,970	132.120	3,661,970	2,600,445	19,126	49,281		1,061,525		1,061,525		L	01/15/2016
H69293-21-7	ROCHE HOLDING AG		B	6,909.000	1,581,181	228.858	1,581,181	1,711,048		36,434		(302,636)		(302,636)	(23,923)	U	04/16/2013
J11151-10-7	DAITO TRUST CONSTRUCT CO LT		B	8,335.000	1,256,306	150.727	1,256,306	1,300,055				47,429		47,429	(91,177)	U	11/14/2016
N53745-10-0	LYONDELLBASELL INDUSTRIES NV		D	185.000	15,869	85.780	15,869	16,311		616		(207)		(207)		L	12/23/2015
Q6188C-10-6	MIRABELA NICKEL LTD		B	5,171,821.000	37	0.001	37					184,413	220,563	(36,150)	36,188	U	11/03/2014
W2R68N-13-4	D CARNEGIE & CO AB		B	113,645.000	1,363,549	11.998	1,363,549	1,370,630				137,110		137,110	(144,192)	U	06/08/2016
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					684,545,128	XXX	684,545,128	587,756,462	793,106	15,310,181		51,630,630	220,563	51,410,067	(667,695)	XXX	XXX
000000-00-0	First Symetra National Life Ins Co of NY			20,000.000	112,588,972	5,629.449	112,588,972	62,000,000				(1,098,053)		(1,098,053)		U	10/11/1989
000000-00-0	Symetra National Life Insurance Co			20,000.000	10,660,277	533.014	10,660,277	7,000,000				237,429		237,429		U	04/25/1983
000000-00-0	Symetra Reinsurance Company			20,000.000	10,721,224	536.061	10,721,224	17,000,000				(3,223,054)		(3,223,054)		U	12/03/2014
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					133,970,473	XXX	133,970,473	86,000,000				(4,083,678)		(4,083,678)		XXX	XXX
723682-10-0	Pioneer Fund A			6,189.288	178,870	28.900	178,870	221,750		31,327		(14,890)		(14,890)		L	12/31/2016
724010-10-3	Pioneer Core Equity Fund A			1,381.620	24,883	18.010	24,883	20,949		278		1,649		1,649		L	12/31/2016
723752-10-8	Pioneer Mid Cap Value Fund A			1,520.035	36,922	24.290	36,922	36,436		2,311		2,832		2,832		L	12/31/2016
72387W-40-8	Pioneer Mid Cap Growth Fund A			5,890.283	206,690	35.090	206,690	164,095		3,501		3,508		3,508		L	12/31/2016
9299999. Subtotal - Mutual Funds					447,365	XXX	447,365	443,230		37,417		(6,901)		(6,901)		XXX	XXX
723755-10-4	Pioneer Cash Reserves Fund A			1,991.430	1,991	1.000	1,991	1,991								L	12/31/2016
9399999. Subtotal - Money Market Mutual Funds					1,991	XXX	1,991	1,991								XXX	XXX
9799999 - Total Common Stocks					818,964,957	XXX	818,964,957	674,201,683	793,106	15,347,598		47,540,051	220,563	47,319,488	(667,695)	XXX	XXX
9899999 - Total Preferred and Common Stocks					898,914,302	XXX	898,909,625	756,087,746	1,142,834	20,057,753		47,540,051	220,563	47,118,366	(667,695)	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 16 , the total $ value (included in Column 8) of all such issues $ 148,930,022

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
38373M-5H-9	GNMA SERIES 2009-7 CLASS Z 5.905% 12/16/50		12/01/2016	Interest Capitalization		780,306	780,306	
38373Q-J7-7	GNMA REMIC SERIES 2003-56 CLASS DZ 5.500% 06/16/33		12/01/2016	Interest Capitalization		203,960	203,960	
38373S-LY-1	GNMA REMIC SERIES 2003-12 CLASS QZ 5.250% 02/20/33		01/01/2016	Interest Capitalization		3,024	3,024	
38374E-UE-5	GNMA REMIC SERIES 2003-98 CLASS ZK 6.000% 11/20/33		12/01/2016	Interest Capitalization		76,271	76,271	
38374L-5H-0	GNMA SERIES 2005-60 CLASS WZ 5.500% 09/20/35		12/01/2016	Interest Capitalization		417,398	417,398	
38374M-CH-0	GNMA SERIES 2005-83 CLASS Z 5.000% 10/16/35		12/01/2016	Interest Capitalization		551,696	551,696	
38374M-WL-9	GNMA SERIES 2006-1 CLASS ZA 5.500% 01/20/36		12/01/2016	Interest Capitalization		517,108	517,108	
38377Q-HF-7	GNMA SERIES 2011-18 CLASS ZE 4.000% 11/16/40		12/01/2016	Interest Capitalization		200,263	200,263	
912828-2A-7	US TREASURY N/B 1.500% 08/15/26		12/28/2016	Various		15,783,568	17,200,000	90,326
912828-B9-0	US TREASURY N/B 2.000% 02/28/21		12/13/2016	Various		17,661,656	17,152,600	88,159
912828-M5-6	US TREASURY N/B 2.250% 11/15/25		01/06/2016	Morgan Stanley & Co., Inc.		1,156,199	1,150,000	3,768
912828-N3-0	US TREASURY N/B 2.125% 12/31/22		01/06/2016	Goldman Sachs & Co.		1,159,434	1,150,000	470
912828-P4-6	US TREASURY N/B 1.625% 02/15/26		04/20/2016	Various		4,339,673	4,390,000	12,352
912828-P7-9	US TREASURY N/B 1.500% 02/28/23		03/30/2016	Barclays Capital, Inc.		1,009,850	1,015,000	1,283
912828-R2-8	US TREASURY N/B 1.625% 04/30/23		05/27/2016	Morgan Stanley & Co., Inc.		99,879	100,000	137
912828-R3-6	US TREASURY N/B 1.625% 05/15/26		08/12/2016	Various		21,090,129	21,225,000	40,546
912828-R6-9	US TREASURY N/B 1.625% 05/31/23		06/06/2016	Citigroup Global Markets, Inc.		503,320	500,000	155
912828-S3-5	US TREASURY N/B 1.375% 06/30/23		07/05/2016	Citigroup Global Markets, Inc.		733,326	725,000	163
912828-T2-6	US TREASURY N/B 1.375% 09/30/23		10/18/2016	Citigroup Global Markets, Inc.		989,453	1,000,000	718
912828-T9-1	US TREASURY N/B 1.625% 10/31/23		11/02/2016	Citigroup Global Markets, Inc.		2,203,953	2,200,000	296
912828-U2-4	US TREASURY N/B 2.000% 11/15/26		12/27/2016	Various		66,363,074	68,825,000	78,191
912828-U5-7	US TREASURY N/B 2.125% 11/30/23		12/22/2016	Various		3,258,250	3,300,000	3,695
0599999. Subtotal - Bonds - U.S. Governments						139,101,790	142,682,626	320,259
70914P-ME-9	PENNSYLVANIA ST SERIES B 4.650% 02/15/26		03/16/2016	Morgan Stanley & Co., Inc.		7,708,751	7,125,000	33,131
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						7,708,751	7,125,000	33,131
074851-QR-0	BEAVER CNTY PA SERIES B 3.479% 11/15/25		04/27/2016	M&T Securities		2,835,000	2,835,000	
074851-QS-8	BEAVER CNTY PA SERIES B 3.679% 11/15/26		04/27/2016	M&T Securities		3,600,000	3,600,000	
074851-QT-6	BEAVER CNTY PA SERIES B 3.779% 11/15/27		04/27/2016	M&T Securities		3,250,000	3,250,000	
074851-QX-7	BEAVER CNTY PA SERIES B 4.179% 11/15/31		04/27/2016	M&T Securities		2,250,000	2,250,000	
074851-QY-5	BEAVER CNTY PA SERIES B 4.229% 11/15/32		04/27/2016	M&T Securities		2,250,000	2,250,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						14,185,000	14,185,000	
02765U-EH-3	AMERICAN MUNI PWR OHIO INC O 7.734% 02/15/33		06/01/2016	Cantor Fitzgerald & Company		2,885,247	2,020,000	48,170
041800-AA-1	ARLINGTON TX ADMISSIONS & TAXE 6.126% 01/01/36		09/23/2016	Merrill Lynch		21,530,852	18,321,073	526,880
20281P-KH-4	CMWLTH FING AUTH PA SERIES A 3.513% 06/01/27		10/20/2016	Morgan Stanley & Co., Inc.		5,000,000	5,000,000	
20281P-KJ-0	CMWLTH FING AUTH PA SERIES A 3.623% 06/01/28		10/20/2016	Morgan Stanley & Co., Inc.		5,000,000	5,000,000	
20281P-KK-7	CMWLTH FING AUTH PA SERIES A 3.743% 06/01/29		10/20/2016	Morgan Stanley & Co., Inc.		11,925,000	11,925,000	
3137BM-V2-9	FREDDIE MAC SERIES 4552 CLASS AV 3.500% 06/15/27		04/26/2016	Morgan Stanley & Co., Inc.		6,048,235	5,631,996	15,332
3137BN-CJ-1	FHLMC SERIES 4558 CLASS VA 3.500% 07/15/27		04/26/2016	Morgan Stanley & Co., Inc.		5,548,022	5,164,704	14,059
31393T-S2-3	FNMA REMIC SERIES 2003-109 CLASS PZ 6.000% 11/25/33		12/01/2016	Interest Capitalization		63,877	63,877	
31393X-BJ-5	FNMA REMIC SERIES 2004-12 CLASS WZ 6.000% 03/25/34		12/01/2016	Interest Capitalization		250,461	250,461	
31394K-CT-9	FHLMC REMIC SERIES 2690 CLASS TZ 4.500% 10/15/33		12/01/2016	Interest Capitalization		793,452	793,452	
31394K-D3-5	FHLMC REMIC SERIES 2690 CLASS VZ 5.000% 10/15/33		12/01/2016	Interest Capitalization		644,462	644,462	
31394K-N8-3	FHLMC REMIC SERIES 2686 CLASS KZ 4.500% 10/15/33		12/01/2016	Interest Capitalization		99,642	99,642	
31394R-VE-6	FHLMC REMIC SERIES 2758 CLASS KZ 5.500% 03/15/34		12/01/2016	Interest Capitalization		752,418	752,418	
31394R-Y7-8	FHLMC REMIC SERIES 2761 CLASS QZ 6.000% 03/15/34		12/01/2016	Interest Capitalization		105,916	105,916	
592041-WJ-2	MET GOVT NASHVILLE & DAVIDSONC SERIES B 4.053% 07/01/26		03/18/2016	JP Morgan Securities, Inc.		13,620,000	13,620,000	
59259Y-BZ-1	MET TRANSPRTN AUTH NY REVENUE 6.648% 11/15/39		04/14/2016	Various		2,150,654	1,590,000	35,162
63968A-M6-9	NEBRASKA PUBLIC POWER DISTRICT SERIES E 3.567% 01/01/34		10/19/2016	Morgan Stanley & Co., Inc.		1,270,000	1,270,000	
63968A-M7-7	NEBRASKA PUBLIC POWER DISTRICT SERIES E 3.452% 01/01/32		10/19/2016	Morgan Stanley & Co., Inc.		965,000	965,000	
650116-BE-5	NEW YORK ST TRANSPRTN DEV CORP SERIES B 3.573% 07/01/29		05/18/2016	Citigroup Global Markets, Inc.		2,600,000	2,600,000	
650116-BF-2	NEW YORK ST TRANSPRTN DEV CORP SERIES B 3.673% 07/01/30		05/18/2016	Citigroup Global Markets, Inc.		2,040,000	2,040,000	
783186-NH-8	RUTGERS NJ ST UNIV 5.665% 05/01/40		02/03/2016	Raymond James & Associates		8,506,430	7,000,000	106,848
85732P-BZ-2	STATE PUBLIC SCH BLDG AUTH PA 5.000% 09/15/27		05/17/2016	Wells Fargo Brokerage Svcs.		2,517,884	2,360,000	21,306
85732P-CE-8	STATE PUBLIC SCH BLDG AUTH PA SERIES C 5.088% 09/15/29		06/15/2016	Morgan Stanley & Co., Inc.		8,147,400	7,500,000	100,700
917991-8U-8	FHA POOL 000132 7.430% 12/01/23		12/01/2016	Interest Capitalization		2,487	2,487	
977100-DQ-6	WISCONSIN ST GEN REV SERIES B 3.194% 05/01/33		08/03/2016	Stifel Nicolaus & Co., Inc.		1,840,000	1,840,000	
977100-DR-4	WISCONSIN ST GEN REV SERIES B 3.294% 05/01/37		08/03/2016	Stifel Nicolaus & Co., Inc.		10,000,000	10,000,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						114,307,439	106,560,488	868,457
000000-00-0	WASTE CONNECTIONS INC WASTE CONNECTIONS INC 2.390% 06/01/21		05/05/2016	Bank of America, N.A.		8,500,000	8,500,000	
000000-00-0	WASTE CONNECTIONS INC WASTE CONNECTIONS INC 2.750% 06/01/23		05/05/2016	Bank of America, N.A.		10,500,000	10,500,000	
00081T-AJ-7	ACCO BRANDS CORP SERIES 144A 5.250% 12/15/24		12/08/2016	Barclays Capital, Inc.		410,000	410,000	
00115A-AC-3	AEP TRANSMISSION CO LLC SERIES 144A 4.000% 12/01/46		12/16/2016	Barclays Capital, Inc.		15,613,165	15,926,000	29,753
00130H-BX-2	AES CORP 6.000% 05/15/26		06/01/2016	Citigroup Global Markets, Inc.		1,015,000	1,000,000	1,833
00165C-AA-2	AMC ENTERTAINMENT HLDS-CL A SERIES 144A 5.875% 11/15/26		10/28/2016	Citigroup Global Markets, Inc.		600,000	600,000	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
00206R-CS-9	AT&T INC 3.600% 02/17/23		04/14/2016	Wells Fargo Brokerage Svcs.		5,241,500	5,000,000	35,000
00287Y-AQ-2	ABBVIE INC 3.600% 05/14/25		04/11/2016	Banc of America Securities		7,389,550	7,000,000	105,000
00287Y-AX-7	ABBVIE INC 2.850% 05/14/23		05/09/2016	JP Morgan Securities, Inc.		9,998,700	10,000,000	
010392-FG-8	ALABAMA POWER CO 4.100% 01/15/42		02/24/2016	Jefferies & Co., Inc.		13,368,780	13,000,000	65,144
010392-FL-7	ALABAMA POWER CO 4.150% 08/15/44		02/17/2016	Jefferies & Co., Inc.		3,421,391	3,390,000	2,736
010392-FP-8	ALABAMA POWER CO 4.300% 01/02/46		01/08/2016	Barclays Capital, Inc.		13,151,822	13,240,000	
013093-AC-3	ALBERTSONS COS LLC/SAFEW SERIES 144A 5.750% 03/15/25		08/04/2016	Banc of America Securities		1,700,000	1,700,000	
019736-AD-9	ALLISON TRANSMISSION INC SERIES 144A 5.000% 10/01/24		09/14/2016	Citigroup Global Markets, Inc.		1,250,000	1,250,000	
02005N-BF-6	ALLY FINANCIAL INC 5.750% 11/20/25		04/06/2016	Citigroup Global Markets, Inc.		740,818	760,000	17,116
026375-AP-0	AMERICAN GREETINGS CO 7.375% 12/01/21		01/28/2016	Merrill Lynch		168,713	165,000	2,062
03027X-AD-2	AMERICAN TOWER CORP 5.000% 02/15/24		12/01/2016	Suntrust Capital Market Inc.		8,786,712	8,167,000	125,908
03027X-AL-4	AMERICAN TOWER CORP 2.250% 01/15/22		11/09/2016	Citigroup Global Markets		4,916,600	5,000,000	14,063
03040W-AJ-4	AMERICAN WATER CAP CORP 4.300% 12/01/42		06/09/2016	Jefferies & Co., Inc.		3,988,764	3,580,000	5,559
030981-AJ-3	AMERIGAS PART/ FIN COR 5.875% 08/20/26		06/20/2016	Banc of America Securities		1,580,000	1,580,000	
030981-AK-0	AMERIGAS PART/FIN CORP 5.500% 05/20/25		12/13/2016	Wells Fargo Brokerage Svcs.		355,000	355,000	
031162-BV-1	AMGEN INC 3.625% 05/22/24		06/09/2016	Robert W. Baird & Co., Inc.		5,305,000	5,000,000	11,076
032510-AC-3	ANADARKO PETROLEUM CORP 6.200% 03/15/40		05/26/2016	Morgan Stanley & Co., Inc.		725,039	700,000	9,162
032654-AH-8	ANALOG DEVICES INC 2.875% 06/01/23		04/08/2016	Suncoast Capital Group Ltd.		4,101,746	4,014,000	42,314
035240-AA-8	ANHEUSER-BUSCH INBEV WOR 6.500% 07/15/18		12/13/2016	Tax Free Exchange		5,699,574	5,700,000	152,317
035240-AD-2	ANHEUSER-BUSCH INBEV WOR 3.750% 01/15/22		12/13/2016	Tax Free Exchange		21,555,130	20,580,000	317,275
035240-AE-0	ANHEUSER-BUSCH INBEV WOR 6.625% 08/15/33		12/13/2016	Tax Free Exchange		26,311,720	24,000,000	521,167
035242-AM-8	ANHEUSER BUSCH INBEV FINANCE 4.700% 02/01/36		01/13/2016	Bank of America, N.A.		27,240,900	27,470,000	
03939C-AA-1	ARCH CAPITAL FINANCE LLC 4.011% 12/15/26		12/27/2016	Various		31,103,767	30,974,000	18,542
053773-AV-9	AVIS BUDGET CAR RENTAL 5.500% 04/01/23		06/23/2016	Credit Suisse First Boston		769,300	785,000	10,434
053773-AY-3	AVIS BUDGET CAR RENTAL SERIES 144A 5.125% 06/01/22		06/01/2016	Citigroup Global Markets, Inc.		1,395,930	1,500,000	1,068
05565E-AH-8	BMW US CAPITAL LLC SERIES 144A 2.800% 04/11/26		12/14/2016	Jefferies & Co., Inc.		9,531,200	10,000,000	52,889
06887#-AB-7	BARRY-WEHMILLER COS INC BARRY-WEHMILLER COS INC 3.680% 10/03/23		04/18/2016	Seaport		4,820,400	4,800,000	22,080
07177M-AL-7	BAXALTA INC SERIES WI 3.600% 06/23/22		11/18/2016	Various		11,846,277	11,407,000	133,569
085790-AY-9	BERRY PLASTICS CORP 5.125% 07/15/23		06/02/2016	Various		998,825	1,000,000	20,140
095370-AB-8	BLUE CUBE SPINCO INC SERIES WI 9.750% 10/15/23		10/03/2016	Tax Free Exchange		305,000	305,000	13,878
095370-AD-4	BLUE CUBE SPINCO INC SERIES WI 10.000% 10/15/25		10/03/2016	Tax Free Exchange		305,000	305,000	14,233
097023-BK-0	BOEING CO 3.300% 03/01/35		10/11/2016	Cantor Fitzgerald & Company		10,022,600	10,000,000	39,417
09739D-AC-4	BOISE CASCADE COMPANY SERIES 144A 5.625% 09/01/24		08/16/2016	Wells Fargo Brokerage Svcs.		2,605,000	2,605,000	
10103D-AA-4	BOSTON MEDICAL CTR CORP 4.519% 07/01/26		03/22/2016	Morgan Stanley & Co., Inc.		7,580,457	7,545,000	
103304-BL-4	BOYD GAMING CORP SERIES 144A 6.375% 04/01/26		06/01/2016	Credit Suisse First Boston		743,600	715,000	8,610
1248EP-BM-4	CCO HLDGS LLC/CAP CORP SERIES 144A 5.750% 02/15/26		06/24/2016	Various		3,061,480	3,000,000	57,181
1248EP-BR-3	CCO HLDGS LLC/CAP CORP SERIES 144A 5.500% 05/01/26		06/15/2016	Banc of America Securities		1,007,500	1,000,000	9,014
12516U-AD-7	CEMEX FINANCE LLC SERIES 144A 6.000% 04/01/24		06/01/2016	Banc of America Securities		1,485,000	1,500,000	16,250
12519#-AA-3	CED CALIFORNIA HOLDINGS 3, LLC CED CALIFORNIA 4.070% 06/30/36		04/22/2016	Barclays Capital, Inc.		5,200,000	5,200,000	
12519@-AA-5	CED ALAMO 7, LLC CED ALAMO 7, LLC 4.210% 06/30/41		02/04/2016	Barclays Capital, Inc.		7,800,000	7,800,000	
12531W-AZ-5	CFCRE COMMERCIAL MORTGAGE TRUS SERIES 2016-C3 CLASS ASB 3.688% 01/10/48		01/22/2016	Cantor Fitzgerald & Company		13,084,447	12,704,000	35,139
12543D-AV-2	CHS/COMMUNITY HEALTH SYSTEMS 6.875% 02/01/22		03/24/2016	Various		1,309,613	1,475,000	16,619
12594M-BD-9	COMM MORTGAGE TRUST SERIES 2016-COR1 CLASS XA 1.492% 10/10/49		10/12/2016	Deutsche Bank Securities, Inc.		6,735,141		56,770
126307-AF-4	CSC HOLDINGS LLC 6.750% 11/15/21		07/06/2016	Various		2,569,055	2,500,000	19,500
126307-AQ-0	CSC HOLDINGS LLC SERIES 144A 5.500% 04/15/27		09/09/2016	JP Morgan Securities, Inc.		2,090,000	2,090,000	
126408-GY-3	CSX CORP 4.100% 03/15/44		12/02/2016	Suntrust Capital Market Inc.		9,625,700	10,000,000	93,389
126650-CL-2	CVS HEALTH CORP 3.875% 07/20/25		05/12/2016	Banc of America Securities		10,810,800	10,000,000	125,938
126650-CU-2	CVS HEALTH CORP 2.875% 06/01/26		09/27/2016	Various		35,458,250	35,000,000	330,226
13123X-AR-3	CALLON PETROLEUM CO SERIES 144A 6.125% 10/01/24		09/15/2016	JP Morgan Securities, Inc.		330,000	330,000	
131347-CE-4	CALPINE CORP 5.375% 01/15/23		06/23/2016	Societe Generale		766,350	780,000	8,501
131347-CF-1	CALPINE CORP 5.750% 01/15/25		11/07/2016	Various		1,481,731	1,485,000	2,988
131347-CK-0	CALPINE CORP SERIES 144A 5.250% 06/01/26		10/18/2016	Various		1,478,746	1,470,000	9,565
14149Y-AY-4	CARDINAL HEALTH INC 3.200% 03/15/23		03/30/2016	Banc of America Securities		5,428,896	5,300,000	8,951
14149Y-BA-5	CARDINAL HEALTH INC 3.500% 11/15/24		01/27/2016	First Tennessee Bank		10,070,500	10,000,000	73,889
14161H-AJ-7	CARDTRONICS INC SERIES WI 5.125% 08/01/22		05/26/2016	Wells Fargo Brokerage Svcs.		2,194,500	2,200,000	37,583
149123-CB-5	CATERPILLAR INC 3.803% 08/15/42		01/06/2016	RW Pressprich & Co., Inc.		7,362,657	8,100,000	124,929
149123-CC-3	CATERPILLAR INC 3.400% 05/15/24		02/19/2016	Crews & Associates, Inc.		5,107,000	5,000,000	46,750
156700-AR-7	CENTURYLINK INC SERIES S 6.450% 06/15/21		01/26/2016	Goldman Sachs & Co.		2,418,075	2,500,000	19,708
156700-BA-3	CENTURYLINK INC SERIES Y 7.500% 04/01/24		03/22/2016	JP Morgan Securities, Inc.		275,000	275,000	
163851-AD-0	CHEMOURS CO SERIES WI 7.000% 05/15/25		06/08/2016	Credit Suisse First Boston		1,078,413	1,265,000	6,887
16412X-AB-1	CHENIERE CORP CHRISTI HD SERIES 144A 5.875% 03/31/25		12/05/2016	Goldman Sachs & Co.		1,500,000	1,500,000	
166764-AH-3	CHEVRON CORP 3.191% 06/24/23		04/06/2016	Various		32,255,448	32,013,000	214,115
166764-BD-1	CHEVRON CORP 3.326% 11/17/25		03/02/2016	Crews & Associates, Inc.		14,380,678	14,360,000	145,937
166764-BK-5	CHEVRON CORP 2.566% 05/16/23		05/09/2016	JP Morgan Securities, Inc.		65,000,000	65,000,000	
166764-BL-3	CHEVRON CORP 2.954% 05/16/26		05/09/2016	JP Morgan Securities, Inc.		40,000,000	40,000,000	

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
17291C-BW-4	CITIGROUP COMMERCIAL MORTGAGE SERIES 2016-C2 CLASS XA 1.799% 08/10/49		08/12/2016	Citibank Mortgages		16,983,264		197,660
172967-KN-0	CITIGROUP INC 3.400% 05/01/26		04/26/2016	Citigroup Global Markets, Inc.		20,947,600	20,990,000	
172967-KY-6	CITIGROUP INC 3.200% 10/21/26		10/17/2016	Citigroup Global Markets		19,988,200	20,000,000	
17321R-AF-3	CITIGROUP COMMERCIAL MORTGAGE SERIES 2013-GC17 CLASS XA 1.460% 11/10/46		11/30/2016	Morgan Stanley & Co., Inc.		3,243,866		9,986
189054-AU-3	CLOROX COMPANY 3.500% 12/15/24		01/06/2016	Jefferies & Co., Inc.		9,024,120	9,000,000	22,750
19122T-AE-9	COCA-COLA ENTERPRISES 3.250% 08/19/21		01/22/2016	RW Pressprich & Co., Inc.		2,922,380	2,875,000	41,009
20030N-BM-2	COMCAST CORP 4.200% 08/15/34		04/11/2016	Various		2,146,730	2,000,000	13,767
20030N-BP-5	COMCAST CORP 4.400% 08/15/35		04/15/2016	First Tennessee Securities		4,832,652	4,370,000	34,717
20605P-AD-3	CONCHO RESOURCES INC 5.500% 10/01/22		05/27/2016	Goldman Sachs & Co.		1,507,035	1,500,000	13,979
206786-AA-3	CONDUENT FIN XEROX BUS SERIES 144A 10.500% 12/15/24		11/22/2016	Bank of America, N.A.		1,233,400	1,250,000	
212015-AL-5	CONTINENTAL RESOURCES 4.500% 04/15/23		07/18/2016	Various		1,241,358	1,320,000	14,085
212015-AN-1	CONTINENTAL RESOURCES SERIES WI 3.800% 06/01/24		05/27/2016	Goldman Sachs & Co.		1,317,510	1,500,000	158
21870L-AA-4	CORE INDUSTRIAL TRUST SERIES 2015-CALW CLASS A 144A 3.040% 02/10/34		02/09/2016	Wells Fargo Brokerage Svcs.		15,328,516	15,000,000	13,933
22025Y-AM-2	CORRECTIONS CORP OF AMERICA 4.125% 04/01/20		09/09/2016	Various		1,165,638	1,205,000	20,814
226373-AL-2	CRESTWOOD MIDSTREAM PART SERIES WI 6.250% 04/01/23		07/13/2016	Tax Free Exchange		1,275,000	1,275,000	22,578
22822R-BB-5	CROWN CASTLE TOWERS LLC SERIES 144A 3.222% 05/15/22		12/02/2016	JP Morgan Securities, Inc.		11,562,012	11,374,000	22,395
23311V-AF-4	DCP MIDSTREAM OPERATING 5.600% 04/01/44		06/21/2016	Morgan Stanley & Co., Inc.		928,810	1,165,000	7,187
23314#-AN-9	Dulles Discovery IV DCT Industrial 3.750% 08/08/24		05/27/2016	JP Morgan Securities, Inc.		10,000,000	10,000,000	
23314#-AP-4	Dulles Discovery IV DCT Industrial 3.920% 08/08/26		05/27/2016	JP Morgan Securities, Inc.		4,400,000	4,400,000	
23317*-AC-4	Dulles Discovery IV 3.550% 08/05/33		12/05/2016	Various		883,389	883,389	
23317*-AD-2	Dulles Discovery IV 5.680% 08/05/33		12/05/2016	Various		1,455,646	1,455,646	
233851-CH-5	DAIMLER FINANCE NA LLC SERIES 144A 2.000% 07/06/21		11/17/2016	Various		19,827,020	20,000,000	59,111
233851-CK-8	DAIMLER FINANCE NA LLC SERIES 144A 2.200% 10/30/21		11/22/2016	First Tennessee Securities		2,453,025	2,500,000	4,278
244199-BF-1	DEERE & COMPANY 3.900% 06/09/42		01/20/2016	RW Pressprich & Co., Inc.		14,269,863	14,910,000	67,520
25272K-AW-3	DIAMOND 1 FIN DIAMOND 2 SERIES 144A 7.125% 06/15/24		06/08/2016	JP Morgan Securities, Inc.		2,000,000	2,000,000	
25278X-AC-3	DIAMONDBACK ENERGY INC SERIES 144A 4.750% 11/01/24		10/20/2016	JP Morgan Securities, Inc.		180,000	180,000	
253651-AC-7	DIEBOLD NIXDORF SERIES 144A 8.500% 04/15/24		11/17/2016	Tax Free Exchange		1,600,000	1,600,000	12,089
25389J-AJ-5	DIGITAL REALTY TRUST LP 5.250% 03/15/21		12/16/2016	Banc of America Securities		14,496,417	13,403,000	187,642
25468P-CR-5	WALT DISNEY COMPANY/THE SERIES E 4.125% 12/01/41		02/22/2016	First Tennessee Bank		1,031,850	1,000,000	9,625
25468P-CX-2	WALT DISNEY COMPANY/THE SERIES MTN 3.700% 12/01/42		02/16/2016	First Tennessee Bank		2,188,851	2,290,000	18,358
25470X-AJ-4	DISH DBS CORP 5.875% 07/15/22		06/01/2016	Deutsche Bank Securities, Inc.		726,563	750,000	17,258
25470X-AL-9	DISH DBS CORP 5.000% 03/15/23		06/03/2016	Citigroup Global Markets, Inc.		917,500	1,000,000	11,528
25470X-AY-1	DISH DBS CORP SERIES WI 7.750% 07/01/26		10/03/2016	Tax Free Exchange		2,526,149	2,515,000	59,557
25746U-BP-3	DOMINION RESOURCES INC B 2.750% 09/15/22		09/20/2016	BBVA Securities		7,548,239	7,375,000	4,507
26442U-AC-8	DUKE ENERGY PROGRESS INC 3.700% 10/15/46		09/13/2016	Wells Fargo Brokerage Svcs.		14,961,750	15,000,000	
26817C-AC-5	DYNCORP INTERNTL INC 11.875% 11/30/20		07/01/2016	Corporate Action		8,224	8,224	
26817C-AC-5	DYNCORP INTERNTL INC 11.875% 11/30/20		05/20/2016	Taxable Exchange		856,995	1,096,844	
26817R-AB-4	DYNEGY INC SERIES WI 5.875% 06/01/23		06/16/2016	Goldman Sachs & Co.		866,250	1,000,000	3,264
26817R-AS-7	DYNEGY INC SERIES 144A 8.000% 01/15/25		10/05/2016	Morgan Stanley & Co., Inc.		2,500,000	2,500,000	
278062-AE-4	EATON CORP 4.150% 11/02/42		05/23/2016	Credit Suisse First Boston		3,903,664	3,800,000	10,513
29273E-AC-2	ENDO FIN/ENDO LTD/E FINCO SERIES 144A 6.000% 07/15/23		06/02/2016	JP Morgan Securities, Inc.		723,113	825,000	19,525
29273V-AD-2	ENERGY TRANSFER EQUITY 5.875% 01/15/24		06/21/2016	Barclays Capital, Inc.		948,750	1,000,000	25,948
29273V-AF-7	ENERGY TRANSFER EQUITY 5.500% 06/01/27		05/31/2016	JP Morgan Securities, Inc.		2,182,800	2,500,000	573
30040W-AB-4	EVERSOURCE ENERGY 3.350% 03/15/26		03/16/2016	Various		11,251,628	11,250,000	4,350
301900-AA-7	FBM FINANCE INC SERIES 144A 8.250% 08/15/21		08/03/2016	Goldman Sachs & Co.		1,598,200	1,575,000	
30219G-AQ-1	EXPRESS SCRIPTS HOLDING 3.000% 07/15/23		09/22/2016	Various		10,567,817	10,491,000	37,522
32008D-AB-2	Data Proc & Outs Svc SERIES 144A 5.750% 01/15/24		06/29/2016	Various		2,223,042	2,250,000	77,529
340711-AW-0	FLORIDA GAS TRANSMISSION SERIES 144A 4.350% 07/15/25		08/23/2016	Suncoast Capital Group Ltd.		5,216,950	5,000,000	24,771
341081-FG-7	FLORIDA POWER & LIGHT CO 4.050% 06/01/42		05/23/2016	Jefferies & Co., Inc.		14,149,199	13,260,000	261,056
345397-WF-6	FORD MOTOR CREDIT CO LLC 4.250% 09/20/22		02/09/2016	Wells Fargo Brokerage Svcs.		5,110,250	5,000,000	83,819
345397-XZ-1	FORD MOTOR CREDIT CO LLC 3.096% 05/04/23		06/28/2016	Various		15,068,400	15,000,000	24,510
34959J-AB-4	FORTIVE CORPORATION SERIES 144A 2.350% 06/15/21		06/30/2016	Various		44,046,414	43,750,000	11,123
34959J-AC-2	FORTIVE CORPORATION SERIES 144A 3.150% 06/15/26		10/05/2016	Various		56,613,649	56,025,000	192,632
35671D-AZ-8	FREEPORT-MCMORAN INC 3.875% 03/15/23		08/31/2016	Various		1,782,075	2,123,000	25,014
35671D-BM-6	FREEPORT-MCMORAN INC SERIES 144A 6.125% 06/15/19		12/27/2016	Tax Free Exchange		929,657	1,480,000	
35671D-BR-5	FREEPORT-MCMORAN INC SERIES WI-1 6.625% 05/01/21		12/27/2016	Tax Free Exchange		175,186	314,000	
36164Y-AA-9	GCP APPLIED TECHNOLOGIES SERIES 144A 9.500% 02/01/23		01/22/2016	Goldman Sachs & Co.		780,000	780,000	
37045X-AW-6	GENERAL MOTORS FINL CO 3.450% 04/10/22		08/23/2016	Various		11,543,967	11,350,000	133,136
37045X-BM-7	GENERAL MOTORS FINL CO 3.200% 07/06/21		07/26/2016	Various		20,222,650	20,000,000	40,889
373334-KE-0	GEORGIA POWER CO 3.250% 04/01/26		03/02/2016	Banc of America Securities		9,962,400	10,000,000	
384802-AC-8	WW GRAINGER INC 3.750% 05/15/46		07/29/2016	Various		25,119,590	25,000,000	24,063
38869P-AM-6	GRAPHIC PACKAGING INTL 4.125% 08/15/24		08/08/2016	Banc of America Securities		415,000	415,000	
389375-AJ-5	GRAY TELEVISION INC SERIES 144A 5.875% 07/15/26		10/24/2016	Various		2,124,758	2,115,000	9,695
389375-AK-2	GRAY TELEVISION INC SERIES 144A 5.125% 10/15/24		09/28/2016	Various		448,894	450,000	132
404119-BR-9	HCA INC 5.375% 02/01/25		06/16/2016	Goldman Sachs & Co.		1,005,000	1,000,000	20,903

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
42280#-AF-6	HEICO Companies 3.450% 11/17/23		08/26/2016	Credit Suisse First Boston		2,300,000	2,300,000	
42280#-AG-4	HEICO Companies 3.720% 11/17/28		08/26/2016	Credit Suisse First Boston		7,100,000	7,100,000	
428040-CG-2	HERTZ CORP 7.375% 01/15/21		06/03/2016	Credit Suisse First Boston		1,722,188	1,670,000	48,923
428040-CN-7	HERTZ CORP 6.250% 10/15/22		06/09/2016	Bank of America, N.A.		2,206,438	2,150,000	22,023
428040-CS-6	HERTZ CORP SERIES 144A 5.500% 10/15/24		09/08/2016	Barclays Capital, Inc.		1,500,000	1,500,000	
42806L-AB-7	HERC RENTALS INC SERIES 144A 7.750% 06/01/24		06/30/2016	Tax Free Exchange		1,600,000	1,600,000	7,233
432833-AA-9	HILTON DOMESTIC OPER CO INC 4.250% 09/01/24		09/27/2016	Various		328,259	325,000	1,323
432833-AA-9	HILTON DOMESTIC OPER CO INC 4.250% 09/01/24		09/19/2016	Tax Free Exchange		636,132	635,000	2,324
435765-AG-7	HOLLY ENERGY PARTNERS LP SERIES 144A 6.000% 08/01/24		07/13/2016	Citigroup Global Markets, Inc.		1,500,000	1,500,000	
444454-AC-6	HUGHES SATELLITE SYSTEM SERIES 144A 5.250% 08/01/26		07/20/2016	Deutsche Bank Securities, Inc.		1,000,000	1,000,000	
444454-AE-2	HUGHES SATELLITE SYSTEM SERIES 144A 6.625% 08/01/26		07/20/2016	Deutsche Bank Securities, Inc.		1,000,000	1,000,000	
449934-AD-0	IMS HEALTH INC SERIES 144A 5.000% 10/15/26		09/14/2016	Goldman Sachs & Co.		1,500,000	1,500,000	
45332J-AA-0	INCEPTION MRGR RACKSPACE SERIES 144A 8.625% 11/15/24		10/25/2016	Deutsche Bank Securities, Inc.		1,000,000	1,000,000	
460146-CP-6	INTERNATIONAL PAPER CO 3.000% 02/15/27		08/02/2016	JP Morgan Securities, Inc.		14,963,525	15,020,000	
465685-AJ-4	ITC HOLDINGS CORP 3.650% 06/15/24		10/06/2016	Banc of America Securities		6,281,460	6,000,000	71,175
46625H-MN-7	JPMORGAN CHASE & CO 3.900% 07/15/25		04/19/2016	Wells Fargo Securities LLC		10,627,700	10,000,000	105,083
46625H-QW-3	JPMORGAN CHASE & CO 3.300% 04/01/26		04/14/2016	Wells Fargo Brokerage Svcs.		7,115,891	7,040,000	16,779
466313-A@-2	JABIL CIRCUIT, INC JABIL CIRCUIT, INC 4.900% 07/14/23		04/21/2016	Banc of America Securities		8,900,000	8,900,000	
46639G-AL-0	JP MORGAN MORTGAGE TRUST SERIES 2013-1 CLASS 1A2 3.000% 03/25/43		04/07/2016	Stifel Nicolaus & Co., Inc.		264,913	265,577	243
46640B-AC-8	JP MORGAN MORTGAGE TRUST SERIES 13-2 CLASS A2 144A 3.500% 05/25/43		04/19/2016	Various		16,081,351	15,729,265	13,155
46647D-AA-1	JACK OHIO FIN LLC/FIN 1 SERIES 144A 6.750% 11/15/21		11/01/2016	Banc of America Securities		3,190,000	3,190,000	
470328-AL-5	JAMES CAMPBELL, LLC JAMES CAMPBELL, LLC 3.490% 09/30/23		04/13/2016	Banc of America Securities		7,700,000	7,700,000	
48250N-AB-1	KFC HLD/PIZZA HUT/TACO SERIES 144A 5.250% 06/01/26		06/02/2016	Goldman Sachs & Co.		2,000,000	2,000,000	
49338C-AB-9	KEYSPAN GAS EAST CORP SERIES 144A 2.742% 08/15/26		08/02/2016	Citigroup Global Markets, Inc.		12,500,000	12,500,000	
494550-BW-5	KINDER MORGAN ENERGY 5.400% 09/01/44		12/13/2016	JP Morgan Securities, Inc.		7,888,608	8,064,000	127,008
49461B-AF-1	KINETICS CONCEPT/KCI USA SERIES 144A 7.875% 02/15/21		06/17/2016	Banc of America Securities		363,113	345,000	10,037
501044-DC-2	KROGER CO/THE 3.500% 02/01/26		01/26/2016	Credit Suisse First Boston		6,037,500	6,000,000	8,167
501044-DE-8	KROGER CO/THE 2.650% 10/15/26		10/04/2016	First Tennessee Bank		9,886,000	10,000,000	2,944
513272-AA-2	LAMB WESTON HLD SERIES 144A 4.625% 11/01/24		11/01/2016	Goldman Sachs & Co.		540,000	540,000	
513272-AB-0	LAMB WESTON HLD SERIES 144A 4.875% 11/01/26		11/01/2016	Goldman Sachs & Co.		1,740,000	1,740,000	
516806-AE-6	LAREDO PETROLEUM INC 6.250% 03/15/23		07/05/2016	Deutsche Bank Securities, Inc.		763,200	795,000	15,596
531359-AB-3	LIBERTY TIRE RECYCLING SERIES 144A 11.000% 03/31/21		08/15/2016	Corporate Action		29,223	29,223	
53219L-AN-9	LIFEPOINT HEALTH INC 5.875% 12/01/23		07/29/2016	Banc of America Securities		317,250	300,000	3,035
53219L-AP-4	LIFEPOINT HEALTH INC SERIES 144A 5.375% 05/01/24		08/18/2016	Various		814,488	795,000	8,620
538034-AK-5	LIVE NATION ENTERTAINMENT SERIES 144A 4.875% 11/01/24		10/26/2016	JP Morgan Securities, Inc.		500,000	500,000	
552848-AF-0	MGIC INVESTMENT CORP S 5.750% 08/15/23		08/03/2016	Various		389,275	385,000	91
55335B-AA-6	MEPT EDGEMOOR OPERATING LP 3.430% 06/29/23		05/25/2016	JP Morgan Securities, Inc.		5,600,000	5,600,000	
55336V-AB-6	MPLX LP SERIES 144A 5.500% 02/15/23		01/01/2016	Tax Free Exchange		(1,468,295)	(1,480,000)	(28,716)
55336V-AC-4	MPLX LP SERIES WI 5.500% 02/15/23		09/27/2016	Tax Free Exchange		1,470,286	1,480,000	9,497
55342U-AG-9	MPT OPER PARTNERSP/FINL 5.250% 08/01/26		07/13/2016	Goldman Sachs & Co.		1,500,000	1,500,000	
55354G-AD-2	MSCI INC SERIES 144A 4.750% 08/01/26		08/02/2016	JP Morgan Securities, Inc.		1,080,338	1,080,000	36
571903-AS-2	MARRIOTT INTERNATIONAL SERIES R 3.125% 06/15/26		06/07/2016	Deutsche Bank Securities, Inc.		35,880,120	36,000,000	
574754-AM-9	MASHANTUCKET WSTRN PQT TRIBE 6.500% 07/01/36		09/30/2016	Various		150,861	150,861	
576485-AB-2	MATADOR RESOURCES CO SERIES WI 6.875% 04/15/23		07/06/2016	Various		1,650,500	1,600,000	23,241
58013M-EL-4	MCDONALD'S CORP SERIES MTN 3.625% 05/20/21		02/08/2016	RW Pressprich & Co., Inc.		6,361,320	6,000,000	48,938
58013M-EY-6	MCDONALD'S CORP 3.700% 01/30/26		05/12/2016	Banc of America Securities		10,722,000	10,000,000	162,389
58013M-EZ-3	MCDONALD'S CORP 4.700% 12/09/35		01/14/2016	Credit Suisse First Boston		10,033,700	10,000,000	53,528
58933Y-AJ-4	MERCK & CO INC 4.150% 05/18/43		05/23/2016	Jefferies & Co., Inc.		20,548,945	19,500,000	256,608
594918-BS-2	MICROSOFT CORP 3.450% 08/08/36		09/12/2016	Various		40,280,967	39,930,000	65,648
595112-BA-0	MICRON TECHNOLOGY INC 5.875% 02/15/22		01/27/2016	Various		1,118,538	1,250,000	33,645
61166W-AU-5	MONSANTO CO 3.375% 07/15/24		05/09/2016	RW Pressprich & Co., Inc.		14,451,418	14,050,000	136,336
61691E-BB-0	MORGAN STANLEY CAPITAL I TRUST SERIES 2016-UB12 CLASS XA 0.841% 12/15/49		11/23/2016	Morgan Stanley & Co., Inc.		3,212,405		8,200
61746B-ED-4	MORGAN STANLEY 2.625% 11/17/21		11/14/2016	Morgan Stanley & Co., Inc.		9,935,966	9,987,000	
61766C-AF-6	MORGAN STANLEY CAPITAL I TRUST SERIES 2016-UBS9 CLASS ASB 3.340% 03/15/49		02/19/2016	Banc of America Securities		4,995,393	4,850,000	3,150
61766E-BC-8	MORGAN STANLEY BAML TRUST SERIES 2016-C29 CLASS ASB 3.140% 05/15/49		04/22/2016	Banc of America Securities		12,730,671	12,360,000	4,312
61766E-BF-1	MORGAN STANLEY BAML TRUST SERIES 2016-C29 CLASS XA 1.660% 05/15/49		11/09/2016	Morgan Stanley & Co., Inc.		6,626,993		42,263
61766N-BC-8	MORGAN STANLEY BAML TRUST SERIES 2016-C30 CLASS XA 1.472% 09/15/49		12/01/2016	Various		10,565,598		76,507
626717-AH-5	MURPHY OIL CORP 6.875% 08/15/24		08/12/2016	JP Morgan Securities, Inc.		750,000	750,000	
62886E-AJ-7	NCR CORPORATION 5.000% 07/15/22		07/21/2016	Marine Midland Bank, N.A.		934,250	925,000	1,413
62913T-AH-5	NGL ENRGY PART LP/FIN CO SERIES 144A 7.500% 11/01/23		10/19/2016	Barclays Capital, Inc.		1,500,000	1,500,000	
629377-BS-0	NRG ENERGY INC 7.875% 05/15/21		04/07/2016	Credit Suisse First Boston		231,000	231,000	7,428
629377-CB-6	NRG ENERGY INC SERIES 144A 6.625% 01/15/27		07/19/2016	Morgan Stanley & Co., Inc.		1,000,000	1,000,000	
637417-AE-6	NATIONAL RETAIL PROP INC 3.800% 10/15/22		12/09/2016	Suntrust Capital Market Inc.		4,251,249	4,100,000	25,534
637417-AJ-5	NATIONAL RETAIL PROP INC 3.600% 12/15/26		12/09/2016	Various		22,703,253	22,978,000	1,000
63938C-AA-6	NAVIENT CORP 5.000% 10/26/20		06/24/2016	Morgan Stanley & Co., Inc.		1,506,478	1,595,000	13,956

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
63938C-AD-0	NAVIENT CORP 6.625% 07/26/21		08/03/2016	Various		794,063	790,000	323
63938C-AE-8	NAVIENT CORP 7.250% 09/25/23		09/19/2016	JP Morgan Securities, Inc.		1,459,963	1,460,000	284
64110L-AM-8	NETFLIX.COM INC SERIES 144A 4.375% 11/15/26		10/24/2016	Morgan Stanley & Co., Inc.		2,280,000	2,280,000	
64130D-AL-4	NEUBERGER BERMAN CLO NEUB 16-21 BFIX 144A 3.650% 04/20/27		02/23/2016	Morgan Stanley & Co., Inc.		21,000,000	21,000,000	
64189P-AA-1	NEW AMETHYST CORP SERIES 144A 6.250% 12/01/24		11/16/2016	Barclays Capital, Inc.		1,500,000	1,500,000	
651229-AW-6	NEWELL BRANDS INC 4.200% 04/01/26		12/20/2016	Deutsche Bank Securities, Inc.		7,172,454	6,935,000	66,345
65341X-AA-6	NEXSTAR ESCROW CORP SERIES 144A 5.625% 08/01/24		07/13/2016	Banc of America Securities		1,000,000	1,000,000	
664397-AK-2	EVERSOURCE ENERGY 2.800% 05/01/23		06/17/2016	Suncoast Capital Group Ltd.		13,367,497	13,160,000	39,290
664397-AM-8	EVERSOURCE ENERGY SERIES H 3.150% 01/15/25		10/04/2016	Wells Fargo Brokerage Svcs.		24,253,550	23,250,000	141,148
666807-BH-4	NORTHROP GRUMMAN CORP 4.750% 06/01/43		01/07/2016	Jefferies & Co., Inc.		7,455,710	7,100,000	38,409
670001-AA-4	NOVELIS CORP SERIES 144A 6.250% 08/15/24		08/16/2016	Various		1,360,425	1,355,000	
670001-AC-0	NOVELIS CORP SERIES 144A 5.875% 09/30/26		09/07/2016	Morgan Stanley & Co., Inc.		1,245,000	1,245,000	
674599-CM-5	OCCIDENTAL PETROLEUM CO 3.000% 02/15/27		11/02/2016	Wells Fargo Securities LLC		9,957,900	10,000,000	
690872-AB-2	OWENS BROCKWAY SERIES 144A 5.375% 01/15/25		07/06/2016	Various		2,113,000	2,100,000	21,888
693320-AR-4	PHH CORP 7.375% 09/01/19		06/02/2016	Banc of America Securities		740,625	750,000	14,750
693522-AG-9	PQ CORP SERIES 144A 6.750% 11/15/22		04/26/2016	Citigroup Global Markets		470,000	470,000	
69352P-AE-3	PPL CAPITAL FUNDING INC 3.500% 12/01/22		08/19/2016	Various		9,201,285	8,700,000	87,111
69352P-AF-0	PPL CAPITAL FUNDING INC 3.400% 06/01/23		08/31/2016	Various		37,111,465	35,390,000	341,067
69352P-AK-9	PPL CAPITAL FUNDING INC 3.950% 03/15/24		01/25/2016	RW Pressprich & Co., Inc.		4,672,350	4,500,000	65,669
69353R-EY-0	PNC BANK NA SERIES BKNT 2.550% 12/09/21		12/06/2016	Morgan Stanley & Co., Inc.		15,970,169	15,994,000	
69354P-AA-9	PINNACLE ENTERTAINMENT INC SERIES 144A 5.625% 05/01/24		10/06/2016	Various		3,015,638	3,035,000	47,552
701885-AD-7	PARSLEY ENERGY LLC / PARSLEY F SERIES 144A 5.375% 01/15/25		12/06/2016	Credit Suisse First Boston		420,000	420,000	
70959W-AG-8	PENSKE AUTOMOTIVE GROUP 5.500% 05/15/26		07/12/2016	Various		2,452,100	2,500,000	9,472
713448-BS-6	PEPSICO INC 4.875% 11/01/40		04/07/2016	Banc of America Securities		12,222,529	10,325,000	225,107
713448-BZ-0	PEPSICO INC 4.000% 03/05/42		04/29/2016	Banc of America Securities		3,206,588	3,080,000	20,191
717081-EC-3	PFIZER INC 4.000% 12/15/36		11/14/2016	Bank of America, N.A.		4,995,854	5,020,000	
729416-AX-5	PLY GEM INDUSTRIES INC SERIES WI 6.500% 02/01/22		06/01/2016	Deutsche Bank Securities, Inc.		733,163	735,000	16,589
74166M-AA-4	PRIME SECSRVC BRW/FINANC SERIES 144A 9.250% 05/15/23		04/20/2016	Deutsche Bank Securities, Inc.		725,000	725,000	
744658-AB-7	PRISA II PRISA II 4.420% 02/17/26		01/15/2016	JP Morgan Securities, Inc.		2,700,000	2,700,000	
744658-AC-5	PRISA II PRISA II 4.510% 02/17/27		01/15/2016	JP Morgan Securities, Inc.		5,400,000	5,400,000	
747301-AC-3	QUAD GRAPHICS INC SERIES WI 7.000% 05/01/22		07/19/2016	Robert W. Baird & Co., Inc.		1,551,633	1,700,000	25,833
74733V-AB-6	QEP RESOURCES INC 5.375% 10/01/22		06/24/2016	Various		753,828	800,000	10,433
74733V-AC-4	QEP RESOURCES INC 5.250% 05/01/23		06/28/2016	JP Morgan Securities, Inc.		2,428,475	2,665,000	21,619
758202-AK-1	REED ELSEVIER CAPITAL 3.125% 10/15/22		01/29/2016	Mizuho Securities		3,104,271	3,121,000	29,259
75886A-AQ-1	REGENCY ENERGY PART/FIN 5.000% 10/01/22		12/13/2016	Barclays Capital, Inc.		8,396,773	7,882,000	82,104
75915Q-AC-2	REGIONALCARE HOSPITAL PR SERIES 144A 8.250% 05/01/23		04/25/2016	Various		959,400	955,000	
76132F-A*-8	Retail Opportunity Investment 3.950% 09/08/26		06/10/2016	Direct		22,200,000	22,200,000	
761519-BD-8	REVLON CONSUMER PRODS 5.750% 02/15/21		06/17/2016	Wells Fargo Brokerage Svcs.		360,750	370,000	7,505
761519-BF-3	REVLON CONSUMER PRODS SERIES WI 6.250% 08/01/24		11/30/2016	Tax Free Exchange		1,035,094	1,020,000	20,542
761565-AG-5	REX ENERGY CORP 1.000% 10/01/20		06/29/2016	Tax Free Exchange		70,300	703,000	1,718
761735-AT-6	REYNOLDS GRP ISS/REYNOLD SERIES 144A 5.125% 07/15/23		06/14/2016	Credit Suisse First Boston		510,000	510,000	
762760-AD-8	RICE ENERGY INC SERIES WI 7.250% 05/01/23		05/27/2016	Wells Fargo Brokerage Svcs.		1,015,000	1,000,000	6,243
779382-AP-5	ROWAN COMPANIES INC 4.875% 06/01/22		04/14/2016	Jefferies & Co., Inc.		323,400	440,000	8,223
779382-AS-9	ROWAN COMPANIES INC 5.850% 01/15/44		03/29/2016	Jefferies & Co., Inc.		573,750	1,000,000	12,350
779382-AU-4	ROWAN COMPANIES INC 7.375% 06/15/25		12/06/2016	Bank of America, N.A.		1,000,000	1,000,000	
78419C-AE-4	SG COMMERCIAL MORTGAGE SECURIT SERIES 2016-C5 CLASS ASB 2.895% 10/10/48		07/01/2016	Societe Generale		7,209,776	7,000,000	10,133
78419C-AG-9	SG COMMERCIAL MORTGAGE SECURIT SERIES 2016-C5 CLASS XA 2.032% 10/10/48		07/06/2016	Societe Generale		4,980,788		40,189
78442F-ES-3	NAVIENT CORP SERIES MTN 4.875% 06/17/19		06/23/2016	Various		885,925	900,000	12,174
78454L-AF-7	SM ENERGY CO 6.500% 01/01/23		05/27/2016	Royal Bank of Canada		925,620	1,000,000	27,264
78454L-AN-0	SM ENERGY CO 6.750% 09/15/26		09/07/2016	Banc of America Securities		890,000	890,000	
78467J-AC-4	SS&C TECH HOLDINGS INC SERIES WI 5.875% 07/15/23		07/06/2016	Morgan Stanley & Co., Inc.		1,533,750	1,500,000	43,083
785592-AJ-5	SABINE PASS LIQUEFACTION SERIES WI 5.750% 05/15/24		06/08/2016	JP Morgan Securities, Inc.		1,503,563	1,485,000	6,641
785592-AP-1	SABINE PASS LIQUEFACTION SERIES 144A 5.875% 06/30/26		06/08/2016	Credit Suisse First Boston		1,000,000	1,000,000	
790849-AJ-2	ST JUDE MEDICAL INC 3.250% 04/15/23		02/10/2016	Suncoast Capital Group Ltd.		15,183,900	15,000,000	163,854
790849-AN-3	ST JUDE MEDICAL INC 3.875% 09/15/25		02/02/2016	Banc of America Securities		4,120,160	4,000,000	56,833
806851-AE-1	SCHLUMBERGER HLDGS CORP SERIES 144A 3.625% 12/21/22		06/28/2016	JP Morgan Securities, Inc.		3,800,916	3,600,000	3,625
81745B-AB-1	SEQUOIA MORTGAGE TRUST SERIES 13-6 CLASS A2 3.000% 05/25/43		04/28/2016	Wells Fargo Securities LLC		16,238,248	16,207,491	6,331
817610-AA-6	SERVICEMASTER COMPANY LL SERIES 144A 5.125% 11/15/24		11/03/2016	Various		1,400,000	1,400,000	
829259-AU-4	SINCLAIR TELEVISION GROUP INC SERIES 144A 5.875% 03/15/26		07/06/2016	Banc of America Securities		1,691,250	1,650,000	29,081
82967N-AW-8	SIRIUS XM RADIO INC SERIES 144A 5.375% 07/15/26		05/23/2016	Morgan Stanley & Co., Inc.		1,001,200	1,000,000	448
842587-CS-4	SOUTHERN CO 2.350% 07/01/21		06/21/2016	Credit Suisse First Boston		6,467,904	6,400,000	12,533
842587-CU-9	SOUTHERN CO 2.950% 07/01/23		05/20/2016	Various		22,493,700	22,500,000	615
85172F-AB-5	SPRINGLEAF FINANCE CORP 6.000% 06/01/20		11/29/2016	Various		34,438	35,000	6
85172F-AD-1	SPRINGLEAF FINANCE CORP 7.750% 10/01/21		12/13/2016	Various		168,138	165,000	2,051
85172F-AF-6	SPRINGLEAF FINANCE CORP 8.250% 10/01/23		11/15/2016	Various		2,218,775	2,250,000	32,885

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
852060-AD-4	SPRINT CAP CORP 6.875% 11/15/28		12/06/2016	Citigroup Global Markets		967,500	1,000,000	4,583
852061-AQ-3	SPRINT CORP COM SERIES 144A 7.000% 03/01/20		06/02/2016	Various		1,736,845	1,675,000	31,072
852061-AS-9	SPRINT CORP COM 6.000% 11/15/22		11/04/2016	JP Morgan Securities, Inc.		74,513	80,000	2,308
85207U-AF-2	SPRINT CORP 7.875% 09/15/23		11/04/2016	Various		79,075	80,000	934
85207U-AH-8	SPRINT CORP 7.125% 06/15/24		06/24/2016	Royal Bank of Canada		599,087	765,000	2,120
858119-BE-9	STEEL DYNAMICS INC SERIES 144A 5.000% 12/15/26		11/29/2016	Bank of America, N.A.		1,000,000	1,000,000	
86184V-AB-4	STONEMOR PART CORNER FAM SERIES WI 7.875% 06/01/21		05/02/2016	Tax Free Exchange		1,167,623	1,167,000	38,547
863667-AF-8	STRYKER CORP 3.375% 05/15/24		10/13/2016	RW Pressprich & Co., Inc.		8,755,031	8,300,000	105,272
863667-AH-4	STRYKER CORP 3.375% 11/01/25		08/31/2016	Various		26,136,008	25,070,000	83,725
863667-AJ-0	STRYKER CORP 4.625% 03/15/46		03/31/2016	Various		18,582,735	17,480,000	54,326
863667-AN-1	STRYKER CORP 3.500% 03/15/26		11/16/2016	Various		68,841,810	66,110,000	257,275
86765L-AG-2	SUNOCO LP/FINANCE CORP SERIES WI 6.375% 04/01/23		10/03/2016	Tax Free Exchange		3,050,000	3,050,000	1,080
867914-BM-4	SUNTRUST BANK 2.700% 01/27/22		11/28/2016	Suntrust Capital Market Inc.		11,984,640	12,000,000	
871829-AZ-0	SYSCO CORPORATION 3.750% 10/01/25		09/20/2016	Various		10,004,405	9,455,000	173,152
871829-BC-0	SYSCO CORPORATION 3.300% 07/15/26		06/23/2016	Various		75,846,906	75,100,000	119,083
87264A-AN-5	T-MOBILE USA INC 6.375% 03/01/25		06/28/2016	Banc of America Securities		1,035,000	1,000,000	21,250
87264A-AQ-8	T-MOBILE USA INC 6.000% 04/15/24		03/29/2016	Deutsche Bank Securities, Inc.		595,000	595,000	
87305Q-CH-2	TTX CO SERIES 144A 3.600% 01/15/25		01/06/2016	First Tennessee Bank		4,971,400	5,000,000	88,000
87422V-AA-6	TALEN ENERGY SUPPLY LLC SERIES WI 6.500% 06/01/25		01/22/2016	Tax Free Exchange		5,509,432	5,675,000	52,257
87470L-AA-9	TALLGRASS NRG PRTNR/FIN SERIES 144A 5.500% 09/15/24		08/18/2016	Barclays Capital, Inc.		1,000,000	1,000,000	
87946F-A@-9	Teleperformance 3.980% 12/09/24		12/16/2016	TELEPERFORMANCE		6,835,902	7,030,000	14,767
88033G-CE-8	TENET HEALTHCARE CORP 8.125% 04/01/22		06/23/2016	Barclays Capital, Inc.		774,840	750,000	14,727
88033G-CJ-7	TENET HEALTHCARE CORP SERIES WI 5.500% 03/01/19		06/02/2016	Various		1,469,528	1,500,000	21,885
88033G-CP-3	TENET HEALTHCARE CORP SERIES 144A 7.500% 01/01/22		11/16/2016	Barclays Capital, Inc.		1,710,000	1,710,000	
88160Q-AN-3	TESORO LOGISTICS LP CORP 5.250% 01/15/25		11/29/2016	Royal Bank of Canada		270,000	270,000	
887317-BA-2	TIME WARNER INC 2.950% 07/15/26		05/05/2016	Various		16,745,009	16,960,000	
893647-AX-5	TRANSDIGM INC 6.500% 07/15/24		06/09/2016	JP Morgan Securities, Inc.		741,600	720,000	19,370
893647-BA-4	TRANSDIGM INC SERIES 144A 6.375% 06/15/26		05/25/2016	Morgan Stanley & Co., Inc.		1,000,000	1,000,000	
90131H-CA-1	21ST CENTURY FOX AMERICA SERIES 144A 3.370% 11/15/26		11/30/2016	Various		11,437,665	11,500,000	7,172
90131H-CC-7	21ST CENTURY FOX AMERICA SERIES 144A 4.750% 11/15/46		12/19/2016	Various		21,313,263	21,473,000	96,330
90349D-AJ-1	UBS BARCLAYS COMMERCIAL MORTGA SERIES 2012-C3 CLASS XA 144A 2.043% 08/10/49		11/30/2016	Morgan Stanley & Co., Inc.		2,213,607		6,438
911365-BD-5	UNITED RENTALS INC 5.500% 07/15/25		06/06/2016	Goldman Sachs & Co.		1,487,985	1,500,000	32,656
911365-BE-3	UNITED RENTALS INC 5.875% 09/15/26		06/02/2016	Goldman Sachs & Co.		1,990,000	2,000,000	7,833
911365-BF-0	UNITED RENTALS INC 5.500% 05/15/27		11/10/2016	Various		1,345,125	1,345,000	251
912909-AK-4	US STEEL CORP SERIES 144A 8.375% 07/01/21		08/08/2016	Various		2,990,388	2,840,000	32,509
913017-BT-5	UNITED TECHNOLOGIES CORP 4.500% 06/01/42		05/02/2016	First Tennessee Bank		6,673,860	6,000,000	115,500
91359P-AJ-9	UNIVERSAL HOSPITAL SERV 7.625% 08/15/20		02/16/2016	UBS Securities, Inc.		1,231,438	1,525,000	1,292
914906-AS-1	UNIVISION COMMUNICATIONS SERIES 144A 5.125% 02/15/25		06/29/2016	Banc of America Securities		1,980,000	2,000,000	39,861
920355-AK-0	VALSPAR CORP 3.950% 01/15/26		10/26/2016	First Tennessee Bank		9,512,669	9,041,000	105,152
920479-AA-0	VALVOLINE INC SERIES 144A 5.500% 07/15/24		07/13/2016	Citigroup Global Markets, Inc.		2,000,000	2,000,000	
92343V-CQ-5	VERIZON COMMUNICATIONS 4.400% 11/01/34		01/11/2016	BBVA Securities		4,721,259	5,030,000	44,879
92532W-AA-1	VERSUM MATERIALS INC SERIES 144A 5.500% 09/30/24		09/21/2016	Deutsche Bank Securities, Inc.		300,000	300,000	
92922F-RE-0	WASHINGTON MUTUAL SERIES 2004-CB1 CLASS 3A3 5.500% 06/25/34		12/01/2016	Interest Capitalization		458,492	458,492	
92933B-AK-0	WMG ACQUISITION CORP SERIES 144A 5.000% 08/01/23		07/28/2016	Various		766,681	765,000	16
92933B-AM-6	WMG ACQUISITION CORP SERIES 144A 4.875% 11/01/24		11/08/2016	Various		2,969,938	2,960,000	5,387
95000F-AW-6	WELLS FARGO COMMERCIAL MORTGAG SERIES 2016-C35 CLASS XA 2.011% 07/15/48		07/18/2016	Wells Fargo Securities LLC		19,922,780		225,256
95000M-BS-9	WELLS FARGO COMMERCIAL MORTGAG SERIES 2016-C36 CLASS XA 1.382% 11/15/59		10/25/2016	Wells Fargo Securities LLC		8,326,901		6,711
958102-AJ-4	WESTERN DIGITAL CORP SERIES 144A 7.375% 04/01/23		06/24/2016	Goldman Sachs & Co.		2,080,000	2,000,000	31,139
962178-AN-9	TRI POINTE GROUP /HOMES SERIES WI 5.875% 06/15/24		09/08/2016	Wells Fargo Brokerage Svcs.		524,250	500,000	7,181
96926D-AH-3	WILLIAM LYON HOMES INC 7.000% 08/15/22		12/09/2016	Various		1,532,491	1,480,000	31,680
969457-BG-4	WILLIAMS COMPANIES INC 7.875% 09/01/21		08/09/2016	JP Morgan Securities, Inc.		101,025	90,000	3,170
969457-BU-3	WILLIAMS COMPANIES INC 3.700% 01/15/23		11/21/2016	Various		853,825	905,000	10,550
969457-BV-1	WILLIAMS COMPANIES INC 5.750% 06/24/44		09/13/2016	Various		954,900	1,320,000	22,979
969457-BW-9	WILLIAMS COMPANIES INC 4.550% 06/24/24		11/28/2016	Various		590,875	605,000	10,699
98212B-AD-5	WPX ENERGY INC 6.000% 01/15/22		06/23/2016	Deutsche Bank Securities, Inc.		764,000	800,000	21,733
983130-AT-2	WYNN LAS VEGAS LLC CORP 5.375% 03/15/22		08/03/2016	Various		1,057,810	1,027,000	21,927
BL1931-29-6	MAPLE HOLDINGS ACQUISITI KEURIG GREEN MOUNTAIN 5.639% 02/10/23		02/09/2016	JP Morgan Securities, Inc.		528,481	539,267	
BL2250-29-0	ON SEMICONDUCTOR TERM B 5.360% 03/31/23		09/30/2016	Tax Free Exchange		1,078,300	1,097,250	
BL2264-78-8	PETSMART TERM B 4.050% 03/10/22		10/14/2016	Tax Free Exchange		2,186,908	2,188,261	
G5963#-AG-8	MEGGITT PLC MEGGITT PLACE 3.310% 07/06/23		04/06/2016	Banc of America Securities		14,400,000	14,400,000	
097751-AV-3	BOMBARDIER INC SERIES 144A 7.750% 03/15/20	A	06/24/2016	Citigroup Global Markets, Inc.		591,000	600,000	13,433
097751-BJ-9	BOMBARDIER INC SERIES 144A 6.000% 10/15/22	A	06/02/2016	Marine Midland Bank, N.A.		651,525	750,000	6,500
29250N-AL-9	ENBRIDGE INC 4.250% 12/01/26	A	12/09/2016	Various		30,486,685	30,110,000	38,327
349553-AJ-6	FORTIS INC SERIES 144A 2.100% 10/04/21	A	10/17/2016	Various		23,295,264	23,365,000	5,678
535919-AL-8	LG FINANCECO CORP SERIES 144A 5.875% 11/01/24	A	10/13/2016	JP Morgan Securities, Inc.		2,000,000	2,000,000	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
552697-AQ-7	MDC PARTNERS INC SERIES 144A 6.500% 05/01/24	A	03/18/2016	JP Morgan Securities, Inc.		520,000	520,000	
559222-AR-5	MAGNA INTERNATIONAL INC 4.150% 10/01/25	A	08/11/2016	Various		36,946,262	34,935,000	476,036
683715-AB-2	OPEN TEXT CORP SERIES 144A 5.875% 06/01/26	A	12/15/2016	Barclays Capital, Inc.		719,425	695,000	7,100
740212-AH-8	PRECISION DRILLING CORP SERIES 144A 7.750% 12/15/23	A	11/01/2016	Credit Suisse First Boston		400,000	400,000	
775109-BE-0	ROGERS COMMUNICATIONS IN 3.625% 12/15/25	A	03/21/2016	Various		12,474,970	12,170,000	128,891
878742-BA-2	TECK RESOURCES LIMITED SERIES 144A 8.000% 06/01/21	A	06/23/2016	JP Morgan Securities, Inc.		927,825	890,000	4,153
878742-BC-8	TECK RESOURCES LIMITED SERIES 144A 8.500% 06/01/24	A	05/26/2016	Various		2,062,356	2,050,000	
87952V-AL-0	TELESAT CANADA TELESAT L SERIES 144A 8.875% 11/15/24	A	11/09/2016	JP Morgan Securities, Inc.		1,250,000	1,250,000	
91831A-AB-7	VRX ESCROW CORP SERIES 144A 5.875% 05/15/23	A	02/29/2016	JP Morgan Securities, Inc.		1,017,000	1,200,000	21,150
00163K-AS-7	ALM LOAN FUNDING SERIES 2013-7RA CLASS A2R 144A 2.880% 10/15/28	D	12/06/2016	Greensledge Capital		12,040,000	12,040,000	
00164B-AS-6	ALM LOAN FUNDING SERIES 2013-7R2A CLASS A2R 144 2.880% 10/15/27	D	11/09/2016	JP Morgan Securities, Inc.		20,000,000	20,000,000	
001749-AQ-3	AMERICAN MONEY MANAGEMENT CORP SERIES 11-9A CLASS B2R 144A 3.682% 01/15/22	D	03/31/2016	Citigroup Global Markets		15,000,000	15,000,000	
00507U-AR-2	ACTAVIS FUNDING SCS 3.450% 03/15/22	D	04/05/2016	Banc of America Securities		20,741,403	20,150,000	44,414
013822-AA-9	ALCOA NEDERLAND HOLDING SERIES 144A 6.750% 09/30/24	D	09/22/2016	Morgan Stanley & Co., Inc.		875,000	875,000	
013822-AB-7	ALCOA NEDERLAND HOLDING SERIES 144A 7.000% 09/30/26	D	09/22/2016	Morgan Stanley & Co., Inc.		875,000	875,000	
02154C-AD-5	ALTICE FINANCING SA 144A 6.625% 02/15/23	D	06/24/2016	Citigroup Global Markets, Inc.		541,250	545,000	8,826
03328T-AN-5	ANCHORAGE CAPITAL CLO LTD SERIES 15-7A CLASS B2 144A 4.180% 08/10/49	D	08/02/2016	Morgan Stanley & Co., Inc.		7,126,000	7,000,000	16,256
03329K-AN-3	ANCHORAGE CAPITAL CLO LTD SERIES 16-8A CLASS B2 144A 3.590% 07/28/28	D	06/22/2016	Deutsche Bank Securities, Inc.		14,750,000	14,750,000	
034863-AN-0	ANGLO AMERICAN CAPITAL SERIES 144A 3.625% 05/14/20	D	06/24/2016	Marine Midland Bank, N.A.		547,824	565,000	2,560
03938L-AU-8	ARCELORMITTAL 6.500% 03/01/21	C	05/27/2016	Goldman Sachs & Co.		1,559,700	1,500,000	24,646
03969A-AJ-9	ARDAGH PKG FIN/HLDGS USA SERIES 144A 7.250% 05/15/24	D	06/23/2016	Barclays Capital, Inc.		762,850	730,000	6,175
046353-AL-2	ASTRAZENECA PLC 3.375% 11/16/25	D	07/18/2016	Various		83,264,147	81,070,000	527,677
05618P-AE-7	BABSN 16-1 B-1 144A BABSN 16-1 B-1 144A 3.132% 04/23/27	D	01/22/2016	Morgan Stanley & Co., Inc.		10,000,000	10,000,000	
08181B-AG-4	BENEFIT STREET PARTNERS CLO LT SERIES 16-9A CLASS B1 144A 2.981% 07/20/28	D	06/16/2016	Morgan Stanley & Co., Inc.		10,500,000	10,500,000	
08181B-AJ-8	BENEFIT STREET PARTNERS CLO LT SERIES 16-9A CLASS B2 3.240% 07/20/28	D	06/16/2016	Morgan Stanley & Co., Inc.		9,500,000	9,500,000	
09626U-AN-8	BLUEMOUNTAIN CLO LTD SERIES 2013-1A CLASS A2R 144A 2.781% 01/20/29	D	12/06/2016	Citigroup Global Markets		28,000,000	28,000,000	65,076
12550A-AQ-9	CIFC FDG 2014 V LTD SERIES 2014-5a CLASS BR 2.880% 01/17/27	D	10/07/2016	Morgan Stanley & Co., Inc.		11,000,000	11,000,000	
14312L-AC-1	CARLYLE GLOBAL MARKET STRATEGI SERIES 2016-2A CLASS A2A 144A 3.080% 07/15/27	D	04/27/2016	Citigroup Global Markets, Inc.		25,000,000	25,000,000	
14312L-AE-7	CARLYLE GLOBAL MARKET STRATEGI SERIES 2016-2A CLASS A2B 144A 3.860% 07/15/27	D	04/27/2016	Citigroup Global Markets, Inc.		15,000,000	15,000,000	
15132H-AF-8	CENCOSUD SA SERIES 144A 5.150% 02/12/25	D	07/25/2016	Various		10,787,500	10,000,000	236,757
191241-AE-8	COCA-COLA FEMSA SAB CV 3.875% 11/26/23	D	08/18/2016	Crews & Associates, Inc.		10,896,100	10,000,000	93,646
235822-AA-1	DANA FINANCING LUX SARL SERIES 144A 6.500% 06/01/26	D	05/31/2016	Citigroup Global Markets, Inc.		1,500,000	1,500,000	1,625
36320M-AC-2	GALAXY CLO LTD SERIES 2015-20A CLASS B 144A 2.831% 07/20/27	D	07/21/2016	Morgan Stanley & Co., Inc.		15,907,200	16,000,000	7,055
38137Q-AE-8	GOLDENTREE LOAN OPPORTUNITIES SERIES 2014-9A CLASS B2R 144A 3.274% 10/29/26	C	10/07/2016	Citigroup Global Markets, Inc.		29,000,000	29,000,000	
44986U-AD-1	INEOS GROUP HOLDINGS SA SERIES 144A 5.625% 08/01/24	D	08/04/2016	Banc of America Securities		1,975,000	2,000,000	
45763P-AF-3	INMARSAT FINANCE PLC SERIES 144A 6.500% 10/01/24	D	09/15/2016	Banc of America Securities		2,000,000	2,000,000	
478375-AD-0	JOHNSON CONTROLS INTL PL 5.000% 03/30/20	D	12/23/2016	Tax Free Exchange		47,318,832	46,036,000	530,693
478375-AE-8	JOHNSON CONTROLS INTL PL 4.250% 03/01/21	D	12/23/2016	Tax Free Exchange		24,808,117	25,000,000	330,556
478375-AM-0	JOHNSON CONTROLS INTL PL 6.950% 12/01/45	D	12/23/2016	Tax Free Exchange		13,555,063	15,000,000	63,708
478375-AP-3	JOHNSON CONTROLS INTL PL 3.750% 01/15/18	D	12/23/2016	Tax Free Exchange		8,741,196	8,755,000	144,093
478375-AR-9	JOHNSON CONTROLS INTL PL 3.900% 02/14/26	D	12/23/2016	Tax Free Exchange		56,500,572	56,510,000	789,727
50189C-AE-1	LCM LTD PARTNERSHIP SERIES 21A CLASS B1 144A 3.281% 04/20/28	D	03/18/2016	Deutsche Bank Securities, Inc.		11,800,000	11,800,000	
50189C-AG-6	LCM LTD PARTNERSHIP SERIES 21A CLASS B2 144A 3.930% 04/20/28	D	03/18/2016	Deutsche Bank Securities, Inc.		12,000,000	12,000,000	
532522-AA-7	LIMA METRO LINE 2 FIN LT SERIES 144A 5.875% 07/05/34	D	06/09/2016	Various		13,465,375	13,125,000	83,556
55819B-AJ-9	MADISON PARK FUNDING LTD SERIES 15-18A CLASS B2 144A 3.905% 10/21/26	D	06/02/2016	Citigroup Global Markets, Inc.		2,516,250	2,500,000	12,474
55820J-AC-4	MADISON PARK FUNDING LTD SERIES 16-21A CLASS A2 144A 2.882% 07/25/29	D	07/15/2016	Citibank Mortgages		20,000,000	20,000,000	
55953H-AN-3	MAGNETITE CLO LTD SERIES 2015-12A CLASS CR 144A 3.085% 04/15/27	D	11/17/2016	Deutsche Bank Securities, Inc.		4,000,000	4,000,000	
55954E-AG-4	MAGNETITE CLO LTD SERIES 16-17A CLASS B2 144A 3.700% 04/20/28	D	02/24/2016	Deutsche Bank Securities, Inc.		14,250,000	14,250,000	
59284M-AA-2	MEXICO CITY ARPT TRUST SERIES 144A 4.250% 10/31/26	D	09/29/2016	Various		27,069,293	27,000,000	8,264
616885-A*-0	MORGAN ADVANCED MATERIALS PLC 3.170% 10/27/23	C	09/07/2016	Direct		15,000,000	15,000,000	
67054L-AB-3	SFR GROUP SA SERIES 144A 6.000% 05/15/22	D	08/04/2016	Banc of America Securities		975,000	1,000,000	29,000
67054L-AC-1	SFR GROUP SA SERIES 144A 6.250% 05/15/24	D	06/21/2016	Various		1,839,671	1,900,000	37,865
67089N-AU-6	OCP CLO LTD SERIES 2012-2A CLASS BR 144A 2.916% 11/22/25	D	11/08/2016	Natixis		13,780,000	13,780,000	
67102Q-AK-4	OHA CREDIT PARTNERS LTD SERIES 2012-7A CLASS B1R 144A 2.761% 11/20/27	D	12/09/2016	Citigroup Global Markets		30,000,000	30,000,000	64,803
67102Q-AM-0	OHA CREDIT PARTNERS LTD SERIES 2012-7A CLASS B2R 144A 0.000% 11/20/27	D	12/09/2016	Citigroup Global Markets		10,000,000	10,000,000	21,601
67110D-AE-7	OCP CLO LTD SERIES 16-11A CLASS A2A 144A 3.246% 04/26/28	D	04/22/2016	Citigroup Global Markets, Inc.		3,990,000	4,000,000	
67110D-AG-2	OCP CLO LTD SERIES 16-11A CLASS A2B 144A 3.700% 04/26/28	D	04/22/2016	Citigroup Global Markets, Inc.		14,000,000	14,000,000	
67401G-AC-2	OAKTREE EIF LTD Series 16-A CLASS B1 144A 3.381% 01/20/27	D	03/09/2016	Wells Fargo Securities LLC		20,000,000	20,000,000	
67401G-AE-8	OAKTREE EIF LTD SERIES 16-A CLASS B2 144A 3.807% 01/20/27	D	03/09/2016	Wells Fargo Brokerage Svcs.		19,997,700	20,000,000	
67590X-AC-6	OCTAGON INVESTMENT PARTNERS 27 SERIES 2016-1A CLASS B 144A 3.033% 07/15/27	D	05/25/2016	Citigroup Global Markets, Inc.		20,000,000	20,000,000	
716540-BU-5	PETROLEOS MEXICANOS SERIES WI 3.500% 07/23/20	D	03/22/2016	Tax Free Exchange		22,094,809	22,100,000	126,768
74983D-AJ-6	RACE POINT CLO LTD SERIES 2016-10A CLASS B2 144A 3.759% 07/25/28	D	04/27/2016	Citigroup Global Markets, Inc.		10,000,000	10,000,000	
76761R-AC-3	RISERVA CLO LTD SERIES 2016-3A CLASS B1 144A 2.782% 10/18/28	D	12/01/2016	Credit Suisse First Boston		18,140,000	18,140,000	
76761R-AJ-8	RISERVA CLO LTD SERIES 2016-3A CLASS B2 144A 3.986% 10/18/28	D	12/01/2016	Credit Suisse First Boston		21,000,000	21,000,000	
80627D-AC-0	SCHAEFFLER VERWALTUNG ZW SERIES 144A 4.750% 09/15/26	D	09/08/2016	Citigroup Global Markets, Inc.		730,000	730,000	

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
806854-AD-7	SCHLUMBERGER INVESTMENT SERIES 144A 2.400% 08/01/22	D	05/12/2016	Amherst Securities Group, LP		4,947,450	5,000,000	35,333
81882E-AC-6	SHACKLETON CLO LTD SERIES 15-8A CLASS B 144A 2.981% 10/20/27	D	07/21/2016	Morgan Stanley & Co., Inc.		9,011,700	9,000,000	4,193
822582-BT-8	SHELL INTERNATIONAL FIN 2.875% 05/10/26	D	06/14/2016	Various		21,942,773	21,990,000	29,549
82481L-AB-5	SHIRE ACQ INV IRELAND DA 2.400% 09/23/21	D	10/18/2016	Various		67,974,181	68,000,000	79,513
82481L-AC-3	SHIRE ACQ INV IRELAND DA 2.875% 09/23/23	D	10/25/2016	Banc of America Securities		10,957,430	11,000,000	30,747
82655A-AC-7	SIGMA ALIMENTOS SA SERIES 144A 4.125% 05/02/26	D	04/26/2016	Banc of America Securities		29,938,700	30,000,000	
83610C-AC-5	SOUND POINT CLO LTD SERIES 16-2A CLASS B1 144A 3.086% 10/20/28	C	07/14/2016	Credit Suisse First Boston		20,000,000	20,000,000	
83610C-AL-5	SOUND POINT CLO LTD SERIES 16-2A CLASS B2 144A 3.482% 10/20/28	C	07/14/2016	Credit Suisse First Boston		20,000,000	20,000,000	
87248K-AC-8	TICP CLO LTD SERIES 16-5A CLASS B2 144A 3.740% 07/17/28	D	06/09/2016	Banc of America Securities		5,000,000	5,000,000	
87927Y-AA-0	TELECOM ITALIA SPA SERIES 144A 5.303% 05/30/24	D	07/12/2016	Banc of America Securities		1,015,000	1,000,000	6,629
881609-BC-4	TESORO PETROLEUM CORP SERIES 144A 5.125% 12/15/26	C	12/15/2016	Goldman Sachs & Co.		1,500,000	1,500,000	
89366L-AE-4	TRANSELEC SA SERIES 144A 3.875% 01/12/29	D	07/12/2016	Various		23,542,730	23,500,000	7,266
92769X-AL-9	VIRGIN MEDIA SECURED FIN SERIES 144A 5.250% 01/15/26	D	06/24/2016	JP Morgan Securities, Inc.		1,940,000	2,000,000	47,833
98625U-AG-7	YORK CLO LTD SERIES16-1A CLASS B2 3.400% 07/20/25	D	05/16/2016	Morgan Stanley & Co., Inc.		18,000,000	18,000,000	
98954U-AB-9	ZIGGO BOND FINANCE BV SERIES 144A 6.000% 01/15/27	D	09/16/2016	Credit Suisse First Boston		2,000,000	2,000,000	
F4113N-DY-2	ORANGE SA SERIES EMTN 5.250% 12/05/25	B	04/19/2016	Various		16,564,562	13,584,282	257,154
G4588#-BJ-9	INTERMEDIATE CAPITAL GROUP PLC 4.660% 09/29/24	D	08/18/2016	Citigroup Global Markets, Inc.		8,000,000	8,000,000	
G4588#-BK-6	INTERMEDIATE CAPITAL GROUP PLC 4.190% 09/29/21	D	08/18/2016	Citigroup Global Markets, Inc.		10,000,000	10,000,000	
PP4K0W-JN-0	EYSTUR OG SANDOYARTUNLAR 2.730% 01/31/40	B	11/02/2016	Pareto Securities Inc		26,905,560	26,905,560	
Q2308*-AB-3	CHARTER HALL RETAIL MANAGEMENT CHARTER HALL RETAIL MANAGEMENT 3.760% 05/12/26	D	02/12/2016	Bank of America, N.A.		10,000,000	10,000,000	
Q4557*-AB-7	HEALTHSCOPE FINANCE PTY LTD 4.367% 05/23/26	D	03/22/2016	Bank of America, N.A.		5,800,000	5,800,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,421,006,411	3,304,813,632	14,858,414
225313-AJ-4	CREDIT AGRICOLE SA SERIES 144A 8.125% Perpet.	D	01/22/2016	Seaport		1,515,000	1,500,000	2,708
4899999. Subtotal - Bonds - Hybrid Securities						1,515,000	1,500,000	2,708
8399997. Total - Bonds - Part 3						3,697,824,391	3,576,866,746	16,082,969
8399998. Total - Bonds - Part 5						1,198,803,121	1,204,773,294	2,066,278
8399999. Total - Bonds						4,896,627,512	4,781,640,040	18,149,247
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
000000-00-0	TARGUS INC TARGUS INC		05/05/2016	Taxable Exchange	88,699.000	310,447		
00084K-10-4	ACC CLAIMS HLDGS LLC		06/07/2016	Tax Free Exchange	2,044,875.000			
02077Y-10-9	ALPHA NAT RES HLDGS INC		12/16/2016	Corporate Action	3,661.000			
025816-10-9	AMERICAN EXPRESS COMPANY		07/15/2016	Various	16,958.000	1,057,743		
03027X-10-0	AMERICAN TOWER CORP		12/14/2016	Various	45,134.000	4,962,226		
031162-10-0	AMGEN INC		10/27/2016	Various	2,637.000	400,295		
03634H-10-0	ANR INC		12/16/2016	Corporate Action	3,661.000			
03748R-10-1	APARTMENT INVT & MGMT CO -A REIT		10/28/2016	Various	149,036.000	6,196,330		
053015-10-3	AUTOMATIC DATA PROCESSING		01/12/2016	Various	1,472.000	115,705		
09627J-10-2	BLUEROCK RESIDENTIAL GROWTH RE		07/21/2016	Merrill Lynch	53,750.000	720,016		
126650-10-0	CVS HEALTH CORP		12/13/2016	Various	4,957.000	426,168		
133131-10-2	CAMDEN PROPERTY TRUST		09/02/2016	Various	23,405.000	2,007,213		
14149Y-10-8	CARDINAL HEALTH INC		12/16/2016	Various	13,808.000	1,045,075		
191216-10-0	COCA COLA CO		12/09/2016	Various	12,221.000	526,636		
194162-10-3	COLGATE-PALMOLIVE		10/28/2016	Merrill Lynch	1,338.000	94,860		
21241B-10-0	CONTURA ENERGY INC		12/16/2016	Corporate Action	261.000			
22160K-10-5	COSTCO WHOLESALE CORP		12/16/2016	Various	13,762.000	2,069,844		
254687-10-6	THE WALT DISNEY CO		12/13/2016	Various	4,879.000	482,975		
278865-10-0	ECOLAB INC		12/16/2016	Various	3,419.000	413,185		
28140H-20-3	EDUCATION REALTY TRUST INC		05/13/2016	Various	113,034.000	4,421,437		
29444U-70-0	EQUINIX INC		01/26/2016	Various	3,944.000	1,205,860		
297178-10-5	ESSEX PROPERTY TRUST INC REIT		12/08/2016	Various	5,290.000	1,135,570		
30231G-10-2	EXXON MOBIL CORPORATION		10/27/2016	Various	10,458.000	890,717		
345605-10-9	FOREST CITY REALTY TRUST INC		01/04/2016	Tax Free Exchange	56,189.000	888,492		
000000-00-0	LIBERTY TIRE RECYCLING LLC LIBERTY TIRE RECYCLING LLC		05/20/2016	Corporate Action	24,571.000	246		
464287-59-8	ISHARES RUSSELL 1000 VALUE		09/30/2016	Credit Suisse First Boston	17,811.000	1,834,976		
548661-10-7	LOWE'S COMPANIES INC		09/28/2016	Various	7,130.000	498,339		
580135-10-1	MCDONALDS CORP		08/03/2016	Various	2,438.000	291,202		
58155Q-10-3	MCKESSON CORP		12/08/2016	Various	19,462.000	3,298,491		
58933Y-10-5	MERCK & CO INC		12/12/2016	Merrill Lynch	7,267.000	394,542		
594918-10-4	MICROSOFT CORP		05/02/2016	Various	8,342.000	417,250		
59522J-10-3	MID-AMERICA APARTMENT COMM		12/22/2016	Merrill Lynch	14,230.000	1,358,417		
59804T-40-7	MIDSTATES PETROLEUM CO INC		11/14/2016	Taxable Exchange	477.000	9,063		

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
60979P-10-5	MONOGRAM RESIDENTIAL TRUST INC		12/08/2016	Various	215,115.000	2,308,715		
637870-10-6	NATIONAL STORAGE AFFILIATES TR		12/29/2016	Various	31,755.000	688,093		
654106-10-3	NIKE INC CLASS B		12/16/2016	Various	50,631.000	2,853,544		
693475-10-5	PNC BANK CORP		07/14/2016	Various	6,590.000	538,405		
70788V-10-2	PENN VIRGINIA CORP		09/12/2016	Tax Free Exchange	5,508.000	135,000		
70788V-30-0	PENN VIRGINIA CORP Rights		12/07/2016	Corporate Action	6,882.000	45,077		
713448-10-8	PEPSICO INC		12/13/2016	Various	29,102.000	2,985,626		
737630-10-3	POTLATCH CORP		10/17/2016	Various	194,737.000	7,485,455		
74005P-10-4	PRAXAIR INC		07/11/2016	Various	4,330.000	442,164		
74039L-10-3	PREFERRED APARTMENT COMMUN-A		12/29/2016	Various	126,390.000	1,803,587		
742718-10-9	PROCTER & GAMBLE CO/THE		12/13/2016	Various	8,289.000	636,975		
74460D-10-9	PUBLIC STORAGE REIT		12/16/2016	Various	16,489.000	3,656,160		
754907-10-3	RAYONIER INC REITS		12/07/2016	Various	99,086.000	2,615,191		
761565-40-7	REX ENERGY CORP		03/30/2016	Taxable Exchange	15,000.000	12,804		
78462F-10-3	SPDR TRUST SERIES 1		07/29/2016	Credit Suisse First Boston	1,998.000	408,833		
866674-10-4	SUN COMMUNITIES INC		03/24/2016	Merrill Lynch	46,200.000	3,072,300		
87073T-10-5	SWIFT ENERGY CO SWIFT ENERGY CO NEW		04/27/2016	Taxable Exchange	10,753.000	200,925		
872540-10-9	TJX COMPANIES INC		09/26/2016	Various	6,204.000	480,271		
902653-10-4	UDR INC REIT		11/02/2016	Various	159,480.000	5,619,466		
907818-10-8	UNION PACIFIC CORP		10/28/2016	Various	10,666.000	860,358		
911312-10-6	UNITED PARCEL SERVICE - CL B		01/12/2016	Various	2,019.000	185,495		
913017-10-9	UNITED TECHNOLOGIES CORP		01/20/2016	Various	2,418.000	208,420		
918204-10-8	V F CORP		09/30/2016	Various	40,747.000	2,416,853		
922908-36-3	VANGUARD S&P 500		09/19/2016	Credit Suisse First Boston	19,566.000	3,699,638		
92826C-83-9	VISA INC		12/08/2016	Various	42,438.000	3,422,229		
931427-10-8	WALGREENS BOOTS ALLIANCE		08/03/2016	Various	5,912.000	462,241		
962166-10-4	WEYERHAEUSER CO REITS		02/22/2016	Tax Free Exchange	107,755.000	2,956,076		
136375-96-1	CANADIAN NAT'L RAILWAY		01/20/2016	Various	5,400.000	272,370		
49410M-10-2	KILLAM APARTMENT REAL ESTATE		04/27/2016	Various	268,300.000	2,405,752		
000000-00-0	CAIRN HOMES PLC	B	12/06/2016	GOODBODY	703,867.000	987,416		
806857-10-8	SCHLUMBERGER LTD	C	10/28/2016	Various	12,434.000	920,013		
G1151C-10-1	ACCENTURE PLC	D	08/03/2016	Merrill Lynch	313.000	35,473		
G42089-11-3	DIAGEO PLC	B	12/08/2016	Various	42,748.000	1,142,958		
G5960L-10-3	MEDTRONIC PLC	D	12/15/2016	Various	9,815.000	720,750		
H1467J-10-4	CHUBB LTD	D	01/15/2016	Taxable Exchange	1,395.000	154,580		
H1467J-10-4	CHUBB LTD	D	01/15/2016	Tax Free Exchange	26,322.000	2,445,865		
J11151-10-7	DAITO TRUST CONSTRUCT CO LT	B	11/14/2016	JP Morgan Securities, Inc.	8,335.000	1,300,055		
W2R68N-13-4	D CARNEGIE & CO AB	B	06/08/2016	Various	113,645.000	1,370,631		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						99,429,084	XXX	
723682-10-0	Pioneer Fund A		12/31/2016	Pioneer	1,100.510	31,327		
724010-10-3	Pioneer Core Equity Fund A		12/31/2016	Pioneer	15.205	278		
72375Q-10-8	Pioneer Mid Cap value Fund A		12/31/2016	Pioneer	97.552	2,311		
72387W-40-8	Pioneer Select Mid Cap Growth Fund A		12/31/2016	Pioneer	99.080	3,501		
9299999. Subtotal - Common Stocks - Mutual Funds						37,417	XXX	
9799997. Total - Common Stocks - Part 3						99,466,501	XXX	
9799998. Total - Common Stocks - Part 5						35,710,826	XXX	
9799999. Total - Common Stocks						135,177,327	XXX	
9899999. Total - Preferred and Common Stocks						135,177,327	XXX	
9999999 - Totals						5,031,804,839	XXX	18,149,247

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 2.565% 11/26/25		11/26/2016	Redemption 100.0000		1,250,000	1,250,000	1,250,000	1,250,000						1,250,000				20,039	11/26/2025
36179M-EK-2	GNMA POOL MA0138 2.500% 06/20/27		12/01/2016	Paydown		394,859	394,859	394,342	394,342		517		517		394,859				5,515	06/20/2027
36202C-QX-4	GNMA POOL 002270 8.000% 08/20/26		12/01/2016	Paydown		922	922	931	926		(4)		(4)		922				37	08/20/2026
36202F-BK-1	GNMA POOL 004542 5.500% 09/20/39		12/01/2016	Paydown		197,743	197,743	207,955	207,553		(9,810)		(9,810)		197,743				5,843	09/20/2039
36203G-HA-4	GNMA POOL 348625 7.500% 04/15/23		12/01/2016	Paydown		1,178	1,178	1,211	1,207		(29)		(29)		1,178				48	04/15/2023
36203R-YD-5	GNMA POOL 357208 7.500% 05/15/23		12/01/2016	Paydown		4,774	4,774	4,940	4,821		(47)		(47)		4,774				196	05/15/2023
3620A2-T5-5	GNMA POOL 717072 5.000% 05/15/39		12/01/2016	Paydown		500,426	500,426	507,854	507,548		(7,122)		(7,122)		500,426				13,532	05/15/2039
3620AC-6M-1	GNMA POOL 726376 5.000% 10/15/39		12/01/2016	Paydown		15,789	15,789	16,507	16,485		(696)		(696)		15,789				417	10/15/2039
36224P-VF-2	GNMA POOL 334614 7.500% 05/15/23		12/01/2016	Paydown		5,973	5,973	6,141	6,032		(60)		(60)		5,973				246	05/15/2023
36224S-JA-1	GNMA POOL 336957 7.000% 05/15/23		12/01/2016	Paydown		3,158	3,158	3,199	3,180		(22)		(22)		3,158				121	05/15/2023
36295P-U2-6	GNMA POOL 676601 6.500% 11/15/37		12/01/2016	Paydown		66,924	66,924	70,508	70,300		(3,377)		(3,377)		66,924				3,830	11/15/2037
36295Q-KU-3	GNMA POOL 677207 6.500% 08/15/38		12/01/2016	Paydown		6,625	6,625	6,845	6,838		(213)		(213)		6,625				216	08/15/2038
36296F-MQ-3	GNMA POOL 689867 6.500% 09/15/38		12/01/2016	Paydown		177,646	177,646	183,642	182,531		(4,885)		(4,885)		177,646				9,775	09/15/2038
36296N-W7-7	GNMA POOL 696470 6.500% 08/15/38		12/01/2016	Paydown		8,362	8,362	8,641	8,631		(269)		(269)		8,362				211	08/15/2038
36296Q-3N-7	GNMA POOL 698405 5.000% 07/15/39		12/01/2016	Paydown		949,053	949,053	972,038	971,182		(22,130)		(22,130)		949,053				26,500	07/15/2039
36297A-KW-2	GNMA POOL 706009 5.500% 01/15/39		12/01/2016	Paydown		60,009	60,009	61,809	61,710		(1,701)		(1,701)		60,009				1,491	01/15/2039
38373M-AK-6	GNMA SERIES 2001-16 CLASSZ 6.750% 10/16/40		12/01/2016	Paydown		111,026	111,026	127,281	119,705		(8,679)		(8,679)		111,026				4,858	10/16/2040
38373M-BE-9	GNMA SERIES 2001-58 CLASS Z 6.460% 09/16/41		12/01/2016	Paydown		72,189	72,189	66,557	70,144		2,045		2,045		72,189				2,556	09/16/2041
38373M-FX-3	GNMA SERIES 2002-56 CLASS Z 7.208% 06/16/42		12/01/2016	Paydown		135,303	135,303	137,604	135,292		11		11		135,303				8,090	06/16/2042
38373M-WC-0	GNMA SERIES 2006 - 51 CLASS B 5.301% 04/16/37		01/01/2016	Paydown		3,195,800	3,195,800	3,571,306	3,245,642		(49,843)		(49,843)		3,195,800				14,117	04/16/2037
38373S-LY-1	GNMA REMIC SERIES 2003-12 CLASS OZ 5.250% 02/20/33		12/01/2016	Paydown		92,269	92,269	93,228	92,481		(212)		(212)		92,269				2,792	02/20/2033
38374B-JX-2	GNMA REMIC SERIES 2003-59 CLASS Z 5.399% 06/16/43		12/01/2016	Paydown		3,004,954	3,004,954	3,306,457	3,062,777		(57,822)		(57,822)		3,004,954				98,039	06/16/2043
38374C-GS-4	GNMA REMIC SERIES 2003-76 CLASS PZ 6.000% 09/20/33		12/01/2016	Paydown		1,438,391	1,438,391	1,411,835	1,422,204		16,187		16,187		1,438,391				45,542	09/20/2033
38376G-RK-8	GNMA SERIES 2010-71 CLASS C 4.717% 10/16/47		12/01/2016	Paydown		5,743,386	5,743,386	5,800,820	5,743,991		(605)		(605)		5,743,386				129,333	10/16/2047
38376V-BN-6	GNMA SERIES 2010-20 CLASS PW 4.500% 09/16/38		12/01/2016	Paydown		4,680,557	4,680,557	4,657,885	4,668,521		12,036		12,036		4,680,557				103,708	09/16/2038
38376V-VN-4	GNMA SERIES 2010-17 CLASS B 4.000% 02/16/25		12/01/2016	Paydown		351,948	351,948	338,145	346,332		5,616		5,616		351,948				13,918	02/16/2025
38376W-NB-7	GNMA SERIES 2010-24 CLASS QB 4.500% 04/20/39		12/01/2016	Paydown		1,374,606	1,374,606	1,372,888	1,371,935		2,671		2,671		1,374,606				53,159	04/20/2039
38377E-K3-7	GNMA SERIES 2010-60 CLASS QG 4.500% 03/20/39		12/01/2016	Paydown		1,451,849	1,451,849	1,480,886	1,458,778		(6,928)		(6,928)		1,451,849				50,707	03/20/2039
38378J-NU-2	GNMA SERIES 2013-37 CLASS LV 3.500% 02/20/25		12/01/2016	Paydown		391,549	391,549	402,690	401,298		(9,748)		(9,748)		391,549				7,463	02/20/2025
71654Q-BC-5	PETROLEOS MEXICANOS 2.000% 12/20/22		12/20/2016	Redemption 100.0000		500,000	500,000	500,000	500,000						500,000				7,500	12/20/2022
71654Q-BD-3	PETROLEOS MEXICANOS 1.950% 12/20/22		12/20/2016	Call 100.0000		250,000	250,000	250,000	250,000						250,000				3,656	12/20/2022
71654Q-BL-5	PETROLEOS MEXICANOS 2.830% 02/15/24		08/15/2016	Redemption 100.0000		4,542,000	4,542,000	4,542,000	4,542,000						4,542,000				96,404	02/15/2024
911760-AP-1	VA/VENDEE MTG TRUST SERIES 1992-1 CLASS 2Z 7.750% 05/15/22		12/01/2016	Paydown		78,006	78,006	77,585	77,682		324		324		78,006				3,288	05/15/2022
911760-BG-0	VA/VENDEE MTG TRUST SERIES 1992-2 CLASS Z 7.250% 09/15/22		12/01/2016	Paydown		794,279	794,279	740,604	771,664		22,615		22,615		794,279				31,830	09/15/2022
911760-EJ-1	VA/VENDEE MTG TRUST SERIES 1994-2 CLASS 3ZB 6.500% 06/15/24		12/01/2016	Paydown		1,484,203	1,484,203	1,262,645	1,383,534		100,669		100,669		1,484,203				54,417	06/15/2024
911760-JJ-6	VA/VENDEE MTG TRUST SERIES 1996-3 CLASS 2Z 7.750% 10/15/26		12/01/2016	Paydown		906,220	906,220	883,729	892,982		13,239		13,239		906,220				39,433	10/15/2026
912810-DV-7	US TREASURY N/B 9.250% 02/15/16		02/15/2016	Maturity		150,000	150,000	187,195	150,449		(449)		(449)		150,000				6,938	02/15/2016
912810-DW-5	US TREASURY N/B BOND 7.250% 05/15/16		05/15/2016	Maturity		4,475,000	4,475,000	4,158,242	4,464,409		10,591		10,591		4,475,000				162,219	05/15/2016

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/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 Contractual Maturity Date
912828-B9-0	US TREASURY N/B 2.000% 02/28/21		04/19/2016	Various		5,274,040	5,089,600	5,172,266	5,169,036		(4,244)		(4,244)		5,164,792		109,248	109,248	64,356	02/28/2021
912828-K7-4	US TREASURY N/B 2.000% 08/15/25		08/03/2016	Various		24,278,723	24,275,000	23,718,593	23,723,946		3,900		3,900		23,727,846		550,877	550,877	236,953	08/15/2025
912828-L5-7	US TREASURY N/B 1.750% 09/30/22		03/17/2016	Various		7,892,776	7,825,000	7,696,187	7,695,985		1,585		1,585		7,697,570		195,206	195,206	49,662	09/30/2022
912828-M4-9	US TREASURY N/B 1.875% 10/31/22		03/17/2016	Goldman Sachs & Co.		1,089,655	1,075,000	1,064,964	1,065,133		296		296		1,065,428		24,227	24,227	7,697	10/31/2022
912828-M5-6	US TREASURY N/B 2.250% 11/15/25		05/04/2016	Various		106,029,369	104,525,000	104,233,865	104,234,149		2,883		2,883		104,237,031		1,792,338	1,792,338	462,183	11/15/2025
912828-M8-0	US TREASURY N/B 2.000% 11/30/22		07/01/2016	Various		54,431,966	53,775,000	53,442,048	53,442,135		4,628		4,628		53,446,763		985,204	985,204	213,917	11/30/2022
912828-SF-8	US TREASURY N/B 2.000% 02/15/22		12/13/2016	Morgan Stanley & Co., Inc.		10,007,382	10,000,000	10,016,837	10,014,393		(2,124)		(2,124)		10,012,269		(4,887)	(4,887)	265,761	02/15/2022
912828-XB-1	US TREASURY N/B 2.125% 05/15/25		01/06/2016	Nomura Securities Int'l, Inc.		994,570	1,000,000	990,746	991,093		24		24		991,117		3,453	3,453	3,328	05/15/2025
92261X-AB-4	VA/VENDEE MTG TRUST SERIES 2010-1 CLASS DV 4.250% 05/15/21		12/01/2016	Paydown		929,444	929,444	966,040	950,627		(21,184)		(21,184)		929,444				21,535	05/15/2021
0599999. Subtotal - Bonds - U.S. Governments						249,794,901	247,361,020	246,367,691	246,151,603		(12,366)		(12,366)		246,139,236		3,655,666	3,655,666	2,353,376	XXX
C76312-BF-0	PROVINCE OF QUEBEC 9.000% 04/01/16	A	04/01/2016	Maturity		1,000,000	1,000,000	952,680	998,899		1,101		1,101		1,000,000				90,000	04/01/2016
532386-AB-5	LILE FINANCE LTD SERIES 144A 3.179% 05/06/25	D	11/06/2016	Redemption 100.0000		5,233,223	5,233,223	5,233,223	5,233,223						5,233,223				104,261	05/06/2025
592664-AA-4	METROPOLITANO DE LISBOA SERIES 144A 7.420% 10/15/16	D	04/15/2016	Redemption 100.0000		100,000	100,000	100,000	100,000						100,000				3,710	10/15/2016
592664-AA-4	METROPOLITANO DE LISBOA SERIES 144A 7.420% 10/15/16	D	10/15/2016	Maturity		100,000	100,000	100,000	100,000						100,000				7,420	10/15/2016
906609-AA-0	UNION 15 SPC SERIES 144A 2.785% 12/01/24	C	12/01/2016	Redemption 100.0000		1,519,536	1,519,536	1,519,536	1,519,536						1,519,536				26,518	12/01/2024
1099999. Subtotal - Bonds - All Other Governments						7,952,759	7,952,759	7,905,439	7,951,658		1,101		1,101		7,952,759				231,909	XXX
04248N-AA-1	ARMY HAWAII FAMILY HSG 144A 5.524% 06/15/50		12/15/2016	Redemption 100.0000		239,497	239,497	275,970	275,383		(722)		(722)		274,661		(35,164)	(35,164)	10,114	06/15/2050
11506K-CS-8	BROWARD CNTY FL PORT FA 3.000% 09/01/16		09/01/2016	Maturity		2,730,000	2,730,000	2,730,000	2,730,000						2,730,000				81,900	09/01/2016
134011-AA-3	CAMP PENDELTON/QUANTICO NTS SERIES 2003 A-1 SERIES 144 5.937% 10/01/43		10/01/2016	Redemption 100.0000		125,000	125,000	125,000	125,000						125,000				5,492	10/01/2043
235036-QZ-6	DALLAS FORT WORTH TEX IN INTL ARPT REV 2.889% 11/01/16		11/01/2016	Maturity		1,820,000	1,820,000	1,820,000	1,820,000						1,820,000				52,580	11/01/2016
31288E-Y3-5	FHLMC POOL C76130 5.000% 02/01/33		12/01/2016	Paydown		54,411	54,411	54,070	54,097		314		314		54,411				1,761	02/01/2033
31288G-Q2-1	FHLMC POOL C77673 5.000% 03/01/33		12/01/2016	Paydown		89,084	89,084	88,527	88,593		491		491		89,084				2,253	03/01/2033
31288W-EB-9	FHLMC POOL 406430 2.500% 03/01/22		12/01/2016	Paydown		1,492	1,492	1,486	1,486		5		5		1,492				20	03/01/2022
312906-J5-0	FHLMC SERIES 198 CLASS Z 8.500% 09/15/22		12/15/2016	Paydown		28,060	28,060	24,757	26,867		1,192		1,192		28,060				1,243	09/15/2022
312916-FL-8	FHLMC SERIES 1526 CLASS L 6.500% 06/15/23		12/01/2016	Paydown		135,299	135,299	122,784	131,667		3,632		3,632		135,299				4,256	06/15/2023
312916-ZY-8	FHLMC SERIES 1562 CLASS Z 7.000% 07/15/23		12/01/2016	Paydown		182,514	182,514	172,231	178,040		4,474		4,474		182,514				6,476	07/15/2023
31292G-L8-7	FHLMC POOL 000351 8.000% 07/01/24		12/01/2016	Paydown		3,765	3,765	3,737	3,744		21		21		3,765				167	07/01/2024
31296L-PK-1	FHLMC POOL A12226 5.000% 08/01/33		12/01/2016	Paydown		28,957	28,957	28,664	28,734		222		222		28,957				879	08/01/2033
31339N-TZ-9	FHLMC REMIC SERIES 2428 CLASS ED 6.000% 03/15/17		12/01/2016	Paydown		283	283	282	283		1		1		283				8	03/15/2017
3133T0-J7-0	FHLMC SERIES 1578 CLASS K 6.900% 09/15/23		12/01/2016	Paydown		45,723	45,723	43,513	44,953		770		770		45,723				1,704	09/15/2023
3133T0-VX-9	FHLMC SERIES 1560 CLASS Z 7.000% 08/15/23		12/01/2016	Paydown		918,761	918,761	842,197	882,915		35,846		35,846		918,761				31,570	08/15/2023
3133T0-Y6-5	FHLMC SERIES 1572 CLASS ZZ 7.000% 09/15/23		12/15/2016	Call 98.9421		222,000	224,374	205,301	216,497		538		538		217,035		4,965	4,965	58,335	09/15/2023
3133T2-4T-4	FHLMC REMIC SERIES 1648 CLASS G 6.000% 12/15/23		12/01/2016	Paydown		144,967	144,967	117,876	139,144		5,823		5,823		144,967				4,472	12/15/2023
3133T3-3F-3	FHLMC SERIES 1676 CLASS KZ 6.500% 02/15/24		12/01/2016	Paydown		391,335	391,335	357,676	376,726		14,609		14,609		391,335				13,801	02/15/2024
3133T4-DK-9	FHLMC REMIC SERIES 1685 CLASS J 6.000% 02/15/24		12/01/2016	Paydown		268,994	268,994	225,282	259,026		9,968		9,968		268,994				10,814	02/15/2024
3133T4-V6-0	FHLMC REMIC SERIES 1709 CLASS Z 6.500% 03/15/24		12/01/2016	Paydown		643,199	643,199	571,556	608,528		34,671		34,671		643,199				23,564	03/15/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3133T5-MS-9	FHLMC SERIES 1731 CLASS H 6.250% 05/15/24		12/01/2016	Paydown		73,882	73,882	58,275	69,940		3,942		3,942		73,882				2,494	05/15/2024
3133T5-N7-4	FHLMC SERIES 1755 CLASS N 6.000% 10/15/24		12/01/2016	Paydown		77,672	77,672	56,894	74,305		3,367		3,367		77,672				1,367	10/15/2024
3133T6-QN-4	FHLMC SERIES 1806 CLASS D 6.500% 12/15/25		12/01/2016	Paydown		33,313	33,313	30,981	32,463		850		850		33,313				1,182	12/15/2025
3133T6-SH-5	FHLMC SERIES 1811 CLASS G 6.500% 01/15/26		12/01/2016	Paydown		71,593	71,593	66,984	70,377		1,216		1,216		71,593				2,657	01/15/2026
3133T6-T7-6	FHLMC SERIES 1843 CLASS Z 7.000% 04/15/26		12/01/2016	Paydown		160,810	160,810	139,878	150,897		9,912		9,912		160,810				6,403	04/15/2026
3133T7-PN-3	FHLMC SERIES 1871 CLASS Z 7.000% 08/15/26		12/01/2016	Paydown		23,911	23,911	21,665	22,789		1,122		1,122		23,911				752	08/15/2026
3133T8-LK-1	FHLMC SERIES 1910 CLASS ZU 8.000% 11/15/26		12/01/2016	Paydown		275,074	275,074	282,440	278,336		(3,262)		(3,262)		275,074				12,701	11/15/2026
3133T8-XJ-1	FHLMC SERIES 1941 CLASS E 7.500% 02/15/27		12/01/2016	Paydown		23,481	23,481	22,817	23,133		348		348		23,481				1,004	02/15/2027
3133TB-WG-1	FHLMC SERIES 1995 CLASS PD 6.500% 10/20/27		12/01/2016	Paydown		87,206	87,206	81,361	84,259		2,948		2,948		87,206				2,715	10/20/2027
3133TG-E9-6	FHLMC REMIC SERIES 2086 CLASS GB 6.000% 09/15/28		12/01/2016	Paydown		31,158	31,158	29,031	30,064		1,094		1,094		31,158				1,064	09/15/2028
3133TK-G7-9	FHLMC SERIES 2141 CLASS E 6.600% 04/15/29		12/01/2016	Paydown		41,837	41,837	39,072	39,862		1,975		1,975		41,837				1,453	04/15/2029
3133TP-QW-2	FHLMC SERIES 2252 CLASS PE 7.500% 09/15/30		12/01/2016	Paydown		67,363	67,363	67,237	67,211		152		152		67,363				2,915	09/15/2030
3133TT-TT-8	FHLMC REMIC SERIES 2330 CLASS PZ 6.500% 06/15/31		12/01/2016	Paydown		451,272	451,272	420,199	433,916		17,357		17,357		451,272				14,824	06/15/2031
31358J-BJ-9	FNMA SERIES 1991-119 CLASS Z 8.500% 09/25/21		12/01/2016	Paydown		55,922	55,922	50,264	53,573		2,349		2,349		55,922				2,453	09/25/2021
31358J-KC-4	FNMA SERIES G-27 CLASS JQ 8.500% 09/25/21		12/01/2016	Paydown		36,732	36,732	36,085	36,467		265		265		36,732				1,554	09/25/2021
31358P-HT-7	FNMA SERIES G92-35 CLASS E 7.500% 07/25/22		12/01/2016	Paydown		63,007	63,007	64,281	63,120		(113)		(113)		63,007				2,488	07/25/2022
31358S-6S-5	FNMA REMIC SERIES 2001-M1 CLASS D 6.460% 02/25/31		12/01/2016	Paydown		9,287,397	9,287,397	9,063,334	9,243,652		43,745		43,745		9,287,397				236,431	02/25/2031
31358U-2K-1	FNMA SERIES 1993-50 CLASS PZ PAC Z 7.000% 05/25/23		12/01/2016	Paydown		489,782	489,782	461,858	477,141		12,640		12,640		489,782				19,304	05/25/2023
31358U-7D-2	FNMA SERIES 1993-70 CLASS Z 6.900% 05/25/23		12/01/2016	Paydown		95,620	95,620	86,718	91,723		3,897		3,897		95,620				3,729	05/25/2023
31358U-MV-5	FNMA SERIES 1993 CLASS 15-H 7.250% 04/25/23		12/01/2016	Paydown		196,396	196,396	195,198	195,377		1,018		1,018		196,396				7,188	04/25/2023
31359A-2P-3	FNMA SERIES 1993-104 CLASS E 6.500% 07/25/23		12/01/2016	Paydown		38,828	38,828	35,279	37,607		1,221		1,221		38,828				1,364	07/25/2023
31359A-UG-2	FNMA SERIES 1993-96 CLASS PZ 7.000% 06/25/23		12/01/2016	Paydown		51,991	51,991	49,984	50,997		994		994		51,991				1,827	06/25/2023
31359B-P4-3	FNMA SERIES 1993-133 CLASS KZ 7.000% 08/25/23		12/01/2016	Paydown		318,446	318,446	308,855	313,390		5,055		5,055		318,446				11,611	08/25/2023
31359B-TX-5	FNMA SERIES 1993-127 CLASS H 6.500% 07/25/23		12/01/2016	Paydown		25,199	25,199	23,092	24,315		883		883		25,199				850	07/25/2023
31359B-VY-0	FNMA SERIES 1993-130 CLASS M 6.500% 08/25/23		12/01/2016	Paydown		266,028	266,028	229,716	256,664		9,363		9,363		266,028				9,282	08/25/2023
31359D-3U-5	FNMA SERIES 1993-163 CLASS ZA 7.000% 09/25/23		12/01/2016	Paydown		61,739	61,739	59,376	60,600		1,139		1,139		61,739				2,289	09/25/2023
31359D-JT-1	FNMA SERIES 1993-156 CLASS ZB 7.000% 09/25/23		12/01/2016	Paydown		322,138	322,138	308,333	315,728		6,410		6,410		322,138				11,188	09/25/2023
31359D-YS-6	FNMA SERIES 1993-31 CLASS PW 7.000% 09/25/23		12/01/2016	Paydown		1,598,664	1,598,664	1,639,131	1,602,141		(3,476)		(3,476)		1,598,664				59,234	09/25/2023
31359D-Z4-8	FNMA SERIES 1993-187 CLASS LA 6.500% 09/25/23		12/01/2016	Paydown		1,097,509	1,097,509	1,071,750	1,088,373		9,136		9,136		1,097,509				36,649	09/25/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31359E-HA-2	FNMA REMIC SERIES 1993-183 CLASS KA 6.500% 10/25/23		12/01/2016	Paydown		542,408	542,408	529,805	538,009		4,399		4,399		542,408				19,073	10/25/2023
31359F-TF-5	FNMA REMIC SERIES 1993-223 CLASS PZ PAC Z 6.500% 12/25/23		12/01/2016	Paydown		105,942	105,942	99,206	102,886		3,055		3,055		105,942				3,536	12/25/2023
31359G-ER-3	FNMA SERIES 1993-225 CLASS OK 6.500% 12/25/23		12/01/2016	Paydown		420,689	420,689	334,338	396,710		23,979		23,979		420,689				14,476	12/25/2023
31359H-5D-2	FNMA SERIES 1994-93 CLASS PN 8.000% 02/25/24		12/01/2016	Paydown		345,818	345,818	334,471	341,503		4,315		4,315		345,818				14,489	02/25/2024
31359K-PQ-4	FNMA REMIC SERIES 1996-32 CLASS PJ 7.000% 08/25/26		12/01/2016	Paydown		63,928	63,928	62,730	63,275		653		653		63,928				2,192	08/25/2026
31359L-KA-2	FNMA REMIC SERIES G94-13 CLASS ZA 7.000% 11/17/24		12/01/2016	Paydown		624,959	624,959	539,838	589,838		35,121		35,121		624,959				23,937	11/17/2024
313602-EG-5	FNMA SERIES 1988-17 CLASS C 10.000% 06/25/18		12/01/2016	Paydown		4,143	4,143	4,184	4,125		19		19		4,143				227	06/25/2018
31362N-YL-4	FNMA POOL 066415 3.706% 07/01/17		12/01/2016	Paydown		9,519	9,519	9,416	9,486		33		33		9,519				134	07/01/2017
31363Y-CF-5	FNMA POOL 109070 6.640% 02/01/16		02/01/2016	Paydown		1,501,300	1,501,300	1,550,092	1,495,457		5,843		5,843		1,501,300				16,541	02/01/2016
31364H-FQ-5	FNMA SERIES 56 CLASS 1 6.000% 04/25/19		12/01/2016	Paydown		228	228	171	215		14		14		228				7	04/25/2019
31371N-MG-7	FNMA POOL 256959 6.000% 11/01/37		12/01/2016	Paydown		219,630	219,630	221,689	221,548		(1,918)		(1,918)		219,630				7,247	11/01/2037
31377L-SE-4	FNMA POOL 380417 6.470% 07/01/23		04/01/2016	Paydown		3,697,284	3,697,284	3,738,878	3,702,717		(5,434)		(5,434)		3,697,284				524,721	07/01/2023
31377S-A4-0	FNMA POOL 385327 6.160% 08/01/17		12/01/2016	Paydown		25,451	25,451	26,914	25,543		(92)		(92)		25,451				856	08/01/2017
31377S-VH-8	FNMA POOL 385916 5.370% 03/01/21		07/01/2016	Paydown		2,123,448	2,123,448	2,155,300	2,128,611		(5,163)		(5,163)		2,123,448				215,290	03/01/2021
31377T-B5-4	FNMA POOL 386260 4.700% 06/01/21		12/01/2016	Paydown		39,729	39,729	40,729	39,980		(251)		(251)		39,729				1,020	06/01/2021
31377T-RF-5	FNMA POOL 386686 5.520% 12/01/21		12/01/2016	Paydown		44,092	44,092	45,690	44,578		(486)		(486)		44,092				1,331	12/01/2021
31377T-RH-1	FNMA POOL 386688 5.600% 12/01/21		01/01/2016	Paydown		1,393,415	1,393,415	1,454,377	1,412,516		(19,101)		(19,101)		1,393,415				181,117	12/01/2021
31377T-SZ-0	FNMA POOL 386736 5.480% 01/01/34		12/01/2016	Paydown		98,505	98,505	99,151	98,834		(330)		(330)		98,505				3,003	01/01/2034
3137B0-ZC-1	FREDDIE MAC SERIES 4182 CLASS PV 3.000% 05/15/26		12/01/2016	Paydown		251,647	251,647	256,051	255,312		(3,665)		(3,665)		251,647				4,108	05/15/2026
31381G-U9-7	FNMA POOL 460608 6.150% 03/01/22		12/01/2016	Paydown		247,701	247,701	266,898	253,920		(6,218)		(6,218)		247,701				8,338	03/01/2022
31392E-3V-0	FNMA REMIC SERIES 2002-71 CLASS PZ 5.500% 11/25/32		12/01/2016	Paydown		1,321,374	1,321,374	1,240,271	1,284,353		37,021		37,021		1,321,374				42,488	11/25/2032
31393B-N9-2	FNMA REMIC SERIES 2003-35 CLASS DZ 5.500% 05/25/33		12/01/2016	Paydown		113,943	113,943	110,561	112,329		1,614		1,614		113,943				3,075	05/25/2033
31393D-VQ-1	FNMA REMIC SERIES 2003-61 CLASS MZ 5.000% 08/25/33		12/01/2016	Paydown		3,036,308	3,036,308	2,866,002	2,968,507		67,801		67,801		3,036,308				76,814	08/25/2033
31393E-2C-2	FNMA REMIC SERIES 2003-85 CLASS PZ 5.000% 09/25/33		12/01/2016	Paydown		2,508,696	2,508,696	2,186,467	2,370,287		138,408		138,408		2,508,696				69,401	09/25/2033
31393N-QM-4	FHLMC REMIC SERIES 2599 CLASS DZ 5.500% 04/15/33		12/01/2016	Paydown		173,662	173,662	168,630	171,887		1,776		1,776		173,662				4,686	04/15/2033
31393P-BK-9	FHLMC REMIC SERIES 2595 CLASS AE 5.000% 04/15/18		12/01/2016	Paydown		283,044	283,044	275,216	281,701		1,343		1,343		283,044				7,221	04/15/2018
31393W-SV-2	FHLMC REMIC SERIES 2645 CLASS NZ 5.000% 07/15/33		12/01/2016	Paydown		529,309	529,309	497,577	517,475		11,834		11,834		529,309				13,591	07/15/2033
31393W-WZ-8	FHLMC REMIC SERIES 2638 CLASS CZ 5.000% 07/15/33		12/01/2016	Paydown		1,645,442	1,645,442	1,600,540	1,628,441		17,001		17,001		1,645,442				42,247	07/15/2033
31394H-R4-5	FHLMC REMIC SERIES 2663 CLASS ZP 5.000% 08/15/33		12/01/2016	Paydown		314,973	314,973	295,540	308,367		6,606		6,606		314,973				8,358	08/15/2033
31394M-NH-9	FHLMC REMIC SERIES 2716 CLASS VZ 5.000% 12/15/33		12/01/2016	Paydown		1,665,458	1,665,458	1,541,302	1,613,108		52,350		52,350		1,665,458				45,357	12/15/2033
31394M-VN-7	FHLMC REMIC SERIES 2725 CLASS CB 4.000% 12/15/18		12/01/2016	Paydown		822,110	822,110	740,670	810,793		11,317		11,317		822,110				17,340	12/15/2018
31395A-V4-4	FHLMC REMIC SERIES 2812 CLASS OG 5.000% 06/15/34		12/01/2016	Paydown		1,002,037	1,002,037	886,803	965,311		36,727		36,727		1,002,037				26,388	06/15/2034
31395U-AH-4	FHLMC SERIES 2981 CLASS XC 5.000% 02/15/23		02/01/2016	Paydown		3,979,118	3,979,118	3,962,806	3,971,287		7,830		7,830		3,979,118				24,364	02/15/2023
31397A-FM-0	FHLMC SERIES 3199 CLASS LZ 6.000% 08/15/36		12/01/2016	Paydown		3,879,140	3,879,140	3,819,985	3,845,130		34,009		34,009		3,879,140				107,775	08/15/2036
31397J-QV-9	FHLMC SERIES 3351 CLASS O 0.000% 12/15/36		12/01/2016	Paydown		313,374	313,374	234,345	280,453		32,921		32,921		313,374					12/15/2036

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31398M-LJ-3	FNMA SERIES 2010-24 CLASS B 3.500% 03/25/25		12/01/2016	Paydown		1,734,976	1,734,976	1,666,525	1,707,746		27,229		27,229		1,734,976				41,018	03/25/2025
31407N-B2-8	FNMA POOL 835357 4.500% 09/01/35		12/01/2016	Paydown		885,148	885,148	835,220	842,130		43,018		43,018		885,148				21,234	09/01/2035
31410K-C3-6	FNMA POOL 889390 6.000% 03/01/23		12/01/2016	Paydown		306,644	306,644	311,579	309,710		(3,066)		(3,066)		306,644				9,159	03/01/2023
31412U-H3-7	FNMA POOL 935050 5.000% 03/01/39		12/01/2016	Paydown		88,852	88,852	91,518	91,388		(2,536)		(2,536)		88,852				2,545	03/01/2039
31413Y-J7-7	FNMA POOL 959386 5.500% 12/01/22		12/01/2016	Paydown		133,673	133,673	137,535	136,268		(2,595)		(2,595)		133,673				3,334	12/01/2022
31413Y-L6-6	FNMA POOL 959449 5.500% 12/01/22		12/01/2016	Paydown		698,459	698,459	718,635	712,301		(13,841)		(13,841)		698,459				23,463	12/01/2022
31414P-4Z-9	FNMA POOL 972540 5.500% 02/01/38		12/01/2016	Paydown		16,051	16,051	16,502	16,484		(433)		(433)		16,051				328	02/01/2038
31416M-KD-5	FNMA POOL AA3891 5.000% 03/01/39		12/01/2016	Paydown		14,769	14,769	15,161	15,127		(358)		(358)		14,769				74	03/01/2039
36184*-9A-2	FHA POOL 000056 7.430% 11/01/22		12/01/2016	Paydown		25,031	25,031	25,124	24,994		36		36		25,031				1,132	11/01/2022
362995-BA-9	FHA PROJ 236 #071-44173 SALEM 8.930% 07/01/19		12/01/2016	Paydown		243,759	243,759	237,306	242,497		1,262		1,262		243,759				11,952	07/01/2019
380992-GM-3	FHA POOL 000012 7.430% 06/20/21		12/01/2016	Paydown		16,494	16,494	16,543	16,459		36		36		16,494				676	06/20/2021
451443-NH-4	ID BLDG AUTH FACILITIES SERIES B 5.980% 09/01/29		09/01/2016	Redemption 100.0000		465,000	465,000	474,781	471,778		(221)		(221)		471,557		(6,557)	(6,557)	27,807	09/01/2029
492279-AP-9	KERN CO CA PENS FNDG BNDS SERIES 1995 0.000% 08/15/16		08/15/2016	Maturity		35,805,000	35,805,000	7,652,245	34,183,220		1,621,780		1,621,780		35,805,000					08/15/2016
54438E-EX-2	LOS ANGELES CALIF CMNTY REDEV TAXABLE COUNCIL DIST 9 PJ J 6.230% 09/01/23		09/06/2016	Call 100.0000		2,110,000	2,110,000	2,110,000	2,110,000						2,110,000				133,279	09/01/2023
54438E-EX-2	LOS ANGELES CALIF CMNTY REDEV TAXABLE COUNCIL DIST 9 PJ J 6.230% 09/01/23		09/01/2016	Redemption 100.0000		235,000	235,000	235,000	235,000						235,000				14,641	09/01/2023
59333A-DF-5	MIAMI-DADE CNTY FLA EDL FACS A TAXABLE UNIV MIAMI SERIES B 5.360% 04/01/24		04/01/2016	Call 100.0000		250,000	250,000	250,000	250,000						250,000				6,700	04/01/2024
593464-AA-8	MIAMI FLA RENT REV REVENUE BONDS 8.650% 07/01/19		07/01/2016	Redemption 100.0000		835,000	835,000	1,039,742	928,728		(20,134)		(20,134)		908,594		(73,594)	(73,594)	72,228	07/01/2019
664355-9W-6	FHA POOL 0000851 8.548% 12/25/20		12/01/2016	Paydown		11,901	11,901	11,693	11,795		106		106		11,901				542	12/25/2020
733902-AG-5	PORT CORPUS CHRISTI AUTH TEX P PROJ SERIES B 6.700% 11/01/30		03/03/2016	Call 100.0000		3,350,000	3,350,000	3,347,375	3,347,875		14		14		3,347,889		2,111	2,111	76,065	11/01/2030
735003-AA-3	PORT OF BAY CITY AUTH TEX MATA HOECHST CELANESE CORP PROJ 6.500% 05/01/26		03/21/2016	Call 100.0000		750,000	750,000	739,215	741,689		124		124		741,813		8,187	8,187	18,958	05/01/2026
786128-AC-2	SACRAMENTO CNTY CALIF PUB FING HSG TAX CNTY PJ SERIES B 6.140% 12/01/23		12/01/2016	Redemption 100.0000		205,000	205,000	199,270	200,965		369		369		201,334		3,666	3,666	12,587	12/01/2023
797300-D8-0	SAN DIEGO CALIF REDEV AGY CITY HEIGHTS 6.500% 09/01/33		03/01/2016	Call 100.0000		2,980,000	2,980,000	2,912,712	2,925,960		266		266		2,926,226		53,774	53,774	96,850	09/01/2033
829788-AU-2	SISTERS PROVIDENCE OBL GRP SERIES 1997 7.700% 10/01/17		10/01/2016	Redemption 100.0000		250,000	250,000	249,483	249,887		85		85		249,972		28	28	19,250	10/01/2017
873521-AT-5	CITY OF TACOMA WA LEASE REV 9.350% 03/15/22		09/15/2016	Call 100.0000		1,840,000	1,840,000	1,840,000	1,840,000						1,840,000				129,965	03/15/2022
88948A-AR-8	TOLL ROAD INV PART II PROJ REV BOND MBIA SERIES 144A 0.000% 02/15/16		02/15/2016	Maturity		11,400,000	11,400,000	3,532,518	11,293,029		106,971		106,971		11,400,000					02/15/2016
917991-8U-8	FHA POOL 000132 7.430% 12/01/23		11/01/2016	Paydown		15,666	15,666	8,807	12,512		3,154		3,154		15,666				588	12/01/2023
986460-AS-2	YORK CNTY S C INDL REV EXEMPT 5.700% 01/01/24		03/21/2016	Call 100.0000		1,040,000	1,040,000	955,126	979,456		1,287		1,287		980,743		59,257	59,257	42,814	01/01/2024
3199999. Subtotal - Bonds - U.S. Special Revenues						122,551,558	122,553,932	84,637,255	120,031,593		2,503,286		2,503,286		122,534,885		16,673	16,673	3,068,318	XXX
000000-00-0	DYNCORP INTERNTL INC BANK LOAN 6.857% 07/07/16		06/15/2016	Redemption 100.0000		861,539	861,539	862,043	860,956		559		559		861,515		24	24	24,728	07/07/2016
000000-00-0	CHRYSLER GROUP LLC BANK LOAN 17.500% 05/24/17		07/06/2016	Morgan Stanley & Co., Inc.		3,182,978	3,180,601	3,060,782	3,126,421		(3,390)		(3,390)		3,123,032		59,946	59,946	92,436	05/24/2017
000000-00-0	CHRYSLER GROUP LLC BANK LOAN 17.500% 05/24/17		03/15/2016	Redemption 100.0000		2,248,574	2,248,574	2,194,946	2,223,938		(395)		(395)		2,223,543		25,032	25,032	28,466	05/24/2017
000000-00-0	COMMSCOPE BANK LOAN 4.444% 01/14/18		11/30/2016	Redemption 100.0000		47,607	47,607	47,132	47,314		130		130		47,444		163	163	1,663	01/14/2018
000000-00-0	MONITRONICS INTERNATIONAL BANK LOANS 5.666% 03/23/18		09/30/2016	Redemption 100.0000		292,923	292,923	288,420	289,707		1,387		1,387		291,094		1,830	1,830	9,475	03/23/2018
000000-00-0	EXPERT GLOBAL SOLUTIONS BANK LOAN 4.411% 04/03/18		06/30/2016	Redemption 100.0000		618,347	618,347	605,980	606,240		6,793		6,793		613,033		5,315	5,315	38,627	04/03/2018
000000-00-0	EMDEON INC BANK LOAN 4.987% 11/02/18		12/05/2016	Bank of America, N.A.		970,827	969,615	976,404	969,766		34		34		969,801		1,026	1,026	37,014	11/02/2018

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	EMDEON INC BANK LOAN 4.987% 11/02/18		12/30/2016	Redemption 100.0000		10,074	10,074	10,127	10,075		8		8		10,083		(9)	(9)	240	11/02/2018
000000-00-0	MCGRAW-HILL SCHOOL EDUCATION BANK LOAN 9.836% 12/18/19		05/04/2016	Redemption 100.0000		2,744,000	2,744,000	2,716,560	2,685,617		(19,143)		(19,143)		2,666,474		77,526	77,526	59,936	12/18/2019
000000-00-0	CAMPING WORLD BANK LOAN 5.938% 02/20/20		06/17/2016	Goldman Sachs & Co.		1,751,568	1,760,425	1,742,821	1,654,254		80,297		80,297		1,734,551		17,017	17,017	68,144	02/20/2020
000000-00-0	CAMPING WORLD BANK LOAN 5.938% 02/20/20		06/30/2016	Redemption 100.0000		89,575	89,575	88,679	84,173		4,076		4,076		88,249		1,326	1,326	2,245	02/20/2020
000000-00-0	GRIFOLS BANK LOAN 6.921% 04/01/21		05/26/2016	Deutsche Bank Securities, Inc.		210,356	210,163	210,163	210,163						210,163		194	194	3,872	04/01/2021
000000-00-0	GRIFOLS BANK LOAN 6.921% 04/01/21		06/30/2016	Redemption 100.0000		1,075	1,075	1,075	1,075						1,075				14	04/01/2021
000000-00-0	MPG HOLDCO I INC BANK LOAN 6.744% 10/13/21		06/30/2016	Redemption 100.0000		2,906	2,906	2,891	2,885		(1)		(1)		2,884		22	22	2,161	10/13/2021
000000-00-0	MPG HOLDCO I INC BANK LOAN 6.744% 10/13/21		08/15/2016	Tax Free Exchange		542,175	551,007	548,252	547,063		(4,888)		(4,888)		542,175				14,765	10/13/2021
000000-00-0	TI GROUP AUTO SYSTEMS LLC TERM LOAN 6.000% 06/30/22		12/30/2016	Redemption 100.0000		3,859	3,859	3,840	3,826		(44)		(44)		3,782		77	77	110	06/30/2022
000000-00-0	COMMUNICATIONS SALES & LEASING BANK LOAN 6.684% 10/16/22		10/21/2016	Redemption 100.0000		1,492,500	1,492,500	1,462,650	1,454,900		(7,131)		(7,131)		1,447,769		44,731	44,731	60,975	10/16/2022
000000-00-0	CONCENTRA INC Term Loan 9.000% 06/01/23		09/26/2016	Redemption 100.0000		1,665,000	1,665,000	1,648,350	1,640,684		(19,179)		(19,179)		1,621,505		43,495	43,495	141,525	06/01/2023
000000-60-4	IMMUCOR INC BANK LOAN 6.667% 08/19/18		03/24/2016	Citigroup Global Markets		868,626	923,206	923,809	921,654		(9)		(9)		921,645		(53,020)	(53,020)	9,600	08/19/2018
000000-60-4	IMMUCOR INC BANK LOAN 6.667% 08/19/18		12/30/2016	Redemption 100.0000		7,365	7,365	7,109	7,180		44		44		7,224		141	141	239	08/19/2018
000004-99-4	TARGUS GROUP INTL INC BANK LOAN 104.822% 05/24/16		02/03/2016	Corporate Action		1	482,562	473,052	478,420		11		11		478,431		(478,430)	(478,430)	792	05/24/2016
000004-99-4	TARGUS GROUP INTL INC BANK LOAN 104.822% 05/24/16		05/05/2016	Taxable Exchange		310,447	1,025,006	635,094	1,016,078		(11,572)	369,412	(380,984)		635,094		(324,647)	(324,647)	1,683	05/24/2016
000010-03-3	I 595 EXPRESS LL PRIVATE PLACEMENT 3.320% 12/31/31		09/30/2016	Redemption 100.0000		3,783,223	3,783,223	3,783,223	3,783,223						3,783,223				90,825	12/31/2031
000324-AA-1	AAF HLG/FIN SERIES 144A 12.000% 07/01/19		11/01/2016	Various		1,219,083	1,208,509	1,208,509	1,208,509						1,208,509		10,574	10,574	138,290	07/01/2019
001031-AH-6	AEP INDUSTRIES INC 8.250% 04/15/19		10/13/2016	Call 100.0000		1,424,000	1,424,000	1,443,658	1,429,342		(3,177)		(3,177)		1,426,165		(2,165)	(2,165)	146,204	04/15/2019
00111@-AA-2	AES HAWAII PRVT PLACEMENT 6.870% 06/30/22		12/31/2016	Redemption 100.0000		630,000	630,000	630,000	630,000						630,000				27,308	06/30/2022
00287Y-AJ-8	ABBVIE INC 1.750% 11/06/17		12/17/2016	Call 100.0000		5,000,000	5,000,000	4,991,043	4,996,051		2,037		2,037		4,998,087		1,913	1,913	128,765	11/06/2017
00507V-AC-3	ACTIVISION BLIZZARD SERIES 144A 5.625% 09/15/21		06/27/2016	Various		1,046,250	1,000,000	1,000,000	1,000,000						1,000,000		46,250	46,250	42,344	09/15/2021
00507V-AE-9	ACTIVISION BLIZZARD SERIES 144A 6.125% 09/15/23		06/27/2016	Various		1,925,870	1,775,000	1,775,000	1,775,000						1,775,000		150,870	150,870	81,843	09/15/2023
007903-AX-5	ADVANCED MICRO DEVICES 7.500% 08/15/22		05/23/2016	Various		1,078,650	1,430,000	915,200	916,016		7,744		7,744		923,760		154,890	154,890	81,577	08/15/2022
007903-BC-0	ADVANCED MICRO DEVICES 7.000% 07/01/24		06/02/2016	JP Morgan Securities, Inc.		477,513	605,000	375,100	375,637		2,653		2,653		378,290		99,223	99,223	37,934	07/01/2024
00828K-AF-2	AFFINION GROUP BANK LOAN 6.903% 04/30/18		05/24/2016	Deutsche Bank Securities, Inc.		426,079	476,366	452,649	459,041		4,294		4,294		463,334		(37,255)	(37,255)	24,224	04/30/2018
00828K-AF-2	AFFINION GROUP BANK LOAN 6.903% 04/30/18		06/30/2016	Redemption 100.0000		2,437	2,437	2,315	2,348		12		12		2,360		77	77	63	04/30/2018
008548-AE-9	AGUA CALIENTE BAND OF CAHUILLA SERIES 144A 6.080% 10/01/16		10/01/2016	Redemption 100.0000		615,000	615,000	615,000	615,000						615,000				37,392	10/01/2016
00855L-AA-7	AGUA CALIENTE BAND OF CAHUILLA SERIES B 6.440% 10/01/16		10/01/2016	Redemption 100.0000		383,000	383,000	383,000	383,000						383,000				24,665	10/01/2016
017475-AB-0	ALLEGIANCE CORP DEBS 7.800% 10/15/16		10/15/2016	Maturity		7,000,000	7,000,000	7,044,620	7,003,132		(3,132)		(3,132)		7,000,000				546,000	10/15/2016
018772-AS-2	ALLIANCE ONE INTL INC 9.875% 07/15/21		07/07/2016	Various		2,402,975	2,770,000	2,526,722	2,727,085		3,811	196,435	(192,624)		2,534,461		(131,486)	(131,486)	257,581	07/15/2021
01877K-AD-5	ALLIANCE PIPELINE LP BONDS SERIES 144A 4.591% 12/31/25		12/31/2016	Redemption 100.0000		159,990	159,990	159,990	159,990						159,990				5,509	12/31/2025
02149D-AJ-8	COUNTRYWIDE ALT LOAN TRUST SERIES 2006-HY13 CLASS 3A1 2.926% 01/25/47		09/01/2016	Paydown		1,064,211	876,199	725,384	863,134		201,076		201,076		1,064,211				11,084	01/25/2047

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
02582J-GN-4	AMERICAN EXPRESS CREDIT ACCOUN SERIES 2014-1 CLASS A 1.000% 12/15/21		12/15/2016	Citigroup Global Markets		3,751,758	3,750,000	3,744,859	3,745,239		1,339		1,339		3,746,577		5,180	5,180	31,630	12/15/2021
02587A-AG-9	AMERICAN EXPRESS CREDIT ACCOUN SERIES 2013-1 CLASS A 1.124% 02/16/21		12/15/2016	Bank of America, N.A.		3,844,391	3,836,000	3,842,593	3,841,945		(2,221)		(2,221)		3,839,724		4,667	4,667	34,306	02/16/2021
030981-AG-9	AMERIGAS PART/FIN CORP 6.250% 08/20/19		06/27/2016	Corporate Action		914,636	875,000	875,000	875,000						875,000		39,636	39,636	27,344	08/20/2019
030981-AG-9	AMERIGAS PART/FIN CORP 6.250% 08/20/19		08/22/2016	Call 101.5630		888,676	875,000	875,000	875,000						875,000		13,676	13,676	54,991	08/20/2019
03832T-AB-0	APPVION BANK LOAN 6.471% 06/28/19		06/13/2016	Jefferies & Co., Inc.		229,690	239,867	235,069	234,888		277		277		235,165		(5,475)	(5,475)	7,383	06/28/2019
03834A-AA-1	APPROACH RESOURCES INC 7.000% 06/15/21		01/28/2016	Janney Montgomery Scott, Inc.		479,000	2,395,000	850,225	850,225		10,316		10,316		860,541		(381,541)	(381,541)	21,888	06/15/2021
03834L-AA-7	APPVION INC SERIES 144A 9.000% 06/01/20		07/12/2016	Various		2,043,125	3,500,000	2,712,518	3,461,459		7,976	743,784	(735,808)		2,725,651		(682,526)	(682,526)	182,000	06/01/2020
05070G-AE-8	AUDATEX NORTH AMERICA IN SERIES 144A 6.000% 06/15/21		03/03/2016	Corporate Action		2,695,000	2,800,000	2,817,500	2,811,441		(515)		(515)		2,810,926		(115,926)	(115,926)	176,400	06/15/2021
05542H-AA-4	BC MOUNTAIN LLC BC MTN SERIES 144A 7.000% 02/01/21		11/10/2016	Barclays Capital, Inc.		1,038,425	1,138,000	1,118,213	1,120,682		2,521		2,521		1,123,203		(84,778)	(84,778)	102,894	02/01/2021
05577@-AG-5	BURLINGTON NORTH PRIVATE PLACEMENT ABS 6.550% 02/26/21		08/26/2016	Redemption 100.0000		334,469	334,469	334,469	334,469						334,469				16,431	02/26/2021
05577@-AH-3	BURLINGTON NORTH PRIVATE PLACEMENT ABS 6.550% 02/26/21		08/26/2016	Redemption 100.0000		321,907	321,907	321,907	321,907						321,907				15,814	02/26/2021
05577@-AJ-9	BURLINGTON NORTH PRIVATE PLACEMENT ABS 6.550% 02/26/21		08/26/2016	Redemption 100.0000		104,591	104,591	104,591	104,591						104,591				5,040	02/26/2021
05577@-AK-6	BURLINGTON NORTH PRIVATE PLACEMENT ABS 6.550% 02/26/21		08/26/2016	Redemption 100.0000		101,223	101,223	101,223	101,223						101,223				4,973	02/26/2021
05577@-AM-2	BURLINGTON NORTH PRIVATE PLACEMENT ABS 6.550% 02/26/21		08/26/2016	Redemption 100.0000		43,149	43,149	43,149	43,149						43,149				2,081	02/26/2021
05577@-AP-5	BTMU CAP CORP PRIVATE PLACEMENT 3.930% 02/23/26		08/23/2016	Redemption 100.0000		260,904	260,904	260,904	260,904						260,904				7,690	02/23/2026
05577@-AQ-3	BTMU CAP CORP A2 PRIVATE PLACEMENT ABS 3.930% 02/23/26		08/23/2016	Redemption 100.0000		122,778	122,778	122,778	122,778						122,778				3,619	02/23/2026
05577@-AR-1	BTMU CAP CORP PRIVATE PLACEMENT ABS 3.930% 05/05/26		11/07/2016	Redemption 100.0000		498,786	498,786	498,786	498,786						498,786				14,702	05/05/2026
056037-AD-6	BVPS II FNDG CRP CLOB OHIO ED ABS 8.890% 06/01/17		12/01/2016	Redemption 100.0000		1,147,000	1,147,000	1,147,000	1,147,000						1,147,000				67,831	06/01/2017
05952C-AE-0	BANC OF AMERICA COMMERCIAL MOR SERIES 2007-5 CLASS A4 5.492% 02/10/51		12/01/2016	Paydown		391,656	391,656	367,560	387,938		3,718		3,718		391,656				18,545	02/10/2051
05955F-AA-8	BANC OF AMERICA LARGE LOAN SERIES 2009-UB1 CLASS A4A CDO 5.679% 06/24/50		12/01/2016	Paydown		7,578,290	7,578,290	6,281,692	7,361,888		216,402		216,402		7,578,290				287,916	06/24/2050
06406H-BS-7	BANK OF NEW YORK MELLON MTN 2.500% 01/15/16		01/15/2016	Maturity		6,000,000	6,000,000	5,998,200	5,999,987		13		13		6,000,000				75,000	01/15/2016
06647F-AB-8	BANKRATE INC SERIES 144A 6.125% 08/15/18		03/04/2016	Cantor Fitzgerald & Company		990,000	1,000,000	989,380	994,054		386		386		994,441		(4,441)	(4,441)	34,659	08/15/2018
06985P-AH-3	BASIC ENERGY SERVICES 7.750% 02/15/19		06/13/2016	Morgan Stanley & Co., Inc.		2,008,685	5,555,000	1,833,150	1,833,150		117,655		117,655		1,950,805		57,880	57,880	354,111	02/15/2019
06985P-AK-6	BASIC ENERGY SERVICES 7.750% 10/15/22		06/02/2016	Morgan Stanley & Co., Inc.		609,500	1,840,000	607,200	607,200		11,952		11,952		619,152		(9,652)	(9,652)	91,700	10/15/2022
071813-AY-5	BAXTER INTERNATIONAL INC 5.375% 06/01/18		09/14/2016	Call 100.0000		4,250,000	4,250,000	4,947,765	4,524,414		(78,075)		(78,075)		4,446,340		(196,340)	(196,340)	492,590	06/01/2018
071813-BC-2	BAXTER INTERNATIONAL INC 4.250% 03/15/20		09/14/2016	Call 100.0000		4,000,000	4,000,000	3,984,480	3,992,693		1,127		1,127		3,993,820		6,180	6,180	592,008	03/15/2020
071813-BD-0	BAXTER INTERNATIONAL INC 1.850% 01/15/17		09/14/2016	Call 100.0000		500,000	500,000	499,705	499,938		42		42		499,980		20	20	12,861	01/15/2017
07388P-AE-1	BEAR STEARNS COMMERCIAL MORTGA SERIES 2006-PW14 CLASS A4 5.201% 12/11/38		11/01/2016	Paydown		30,401,027	30,401,027	28,693,344	30,242,184		158,843		158,843		30,401,027				1,163,004	12/11/2038
07388Q-AE-9	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007-PW17 CLASS A4 5.694% 06/11/50		12/01/2016	Paydown		3,051,888	3,051,888	2,902,780	3,028,720		23,169		23,169		3,051,888				122,441	06/11/2050
07388R-AE-7	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007-PW15 CLASS A4 5.331% 02/11/44		12/01/2016	Paydown		30,688,867	30,688,867	28,232,559	30,412,635		276,232		276,232		30,688,867				1,420,391	02/11/2044
07388V-AE-8	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007-T26 CLASS A4 5.471% 01/12/45		12/01/2016	Paydown		13,021,761	13,021,761	10,798,167	12,745,993		275,768		275,768		13,021,761				628,619	01/12/2045

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
073905-CR-0	BEAR STEARNS SERIES 1989-1 CLASS E 8.900% 02/01/19		12/01/2016	Paydown		17,427	17,427	16,612	17,176		251		251		17,427				809	02/01/2019
073945-AE-7	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007-T28 CLASS A4 5.742% 09/11/42		12/01/2016	Paydown		13,270,402	13,270,402	10,331,749	12,780,522		489,880		489,880		13,270,402				615,335	09/11/2042
079868-AA-3	BELLSOUTH TELECOM INC SERIES 1994A PTC SERIES 144A A 8.650% 01/02/20		01/02/2016	Redemption 100.0000		1,355,504	1,355,504	1,189,035	1,355,495		7		7		1,355,502		2	2	58,626	01/02/2020
085789-AE-5	BERRY PETROLEUM CO 6.750% 11/01/20		07/20/2016	Banc of America Securities		517,750	950,000	239,875	239,875						239,875		277,875	277,875		11/01/2020
09069N-AF-5	BIOSCRIP INC 8.875% 02/15/21		05/23/2016	UBS Securities, Inc.		567,000	675,000	675,000	675,000						675,000		(108,000)	(108,000)	46,760	02/15/2021
095370-AA-0	BLUE CUBE SPINCO INC SERIES 144A 9.750% 10/15/23		10/03/2016	Tax Free Exchange		305,000	305,000	305,000	305,000						305,000				29,903	10/15/2023
095370-AC-6	BLUE CUBE SPINCO INC SERIES 144A 10.000% 10/15/25		10/03/2016	Tax Free Exchange		305,000	305,000	305,000	305,000						305,000				30,669	10/15/2025
09609F-AA-0	BLUE WING ASSET VEHICLE PRIVATE PLACEMENTS 4.500% 01/11/23		12/11/2016	Redemption 100.0000		330,968	330,968	342,658	342,125		(663)		(663)		341,462		(10,493)	(10,493)	8,021	01/11/2023
097793-AB-9	BONANZA CREEK ENERGY INC 6.750% 04/15/21		05/24/2016	JP Morgan Securities, Inc.		183,750	525,000	147,000	525,000		4,223	378,000	(373,777)		151,223		32,527	32,527	21,853	04/15/2021
099599-AJ-1	BORDEN INC BONDS 7.875% 02/15/23		09/27/2016	Morgan Stanley & Co., Inc.		934,800	1,558,000	155,800	164,168		14,710		14,710		178,878		755,922	755,922	138,029	02/15/2023
10138M-AG-0	BOTTLING GROUP LLC BASIC 5.500% 04/01/16		04/01/2016	Maturity		5,000,000	5,000,000	4,927,750	4,997,100		2,900		2,900		5,000,000				137,500	04/01/2016
106777-AD-7	BREITBURN ENER/BREIT FIN 7.875% 04/15/22		03/11/2016	Barclays Capital, Inc.		70,800	1,180,000	212,400	212,400		5,984		5,984		218,384		(147,584)	(147,584)	38,828	04/15/2022
109043-AG-4	BRIGGS & STRATTON 6.875% 12/15/20		05/27/2016	Banc of America Securities		1,149,750	1,050,000	1,050,000	1,050,000						1,050,000		99,750	99,750	33,487	12/15/2020
113804-AA-6	BROOKLYN NAVY YARD COGEN SERIES 144A 7.420% 10/01/20		10/01/2016	Redemption 100.0000		599,850	599,850	592,937	597,139		361		361		597,500		2,350	2,350	33,382	10/01/2020
12189P-AM-4	BURLINGTON NORTHN SANTA FE PTC SERIES 2002-2 ABS ETC 5.140% 01/15/21		01/15/2016	Redemption 100.0000		182,207	182,207	182,207	182,207						182,207				4,683	01/15/2021
124857-AA-1	CBS CORP 7.625% 01/15/16		01/15/2016	Maturity		7,000,000	7,000,000	8,350,370	7,006,113		(6,113)		(6,113)		7,000,000				266,875	01/15/2016
1248EP-AS-2	CCO HLDGS LLC/CAP CORP 7.000% 01/15/19		05/07/2016	Call 101.7500		1,134,513	1,115,000	1,107,879	1,111,785		337		337		1,112,121		22,391	22,391	63,307	01/15/2019
1248EP-AU-7	CCO HLDGS LLC/CAP CORP 6.500% 04/30/21		05/25/2016	Call 103.2500		2,736,125	2,650,000	2,650,000	2,650,000						2,650,000		86,125	86,125	98,087	04/30/2021
125152-AC-2	CE GENERATION LLC 7.416% 12/15/18		12/15/2016	Redemption 100.0000		11,346	11,346	11,289	11,328		4		4		11,332		14	14	631	12/15/2018
12519*-AA-7	CED ALAMO 5 CED ALAMO 5 4.530% 12/17/40		06/30/2016	Redemption 100.0000		92,100	92,100	92,100	92,100						92,100				2,237	12/17/2040
12545C-AD-2	COUNTRYWIDE HOME LOANS SERIES 200710 CLASS A4 5.500% 07/25/37		12/01/2016	Paydown		1,596,567	1,376,577	965,519	997,064		599,503		599,503		1,596,567				51,748	07/25/2037
126191-AA-3	COMM MORTGAGE TRUST SERIES 2012-9W57 CLASS A 2.365% 02/10/29		11/06/2016	Paydown		1,980,000	1,980,000	1,999,792	1,984,224		(4,224)		(4,224)		1,980,000				42,917	02/10/2029
126408-GJ-6	CSX CORP 5.600% 05/01/17		11/17/2016	Call 100.0000		5,000,000	5,000,000	4,990,850	4,998,483		985		985		4,999,469		531	531	402,244	05/01/2017
12647G-AX-6	CREDIT SUISSE MORTGAGE TRUST SERIES 13-IVR4 CLASS A11 144A 3.487% 07/25/43		12/01/2016	Paydown		720,677	720,677	721,803	721,765		(1,088)		(1,088)		720,677				15,842	07/25/2043
126650-AW-0	CVS HEALTH CORP SERIES 144A ABS 5.298% 01/11/27		12/10/2016	Redemption 100.0000		796,536	796,536	788,197	791,103		230		230		791,332		5,204	5,204	23,043	01/11/2027
126650-AY-6	CVS HEALTH CORP SERIES 144 A ABS 5.361% 10/10/27		12/10/2016	Redemption 100.0000		480,961	480,961	480,961	480,961						480,961				14,081	10/10/2027
126650-BE-9	CVS HEALTH CORP 6.125% 08/15/16		08/15/2016	Maturity		19,835,000	19,835,000	22,166,941	20,102,420		(267,420)		(267,420)		19,835,000				1,214,894	08/15/2016
126650-BH-2	CVS HEALTH CORP BASIC 5.750% 06/01/17		07/27/2016	Call 100.0000		5,000,000	5,000,000	4,947,550	4,990,637		3,674		3,674		4,994,310		5,690	5,690	397,281	06/01/2017
126650-BN-9	CVS HEALTH CORP 6.600% 03/15/19		07/27/2016	Call 100.0000		10,000,000	10,000,000	11,534,700	10,676,249		(113,150)		(113,150)		10,563,098		(563,098)	(563,098)	1,942,125	03/15/2019
126650-BU-3	CVS HEALTH CORP 4.750% 05/18/20		07/27/2016	Call 100.0000		8,000,000	8,000,000	8,214,320	8,106,895		(12,780)		(12,780)		8,094,116		(94,116)	(94,116)	1,322,853	05/18/2020
12667F-6C-4	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2005-J2 CLASS 1A7 5.500% 04/25/35		12/01/2016	Paydown		1,983,278	1,983,278	1,854,234	1,840,179		143,099		143,099		1,983,278				62,816	04/25/2035
126694-JT-6	COUNTRYWIDE HOME LOANS SERIES 2005-24 CLASS A3 5.500% 11/25/35		12/01/2016	Paydown		2,652,008	2,652,008	2,466,581	2,582,534		183,330	113,856	69,474		2,652,008				78,545	11/25/2035
126694-TX-6	COUNTRYWIDE HOME LOANS SERIES 2005-30 CLASS A8 5.500% 01/25/36		12/01/2016	Paydown		1,395,087	1,395,087	1,304,621	1,262,782		132,305		132,305		1,395,087				42,685	01/25/2036

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
126694-W4-6	COUNTRYWIDE HOME LOANS SERIES 2006-9 CLASS A3 6.000% 05/25/36		12/01/2016	Paydown		1,486,869	1,275,968	1,119,087	1,161,163		368,347	42,640	325,707		1,486,869				56,254	05/25/2036
126694-W7-9	COUNTRYWIDE HOME LOANS SERIES 2006-9 CLASS A6 6.000% 05/25/36		12/01/2016	Paydown		1,811,475	1,554,531	1,336,857	1,380,130		459,747	28,402	431,345		1,811,475				68,534	05/25/2036
126694-X5-2	COUNTRYWIDE HOME LOANS SERIES 2006-9 CLASS A12 6.000% 05/25/36		12/01/2016	Paydown		902,024	774,085	667,329	689,844		227,709	15,529	212,180		902,024				34,126	05/25/2036
12669E-JV-9	COUNTRYWIDE HOME LOANS SERIES 2003-J5 CLASS 1A10 5.500% 07/25/33		12/01/2016	Paydown		773,542	773,542	766,208	769,104		4,438		4,438		773,542				25,524	07/25/2033
12669F-F3-2	COUNTRY WIDE HOME LOANS SERIES 2004-J5 CLASS A5 5.500% 07/25/34		12/01/2016	Paydown		498,356	498,356	480,135	487,391		10,966		10,966		498,356				14,013	07/25/2034
12669G-2V-2	COUNTRYWIDE HOME LOANS SERIES 2005-16 CLASS A3 5.500% 09/25/35		12/01/2016	Paydown		1,176,073	1,176,073	1,134,902	1,157,674		18,399		18,399		1,176,073				38,305	09/25/2035
12681#-AA-5	CABELA'S INCORPORATED SENIOR UNSECURED 5.990% 02/27/16		02/27/2016	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				449,250	02/27/2016
12681#-AC-1	CABELA'S INCORPORATED 7.200% 01/14/18		01/16/2016	Redemption 100.0000		1,428,571	1,428,571	1,428,571	1,428,571						1,428,571				51,429	01/14/2018
127055-AG-6	CABOT CORP 5.000% 10/01/16		09/27/2016	Call 100.0000		24,500,000	24,500,000	24,475,730	24,497,032		2,925		2,925		24,499,956		44	44	1,223,838	10/01/2016
12806*-AH-4	CAIT LONG PRIVATE PLACEMENT 5.710% 01/15/32		07/15/2016	Redemption 100.0000		395,963	395,963	395,963	395,963						395,963				16,982	01/15/2032
131477-AN-1	CALUMET SPECIALTY PROD 6.500% 04/15/21		06/01/2016	Banc of America Securities		1,270,320	1,896,000	1,780,213	1,790,429		6,776		6,776		1,797,205		(526,885)	(526,885)	79,079	04/15/2021
131477-AP-6	CALUMET SPECIALTY PROD SERIES 144A 7.750% 04/15/23		03/07/2016	Tax Free Exchange		1,142,289	1,150,000	1,141,456	1,142,144		145		145		1,142,289				35,155	04/15/2023
13201A-AA-5	CAMBIUM LEARNING GRP INC 9.750% 02/15/17		02/15/2016	Call 100.0000		630,000	630,000	554,400	602,627		2,721		2,721		605,348		24,652	24,652	30,713	02/15/2017
13861#-AD-9	CANTOR FITZ LLP PRIVATE PLACEMENT 9.000% 07/01/16		07/01/2016	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				270,000	07/01/2016
15089Q-AC-8	CELANESE US HOLDINGS LLC 5.875% 06/15/21		09/16/2016	Various		977,247	875,000	875,000	875,000						875,000		102,247	102,247	32,407	06/15/2021
15724*-AM-5	CF INDUSTRIES, INC. FERTILIZER & AGRI CHEM 4.490% 10/15/22		11/21/2016	Call 100.0000		7,900,000	7,900,000	7,900,000	7,900,000						7,900,000				1,353,167	10/15/2022
15724*-AN-3	CF INDUSTRIES, INC. FERTILIZER & AGRI CHEM 4.930% 10/15/25		11/21/2016	Call 100.0000		4,300,000	4,300,000	4,300,000	4,300,000						4,300,000				1,015,842	10/15/2025
161623-AL-7	CHASE RV OWNER TRUST SERIES 1997-A CLASS B ABS-RV 6.540% 08/15/17		12/15/2016	Paydown		2,846	2,846	2,862	2,848		(2)		(2)		2,846				95	08/15/2017
16162Y-AE-5	CHASE SERIES 2006-S4 CLASS A5 6.000% 12/25/36		12/01/2016	Paydown		411,350	411,350	331,030	347,378		83,121	19,149	63,972		411,350				14,837	12/25/2036
163893-AD-2	CHEMTURA CORP 5.750% 07/15/21		11/03/2016	MarketAxess Corporation		472,411	453,000	453,000	453,000						453,000		19,411	19,411	34,224	07/15/2021
165167-BZ-9	CHESAPEAKE ENERGY CORP BASIC 2.500% 05/15/37		02/08/2016	Jefferies & Co., Inc.		484,500	1,700,000	799,000	799,000		54,284		54,284		853,284		(368,784)	(368,784)	10,153	05/15/2037
165167-CB-1	CHESAPEAKE ENERGY CORP 2.250% 12/15/38		02/08/2016	Jefferies & Co., Inc.		206,500	1,400,000	413,231	467,250		20,133	64,943	(44,810)		422,439		(215,939)	(215,939)	4,900	12/15/2038
170031-AB-4	CHIQUITA BRANDS INTL / L 7.875% 02/01/21		02/12/2016	Call 105.9060		400,325	378,000	375,506	376,061		35		35		376,097		24,228	24,228	15,793	02/01/2021
17025A-AL-6	COUNTRYWIDE HOME LOANS SERIES 2006-17 CLASS A11 6.000% 12/25/36		12/01/2016	Paydown		1,180,072	1,063,847	543,788	686,115		493,957		493,957		1,180,072				40,377	12/25/2036
171871-AN-6	CINCINNATI BELL INC 8.375% 10/15/20		10/24/2016	Call 103.0286		2,450,020	2,378,000	2,379,925	2,378,935		(147)		(147)		2,378,788		71,231	71,231	192,886	10/15/2020
17252M-AJ-9	CINTAS CORPORATION NO 2.850% 06/01/16		06/01/2016	Maturity		5,000,000	5,000,000	5,073,225	5,007,075		(7,075)		(7,075)		5,000,000				71,250	06/01/2016
17305E-DE-2	CITIBANK CREDIT CARD ISSUANCE SERIES 2006-A3 CLASS A3 ABS 5.300% 03/15/18		03/15/2016	Paydown		2,150,000	2,150,000	2,358,785	2,157,777		(7,777)		(7,777)		2,150,000				56,975	03/15/2018
17305E-DL-6	CITIBANK CREDIT CARD ISSUANCE SERIES 2006-A8 CLASS A8 0.920% 12/17/18		12/15/2016	Paydown		20,000,000	20,000,000	19,939,063	19,956,856		43,144		43,144		20,000,000				146,163	12/17/2018
17322F-AG-6	CITIGROUP COMMERCIAL MORTGAGE SERIES 2014-388G CLASS D 144A 2.185% 06/15/33		06/15/2016	Paydown		23,650,000	23,650,000	23,701,594	23,687,468		(37,468)		(37,468)		23,650,000				260,208	06/15/2033
17322N-AA-2	CITIGROUP MORTGAGE LOAN TRUST SERIES 2014-J1 CLASS A1 3.500% 06/25/44		12/01/2016	Paydown		7,670,120	7,670,120	7,704,536	7,696,382		(26,262)		(26,262)		7,670,120				151,729	06/25/2044
17323E-AD-5	CITIGROUP MORTGAGE LOAN TRUST SERIES 2014-J2 CLASS A1 3.500% 11/25/44		12/01/2016	Paydown		6,599,665	6,599,665	6,656,897	6,634,849		(35,184)		(35,184)		6,599,665				122,168	11/25/2044

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
185401-AD-8	CLEAVER-BROOKS INC SERIES 144A 8.750% 12/15/19		06/01/2016	Marine Midland Bank, N.A.		613,767	618,000	614,051	615,470		234		234		615,705		(1,938)	(1,938)	25,686	12/15/2019
18683K-AH-4	CLIFFS NATURAL RESOURCES SERIES 144A 8.250% 03/31/20		05/23/2016	JP Morgan Securities, Inc.		765,000	850,000	792,566	799,576		3,901		3,901		803,477		(38,477)	(38,477)	45,971	03/31/2020
191098-AH-5	COCA-COLA BOTTLING CO CONSOL 5.000% 06/15/16		06/15/2016	Maturity		19,700,000	19,700,000	18,569,408	19,621,940		78,060		78,060		19,700,000				492,500	06/15/2016
193908-AS-9	CMOT SERIES 57 CLASS D 9.900% 02/01/19		12/01/2016	Paydown		6,085	6,085	5,971	6,066		19		19		6,085				322	02/01/2019
193909-AF-7	CMOT SERIES 46 CLASS C 9.500% 09/01/18		11/01/2016	Paydown		690	690	666	689		1		1		690				25	09/01/2018
20030N-AG-6	COMCAST CORP 4.950% 06/15/16		06/15/2016	Maturity		7,500,000	7,500,000	7,446,725	7,497,191		2,809		2,809		7,500,000				185,625	06/15/2016
200339-CG-2	COMERICA BANK 5.750% 11/21/16		11/21/2016	Maturity		10,000,000	10,000,000	10,173,350	10,019,538		(19,538)		(19,538)		10,000,000				575,000	11/21/2016
20173Q-AE-1	GREENWICH CAPITAL COMMERCIAL F SERIES 2007-GG9 CLASS A4 5.444% 03/10/39		11/01/2016	Paydown		11,477,774	11,477,774	11,235,229	11,442,077		35,696		35,696		11,477,774				518,241	03/10/2039
20173V-AE-0	GREENWICH CAPITAL COMMERCIAL F SERIES 2007G-G11 CLASS A4 5.736% 12/10/49		12/01/2016	Paydown		295,417	295,417	284,970	282,629		12,788		12,788		295,417				7,478	12/10/2049
20173W-CB-2	COMMERCIAL MORTGAGE LOAN TRUST SERIES 2008-LS1 CLASS A4BF 5.550% 12/10/49		12/01/2016	Paydown		2,775,151	2,775,151	2,489,398	2,732,421		42,730		42,730		2,775,151				39,163	12/10/2049
202608-AL-9	COMMERCIAL VEHICLE GROUP 7.875% 04/15/19		11/22/2016	Bank of America, N.A.		685,818	691,000	691,577	691,174		(121)		(121)		691,053		(5,235)	(5,235)	60,916	04/15/2019
20337X-AA-7	COMMSCOPE HOLDINGS INC SERIES 144A 6.625% 06/01/20		08/29/2016	Call 103.3130		3,099,390	3,000,000	3,003,750	3,001,979		(404)		(404)		3,001,575		97,815	97,815	121,254	06/01/2020
20341W-AA-3	COMMUNICATIONS SALES & I SERIES 144A 6.000% 04/15/23		10/14/2016	Barclays Capital, Inc.		890,375	850,000	790,500	792,810		4,913		4,913		797,723		92,652	92,652	51,567	04/15/2023
205768-AH-7	COMSTOCK RESOURCES INC 7.750% 04/01/19		02/04/2016	Jefferies & Co., Inc.		152,838	1,365,000	234,750	240,857		9,903		9,903		250,760		(97,922)	(97,922)	36,903	04/01/2019
205768-AJ-3	COMSTOCK RESOURCES INC 9.500% 06/15/20		05/27/2016	Various		493,770	2,247,000	296,858	387,608		23,836	96,103	(72,267)		315,340		178,430	178,430	81,043	06/15/2020
210518-CE-4	CONSUMERS ENERGY CO BASIC 5.500% 08/15/16		08/15/2016	Maturity		2,462,000	2,462,000	2,473,030	2,462,802		(802)		(802)		2,462,000				135,410	08/15/2016
217203-AE-8	COPANO ENERGY LLC/FIN CO 7.125% 04/01/21		09/30/2016	Call 103.5630		471,212	455,000	455,000	455,000						455,000		16,212	16,212	32,329	04/01/2021
22282E-AF-9	COVANTA HOLDING CORP 5.875% 03/01/24		04/27/2016	Wells Fargo Brokerage Svcs.		343,275	345,000	345,000	345,000						345,000		(1,725)	(1,725)	13,569	03/01/2024
224044-BQ-9	COX COMMUNICATIONS INC SERIES 144A 5.875% 12/01/16		12/01/2016	Maturity		9,000,000	9,000,000	10,420,290	9,258,473		(258,473)		(258,473)		9,000,000				528,750	12/01/2016
22541Q-BT-8	CSFB MTGE SECURITIES CORP SERIES 2003-11 CLASS 1A32 5.500% 06/25/33		12/01/2016	Paydown		407,913	407,913	411,482	407,893		20		20		407,913				13,018	06/25/2033
22545L-AD-1	CREDIT SUISSE MORTGAGE CAPITAL SERIES 2006-C5 CLASS A3 5.311% 12/15/39		09/01/2016	Paydown		22,779,559	22,779,559	21,895,631	22,667,453		112,106		112,106		22,779,559				717,583	12/15/2039
226373-AK-4	CRESTWOOD MIDSTREAM PART SERIES 144A 6.250% 04/01/23		07/13/2016	Tax Free Exchange		1,275,000	1,275,000	1,275,000	1,275,000						1,275,000				62,422	04/01/2023
23305X-AB-7	DBUBS MORTGAGE TRUST SERIES 2011-LC2A CLASS A2 3.386% 07/10/44		06/01/2016	Paydown		16,617,587	16,617,587	16,741,050	16,634,588		(17,001)		(17,001)		16,617,587				248,742	07/10/2044
23331A-BH-1	DR HORTON INC 5.750% 08/15/23		09/15/2016	Citigroup Global Markets, Inc.		476,225	430,000	430,000	430,000						430,000		46,225	46,225	27,129	08/15/2023
235825-AB-2	DANA HOLDING CORP 6.750% 02/15/21		06/23/2016	Call 103.3750		2,703,256	2,615,000	2,615,000	2,615,000						2,615,000		88,256	88,256	151,016	02/15/2021
235851-AG-7	DANAHER CORP 5.625% 01/15/18		08/15/2016	Call 100.0000		10,480,000	10,480,000	11,870,516	10,921,690		(131,683)		(131,683)		10,790,006		(310,006)	(310,006)	1,331,248	01/15/2018
235851-AH-5	DANAHER CORP 5.400% 03/01/19		08/15/2016	Call 100.0000		59,350,000	59,350,000	60,935,943	60,008,075		(121,992)		(121,992)		59,886,083		(536,083)	(536,083)	9,350,593	03/01/2019
235851-AM-4	DANAHER CORP 3.900% 06/23/21		08/15/2016	Call 100.0000		15,561,000	15,561,000	16,550,991	16,150,846		(61,936)		(61,936)		16,088,910		(527,910)	(527,910)	2,352,097	06/23/2021
237266-AG-6	DARLING INGREDIENTS IN 5.375% 01/15/22		11/03/2016	C. L. King		743,459	713,000	713,000	713,000						713,000		30,459	30,459	50,353	01/15/2022
242361-AB-9	DEAN FOODS CO 6.900% 10/15/17		08/04/2016	Various		5,297,224	5,054,000	4,384,345	4,835,284		60,892		60,892		4,896,176		401,047	401,047	258,154	10/15/2017
24240V-AM-3	DEAN WITTER DISCOVER DEBS 6.750% 01/01/16		01/01/2016	Maturity		2,700,000	2,700,000	2,524,236	2,700,000						2,700,000				91,125	01/01/2016
24781P-AA-7	DELTA AIR LINES SERIES 2010-1B EETC 6.375% 01/02/16		01/02/2016	Maturity		1,350,000	1,350,000	1,255,500	1,349,925		75		75		1,350,000				43,031	01/02/2016
25389M-AD-1	DIGITALGLOBE INC SERIES 144A 5.250% 02/01/21		12/22/2016	Various		1,552,002	1,618,000	1,410,223	1,412,103		23,500		23,500		1,435,603		116,398	116,398	119,361	02/01/2021
26209N-AK-9	DRIVETIME AUTO GP & ACCE 144A 8.000% 06/01/21		06/08/2016	Wells Fargo Brokerage Svcs.		2,613,509	2,835,000	2,799,475	2,804,805		1,918		1,918		2,806,723		(193,214)	(193,214)	117,179	06/01/2021
26613T-AE-0	DUPONT FABROS TECH LP 5.875% 09/15/21		11/03/2016	Suntrust Capital Market Inc.		470,813	450,000	450,000	450,000						450,000		20,813	20,813	30,330	09/15/2021

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
26817C-AB-7	DYNCORP INTERNTL INC 10.375% 07/01/17		05/20/2016	Taxable Exchange		990,150	1,230,000	879,450	869,878		(15,888)		(15,888)		853,990		136,160	136,160	63,806	07/01/2017
268787-AB-4	EP ENER/EVEREST ACQ FIN 7.750% 09/01/22		03/03/2016	Credit Suisse First Boston		476,250	1,500,000	1,500,000	1,500,000						1,500,000		(1,023,750)	(1,023,750)	60,385	09/01/2022
26926X-AB-9	EV ENERGY PARTNERS/FINA 8.000% 04/15/19		04/04/2016	JP Morgan Securities, Inc.		929,650	3,545,000	1,136,250	1,772,500		22,598	651,441	(628,843)		1,143,656		(214,006)	(214,006)	130,609	04/15/2019
29276K-AS-0	ENERGY XXI GULF COAST IN 7.500% 12/15/21		02/05/2016	Merrill Lynch		64,125	2,565,000	164,888	278,944	111,760	4,725	228,416	(111,931)		167,013		(102,888)	(102,888)	29,391	12/15/2021
29276K-AU-5	ENERGY XXI GULF COAST IN 6.875% 03/15/24		02/05/2016	Merrill Lynch		4,725	315,000	109,808	114,178		828		828		115,005		(110,280)	(110,280)	8,723	03/15/2024
29362U-AA-2	ENTEGRIS INC SERIES 144A 6.000% 04/01/22		06/02/2016	Goldman Sachs & Co.		258,125	250,000	250,000	250,000						250,000		8,125	8,125	10,250	04/01/2022
29364D-AJ-9	ENTERGY ARKANSAS INC FMB 5.900% 06/01/33		09/15/2016	Call 100.0000		3,000,000	3,000,000	2,990,430	2,992,557		177		177		2,992,734		7,266	7,266	139,633	06/01/2033
29977H-AB-6	EP ENERGY/EP FINANCE INC 9.375% 05/01/20		03/21/2016	Various		1,103,246	2,700,000	2,700,000	2,700,000						2,700,000		(1,596,754)	(1,596,754)	93,975	05/01/2020
30049X-AA-5	EVOLUTION ESCROW ISSUER SERIES 144A 7.500% 03/15/22		06/01/2016	Oppenheimer		819,500	1,100,000	1,100,000	1,100,000						1,100,000		(280,500)	(280,500)	59,813	03/15/2022
30219G-AD-0	EXPRESS SCRIPTS HOLDING 2.650% 02/15/17		08/06/2016	Call 100.0000		15,000,000	15,000,000	14,879,133	14,965,542		18,206		18,206		14,983,748		16,252	16,252	535,207	02/15/2017
302567-AA-0	FPL ENERGY AMERICAN WIND NTS SERIES 144A 6.639% 06/20/23		06/20/2016	Redemption 100.0000		219,868	219,868	219,868	219,868						219,868				14,597	06/20/2023
302568-AA-8	FPL ENERGY CAITHNESS FUNDING SR SEC NOTES SERIES 144A ABS 7.645% 12/31/18		12/31/2016	Redemption 100.0000		773,667	773,667	773,667	773,667						773,667				59,147	12/31/2018
302941-AM-1	FTI CONSULTING INC 6.000% 11/15/22		06/27/2016	Various		943,124	900,000	900,000	900,000						900,000		43,124	43,124	32,775	11/15/2022
303109-AA-0	FAGE DAIRY INDU/FAGE USA SERIES 144A 9.875% 02/01/20		09/02/2016	Call 103.2920		981,274	950,000	959,500	954,515		(1,360)		(1,360)		953,155		28,119	28,119	101,891	02/01/2020
31331F-AF-8	FEDERAL EXPRESS SERIES 1993-C CLASS 2 ETC 7.960% 03/28/17		03/28/2016	Redemption 100.0000		93,437	93,437	93,437	93,437						93,437				3,719	03/28/2017
31331F-AP-6	FEDERAL EXPRESS SERIES 1995-B CLASS 3 ETC 7.580% 07/02/19		01/02/2016	Redemption 100.0000		1,496,267	1,496,267	1,494,166	1,495,765		3		3		1,495,768		499	499	56,709	07/02/2019
31331F-AT-8	FEDERAL EXPRESS SERIES 1996-B CLASS 2 ETC 7.840% 01/30/18		01/30/2016	Redemption 100.0000		481,275	481,275	481,275	481,275						481,275				18,866	01/30/2018
32056F-AA-0	FIRST HORIZON MORTGAGE PASS-TH SERIES 20075 CLASS A1 6.250% 11/25/37		12/01/2016	Paydown		175,981	209,162	167,677	171,175		4,805		4,805		175,981				7,699	11/25/2037
337158-AE-9	FIRST TENNESSEE BANK 5.650% 04/01/16		04/01/2016	Maturity		4,600,000	4,600,000	4,567,164	4,598,948		1,052		1,052		4,600,000				129,950	04/01/2016
340630-AA-0	FLORIDA EAST COAST HLDGS SERIES 144A 6.750% 05/01/19		06/03/2016	Morgan Stanley & Co., Inc.		773,000	773,000	773,000	773,000						773,000				31,451	05/01/2019
340711-AG-5	FLORIDA GAS TRANSMISSION SERIES 144A 9.190% 11/01/24		11/01/2016	Redemption 100.0000		900,000	900,000	933,125	920,196		(1,366)		(1,366)		918,829		(18,829)	(18,829)	82,710	11/01/2024
345397-VC-4	FORD MOTOR CREDIT CO LLC 8.000% 12/15/16		12/15/2016	Maturity		640,000	640,000	629,261	638,562		1,438		1,438		640,000				51,200	12/15/2016
35802X-AA-1	FRESENIUS MED CARE US SERIES 144A 6.500% 09/15/18		05/27/2016	Marine Midland Bank, N.A.		1,440,938	1,325,000	1,306,755	1,316,945		1,154		1,154		1,318,099		122,838	122,838	61,484	09/15/2018
36191Y-AZ-1	GS MORTGAGE SECURITIES SERIES GSMS 2011-GC5 CLASS A2 2.999% 08/10/44		12/01/2016	Paydown		24,181,279	24,181,279	24,422,451	24,182,901		(1,622)		(1,622)		24,181,279				253,653	08/10/2044
362636-AM-4	GSR MORTGAGE LOAN TRUST SERIES 20072F CLASS 2A7 5.750% 02/25/37		12/01/2016	Paydown		909,045	1,031,178	895,598	898,772		10,273		10,273		909,045				38,565	02/25/2037
368907-AD-3	GENERAL AMERICAN TRANS SERIES 1996-1 CLASS 1B 7.860% 08/28/21		08/28/2016	Redemption 100.0000		771,752	771,752	771,752	771,752						771,752				208,956	08/28/2021
369300-AL-2	GENERAL CABLE CORP 4.500% 11/15/29		11/16/2016	Seaport		351,575	490,000	267,663	467,081		5,115	199,709	(194,594)		272,488		79,087	79,087	22,418	11/15/2029
36962G-U6-9	GENERAL ELEC CAP CORP 5.000% 01/08/16		01/08/2016	Maturity		20,000,000	20,000,000	21,873,800	20,007,473		(7,473)		(7,473)		20,000,000				500,000	01/08/2016
37952T-AB-2	GLOBAL BRASS AND COPPER 9.500% 06/01/19		07/18/2016	Call 104.7500		2,121,188	2,025,000	2,025,000	2,025,000						2,025,000		96,188	96,188	121,303	06/01/2019
37954F-AB-0	GLOBAL PART/ GLP FINANCE 6.250% 07/15/22		06/01/2016	Banc of America Securities		762,436	942,000	942,000	942,000						942,000		(179,564)	(179,564)	52,497	07/15/2022
37954F-AD-6	GLOBAL PART/ GLP FINANCE SERIES WI 7.000% 06/15/23		06/01/2016	Banc of America Securities		635,363	785,000	785,000	785,000						785,000		(149,637)	(149,637)	26,101	06/15/2023
382550-BC-4	GOODYEAR TIRE & RUBBER CO 7.000% 05/15/22		12/05/2016	Various		1,387,389	1,305,000	1,296,844	1,299,615		466		466		1,300,081		87,308	87,308	73,442	05/15/2022

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
	GREAT RIVER ENRG PRIVATE PLACEMENT 5.810%			Redemption																
39121J-A*-1	07/01/21		07/01/2016	100.0000		1,339,535	1,339,535	1,339,535	1,339,535						1,339,535				77,827	07/01/2021
402635-AB-2	GULFPORT ENERGY CORP 7.750% 11/01/20		11/05/2016	Call 103.8750		1,038,750	1,000,000	1,053,040	1,042,252		(11,825)		(11,825)		1,030,427		8,323	8,323	78,361	11/01/2020
404121-AC-9	HCA INC 6.500% 02/15/20		11/17/2016	Various		2,029,450	1,850,000	1,850,000	1,850,000						1,850,000		179,450	179,450	124,091	02/15/2020
406216-BH-3	HALLIBURTON CO 3.375% 11/15/22		05/12/2016	Call 101.0000		13,736,000	13,600,000	13,588,984	13,589,173		530		530		13,589,703		146,297	146,297	228,225	11/15/2022
	HARDWOOD FUND PRIVATE PLACEMENT 8.270%																			
41242*-AG-7	02/27/16		02/27/2016	Maturity		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				376,744	02/27/2016
	HILAND PART LP SERIES 144A 7.250%																			
43129T-AA-0	10/01/20		10/01/2016	Call 103.6250		1,015,525	980,000	980,000	980,000						980,000		35,525	35,525	71,050	10/01/2020
437076-AP-7	HOME DEPOT INC 5.400% 03/01/16		03/01/2016	Maturity		36,234,000	36,234,000	40,840,427	36,393,670		(159,670)		(159,670)		36,234,000				978,318	03/01/2016
438516-AX-4	HONEYWELL INC BASIC 5.300% 03/01/18		12/01/2016	Call 100.0000		7,850,000	7,850,000	7,916,357	7,870,911		(8,844)		(8,844)		7,862,067		(12,067)	(12,067)	917,744	03/01/2018
438516-AZ-9	HONEYWELL INC 5.000% 02/15/19		12/01/2016	Call 100.0000		20,000,000	20,000,000	20,582,700	20,220,524		(61,821)		(61,821)		20,158,703		(158,703)	(158,703)	2,803,044	02/15/2019
				Deutsche Bank																
444454-AA-0	HUGHES SATELLITE SYSTEM 7.625% 06/15/21		07/21/2016	Securities, Inc.		326,915	302,000	302,000	302,000						302,000		24,915	24,915	14,136	06/15/2021
444454-AB-8	HUGHES SATELLITE SYSTEM 6.500% 06/15/19		07/21/2016	Various		1,053,405	972,000	972,000	972,000						972,000		81,405	81,405	36,416	06/15/2019
	IMS HEALTH INC SERIES 144A 6.000%																			
449934-AB-4	11/01/20		07/20/2016	Goldman Sachs & Co.		1,360,054	1,325,000	1,325,000	1,325,000						1,325,000		35,054	35,054	52,333	11/01/2020
	RESIDENTIAL ASSET SECURITIZATI SERIES 2003-																			
45660N-QW-8	A6 CLASS A6 5.500% 07/25/33		12/01/2016	Paydown		1,162,305	1,162,305	1,153,835	1,155,547		6,758		6,758		1,162,305				36,824	07/25/2033
46284P-AQ-7	IRON MOUNTAIN INC 6.000% 08/15/23		06/09/2016	Royal Bank of Canada		849,742	805,000	805,000	805,000						805,000		44,742	44,742	40,116	08/15/2023
	ITC HOLDINGS CORP SERIES 144A 5.875%																			
465685-AC-9	09/30/16		09/30/2016	Maturity		20,400,000	20,400,000	20,356,830	20,395,877		4,123		4,123		20,400,000				1,198,500	09/30/2016
	JP MORGAN MORTGAGE TRUST SERIES 2006-S1																			
466247-N2-5	CLASS 2A3 6.000% 04/25/36		12/01/2016	Paydown		841,520	841,520	895,167	873,664		(32,144)		(32,144)		841,520				27,021	04/25/2036
	JP MORGAN CHASE COMMERCIAL MOR SERIES 2007-																			
46629Y-AC-3	CB18 CLASS A4 5.440% 06/12/47		12/01/2016	Paydown		25,789,645	25,789,645	25,748,341	25,746,840		42,805		42,805		25,789,645				1,168,956	06/12/2047
	JP MORGAN MORTGAGE TRUST SERIES 2007-A3																			
46630U-AC-8	CLASS 2A1 2.975% 05/25/37		12/01/2016	Paydown		227,127	262,354	207,909	208,368		18,758		18,758		227,127				4,090	05/25/2037
466313-AF-0	JABIL CIRCUIT INC 5.625% 12/15/20		06/21/2016	C. L. King		2,031,206	1,905,000	1,905,000	1,905,000						1,905,000		126,206	126,206	56,257	12/15/2020
	JACK COOPER HOLDINGS CORP SERIES 144A																			
466355-AE-4	10.250% 06/01/20		06/03/2016	Jefferies & Co., Inc.		1,083,750	1,700,000	1,700,000	1,700,000						1,700,000		(616,250)	(616,250)	90,513	06/01/2020
	JACK COOPER HOLDINGS CORP SERIES 144A																			
466355-AE-4	10.250% 06/01/20		06/13/2016	Tax Free Exchange		1,712,004	1,700,000	1,700,000	1,700,000		12,004		12,004		1,712,004				92,933	06/01/2020
	JP MORGAN CHASE COMMERCIAL MOR SERIES JPMCC																			
46636D-AC-0	2011-C4 CLASS A2 3.341% 07/15/46		04/01/2016	Paydown		8,960,991	8,960,991	9,050,836	8,954,801		6,189		6,189		8,960,991				89,303	07/15/2046
	JP MORGAN CHASE COMM MORT SERIES 2012-CBX																			
46637W-AC-7	CLASS A3 3.139% 06/15/45		12/01/2016	Paydown		4,240,149	4,240,149	4,324,952	4,276,432		(36,283)		(36,283)		4,240,149				49,867	06/15/2045
	JP MORGAN MORTGAGE TRUST SERIES 2013-1 CLASS																			
46639G-AL-0	1A2 3.000% 03/25/43		12/01/2016	Paydown		4,609,352	4,609,352	4,392,563	4,445,822		163,530		163,530		4,609,352				77,502	03/25/2043
	JP MORGAN MORTGAGE TRUST SERIES 2014-1 CLASS																			
46641C-AA-9	1A1 144A 4.000% 01/25/44		12/01/2016	Paydown		1,380,867	1,380,867	1,433,513	1,422,382		(41,514)		(41,514)		1,380,867				31,661	01/25/2044
	JP MORGAN MORTGAGE TRUST SERIES 2014-1 CLASS																			
46641C-AH-4	1A9 144A 3.500% 01/25/44		12/01/2016	Paydown		1,288,986	1,288,986	1,318,650	1,310,640		(21,654)		(21,654)		1,288,986				24,950	01/25/2044
	JP MORGAN MORTGAGE TRUST SERIES 14-1 CLASS																			
46641C-BK-6	1A1A 144A 4.000% 01/25/44		12/01/2016	Paydown		2,613,982	2,613,982	2,718,541	2,708,434		(94,452)		(94,452)		2,613,982				59,930	01/25/2044
	JP MORGAN MORTGAGE TRUST SERIES 15-4 CLASS																			
46644V-BK-1	2A3 144A 3.000% 06/25/45		12/01/2016	Paydown		1,723,986	1,723,986	1,720,484	1,720,482		3,504		3,504		1,723,986				29,392	06/25/2045
470355-AG-3	JAMES RIVER COAL CO 7.875% 04/01/19		04/05/2016	Corporate Action		19,615	500,000	7,500	4,375	3,125			3,125		7,500		12,115	12,115		04/01/2019
471109-AE-8	JARDEN CORP 6.125% 11/15/22		04/15/2016	Call 103.0630		1,752,071	1,700,000	1,700,000	1,700,000						1,700,000		52,071	52,071	43,385	11/15/2022
	JEFFERIES FIN LLC / JFIN SERIES 144A																			
47232M-AA-0	7.375% 04/01/20		06/01/2016	Jefferies & Co., Inc.		837,000	900,000	894,250	896,085		340		340		896,425		(59,425)	(59,425)	45,172	04/01/2020
	JMC STEEL GROUP SERIES 144A 8.250%																			
47759Y-AA-7	03/15/18		06/22/2016	Call 102.0630		2,189,251	2,145,000	2,151,250	2,147,372		(475)		(475)		2,146,896		42,355	42,355	136,163	03/15/2018
	JOHNSON CONTROLS INC DEBS 6.950% 12/01/45																			
478366-AF-4			12/23/2016	Tax Free Exchange		13,555,063	15,000,000	13,418,000	13,542,324		12,740		12,740		13,555,063				1,121,208	12/01/2045
478366-AR-8	JOHNSON CONTROLS INC 5.500% 01/15/16		01/15/2016	Maturity		6,500,000	6,500,000	7,356,640	6,506,602		(6,602)		(6,602)		6,500,000				178,750	01/15/2016
	JOHNSON CONTROLS INC BASIC 5.000%																			
478366-AU-1	03/30/20		12/23/2016	Tax Free Exchange		47,318,832	46,036,000	49,242,171	47,671,716		(352,883)		(352,883)		47,318,832				2,878,529	03/30/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
478366-AX-5	JOHNSON CONTROLS INC 4.250% 03/01/21		12/23/2016	Tax Free Exchange		24,808,117	25,000,000	24,591,650	24,768,236		39,880		39,880		24,808,117				1,418,056	03/01/2021
48123V-AB-8	J2 GLOBAL COMMUNICATIONS 8.000% 08/01/20		06/01/2016	Marine Midland Bank, N.A.		946,817	907,000	907,000	907,000						907,000		39,817	39,817	61,474	08/01/2020
48274@-AA-4	KWIK TRIP PRIVATE PLACEMENT 3.900% 02/24/35		11/25/2016	Redemption 100.0000		222,251	222,251	222,251	222,251						222,251				5,444	02/24/2035
483007-AE-0	KAISER ALUMINUM CORP 8.250% 06/01/20		06/01/2016	Call 104.1250		1,249,500	1,200,000	1,200,000	1,200,000						1,200,000		49,500	49,500	49,500	06/01/2020
485260-BH-5	KANSAS GAS & ELECTRIC 5.647% 03/29/21		02/16/2016	Call 100.0000		8,102,396	8,102,396	8,130,297	8,114,810		(258)		(258)		8,114,551		(12,155)	(12,155)	174,120	03/29/2021
487526-AA-3	KEHE DISTRIBUTORS LLC/FI SERIES 144A 7.625% 08/15/21		04/11/2016	Various		1,354,575	1,405,000	1,405,000	1,405,000						1,405,000		(50,425)	(50,425)	69,641	08/15/2021
487836-BB-3	KELLOGG COMPANY 4.450% 05/30/16		05/30/2016	Maturity		5,000,000	5,000,000	4,986,800	4,999,113		887		887		5,000,000				111,250	05/30/2016
492914-AS-5	KEY ENERGY SERVICES INC 6.750% 03/01/21		02/02/2016	Seaport		95,763	815,000	130,400	204,769		3,746	77,754	(74,008)		130,761		(34,999)	(34,999)	23,533	03/01/2021
500255-AR-5	KOHLS CORPORATION 4.000% 11/01/21		01/13/2016	Royal Bank of Canada		2,508,225	2,500,000	2,661,750	2,603,786		(842)		(842)		2,602,943		(94,718)	(94,718)	21,667	11/01/2021
50077D-AB-0	KRATON POLYMERS LLC/CAP 6.750% 03/01/19		03/01/2016	Call 101.6880		1,052,471	1,035,000	1,035,000	1,035,000						1,035,000		17,471	17,471	34,931	03/01/2019
50152#-AC-1	KT REAL ESTATE PRIVATE PLACEMENT 3.580% 05/24/35		11/24/2016	Redemption 100.0000		209,595	209,595	209,595	209,595						209,595				4,711	05/24/2035
502079-AB-2	LMI AEROSPACE INC 7.375% 07/15/19		06/01/2016	Royal Bank of Canada		700,040	688,000	688,000	688,000						688,000		12,040	12,040	45,243	07/15/2019
52109R-BM-2	LB-UBS COMMERCIAL MTGE TRUST SERIES 2007-C7 CLASS A3 5.866% 09/15/45		12/11/2016	Paydown		451,207	451,207	441,660	449,410		1,797		1,797		451,207				18,782	09/15/2045
521ESC-90-8	LEAR CORP BASIC BASIC 0.000% 12/01/16		12/01/2016	Direct			2,750,000													12/01/2016
52467@-AY-1	KOHLS DEPARTMENT STORES 7.500% 01/15/27		12/15/2016	Redemption 100.0000		217,540	217,540	248,161	237,784		(705)		(705)		237,079		(19,539)	(19,539)	8,886	01/15/2027
531359-AB-3	LIBERTY TIRE RECYCLING SERIES 144A 11.000% 03/31/21		09/28/2016	Banc of America Securities		155,130	258,550	165,472	165,472		1,455		1,455		166,927		(11,797)	(11,797)	28,441	03/31/2021
536022-AF-3	LINN ENERGY LLC/FIN CORP 7.750% 02/01/21		02/04/2016	JP Morgan Securities, Inc.		220,000	2,000,000	290,000	290,000		4,291		4,291		294,291		(74,291)	(74,291)	62,000	02/01/2021
536022-AJ-5	LINN ENERGY LLC/FIN CORP SERIES WI 6.250% 11/01/19		02/04/2016	JP Morgan Securities, Inc.		466,375	4,550,000	1,160,250	1,225,176		27,900		27,900		1,253,075		(786,700)	(786,700)	77,413	11/01/2019
536022-AK-2	LINN ENERGY LLC/FIN CORP 6.500% 05/15/19		02/04/2016	JP Morgan Securities, Inc.		102,600	855,000	235,125	249,722		6,375		6,375		256,098		(153,498)	(153,498)	12,968	05/15/2019
538034-AF-6	LIVE NATION ENTERTAINMENT SERIES 144A 7.000% 09/01/20		05/31/2016	Marine Midland Bank, N.A.		734,377	700,000	700,000	700,000						700,000		34,377	34,377	37,022	09/01/2020
538034-AF-6	LIVE NATION ENTERTAINMENT SERIES 144A 7.000% 09/01/20		11/30/2016	Call 103.5000		724,500	700,000	700,000	700,000						700,000		24,500	24,500	61,114	09/01/2020
554276-AE-5	MACDERMID INC BANK LOAN 7.333% 06/07/20		10/14/2016	Redemption 100.0000		742,386	742,386	744,054	740,459		(2,858)		(2,858)		737,601		4,784	4,784	32,573	06/07/2020
570254-AA-0	NEIMAN MARCUS SERIES 144A 8.000% 10/15/21		08/02/2016	Citigroup Global Markets, Inc.		410,000	500,000	407,500	500,000		1,246	92,500	(91,254)		408,746		1,254	1,254	32,222	10/15/2021
570506-AQ-8	MARKWEST ENERGY PART/FIN 5.500% 02/15/23		01/13/2016	Tax Free Exchange																02/15/2023
574599-BH-8	MASCO CORP 5.950% 03/15/22		05/31/2016	Summit		448,200	400,000	398,800	399,177		46		46		399,224		48,976	48,976	16,924	03/15/2022
574754-AM-9	MASHANTUCKET WSTRN PQT TRIBE 6.500% 07/01/36		01/19/2016	Call 100.0000		480	480	5	2	2			2		5		475	475	9	07/01/2036
577081-AV-4	MATTEL INC 2.500% 11/01/16		11/01/2016	Maturity		7,430,000	7,430,000	7,555,909	7,453,470		(23,470)		(23,470)		7,430,000				185,750	11/01/2016
577778-AT-0	MAY DEPT STORES CO DEB 9.500% 04/15/21		10/15/2016	Redemption 100.0000		41,500	41,500	45,950	43,083		(210)		(210)		42,873		(1,373)	(1,373)	2,957	04/15/2021
584045-AC-2	MEDASSETS INC 8.000% 11/15/18		02/26/2016	Call 102.0000		1,963,500	1,925,000	1,922,443	1,923,790		58		58		1,923,849		39,651	39,651	43,206	11/15/2018
59001K-AC-4	MERITOR INC 7.875% 03/01/26		08/11/2016	Jefferies & Co., Inc.		1,320,000	1,000,000	904,795	914,138		3,326		3,326		917,464		402,536	402,536	55,781	03/01/2026
595112-BA-0	MICRON TECHNOLOGY INC 5.875% 02/15/22		11/01/2016	Barclays Capital, Inc.		206,500	200,000	200,000	200,000						200,000		6,500	6,500	14,328	02/15/2022
59804V-AD-7	MIDSTATES PETRO INC/LLC 9.250% 06/01/21		11/14/2016	Taxable Exchange		10,500	1,050,000	47,250	120,750		1,124	74,624	(73,500)		47,250		(36,750)	(36,750)		06/01/2021
616912-AA-9	MORGANBERRY CORP SERIES 144A 7.802% 03/31/19		09/30/2016	Paydown		73,116	73,116	73,116	73,116						73,116				4,306	03/31/2019
61750C-AF-4	MORGAN STANLEY CAPITAL I SERIES 2006-HQ9 CLASS A4 5.731% 07/12/44		05/01/2016	Paydown		4,614,829	4,614,829	3,259,584	4,529,337		85,492		85,492		4,614,829				56,580	07/12/2044
61750H-AE-6	MORGAN STANLEY CAPITAL I SERIES 2006-HQ10 CLASS A4 5.328% 11/12/41		08/01/2016	Paydown		3,699,748	3,699,748	2,216,191	3,552,289		147,460		147,460		3,699,748				90,286	11/12/2041
61751X-AE-0	MORGAN STANLEY CAPITAL I SERIES 2007-T25 CLASS A3 5.514% 11/12/49		11/01/2016	Paydown		8,613,067	8,613,067	8,073,405	8,554,604		58,463		58,463		8,613,067				330,361	11/12/2049

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61756U-AE-1	MORGAN STANLEY CAPITAL I SERIES 2007-IQ16 CLASS A4 5.809% 12/12/49		12/01/2016	Paydown		1,272,063	1,272,063	1,260,982	1,268,507		3,556		3,556		1,272,063				49,974	12/12/2049
617734-AC-2	MORONGO BAND OF MISSION SERIES 144A 6.900% 03/01/18		03/01/2016	Redemption 100.0000		900,000	900,000	900,000	900,000						900,000				31,050	03/01/2018
629377-BJ-0	NRG ENERGY INC AI 8.250% 09/01/20		08/16/2016	US Bancorp Piper Jaffray, Inc.		308,700	300,000	300,000	300,000						300,000		8,700	8,700	23,925	09/01/2020
629377-BJ-0	NRG ENERGY INC AI 8.250% 09/01/20		09/01/2016	Call 102.7500		899,063	875,000	875,000	875,000						875,000		24,063	24,063	72,188	09/01/2020
629400-AA-3	NSG HOLDINGS LLC/NSG SERIES 144A ABS 7.750% 12/15/25		12/15/2016	Redemption 100.0000		557,805	557,805	557,930	557,872		(6)		(6)		557,866		(61)	(61)	35,468	12/15/2025
63000W-AA-5	NANA DEVELOPMENT CORP SERIES 144A 9.500% 03/15/19		10/07/2016	Goldman Sachs & Co.		2,421,840	2,725,000	2,370,730	2,725,000		4,882	354,270	(349,388)		2,375,612		46,228	46,228	248,797	03/15/2019
64126X-AC-6	NEUSTAR INC 4.500% 01/15/23		06/01/2016	Various		1,294,661	1,505,000	1,305,350	1,336,885		8,119		8,119		1,345,004		(50,342)	(50,342)	59,918	01/15/2023
65339V-AB-2	NEXEO SOLUTIONS LLC/CORP 8.375% 03/01/18		06/09/2016	Call 100.0000		465,000	465,000	465,000	465,000						465,000				30,073	03/01/2018
666807-AP-7	NORTHROP GRUMMAN CORP DEBS 7.750% 03/01/16		03/01/2016	Maturity		6,000,000	6,000,000	5,789,160	5,996,454		3,546		3,546		6,000,000				232,500	03/01/2016
667748-AM-9	NORTHWEST PIPELINE CORP 7.000% 06/15/16		06/15/2016	Maturity		500,000	500,000	511,250	500,704		(704)		(704)		500,000				17,500	06/15/2016
675746-AF-8	OCWEN FINANCIAL CORP 6.625% 05/15/19		06/01/2016	Banc of America Securities		1,110,380	1,575,000	1,575,000	1,575,000						1,575,000		(464,620)	(464,620)	58,961	05/15/2019
679574-AG-8	OLD DOMINION ELEC CO-OP NTS 6.210% 12/01/28		12/01/2016	Redemption 100.0000		833,333	833,333	833,333	833,333						833,333				51,750	12/01/2028
68210*-AC-7	OMEGA LEASING LLC PRIVATE PLACEMENT 5.980% 07/12/16		06/29/2016	Corporate Action		1	1	1	1						1					07/12/2016
68210*-AC-7	OMEGA LEASING LLC PRIVATE PLACEMENT 5.980% 07/12/16		06/24/2016	Redemption 100.0000		4,359,295	4,359,295	4,359,295	4,359,295						4,359,295				188,789	07/12/2016
684181-AA-8	ORANGE COGEN FUND CORP SR SEC SERIES 144A 8.175% 03/15/22		12/15/2016	Redemption 100.0000		254,800	254,800	254,800	254,800						254,800				13,791	03/15/2022
690070-AA-5	OUTERWALL INC 6.000% 03/15/19		09/08/2016	Various		941,264	970,000	970,000	970,000						970,000		(28,736)	(28,736)	60,868	03/15/2019
69144U-AA-3	OXFORD FINANCE LLC COS SERIES 144A 7.250% 01/15/18		06/01/2016	BB&T INVESTMENT SERV		871,771	875,000	886,250	878,215		(1,311)		(1,311)		876,903		(5,132)	(5,132)	56,565	01/15/2018
69144U-AA-3	OXFORD FINANCE LLC COS SERIES 144A 7.250% 01/15/18		11/18/2016	Call 101.8130		890,864	875,000	886,250	878,215		(2,718)		(2,718)		875,497		15,367	15,367	85,112	01/15/2018
69318U-AB-1	PBF LOGISTICS LP/FINANCE SERIES WI 6.875% 05/15/23		06/23/2016	C. L. King		281,923	288,000	288,000	288,000						288,000		(6,077)	(6,077)	12,265	05/15/2023
69327R-AC-5	PDC ENERGY INC 7.750% 10/15/22		07/26/2016	Barclays Capital, Inc.		726,320	700,000	700,000	700,000						700,000		26,320	26,320	42,797	10/15/2022
693506-BB-2	PPG INDUSTRIES 6.650% 03/15/18		12/28/2016	Call 100.0000		8,615,000	8,615,000	8,697,273	8,639,702		(10,686)		(10,686)		8,629,016		(14,016)	(14,016)	1,268,685	03/15/2018
69352J-AP-2	PPL ENERGY SUPPLY LLC SERIES 144A 6.500% 06/01/25		01/22/2016	Tax Free Exchange		5,509,432	5,675,000	5,504,331	5,508,727		705		705		5,509,432				52,257	06/01/2025
693927-AC-9	PNPP FUNDING CORP CLB ABS 9.120% 05/30/16		05/30/2016	Maturity		115,000	115,000	115,000	115,000						115,000				5,244	05/30/2016
701081-AY-7	PARKER DRILLING CO 7.500% 08/01/20		02/05/2016	Seaport		536,688	775,000	540,563	589,000		3,448	50,985	(47,537)		541,462		(4,775)	(4,775)	30,516	08/01/2020
705322-AJ-4	PEDERNALES ELEC CO-OP SERIES 144A 5.952% 11/15/22		11/15/2016	Redemption 100.0000		1,364,000	1,364,000	1,364,000	1,364,000						1,364,000				81,185	11/15/2022
707882-AC-0	PENN VIRGINIA CORP 7.250% 04/15/19		02/29/2016	Goldman Sachs & Co.		76,500	900,000	121,500	121,500		1,905		1,905		123,405		(46,905)	(46,905)	25,013	04/15/2019
707882-AC-0	PENN VIRGINIA CORP 7.250% 04/15/19		09/12/2016	Tax Free Exchange		135,000	1,000,000	135,000	135,000						135,000					04/15/2019
707882-AE-6	PENN VIRGINIA CORP 8.500% 05/01/20		02/29/2016	Goldman Sachs & Co.		147,475	1,735,000	273,263	273,263		1,999		1,999		275,262		(127,787)	(127,787)	49,978	05/01/2020
713448-BJ-6	PEPSICO INC BASIC 7.900% 11/01/18		11/07/2016	Call 100.0000		11,661,000	11,661,000	12,545,897	11,972,614		(87,499)		(87,499)		11,885,116		(224,116)	(224,116)	2,434,078	11/01/2018
717081-DB-6	PFIZER INC 6.200% 03/15/19		12/15/2016	Call 100.0000		15,000,000	15,000,000	14,984,850	14,993,972		1,676		1,676		14,995,648		4,352	4,352	2,666,825	03/15/2019
723456-AS-8	PINNACLE ENTERTAINMENT 6.375% 08/01/21		04/28/2016	Call 100.0000		1,425,000	1,425,000	1,425,000	1,425,000						1,425,000				154,851	08/01/2021
723664-AB-4	PIONEER ENERGY SERVICES 6.125% 03/15/22		06/01/2016	Morgan Stanley & Co., Inc.		412,500	750,000	285,000	348,750		14,672	66,603	(51,931)		296,819		115,681	115,681	33,305	03/15/2022
723787-AE-7	PIONEER NATURAL RESOURCES SR NTS 5.875% 07/15/16		07/15/2016	Maturity		4,100,000	4,100,000	4,089,340	4,099,347		653		653		4,100,000				240,875	07/15/2016
726505-AK-6	PLAINS EXPLORATION & PROD 6.625% 05/01/21		12/27/2016	Tax Free Exchange		175,343	324,000	158,760	324,000		16,583	165,240	(148,657)		175,343				25,184	05/01/2021
726505-AM-2	PLAINS EXPLORATION & PROD 6.125% 06/15/19		12/27/2016	Tax Free Exchange		929,795	1,526,000	793,520	1,512,613		136,571	719,390	(582,819)		929,795				97,283	06/15/2019
73019#-AA-0	PNC EQUIP FIN 3.000% 09/13/27		09/13/2016	Redemption 100.0000		214,924	214,924	214,924	214,924						214,924				4,836	09/13/2027

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
73019#-AB-8	PNC EQUIP FIN 3.000% 09/13/27		09/13/2016	Redemption 100.0000		223,013	223,013	223,013	223,013						223,013				5,018	09/13/2027
73019#-AC-6	PNC EQUIP FIN 3.000% 09/13/27		09/13/2016	Redemption 100.0000		203,716	203,716	203,716	203,716						203,716				4,584	09/13/2027
73664#-AA-8	PORTLAND GAS SEC'D SR NTS 5.900% 12/31/18		12/30/2016	Redemption 100.0000		718,691	718,691	718,691	718,691						718,691				26,502	12/31/2018
737446-AB-0	POST HOLDINGS INC 7.375% 02/15/22		07/29/2016	Tender Offer		535,415	500,000	529,355	518,635		(2,377)		(2,377)		516,258		19,157	19,157	35,646	02/15/2022
73763H-AS-5	POTLATCH CORP MTN 8.800% 02/01/16		02/01/2016	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				73,333	02/01/2016
74005P-AP-9	PRAXAIR INC 5.200% 03/15/17		02/29/2016	Call 100.0000		18,290,000	18,290,000	20,113,485	18,646,734		(47,045)		(47,045)		18,599,690		(309,690)	(309,690)	1,292,168	03/15/2017
742741-AA-9	PROCTER & GAMBLE ESOP DEB 9.360% 01/01/21		07/01/2016	Redemption 100.0000		2,655,560	2,655,560	3,122,410	2,830,985		(8,945)		(8,945)		2,822,041		(166,481)	(166,481)	187,897	01/01/2021
748356-AA-0	QUESTAR CORP 2.750% 02/01/16		02/01/2016	Maturity		3,000,000	3,000,000	2,994,930	2,999,913		87		87		3,000,000				41,250	02/01/2016
74913G-AW-5	QWEST CORP 8.375% 05/01/16		05/01/2016	Maturity		1,000,000	1,000,000	930,319	995,263		4,737		4,737		1,000,000				41,875	05/01/2016
74955D-AA-9	RGS AEGCO FUNDING CORP RGS FUNDING ABS 9.810% 12/07/22		12/07/2016	Redemption 100.0000		4,123,222	4,123,222	4,075,407	4,098,448		2,368		2,368		4,100,816		22,406	22,406	306,331	12/07/2022
74955D-AB-7	RGS AEGCO FUNDING CORP 9.820% 12/07/22		12/07/2016	Redemption 100.0000		42,702	42,702	41,283	41,972		46		46		42,018		684	684	2,842	12/07/2022
74955E-AA-7	INDIANA-MICHIGAN PWR CO RGS FUNDING 9.810% 12/07/22		12/07/2016	Redemption 100.0000		1,322,542	1,322,542	1,304,791	1,313,354		896		896		1,314,250		8,292	8,292	98,257	12/07/2022
74955E-AB-5	RGS I&M FUNDING CORP RGS FUNDING SERIES F 9.820% 06/07/22		12/07/2016	Redemption 100.0000		104,266	104,266	106,253	105,223		(64)		(64)		105,160		(893)	(893)	6,939	06/07/2022
74957E-AR-8	RESIDENTIAL FUNDING MTG SERIES 2006-S5 CLASS A16 6.000% 06/25/36		12/01/2016	Paydown		1,416,895	1,668,094	1,437,526	1,446,059		(29,164)		(29,164)		1,416,895				55,250	06/25/2036
76009N-AH-3	RENT-A-CENTER INC 6.625% 11/15/20		10/07/2016	Various		822,765	875,000	881,563	879,717		(927)		(927)		878,790		(56,026)	(56,026)	42,579	11/15/2020
76009N-AK-6	RENT-A-CENTER INC 4.750% 05/01/21		10/20/2016	Seaport		286,663	355,000	330,594	335,846		2,546		2,546		338,392		(51,730)	(51,730)	16,581	05/01/2021
76011Q-AA-7	RENTECH NIT PART/FINANCE SERIES 144A 6.500% 04/15/21		06/27/2016	Corporate Action		393,900	390,000	387,075	387,522		192		192		387,714		6,186	6,186	17,745	04/15/2021
76110H-EQ-8	RESIDENTIAL ACCREDIT LOANS INC SERIES 2003-QS11 CLASS A8 5.250% 06/25/33		05/01/2016	Paydown		3,429,000	3,429,000	3,416,999	3,416,996		12,004		12,004		3,429,000				75,009	06/25/2033
76117W-AB-5	RESOLUTE FOREST PRODUCTS 5.875% 05/15/23		10/31/2016	Various		1,989,640	2,365,000	1,862,438	2,347,558		(98,536)	394,670	(493,206)		1,854,352		135,288	135,288	113,924	05/15/2023
761519-BD-8	REVLON CONSUMER PRODS 5.750% 02/15/21		05/31/2016	Robert W. Baird & Co., Inc.		1,125,000	1,125,000	1,117,500	1,118,782		444		444		1,119,226		5,774	5,774	51,750	02/15/2021
761565-AD-2	REX ENERGY CORP 6.250% 08/01/22		03/30/2016	Taxable Exchange		83,104	703,000	140,600	140,600		2,787		2,787		143,387		(60,283)	(60,283)	29,292	08/01/2022
761735-AL-3	REYNOLDS GRP ISS/REYNOLD 9.000% 04/15/19		06/27/2016	Corporate Action		443,275	425,000	425,000	425,000						425,000		18,275	18,275	19,125	04/15/2019
761735-AL-3	REYNOLDS GRP ISS/REYNOLD 9.000% 04/15/19		10/15/2016	Call 100.0000		425,000	425,000	425,000	425,000						425,000				38,250	04/15/2019
771196-AS-1	ROCHE HLDGS INC SERIES 144A 6.000% 03/01/19		08/25/2016	Call 100.0000		17,133,000	17,133,000	16,863,669	17,029,673		13,684		13,684		17,043,356		89,644	89,644	2,889,954	03/01/2019
78355H-JK-6	RYDER SYSTEM INC 5.850% 11/01/16		11/01/2016	Maturity		12,000,000	12,000,000	11,894,750	11,988,546		11,454		11,454		12,000,000				702,000	11/01/2016
78573A-AA-8	SABMILLER HOLDINGS INC SERIES 144A 3.750% 01/15/22		12/13/2016	Tax Free Exchange		21,555,130	20,580,000	21,842,521	21,722,403		(167,273)		(167,273)		21,555,130				1,109,605	01/15/2022
78659Q-AA-0	SAFWAY GROUP HOLDING SERIES 144A 7.000% 05/15/18		06/01/2016	Barclays Capital, Inc.		477,910	473,000	473,000	473,000						473,000		4,910	4,910	18,486	05/15/2018
78659Q-AA-0	SAFWAY GROUP HOLDING SERIES 144A 7.000% 05/15/18		08/22/2016	Call 101.7500		480,260	472,000	472,000	472,000						472,000		8,260	8,260	25,422	05/15/2018
790849-AH-6	ST JUDE MEDICAL INC 2.500% 01/15/16		01/15/2016	Maturity		6,775,000	6,775,000	6,898,981	6,776,190		(1,190)		(1,190)		6,775,000				84,688	01/15/2016
795770-AN-6	SALTON SEA FUNDING CORP SERIES F 7.475% 11/30/18		11/30/2016	Redemption 100.0000		364,517	364,517	364,574	364,529		(4)		(4)		364,525		(8)	(8)	20,436	11/30/2018
80007P-AX-7	SANDRIDGE ENERGY INC 8.125% 10/16/22		01/25/2016	Taxable Exchange		396,744	2,752,000	569,137	573,090		4,023		4,023		577,112		(180,368)	(180,368)	62,111	10/16/2022
81744N-AA-8	SEQUOIA MORTGAGE TRUST SERIES 2012-6 CLASS A1 2.500% 12/25/42		12/01/2016	Paydown		1,134,188	1,134,188	1,076,770	1,080,004		54,185		54,185		1,134,188				15,969	12/25/2042
82088K-AC-2	SHEA HOMES LP/FNDG CP SERIES 144A 5.875% 04/01/23		01/21/2016	Various		434,988	430,000	430,000	430,000						430,000		4,988	4,988	7,744	04/01/2023
822804-AJ-9	SHELLPOINT ASSET FUNDING TRUST SERIES 213-1 CLASS A2 3.500% 07/25/43		12/01/2016	Paydown		2,956,511	2,956,511	2,863,316	2,877,175		79,336		79,336		2,956,511				58,281	07/25/2043
828807-CH-8	SIMON PROPERTY GROUP L 2.800% 01/30/17		11/01/2016	Call 100.0000		7,500,000	7,500,000	7,482,600	7,496,275		2,873		2,873		7,499,148		852	852	263,083	01/30/2017
832248-AV-0	SMITHFIELD FOODS INC 6.625% 08/15/22		06/01/2016	Jefferies & Co., Inc.		1,050,200	1,000,000	995,000	996,380		190		190		996,570		53,630	53,630	53,552	08/15/2022
835898-AF-4	SOTHEBYS SERIES 144A 5.250% 10/01/22		05/26/2016	Robert W. Baird & Co., Inc.		1,275,638	1,305,000	1,298,750	1,299,845		265		265		1,300,110		(24,472)	(24,472)	45,675	10/01/2022

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
843877-AJ-0	SOUTHERN STATES COOP INC SERIES 144A 10.000% 08/15/21		07/05/2016	RW Pressprich & Co., Inc.		1,141,900	1,520,000	1,311,000	1,484,318		2,859	169,559	(166,700)		1,317,619		(175,719)	(175,719)	134,056	08/15/2021
858119-AT-7	STEEL DYNAMICS INC 6.125% 08/15/19		12/05/2016	Corporate Action		573,803	555,000	555,000	555,000						555,000		18,803	18,803	44,475	08/15/2019
861642-AM-8	STONE ENERGY CORP 7.500% 11/15/22		01/28/2016	Barclays Capital, Inc.		280,900	1,060,000	349,800	349,800		1,878		1,878		351,678		(70,778)	(70,778)	17,004	11/15/2022
86184F-AB-9	STONEMOR PART CORNER FAM 7.875% 06/01/21		05/02/2016	Tax Free Exchange		2,336,231	2,335,000	2,339,097	2,336,932		(701)		(701)		2,336,231				77,128	06/01/2021
86614W-AB-2	SUMMIT MID HLDS LLC/FI 7.500% 07/01/21		01/21/2016	Merrill Lynch		187,500	250,000	250,000	250,000						250,000		(62,500)	(62,500)	10,677	07/01/2021
86723C-AA-6	SUNCOKE ENRGY PART LP FI SERIES 144A 7.375% 02/01/20		05/31/2016	Banc of America Securities		1,480,613	1,845,000	1,895,788	1,875,621		(3,828)		(3,828)		1,871,793		(391,181)	(391,181)	113,768	02/01/2020
86765L-AA-5	SUNOCO LP/FINANCE CORP SERIES 144A 6.375% 04/01/23		10/03/2016	Tax Free Exchange		3,050,000	3,050,000	3,050,000	3,050,000						3,050,000				201,427	04/01/2023
870738-AK-7	SWIFT ENERGY CO 7.875% 03/01/22		04/27/2016	Taxable Exchange		200,925	4,465,000	301,250	357,200			55,950	(55,950)		301,250		(100,325)	(100,325)		03/01/2022
871928-AX-5	TIERS CORP BND BKD SERIES C 144A ABS 8.125% 09/15/17		09/15/2016	Redemption 100.0000		1,604,001	1,604,001	1,656,306	1,611,052		(2,219)		(2,219)		1,608,834		(4,833)	(4,833)	98,392	09/15/2017
87261N-AG-5	TMX FIN LLC/TITLEMAX FIN SERIES 144A 8.500% 09/15/18		06/15/2016	Various		726,800	920,000	972,900	947,851		(6,951)		(6,951)		940,901		(214,101)	(214,101)	57,781	09/15/2018
87261Q-AA-1	TMS INTERNATIONAL CORP SERIES 144A 7.625% 10/15/21		06/08/2016	Goldman Sachs & Co.		540,925	770,000	770,000	770,000						770,000		(229,075)	(229,075)	38,326	10/15/2021
87264A-AD-7	T-MOBILE USA INC 6.633% 04/28/21		11/03/2016	Deutsche Bank Securities, Inc.		368,885	353,000	353,000	353,000						353,000		15,885	15,885	29,919	04/28/2021
87612B-AU-6	TARGA RESOURCES PARTNERS 144A 6.625% 10/01/20		05/25/2016	Tax Free Exchange		1,285,000	1,285,000	1,285,000	1,285,000						1,285,000				55,335	10/01/2020
88023U-AB-7	TEMPUR SEALY INTL INC 6.875% 12/15/20		06/23/2016	Call 100.0000		1,465,000	1,465,000	1,465,000	1,465,000						1,465,000				144,605	12/15/2020
88031R-AA-6	TENASKA ALABAMA II PART SR SEC'D BONDS SERIES 144A 6.125% 03/30/23		12/30/2016	Redemption 100.0000		82,677	82,677	82,677	82,677						82,677				3,165	03/30/2023
88576P-AB-9	HENDERSON RECEIVABLES I LLC SERIES 2003-A ABS-144A MBIA A 4.855% 11/15/33		12/15/2016	Paydown		305,785	305,785	305,770	305,777		8		8		305,785				8,102	11/15/2033
88830M-AH-5	TITAN INTERNATIONAL INC 6.875% 10/01/20		07/13/2016	Various		1,290,515	1,505,000	1,355,150	1,364,494		11,757		11,757		1,376,251		(85,736)	(85,736)	76,448	10/01/2020
89078Y-AA-3	TOPS HOLDING/MARKETS II SERIES 144A 8.000% 06/15/22		06/02/2016	Various		1,958,338	2,210,000	2,210,000	2,210,000						2,210,000		(251,663)	(251,663)	76,282	06/15/2022
89566E-AA-6	TRISTATE GEN/TRANS ASSN BONDS SERIES 144A ABS 6.040% 01/31/18		01/31/2016	Redemption 100.0000		1,453,935	1,453,935	1,523,549	1,463,117		(635)		(635)		1,462,483		(8,548)	(8,548)	43,909	01/31/2018
899042-AA-3	TUFTS MEDICAL CTR INC 5.373% 01/01/23		01/01/2016	Call 100.0000		2,793,000	2,793,000	2,793,000	2,793,000						2,793,000				75,034	01/01/2023
903293-BB-3	USG CORP SERIES 144A 7.875% 03/30/20		11/08/2016	Mitsubishi UFJ Securities		573,106	550,000	546,035	547,569		434		434		548,003		25,103	25,103	48,606	03/30/2020
903293-BB-3	USG CORP SERIES 144A 7.875% 03/30/20		12/02/2016	Call 103.9380		571,659	550,000	546,035	547,569		460		460		548,029		23,630	23,630	50,772	03/30/2020
90363B-AA-8	USTA NATIONAL TENNIS CENTER IN PRIVATE PLACEMENT 3.110% 09/08/24		07/08/2016	Redemption 100.0000		449,009	449,009	449,009	449,009						449,009				10,500	09/08/2024
907818-AZ-1	UNION PACIFIC CORP BONDS 7.000% 02/01/16		02/01/2016	Maturity		5,000,000	5,000,000	5,296,750	5,004,299		(4,299)		(4,299)		5,000,000				175,000	02/01/2016
909218-AB-5	UNIT CORP 6.625% 05/15/21		06/09/2016	Various		509,393	700,000	694,556	696,201		257		257		696,458		(187,065)	(187,065)	25,966	05/15/2021
910047-AF-6	UNITED CONTINENTAL HLDGS 6.375% 06/01/18		06/23/2016	Summit		420,500	400,000	400,000	400,000						400,000		20,500	20,500	14,663	06/01/2018
913017-BQ-1	UNITED TECHNOLOGIES CORP BASIC 6.125% 02/01/19		12/01/2016	Call 100.0000		65,640,000	65,640,000	72,480,616	68,376,768		(779,067)		(779,067)		67,597,701		(1,957,701)	(1,957,701)	11,655,454	02/01/2019
92933B-AE-4	WMG ACQUISITION CORP SERIES 144A 6.000% 01/15/21		09/23/2016	Barclays Capital, Inc.		672,708	648,000	648,000	648,000						648,000		24,708	24,708	46,764	01/15/2021
92935V-AC-2	WF-RBS COMMERCIAL MTGE TRUST SERIES 2011-C3 CLASS A2 3.240% 03/15/44		06/01/2016	Paydown		10,138,859	10,138,859	10,230,795	10,132,719		6,139		6,139		10,138,859				70,450	03/15/2044
92936J-AZ-7	WF-RBS COMMERCIAL MORT SERIES 2011-C5 CLASS A2 2.684% 11/15/44		10/01/2016	Paydown		8,424,000	8,424,000	8,485,620	8,426,283		(2,283)		(2,283)		8,424,000				126,510	11/15/2044
92978M-AE-6	WACHOVIA BANK COMMERCIAL MORT SERIES 2006-C28 CLASS A4 5.572% 10/15/48		09/01/2016	Paydown		34,239,253	34,239,253	33,153,227	34,105,632		133,621		133,621		34,239,253				1,107,694	10/15/2048
94946T-AB-2	WELLCARE HEALTH PLANS IN 5.750% 11/15/20		09/19/2016	Goldman Sachs & Co.		2,167,463	2,100,000	2,100,000	2,100,000						2,100,000		67,463	67,463	88,718	11/15/2020
94978#-HS-9	OLD NATIONAL BANK PRIVATE PLACEMENT ABS 6.640% 09/19/27		12/29/2016	Redemption 100.0000		7,939,823	7,939,823	7,939,823	7,939,823						7,939,823				1,899,534	09/19/2027
94984H-AD-7	WELLS FARGO SERIES 2006-12 CLASSA4 6.000% 10/25/36		12/01/2016	Paydown		832,734	949,541	896,209	900,005		(67,270)		(67,270)		832,734				30,437	10/25/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
961548-AQ-7	WESTVACO CORP DEB 7.650% 03/15/27		03/15/2016	Call 100.0000		114,000	114,000	123,944	120,236		(75)		(75)		120,161		(6,161)	(6,161)	4,361	03/15/2027
961548-AS-3	WESTVACO CORP DEB 7.500% 06/15/27		06/15/2016	Redemption 100.0000		1,445,000	1,445,000	1,532,134	1,483,832		(2,595)		(2,595)		1,481,238		(36,238)	(36,238)	54,188	06/15/2027
96188#-AA-6	WETT HOLDINGS PRIVATE PLACEMENT 4.310% 12/18/24		09/30/2016	Redemption 100.0000		93,333	93,333	93,333	93,333						93,333				2,011	12/18/2024
963320-AH-9	WHIRLPOOL CORP DEBS 7.750% 07/15/16		07/15/2016	Maturity		1,000,000	1,000,000	987,400	999,355		645		645		1,000,000				77,500	07/15/2016
97654N-AB-0	WIRECO WORLDGROUP INC 9.500% 05/15/17		06/22/2016	Various		1,427,008	1,550,000	1,588,894	1,547,991		652		652		1,548,643		(121,635)	(121,635)	70,894	05/15/2017
98212B-AG-8	WPX ENERGY INC 8.250% 08/01/23		01/05/2016	Goldman Sachs & Co.		146,613	180,000	180,000	180,000						180,000		(33,388)	(33,388)	6,848	08/01/2023
983024-AJ-9	WYETH 5.500% 02/15/16		02/15/2016	Maturity		3,000,000	3,000,000	2,997,240	2,999,953		47		47		3,000,000				82,500	02/15/2016
983793-AB-6	XPO LOGISTICS INC SERIES 144A 7.875% 09/01/19		08/16/2016	Banc of America Securities		274,225	263,000	263,000	263,000						263,000		11,225	11,225	20,021	09/01/2019
983793-AB-6	XPO LOGISTICS INC SERIES 144A 7.875% 09/01/19		09/12/2016	Call 103.9380		272,318	262,000	262,000	262,000						262,000		10,318	10,318	21,263	09/01/2019
98416J-AB-6	XERIUM TECHNOLOGIES INC 8.875% 06/15/18		05/25/2016	Jefferies & Co., Inc.		695,520	736,000	732,074	734,237		270		270		734,507		(38,987)	(38,987)	30,120	06/15/2018
98416J-AB-6	XERIUM TECHNOLOGIES INC 8.875% 06/15/18		09/08/2016	Call 102.2190		753,354	737,000	733,058	735,229		458		458		735,687		17,667	17,667	47,785	06/15/2018
BL0912-92-5	APEX TOOL GROUP BANK LOAN 6.000% 02/01/20		12/30/2016	Redemption 100.0000		10,178	10,178	9,984	10,065		(44)		(44)		10,021		157	157	290	02/01/2020
BL0996-72-0	ALBERTSONS BANK LOAN 6.417% 03/21/19		06/22/2016	Redemption 100.0000		2,977,500	2,977,500	2,918,800	2,920,843		1,112		1,112		2,921,955		55,545	55,545	94,275	03/21/2019
BL1060-17-9	SYNIVERSE HOLDINGS INC BANK LOAN 8.000% 04/23/19		06/21/2016	Barclays Capital, Inc.		1,877,766	2,443,032	2,406,459	2,406,894		(6,003)		(6,003)		2,400,891		(523,125)	(523,125)	56,554	04/23/2019
BL1060-17-9	SYNIVERSE HOLDINGS INC BANK LOAN 8.000% 04/23/19		04/15/2016	Redemption 100.0000		56,968	56,968	56,115	56,125		(176)		(176)		55,949		1,019	1,019	578	04/23/2019
BL1218-25-6	KINETIC CONCEPTS BANK LOAN 6.667% 05/04/18		12/30/2016	Redemption 100.0000		21,590	21,590	21,313	21,362		75		75		21,437		152	152	677	05/04/2018
BL1245-32-5	SELECT MEDICAL BANK LOAN 6.072% 06/01/18		03/02/2016	Redemption 100.0000		10,950	10,950	10,142	10,418		39		39		10,457		493	493	2	06/01/2018
BL1257-32-0	KINDRED HEALTHCARE INC BANK LOAN 4.312% 04/09/21		12/30/2016	Redemption 100.0000		10,044	10,044	9,994	9,979		(5)		(5)		9,974		70	70	274	04/09/2021
BL1297-86-2	CATALENT PHARMA SOLUTION BANK LOAN 8.500% 05/08/21		12/09/2016	Redemption 100.0000		3,953,772	3,953,772	3,954,892	3,934,378		(49,228)		(49,228)		3,885,150		68,622	68,622	159,993	05/08/2021
BL1390-82-4	IAP BANK LOAN 10.667% 07/18/19		12/30/2016	Redemption 100.0000		721	721	649	652		13		13		665		55	55	36	07/18/2019
BL1401-07-6	MICRO FOCUS BANK LOAN 7.000% 11/20/21		08/03/2016	Redemption 100.0000		877,353	877,353	866,386	864,549		(5,934)		(5,934)		858,615		18,738	18,738	35,464	11/20/2021
BL1666-60-3	ENERGY TRANSFER EQUITY LP BANK LOAN 4.075% 12/02/19		05/26/2016	Credit Suisse First Boston		453,088	464,706	460,059	460,840		(28)		(28)		460,812		(7,723)	(7,723)	10,843	12/02/2019
BL1671-40-5	HEADWATERS INC BANK LOAN 22.500% 03/12/22		03/31/2016	Redemption 100.0000		2,188	2,188	2,177	2,167		4		4		2,171		17	17	25	03/12/2022
BL1671-40-5	HEADWATERS INC BANK LOAN 22.500% 03/12/22		06/30/2016	Tax Free Exchange		860,380	868,438	864,095	860,245		135		135		860,380				26,398	03/12/2022
BL1671-87-6	INEOS US FINANCE LLC BANK LOAN 8.500% 03/31/22		11/03/2016	Barclays Capital, Inc.		741,515	738,744	735,051	733,241		(9,196)		(9,196)		724,046		17,469	17,469	27,908	03/31/2022
BL1671-87-6	INEOS US FINANCE LLC BANK LOAN 8.500% 03/31/22		09/30/2016	Redemption 100.0000		5,628	5,628	5,600	5,586		(28)		(28)		5,558		70	70	121	03/31/2022
BL1708-40-5	BUILDERS FIRSTSOURCE BUILDERS FIRSTSOURCE 6.000% 07/31/22		08/22/2016	Redemption 100.0000		2,743,698	2,743,698	2,716,261	2,706,798		(3,743)		(3,743)		2,703,055		40,643	40,643	107,255	07/31/2022
BL1720-37-6	PET SMART 4.050% 03/10/22		07/29/2016	Redemption 100.0000		16,662	16,662	16,773	16,720		(4)		(4)		16,716		(54)	(54)	173	03/10/2022
BL1720-37-6	PET SMART 4.050% 03/10/22		10/14/2016	Tax Free Exchange		2,192,458	2,193,815	2,205,917	2,199,122		(6,664)		(6,664)		2,192,458				79,089	03/10/2022
BL1743-17-0	LANTHEUS MEDICAL IMAGING TERM LOAN 7.441% 06/30/22		05/31/2016	Various		1,163,381	1,325,182	1,308,617	1,298,753		(3,429)		(3,429)		1,295,324		(131,943)	(131,943)	38,258	06/30/2022
BL1743-17-0	LANTHEUS MEDICAL IMAGING TERM LOAN 7.441% 06/30/22		03/31/2016	Redemption 100.0000		3,143	3,143	3,104	3,081		(44)		(44)		3,036		107	107	58	06/30/2022
BL1772-96-3	GCI HOLDINGS GCI HOLDINGS 8.000% 02/02/22		08/18/2016	Suncoast Capital Group Ltd.		989,111	987,500	987,500	987,500						987,500		1,611	1,611	27,540	02/02/2022
BL1772-96-3	GCI HOLDINGS GCI HOLDINGS 8.000% 02/02/22		06/30/2016	Redemption 100.0000		5,000	5,000	5,000	5,000						5,000				76	02/02/2022

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
BL1776-05-5	ALLIANT HOLDINGS I LLC ALIANT HOLDINGS I LLC 4.561% 07/28/22		09/12/2016	Morgan Stanley & Co., Inc.		71,583	71,762	71,583	71,591		(233)		(233)		71,358		225	225	2,773	07/28/2022
BL1776-05-5	ALLIANT HOLDINGS I LLC ALIANT HOLDINGS I LLC 4.561% 07/28/22		06/30/2016	Redemption 100.0000		362	362	362	362		(1)		(1)		361		2	2	8	07/28/2022
BL1779-55-4	NAVISTAR INC 6.623% 08/07/20		10/31/2016	Redemption 100.0000		19,650	19,650	17,194	17,194		204		204		17,397		2,253	2,253	486	08/07/2020
BL1798-80-2	NN INC NN INC 7.667% 10/19/22		09/30/2016	Redemption 100.0000		1,496,250	1,496,250	1,466,325	1,464,303		(28,253)		(28,253)		1,436,050		60,200	60,200	71,481	10/19/2022
BL1806-53-0	QUANEX BUILDING PRODUCTS QUANEX 6.490% 10/07/22		07/29/2016	Redemption 100.0000		1,500,000	1,500,000	1,470,000	1,470,255		(6,322)		(6,322)		1,463,934		36,066	36,066	75,320	10/07/2022
BL7655-43-6	JMC STEEL GROUP BANK LOAN 4.819% 04/01/17		06/14/2016	Redemption 100.0000		3,112,248	3,112,248	3,116,468	3,117,298		(1,839)		(1,839)		3,115,459		(3,211)	(3,211)	71,041	04/01/2017
30217V-AC-1	EXPRESS PIPELINE LP SUB NTS SERIES 144A SERIES B 7.390% 12/31/17	A	12/31/2016	Redemption 100.0000		1,188,000	1,188,000	1,264,674	1,198,599		(5,751)		(5,751)		1,192,848		(4,848)	(4,848)	62,372	12/31/2017
448096-AE-7	HUSKY OIL LTD SR DEBS 7.550% 11/15/16	A	11/15/2016	Maturity		8,765,000	8,765,000	8,654,490	8,754,140		10,860		10,860		8,765,000				661,758	11/15/2016
46294*-AB-4	IRON ORE OF CANADA 6.600% 11/02/17	A	10/31/2016	Redemption 100.0000		2,222,223	2,222,223	2,222,223	2,222,223						2,222,223				110,000	11/02/2017
48207L-AA-1	JUPITER RESOURCES INC 144A 8.500% 10/01/22	A	06/02/2016	Credit Suisse First Boston		625,650	970,000	388,000	388,000		14,351		14,351		402,351		223,299	223,299	55,654	10/01/2022
552697-AN-4	MDC PARTNERS INC SERIES 144A 6.750% 04/01/20	A	04/16/2016	Call 103.3750		1,126,788	1,090,000	1,090,000	1,090,000						1,090,000		36,788	36,788	39,853	04/01/2020
599908-AG-5	MILLAR WESTERN FOREST 8.500% 04/01/21	A	08/02/2016	Robert W. Baird & Co., Inc.		592,900	1,210,000	556,600	1,210,000		5,359	653,400	(648,041)		561,959		30,941	30,941	84,994	04/01/2021
67000X-AL-0	NOVELIS INC 8.375% 12/15/17	A	11/10/2016	Goldman Sachs & Co.		1,841,160	1,832,000	1,832,000	1,832,000						1,832,000		9,160	9,160	140,218	12/15/2017
67000X-AL-0	NOVELIS INC 8.375% 12/15/17	A	12/15/2016	Call 100.0000		1,833,000	1,833,000	1,833,000	1,833,000						1,833,000				153,514	12/15/2017
820439-A@-6	SHAWCOR LTD PRIVATE PLACEMENT 3.670% 03/31/23	A	09/30/2016	Redemption 100.0000		2,012,765	2,012,765	2,012,765	2,012,765						2,012,765				63,283	03/31/2023
89255M-AA-4	MPL 2 ACQUISITION CANCO SERIES 144A 9.875% 08/15/18	A	09/28/2016	Call 102.4690		1,465,307	1,430,000	1,482,278	1,477,084		(11,696)		(11,696)		1,465,389		(82)	(82)	154,228	08/15/2018
896356-AD-4	TRINIDAD DRILLING LTD SERIES 144A 7.875% 01/15/19	A	06/01/2016	National Financial		644,620	772,000	778,833	772,698		(655)		(655)		772,043		(127,423)	(127,423)	54,209	01/15/2019
BL1750-01-9	HUDSON'S BAY HUDSON'S BAY 4.822% 08/14/22	A	10/20/2016	Redemption 100.0000		460,829	460,829	458,123	378,394		78,157		78,157		456,551		4,279	4,279	23,600	08/14/2022
000000-49-7	BARRY CALLEBAUT SVCS NV SERIES 144A 5.500% 06/15/23	D	06/23/2016	HSBC Securities, Inc.		918,000	850,000	834,037	837,268		677		677		837,944		80,056	80,056	24,908	06/15/2023
00928Q-AG-6	AIRCASTLE LTD 7.625% 04/15/20	D	06/24/2016	Citigroup Global Markets, Inc.		279,845	250,000	250,000	250,000						250,000		29,845	29,845	13,450	04/15/2020
00928Q-AK-7	AIRCASTLE LTD 6.250% 12/01/19	D	05/26/2016	Banc of America Securities		985,500	900,000	900,000	900,000						900,000		85,500	85,500	28,125	12/01/2019
03969L-AA-4	ARDAGH FINANCE HOLDINGS 144A 8.625% 06/15/19	D	09/16/2016	Call 104.3130		592,402	567,908	562,908	564,201		586		586		564,787		27,615	27,615	36,873	06/15/2019
049255-AG-7	ATLAS COPCO AB SERIES 144A 5.600% 05/22/17	D	09/02/2016	Call 100.0000		15,713,000	15,713,000	15,428,941	15,658,155		25,929		25,929		15,684,084		28,916	28,916	1,241,628	05/22/2017
05210Q-AA-5	AUS FINANCE PTY LTD SERIES 144A 6.875% 11/01/19	D	05/25/2016	Oppenheimer		1,048,350	1,205,000	1,204,250	1,204,534		34		34		1,204,567		(156,217)	(156,217)	48,326	11/01/2019
055451-AK-4	BHP BILLITON FIN USA LTD 1.875% 11/21/16	D	11/21/2016	Maturity		23,000,000	23,000,000	22,877,870	22,977,446		22,554		22,554		23,000,000				431,250	11/21/2016
09626G-AB-5	BLUESCOPE STEEL LTD/FIN SERIES 144A 7.125% 05/01/18	D	11/08/2016	MarketAxess Corporation		298,218	293,000	293,000	293,000						293,000		5,218	5,218	21,630	05/01/2018
09626G-AB-5	BLUESCOPE STEEL LTD/FIN SERIES 144A 7.125% 05/01/18	D	11/21/2016	Call 103.1667		1,363,864	1,322,000	1,343,125	1,331,792		(2,198)		(2,198)		1,329,595		34,269	34,269	65,855	05/01/2018
09664P-AC-6	BOART LONGYEAR MANAGEMEN SERIES 144A 10.000% 10/01/18	D	06/14/2016	Banc of America Securities		227,064	487,000	487,000	487,000						487,000		(259,936)	(259,936)	34,631	10/01/2018
125260-AB-5	CFG INVESTMENT SAC SERIES 144A 9.750% 07/30/19	D	05/26/2016	UBS Securities, Inc.		368,555	550,000	357,500	258,500	291,502		192,500	99,002		357,500		11,055	11,055		07/30/2019
21220L-AA-1	CONTOURGLOBAL POWER HLDG 144A 7.125% 06/01/19	C	06/14/2016	Corporate Action		1,042,698	1,005,000	1,010,063	1,008,956		(704)		(704)		1,008,252		34,445	34,445	38,986	06/01/2019

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
21220L-AA-1	CONTOURGLOBAL POWER HLDG 144A 7.125% 06/01/19	C	07/06/2016	Call 103.5630		1,040,808	1,005,000	1,010,063	1,008,956		(786)		(786)		1,008,170		32,638	32,638	42,765	06/01/2019
25156P-AP-8	DEUTSCHE TELEKOM INT FIN SERIES 144A 3.125% 04/11/16	D	04/11/2016	Maturity		43,000,000	43,000,000	44,274,620	43,087,646		(87,646)		(87,646)		43,000,000				671,875	04/11/2016
262049-AA-7	DRILL RIGS HLDS INC SERIES 144A 6.500% 10/01/17	D	12/20/2016	Various		712,180	1,435,000	719,323	843,063		263,849	209,661	54,188		897,250		(185,070)	(185,070)	91,856	10/01/2017
29414H-AA-9	EOLE FINANCE SPC SERIES 144A 2.341% 02/24/24	D	11/24/2016	Redemption 100.0000		2,842,161	2,842,161	2,841,611	2,841,698		47		47		2,841,744		417	417	41,564	02/24/2024
44986U-AC-3	INEOS GROUP HOLDINGS SA SERIES 144A 5.875% 02/15/19	D	10/25/2016	C. L. King		307,230	300,000	300,000	300,000						300,000		7,230	7,230	21,150	02/15/2019
45824T-AE-5	INTELSAT JACKSON HLDG 7.250% 04/01/19	D	09/26/2016	Various		1,832,763	2,350,000	2,349,564	2,349,802		27		27		2,349,829		(517,067)	(517,067)	137,649	04/01/2019
45903P-AA-5	INTL AUTOMOTIVE COMPONEN SERIES 144A 9.125% 06/01/18	D	06/01/2016	Marine Midland Bank, N.A.		558,835	588,000	588,000	588,000						588,000		(29,165)	(29,165)	27,126	06/01/2018
55952U-AJ-4	MAGNETITE CLO LTD SERIES 2012-6A CLASS DR 144A 4.563% 09/15/23	D	12/15/2016	Paydown		7,020,000	7,020,000	7,020,000	7,020,000						7,020,000				304,183	09/15/2023
55953H-AE-3	MAGNETITE CLO LTD SERIES 15-12A CLASS C 144A 3.980% 04/15/27	D	11/30/2016	Call 100.0000		4,000,000	4,000,000	4,008,000	4,007,763		(1,004)		(1,004)		4,006,759		(6,759)	(6,759)	169,235	04/15/2027
63938N-AE-4	NAVIOS SA LOGIST/FIN US SERIES 144A 7.250% 05/01/22	D	06/02/2016	Banc of America Securities		796,875	1,250,000	1,250,000	1,250,000						1,250,000		(453,125)	(453,125)	53,746	05/01/2022
67500P-AA-6	OCEAN RIG UDW SERIES 144A 7.250% 04/01/19	D	04/06/2016	Various		1,025,375	1,675,000	720,250	720,250		43,324		43,324		763,574		261,801	261,801	62,179	04/01/2019
71656L-BC-4	PETROLEOS MEXICANOS 144A 3.500% 07/23/20	D	03/22/2016	Tax Free Exchange		22,094,809	22,100,000	22,093,546	22,094,564		246		246		22,094,809				513,518	07/23/2020
74050U-C*-6	PREMIER FARNELL PRIVATE PLACEMENT 4.010% 09/17/24	D	05/16/2016	Redemption 100.0000		5,162,791	5,162,791	5,162,791	5,162,791						5,162,791				115,056	09/17/2024
767201-AC-0	RIO TINTO FIN USA LTD BASIC 6.500% 07/15/18	D	10/26/2016	Call 100.0000		25,000,000	25,000,000	25,090,100	25,029,095		(8,897)		(8,897)		25,020,197		(20,197)	(20,197)	4,318,222	07/15/2018
78572M-AA-3	SABMILLER PLC SERIES 144A 6.625% 08/15/33	D	12/13/2016	Tax Free Exchange		26,311,720	24,000,000	27,004,560	26,388,965		(77,245)		(77,245)		26,311,720				2,255,167	08/15/2033
78572M-AF-2	SABMILLER PLC SERIES 144A 6.500% 07/15/18	D	12/13/2016	Tax Free Exchange		5,699,574	5,700,000	5,697,948	5,699,339		235		235		5,699,574				528,517	07/15/2018
803071-AA-7	SAPPI PAPIER HOLDING GMBH SERIES 144A 6.625% 04/15/21	D	04/15/2016	Call 103.3130		4,390,803	4,250,000	3,841,250	3,982,167		11,647		11,647		3,993,814		396,989	396,989	140,781	04/15/2021
80626P-AA-8	SCHAEFFLER HLDG FIN BV SERIES 144A 6.875% 08/15/18	D	06/09/2016	Citigroup Global Markets, Inc.		182,772	178,532	177,582	178,006		84		84		178,090		4,682	4,682	10,194	08/15/2018
80626P-AA-8	SCHAEFFLER HLDG FIN BV SERIES 144A 6.875% 08/15/18	D	10/07/2016	Call 103.0066		732,859	711,468	707,683	709,373		346		346		709,719		23,140	23,140	41,323	08/15/2018
822538-AA-2	SHELF DRILL HOLD LTD SERIES 144A 8.625% 11/01/18	D	06/14/2016	Various		2,690,100	3,660,000	2,557,525	2,653,500		131,137	128,742	2,395		2,655,895		34,205	34,205	193,351	11/01/2018
826200-AC-1	SIEMENS FINANCIERINGSMAT SERIES 144A 5.750% 10/17/16	D	10/17/2016	Maturity		15,000,000	15,000,000	16,535,850	15,201,497		(201,497)		(201,497)		15,000,000				862,500	10/17/2016
902118-BP-2	TYCO INTERNATIONAL FINAN 3.750% 01/15/18	D	12/23/2016	Tax Free Exchange		8,741,196	8,755,000	8,674,191	8,729,002		12,193		12,193		8,741,196				481,160	01/15/2018
902118-BS-6	TYCO INTERNATIONAL FINAN 3.900% 02/14/26	D	12/23/2016	Tax Free Exchange		56,500,572	56,510,000	56,499,919	56,500,470		102		102		56,500,572				2,866,470	02/14/2026
90470V-AA-1	UNIFIN FINANCIERA SA DE 144A 6.250% 07/22/19	D	09/21/2016	Tender Offer		979,200	960,000	954,931	956,235		716		716		956,951		22,247	22,247	99,633	07/22/2019
92676X-AA-5	VIKING CRUISES LTD SERIES 144A 8.500% 10/15/22	D	06/09/2016	Wells Fargo Brokerage Svcs.		852,500	1,000,000	1,039,250	1,030,239		(1,586)		(1,586)		1,028,653		(176,153)	(176,153)	56,431	10/15/2022
92676X-AC-1	VIKING CRUISES LTD SERIES 144A 6.250% 05/15/25	D	06/09/2016	Wells Fargo Brokerage Svcs.		319,770	418,000	418,000	418,000						418,000		(98,230)	(98,230)	15,167	05/15/2025
98313R-AA-4	WYNN MACAU LTD SERIES 144A 5.250% 10/15/21	D	02/01/2016	Barclays Capital, Inc.		296,650	340,000	331,500	332,469		103		103		332,571		(35,921)	(35,921)	5,405	10/15/2021
BL1157-84-3	FMG RESOURCES AUG 2006 4.500% 06/30/19	D	03/04/2016	Various		49,238	61,095	50,427	50,624		1,034		1,034		51,658		(2,420)	(2,420)	1,198	06/30/2019
BL1157-84-3	FMG RESOURCES AUG 2006 4.500% 06/30/19	D	12/23/2016	Redemption 100.0000		128,198	128,198	105,813	106,226		3,253		3,253		109,480		18,719	18,719	3,447	06/30/2019
L4370R-AF-8	GLENCORE FINANCE EUROPE 6.500% 02/27/19	B	04/21/2016	Various		18,688,116	17,756,293	19,992,303	19,941,806		(133,669)	1,084,184	(1,217,853)	1,170,392	18,178,001	(1,716,340)	510,125	(1,206,215)	1,290,198	02/27/2019
N6777#-AF-6	OVERSEAS ASSITAN PRIVATE PLACEMENT 6.810% 05/14/18	D	12/07/2016	Redemption 100.0000		2,410,715	2,410,715	2,410,715	2,410,715						2,410,715				233,868	05/14/2018

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Q2096*-AA-1	CARDNO HOLDINGS PTY LTD PRIVATE PLACEMENT 3.650% 08/15/21	D	04/30/2016	Direct		1	1	1	1						1					08/15/2021
Q2096*-AA-1	CARDNO HOLDINGS PTY LTD PRIVATE PLACEMENT 3.650% 08/15/21	D	04/21/2016	Redemption 100.0000		2,799,999	2,799,999	2,799,999	2,799,999						2,799,999				69,772	08/15/2021
Q2096*-AB-9	CARDNO HOLDINGS PTY LTD PRIVATE PLACEMENT 4.150% 08/15/24	D	04/30/2016	Direct																08/15/2024
Q2096*-AB-9	CARDNO HOLDINGS PTY LTD PRIVATE PLACEMENT 4.150% 08/15/24	D	04/21/2016	Redemption 100.0000		3,200,000	3,200,000	3,200,000	3,200,000						3,200,000				94,421	08/15/2024
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,765,866,391	1,820,951,580	1,786,965,134	1,782,572,996	406,389	2,967,475	7,637,851	(4,263,987)	1,170,392	1,777,763,051	(1,716,340)	(11,896,660)	(13,613,000)	112,785,919	XXX
8399997. Total - Bonds - Part 4						2,146,165,609	2,198,819,291	2,125,875,519	2,156,707,850	406,389	5,459,496	7,637,851	(1,771,966)	1,170,392	2,154,389,931	(1,716,340)	(8,224,321)	(9,940,661)	118,439,522	XXX
8399998. Total - Bonds - Part 5						1,189,763,547	1,204,773,294	1,198,803,121			(253,671)	772,098	(1,025,769)		1,197,777,349		(8,013,803)	(8,013,803)	6,245,671	XXX
8399999. Total - Bonds						3,335,929,156	3,403,592,585	3,324,678,640	2,156,707,850	406,389	5,205,825	8,409,949	(2,797,735)	1,170,392	3,352,167,280	(1,716,340)	(16,238,124)	(17,954,464)	124,685,193	XXX
184692-6#-3	CLEARBRIDGE ENERGY MLP FUND, I PRIVATE PLACEMENT		02/26/2016	Redemption 100000.0000	80.000	8,000,000	0.00	8,000,000	8,000,000						8,000,000				236,658	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						8,000,000	XXX	8,000,000	8,000,000						8,000,000				236,658	XXX
8999997. Total - Preferred Stocks - Part 4						8,000,000	XXX	8,000,000	8,000,000						8,000,000				236,658	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						8,000,000	XXX	8,000,000	8,000,000						8,000,000				236,658	XXX
006ESC-9F-6	ADELPHIA CONTINGENT VALUE		06/07/2016	Tax Free Exchange	2,625,000.000															
025816-10-9	AMERICAN EXPRESS COMPANY		12/14/2016	Various	10,966.000	727,685		886,995	762,685	124,310			124,310		886,995		(159,311)	(159,311)	9,637	
053015-10-3	AUTOMATIC DATA PROCESSING		12/15/2016	Various	2,836.000	234,367		231,031	240,266	(9,235)			(9,235)		231,031		3,336	3,336	1,779	
053484-10-1	AVALON BAY COMMUNITIES INC		11/15/2016	Morgan Stanley & Co., Inc.	3,895.000	657,163		552,532	717,186	(164,655)			(164,655)		552,532		104,631	104,631	20,644	
09247X-10-1	BLACKROCK INC		12/13/2016	Various	903.000	321,943		266,488	307,490	(41,001)			(41,001)		266,488		55,455	55,455	4,099	
126650-10-0	CVS HEALTH CORP		09/22/2016	Various	3,286.000	306,652		329,551	321,272	8,279			8,279		329,551		(22,899)	(22,899)	1,281	
14149Y-10-8	CARDINAL HEALTH INC		02/23/2016	Merrill Lynch	2,144.000	172,288		169,557	191,395	(21,838)			(21,838)		169,557		2,731	2,731	830	
166764-10-0	CHEVRON CORP		02/26/2016	Various	34,098.000	2,814,022		2,688,693	3,067,456	(378,763)			(378,763)		2,688,693		125,329	125,329	12,668	
171232-10-1	CHUBB CORP		01/15/2016	Taxable Exchange	9,512.000	1,233,007		826,019	1,261,672	(435,653)			(435,653)		826,019		406,988	406,988	5,422	
191216-10-0	COCA COLA CO		02/23/2016	Various	4,448.000	189,224		189,683	191,086	(1,403)			(1,403)		189,683		(459)	(459)		
194162-10-3	COLGATE-PALMOLIVE		04/06/2016	Various	2,455.000	161,190		166,038	163,552	2,486			2,486		166,038		(4,848)	(4,848)	353	
22160K-10-5	COSTCO WHOLESALE CORP		08/08/2016	Various	2,542.000	409,578		397,949	410,533	(12,584)			(12,584)		397,949		11,630	11,630	1,945	
23331A-10-9	DR HORTON INC		01/13/2016	Various	31,820.000	885,498		871,587	1,019,195	(147,608)			(147,608)		871,587		13,912	13,912		
254687-10-6	THE WALT DISNEY CO		01/12/2016	Merrill Lynch	1,665.000	166,191		134,650	174,958	(40,308)			(40,308)		134,650		31,541	31,541	1,182	
278865-10-0	ECOLAB INC		08/03/2016	Various	4,373.000	474,547		382,997	500,184	(117,187)			(117,187)		382,997		91,550	91,550	2,497	
29476L-10-7	EQUITY RESIDENTIAL		11/08/2016	Various	88,775.000	6,328,968		5,067,696	7,243,152	(2,175,456)			(2,175,456)		5,067,696		1,261,271	1,261,271	608,926	
297178-10-5	ESSEX PROPERTY TRUST INC REIT		05/13/2016	Various	7,591.000	1,628,108		1,057,367	1,817,361	(759,994)			(759,994)		1,057,367		570,740	570,740	18,253	
30225T-10-2	EXTRA SPACE STORAGE INC REIT		04/15/2016	Various	15,300.000	1,371,229		456,363	1,349,613	(893,251)			(893,251)		456,363		914,866	914,866	9,027	
30231G-10-2	EXXON MOBIL CORPORATION		07/06/2016	Various	15,791.000	1,230,061		1,476,176	1,230,908	245,268			245,268		1,476,176		(246,115)	(246,115)	1,961	
345550-10-7	FOREST CITY ENTERPRISES INC		01/04/2016	Tax Free Exchange	124,136.000	2,406,043		2,406,043	2,722,302	(316,259)			(316,259)		2,406,043					
369550-10-8	GENERAL DYNAMICS CORP		12/14/2016	Various	1,436.000	232,883		138,619	197,249	(58,630)			(58,630)		138,619		94,264	94,264	3,503	
37733W-10-5	GLAXOSMITHKLINE PLC - ADR		12/31/2015	Various															7,562	
438516-10-6	HONEYWELL INC		12/15/2016	Various	7,527.000	836,030		768,012	776,611	(8,599)			(8,599)		768,012		68,018	68,018	11,602	
438516-10-6	HONEYWELL INC		10/03/2016	Spin Off	0.000	14,697		14,697	18,111	(3,414)			(3,414)		14,697					
464287-59-8	ISHARES RUSSELL 1000 VALUE		07/12/2016	Credit Suisse First Boston	90.000	9,452		9,497	8,807	689			689		9,497		(45)	(45)	110	
478160-10-4	JOHNSON & JOHNSON		12/13/2016	Various	6,464.000	721,935		608,740	663,982	(55,242)			(55,242)		608,740		113,195	113,195	10,387	
539830-10-9	LOCKHEED MARTIN CORP		12/15/2016	Various	1,896.000	463,496		184,209	411,716	(227,507)			(227,507)		184,209		279,287	279,287	9,203	
571748-10-2	MARSH & MCLENNAN COS		12/16/2016	Various	12,822.000	848,685		711,791	710,980	811			811		711,791		136,894	136,894	12,196	
580135-10-1	MCDONALDS CORP		05/02/2016	Various	7,497.000	921,756		753,849	885,696	(131,847)			(131,847)		753,849		167,907	167,907	3,999	
58933Y-10-5	MERCK & CO INC		09/30/2016	Various	15,474.000	917,768		814,001	817,337	(3,336)			(3,336)		814,001		103,767	103,767	22,281	
594918-10-4	MICROSOFT CORP		01/12/2016	Merrill Lynch	2,583.000	135,293		107,774	143,305	(35,531)			(35,531)		107,774		27,519	27,519		
59522J-10-3	MID-AMERICA APARTMENT COMM		09/23/2016	Various	9,388.000	901,755		828,769	852,524	(23,755)			(23,755)		828,769		72,986	72,986	23,094	
654106-10-3	NIKE INC CLASS B		03/07/2016	Morgan Stanley & Co., Inc.	1,008.000	60,847		66,165	63,000	3,165			3,165		66,165		(5,318)	(5,318)	323	
666807-10-2	NORTHROP GRUMMAN CORP		12/13/2016	Various	1,852.000	401,523		133,259	349,676	(216,417)			(216,417)		133,259		268,264	268,264	3,740	
68389X-10-5	ORACLE CORPORATION		08/23/2016	Various	79,451.000	3,132,549		2,798,738	2,902,345	(103,607)			(103,607)		2,798,738		333,811	333,811	29,053	

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
693475-10-5	PNC BANK CORP		10/25/2016	Various	6,249.000	554,918		548,153	595,592	(47,439)			(47,439)		548,153		6,765	6,765	8,442	
69860T-10-0	PANOLAM INDUSTRIES INTL		06/02/2016	Corporate Action	298.000	212,578		161,250	247,340	(86,090)			(86,090)		161,250		51,328	51,328		
729251-10-8	PLUM CREEK TIMBER CO INC REITS		02/22/2016	Tax Free Exchange	67,347.000	2,956,076		2,956,076	3,213,799	(257,723)			(257,723)		2,956,076					
737464-10-7	POST PROPERTIES INC REITS		03/29/2016	Various	89,472.000	5,152,881		4,359,695	5,293,164	(933,468)			(933,468)		4,359,695		793,186	793,186	59,992	
74005P-10-4	PRAXAIR INC		08/23/2016	Various	9,622.000	1,101,039		1,144,252	985,293	158,959			158,959		1,144,252		(43,213)	(43,213)	8,002	
742718-10-9	PROCTER & GAMBLE CO/THE		09/27/2016	Various	13,055.000	1,127,466		1,040,341	1,036,698	3,644			3,644		1,040,341		87,125	87,125	21,920	
74460D-10-9	PUBLIC STORAGE REIT		07/19/2016	Various	11,500.000	3,004,229		1,804,708	2,848,550	(1,043,842)			(1,043,842)		1,804,708		1,199,521	1,199,521	23,144	
76117W-10-9	RESOLUTE FOREST PRODUCTS		10/13/2016	MKM Partners	37,976.000	181,546		205,710	287,478	243,960		325,729	(81,769)		205,710		(24,164)	(24,164)		
872540-10-9	TJX COMPANIES INC		05/16/2016	Various	11,674.000	864,825		721,728	827,803	(106,075)			(106,075)		721,728		143,097	143,097	2,838	
902653-10-4	UDR INC REIT		06/01/2016	Various	221,905.000	7,876,851		5,569,351	8,336,971	(2,767,620)			(2,767,620)		5,569,351		2,307,501	2,307,501	106,017	
907818-10-8	UNION PACIFIC CORP		12/15/2016	Various	8,721.000	846,374		887,924	681,982	205,942			205,942		887,924		(41,550)	(41,550)	13,766	
911312-10-6	UNITED PARCEL SERVICE - CL B		12/16/2016	Various	6,608.000	718,689		655,933	635,888	20,045			20,045		655,933		62,761	62,761	10,833	
913017-10-9	UNITED TECHNOLOGIES CORP		12/13/2016	Various	9,800.000	981,774		1,006,428	941,486	64,942			64,942		1,006,428		(24,655)	(24,655)	7,163	
91324P-10-2	UNITEDHEALTH GROUP INC		12/13/2016	Various	8,760.000	1,191,760		628,006	1,030,526	(402,521)			(402,521)		628,006		563,755	563,755	9,977	
931142-10-3	Wal-Mart Stores Inc		12/31/2015	Various															3,016	
931427-10-8	WALGREENS BOOTS ALLIANCE		12/08/2016	Various	4,800.000	394,341		413,643	408,744	4,899			4,899		413,643		(19,302)	(19,302)	3,839	
949746-10-1	WELLS FARGO & CO		10/05/2016	Various	45,512.000	2,042,615		1,902,063	2,474,032	(571,969)			(571,969)		1,902,063		140,552	140,552	49,018	
962166-10-4	WEYERHAEUSER CO REITS		12/28/2016	Various	42,180.000	1,254,062		1,185,139	1,264,562	(79,424)			(79,424)		1,185,139		68,923	68,923	52,303	
136375-96-1	CANADIAN NAT'L RAILWAY		12/09/2016	Various	6,158.000	336,113		386,875	342,899	2,810			2,810	41,166	347,039	(39,836)	(10,926)	(50,762)	154	
806857-10-8	SCHLUMBERGER LTD	C	05/02/2016	Various	16,250.000	1,102,360		1,643,983	1,133,438	510,545			510,545		1,643,983		(541,623)	(541,623)	8,650	
B6399C-10-7	ANHEUSER-BUSCH INBEV NV	B	04/11/2016	Various	9,776.000	1,195,583		958,259	1,214,890	(431,803)			(431,803)	175,172	822,322	(135,937)	373,261	237,324	1,298	
D1764R-10-0	VONOVIA SE VONOVIA SE	B	09/01/2016	Various	117,894.000	4,164,748		2,900,605	3,656,349	(1,178,535)			(1,178,535)	422,791	2,531,870	(368,735)	1,632,878	1,264,143	91,972	
D4960A-10-3	LEG IMMOBILIEN AG LEG IMMOBILIEN AG	B	11/14/2016	Various	19,980.000	1,591,800		1,575,922	1,638,673	(68,212)			(68,212)	5,462	1,583,151	7,229	8,649	15,878	50,632	
G1093E-10-8	BIG YELLOW GROUP PLC	B	10/31/2016	Various	200,617.000	1,871,698		1,413,404	2,383,257	(1,076,568)			(1,076,568)	106,715	1,152,439	(260,965)	719,259	458,294	52,699	
G1151C-10-1	ACCENTURE PLC	D	04/07/2016	Various	1,283.000	142,182		101,094	134,074	(32,979)			(32,979)		101,094		41,088	41,088		
G42089-11-3	DIAGEO PLC	B	08/04/2016	Various	13,673.000	386,890		420,391	374,134	34,832			34,832	11,425	368,141	(52,250)	18,749	(33,501)	4,356	
G5960L-10-3	MEDTRONIC PLC	D	01/12/2016	Merrill Lynch	1,706.000	126,191		131,165	131,226	(60)			(60)		131,165		(4,975)	(4,975)	648	
G9283N-10-1	UNITE GROUP PLC	B	10/31/2016	Various	285,285.000	2,315,951		1,244,582	2,758,359	(1,572,777)			(1,572,777)	59,000	1,094,714	(149,868)	1,221,237	1,071,369	29,535	
G9877R-10-4	KENNEDY WILSON EUROPE REAL EST	B	09/23/2016	Various	111,426.000	1,562,237		1,831,031	1,987,192	(335,625)			(335,625)	179,463	1,553,439	(277,591)	8,798	(268,793)	45,707	
H0023R-10-5	ACE LTD	D	01/12/2016	Various	2,956.000	328,385		332,354	345,409	(13,055)			(13,055)		332,354		(3,969)	(3,969)	2,316	
H0023R-10-5	ACE LTD	D	01/15/2016	Tax Free Exchange	26,420.000	2,456,765		2,456,765	3,087,177	(630,412)			(630,412)		2,456,765				17,701	
H69293-21-7	ROCHE HOLDING AG	B	10/24/2016	Various	2,601.000	642,325		669,697	718,198	(71,085)			(71,085)	22,583	658,842	(10,854)	(16,517)	(27,371)	10,341	
L4459Y-10-0	GRAND CITY PROPERTIES	B	06/21/2016	Various	105,429.000	2,146,050		1,955,843	2,449,744	(556,079)			(556,079)	62,179	1,961,585	5,742	184,465	190,207		
Q6605D-10-9	NATIONAL STORAGE REIT	B	08/09/2016	Citigroup Global Markets	508,111.000	621,777		622,620	569,301	23,340			23,340	29,978	623,992	1,373	(2,215)	(842)	31,245	
W30316-11-6	FASTIGHETS AB BALDER	B	12/06/2016	Morgan Stanley & Co., Inc.	59,393.000	1,201,050		682,215	1,470,277	(873,405)			(873,405)	85,342	551,188	(131,026)	649,863	518,837		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						83,970,562	XXX	71,012,740	87,998,110	(17,860,920)		325,729	(18,186,649)	1,201,276	69,600,018	(1,412,718)	14,370,549	12,957,831	1,565,081	XXX
723682-10-0	Pioneer Fund A		12/31/2016	Pioneer	1,243.942	39,730		46,298	39,707	6,591			6,591		46,298		(6,568)	(6,568)		
724010-10-3	Pioneer Core Equity Fund A		12/31/2016	Pioneer	188.460	3,166		2,851	3,166	(315)			(315)		2,851		315	315		
723750-10-8	Pioneer Mid Cap Value Fund A		12/31/2016	Pioneer	197.379	4,537		4,734	4,409	325			325		4,734		(197)	(197)		
72387W-40-8	Pioneer Select Mid Cap Growth Fund A		12/31/2016	Pioneer	1,230.356	41,912		25,152	42,423	(17,271)			(17,271)		25,152		16,760	16,760		
9299999. Subtotal - Common Stocks - Mutual Funds						89,345	XXX	79,035	89,705	(10,670)			(10,670)		79,035		10,310	10,310		XXX
723755-10-4	Pioneer Cash Reserves Fund A		12/31/2016	Pioneer	274.680	275		275	275						275					
9399999. Subtotal - Common Stocks - Money Market Mutual Funds						275	XXX	275	275						275					XXX
9799997. Total - Common Stocks - Part 4						84,060,182	XXX	71,092,050	88,088,090	(17,871,590)		325,729	(18,197,319)	1,201,276	69,679,328	(1,412,718)	14,380,859	12,968,141	1,565,081	XXX
9799998. Total - Common Stocks - Part 5						34,957,878	XXX	35,710,826							35,613,757	(97,070)	(655,884)	(752,954)	360,544	XXX
9799999. Total - Common Stocks						119,018,060	XXX	106,802,876	88,088,090	(17,871,590)		325,729	(18,197,319)	1,201,276	105,293,085	(1,509,788)	13,724,975	12,215,187	1,925,625	XXX
9899999. Total - Preferred and Common Stocks						127,018,060	XXX	114,802,876	96,088,090	(17,871,590)		325,729	(18,197,319)	1,201,276	113,293,085	(1,509,788)	13,724,975	12,215,187	2,162,283	XXX
9999999 - Totals						3,462,947,216	XXX	3,439,481,516	2,252,795,940	(17,465,201)	5,205,825	8,735,678	(20,995,054)	2,371,668	3,465,460,365	(3,226,128)	(2,513,149)	(5,739,277)	126,847,476	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	GNMA REMIC SERIES 2003-12 CLASS OZ																			
38373S-LY-1	5.250% 02/20/33		01/01/2016	Interest Capitalization	12/01/2016	Paydown	404	404	404	404									10	
912828-2A-7	US TREASURY N/B 1.500% 08/15/26		11/02/2016	Various	12/20/2016	Various	131,125,000	128,917,041	123,825,758	128,947,334		30,293		30,293			(5,121,576)	(5,121,576)	507,840	210,152
912828-2D-1	US TREASURY N/B 1.375% 08/31/23		09/14/2016	Various	12/13/2016	Various	39,600,000	39,267,730	38,488,654	39,275,390		7,660		7,660			(786,736)	(786,736)	108,200	18,597
912828-B9-0	US TREASURY N/B 2.000% 02/28/21		04/04/2016	Various	04/19/2016	Various	11,397,400	11,781,602	11,834,753	11,777,225		(4,377)		(4,377)			57,528	57,528	43,884	30,249
912828-M5-6	US TREASURY N/B 2.250% 11/15/25		02/01/2016	Various	06/23/2016	Various	82,675,000	84,065,896	85,265,416	84,031,459		(34,437)		(34,437)			1,233,957	1,233,957	703,022	341,702
912828-N3-0	US TREASURY N/B 2.125% 12/31/22		01/25/2016	Various	08/31/2016	Various	26,600,000	26,992,553	27,726,460	26,971,663		(20,889)		(20,889)			754,797	754,797	255,971	20,901
912828-P3-8	US TREASURY N/B 1.750% 01/31/23		02/25/2016	Various	06/23/2016	Various	87,075,000	87,894,535	88,324,704	87,869,863		(24,672)		(24,672)			454,842	454,842	477,206	56,004
912828-P4-6	US TREASURY N/B 1.625% 02/15/26		05/09/2016	Various	08/08/2016	Various	231,095,000	227,529,869	227,715,928	227,514,816		48,460	63,513	(15,053)			201,112	201,112	850,226	359,579
912828-P7-9	US TREASURY N/B 1.500% 02/28/23		03/30/2016	Various	10/06/2016	Various	63,985,000	63,714,238	64,346,376	63,728,239		14,000		14,000			618,137	618,137	333,169	32,753
912828-Q2-9	US TREASURY N/B 1.500% 03/31/23		04/21/2016	Various	07/01/2016	Various	41,410,000	41,254,012	41,801,592	41,258,455		4,443		4,443			543,138	543,138	131,982	22,793
912828-R2-8	US TREASURY N/B 1.625% 04/30/23		05/27/2016	Various	10/25/2016	Various	22,900,000	22,954,271	23,082,143	22,951,375		(2,896)		(2,896)			130,768	130,768	170,047	21,456
912828-R3-6	US TREASURY N/B 1.625% 05/15/26		08/12/2016	Various	12/20/2016	Various	171,325,000	172,480,586	170,312,682	171,935,279		(13,729)	531,578	(545,307)			(1,622,597)	(1,622,597)	885,319	445,148
912828-R6-9	US TREASURY N/B 1.625% 05/31/23		06/20/2016	Various	10/25/2016	Various	37,575,000	37,903,712	38,056,159	37,896,604		(7,109)		(7,109)			159,555	159,555	129,827	23,096
				Citigroup Global Markets, Inc.																
912828-S3-5	US TREASURY N/B 1.375% 06/30/23		07/05/2016		10/25/2016	UBS Securities, Inc.	2,775,000	2,806,869	2,745,082	2,805,535		(1,334)		(1,334)			(60,453)	(60,453)	12,235	622
912828-S9-2	US TREASURY N/B 1.250% 07/31/23		08/24/2016	Various	12/06/2016	Various	55,925,000	55,445,787	54,587,845	55,391,416		11,186	65,558	(54,372)			(803,570)	(803,570)	146,484	34,810
912828-T2-6	US TREASURY N/B 1.375% 09/30/23		10/13/2016	Various	12/13/2016	Various	31,600,000	31,243,859	29,991,661	31,251,698		7,839		7,839			(1,260,037)	(1,260,037)	85,054	16,168
912828-T9-1	US TREASURY N/B 1.625% 10/31/23		11/28/2016	Various	12/20/2016	Various	55,000,000	53,945,337	52,776,889	53,951,193		5,855		5,855			(1,174,304)	(1,174,304)	107,439	47,134
912828-U2-4	US TREASURY N/B 2.000% 11/15/26		11/28/2016	Various	12/20/2016	Various	42,000,000	40,854,670	40,044,363	40,862,249		7,579		7,579			(817,886)	(817,886)	81,823	19,061
912828-U5-7	US TREASURY N/B 2.125% 11/30/23		12/05/2016	Various	12/13/2016	Various	19,000,000	18,931,076	18,848,963	18,931,378		303		303			(82,415)	(82,415)	15,295	2,277
0599999. Subtotal - Bonds - U.S. Governments							1,153,062,804	1,147,984,047	1,139,775,832	1,147,351,575		28,175	660,649	(632,474)			(7,575,740)	(7,575,740)	5,045,033	1,702,502
	FREDDIE MAC SERIES 4552 CLASS AV																			
3137BM-V2-9	3.500% 06/15/27		04/26/2016	Morgan Stanley & Co., Inc.	12/01/2016	Paydown	295,258	317,080	295,258	295,258		(21,821)		(21,821)					3,888	804
	FHLMC SERIES 4558 CLASS VA 3.500%																			
3137BN-CJ-1	07/15/27		04/26/2016	Morgan Stanley & Co., Inc.	12/01/2016	Paydown	268,207	288,113	268,207	268,207		(19,906)		(19,906)					3,532	730
3199999. Subtotal - Bonds - U.S. Special Revenues							563,465	605,193	563,465	563,465		(41,727)		(41,727)					7,420	1,534
	AAF HLG/FIN SERIES 144A 12.000%					Morgan Stanley & Co.,														
000324-AA-1	07/01/19		07/01/2016	Corporate Action	10/13/2016	Inc.	58,396	58,396	59,130	58,396							735	735	2,982	
	ANADARKO PETROLEUM CORP 6.200%																			
032510-AC-3	03/15/40		05/26/2016	Morgan Stanley & Co., Inc.	11/03/2016	MILLENIUM advisors	300,000	310,731	334,866	310,671		(60)		(60)			24,195	24,195	12,038	3,927
	AXALTA COATING SYSTEMS SERIES 144A					Credit Suisse First														
05453G-AA-3	4.875% 08/15/24		08/02/2016	Barclays Capital, Inc.	09/15/2016	Boston	290,000	288,814	296,525	288,825		12		12			7,700	7,700	1,335	
	BUILDERS FIRSTSOURCE SERIES 144A			Deutsche Bank Securities, Inc.																
12008R-AG-2	7.625% 06/01/21		06/01/2016		08/22/2016	Call 105.7190	690,000	724,500	729,461	722,244		(2,256)		(2,256)			7,217	7,217	11,838	731
	COMM MORTGAGE TRUST SERIES 2016-COR1			Deutsche Bank Securities, Inc.																
12594M-BD-9	CLASS XA 1.492% 10/10/49		10/12/2016		12/01/2016	Paydown		7,355				(7,355)		(7,355)					144	62
	CALPINE CORP SERIES 144A 5.250%					Morgan Stanley & Co.,														
131347-CK-0	06/01/26		10/20/2016	Marine Midland Bank, N.A.	11/08/2016	Inc.	310,000	316,688	314,092	316,655		(33)		(33)			(2,563)	(2,563)	7,414	6,503
	CALUMET SPECIALTY PROD SERIES WI																			
131477-AQ-4	7.750% 04/15/23		03/07/2016	Tax Free Exchange	10/06/2016	Various	1,150,000	1,142,289	846,688	1,031,711		870	111,449	(110,579)			(185,023)	(185,023)	72,785	35,155
	CITIGROUP COMMERCIAL MORTGAGE SERIES																			
17291C-BW-4	2016-C2 CLASS XA 1.799% 08/10/49		08/12/2016	Citibank Mortgages	12/01/2016	Paydown		32,799				(32,799)		(32,799)					968	382
	CITIBANK CREDIT CARD ISSUANCE SERIES																			
17305E-DL-6	2006-A8 CLASS A8 0.920% 12/17/18		01/06/2016	Citibank Mortgages	12/15/2016	Paydown	11,394,000	11,370,411	11,394,000	11,394,000		23,589		23,589					83,269	10,041
	CORRECTIONS CORP OF AMERICA 4.125%																			
22025Y-AM-2	04/01/20		08/19/2016	Credit Suisse First Boston	12/14/2016	Various	325,000	316,063	326,638	316,799		737		737			9,838	9,838	9,548	5,325
	DIEBOLD NIXDORF SERIES 144A 8.500%																			
253651-AA-1	04/15/24		04/05/2016	JP Morgan Securities, Inc.	11/17/2016	Tax Free Exchange	1,600,000	1,600,000	1,600,000	1,600,000									78,578	
	DIGITALGLOBE INC SERIES 144A 5.250%																			
25389M-AD-1	02/01/21		04/01/2016	Banc of America Securities	12/22/2016	Various	500,000	456,250	479,605	459,684		3,434		3,434			19,921	19,921	23,760	4,740
	DISH DBS CORP SERIES 144A 7.750%																			
25470X-AX-3	07/01/26		06/09/2016	Various	10/03/2016	Tax Free Exchange	2,515,000	2,526,375	2,526,149	2,526,149		(226)		(226)					59,557	192
	FREEPORT-MCMORAN INC 3.875% 03/15/23																			
35671D-AZ-8			08/31/2016	Various	11/08/2016	MarketAxess Corporation	577,000	495,925	524,513	498,338		2,413		2,413			26,174	26,174	14,725	9,559
	FREEPORT-MCMORAN INC SERIES 144A																			
35671D-BM-6	6.125% 06/15/19		12/27/2016	Tax Free Exchange	12/29/2016	Corporate Action	220	138	220	138							82	82		

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
35671D-BR-5	FREEPORT-MCMORAN INC SERIES WI-1 6.625% 05/01/21		12/27/2016	Tax Free Exchange	12/29/2016	Corporate Action	280	156	280	156							124	124		
36162J-AB-2	GEO GROUP INC/THE 6.000% 04/15/26		06/08/2016	Wells Fargo Brokerage Svcs.	08/19/2016	Banc of America Securities	1,000,000	1,015,000	892,500	1,014,745		(255)		(255)			(122,245)	(122,245)	21,000	9,167
389375-AJ-5	GRAY TELEVISION INC SERIES 144A 5.875% 07/15/26		09/07/2016	Wells Fargo Brokerage Svcs.	09/23/2016	Banc of America Securities	1,000,000	1,030,000	1,015,000	1,029,907		(93)		(93)			(14,907)	(14,907)	16,809	14,688
42704K-AB-2	HERC RENTALS INC SERIES 144A 7.750% 06/01/24		05/25/2016	Banc of America Securities	06/30/2016	Tax Free Exchange	1,600,000	1,600,000	1,600,000	1,600,000									7,233	
428040-CG-2	HERTZ CORP 7.375% 01/15/21		06/03/2016	Credit Suisse First Boston	09/15/2016	Mitchell Securities	330,000	340,313	342,870	339,262		(1,051)		(1,051)			3,608	3,608	16,563	9,667
432836-AA-2	HILTON ESCROW LLC CORP SERIES 144A 4.250% 09/01/24		09/14/2016	Various	09/19/2016	Tax Free Exchange	635,000	636,133	636,132	636,132		(1)		(1)					2,324	388
466355-AF-1	JACK COOPER HOLDINGS CORP SERIES WI 9.250% 06/01/20		06/13/2016	Tax Free Exchange	06/23/2016	Guggenheim	1,700,000	1,712,004	1,058,250	1,711,854		(149)		(149)			(653,604)	(653,604)	12,360	5,808
46639G-AL-0	JP MORGAN MORTGAGE TRUST SERIES 2013-1 CLASS 1A2 3.000% 03/25/43		04/07/2016	Stifel Nicolaus & Co., Inc.	12/01/2016	Paydown	70,924	70,747	70,924	70,924		177		177					736	65
46640B-AC-8	JP MORGAN MORTGAGE TRUST SERIES 13-2 CLASS A2 144A 3.500% 05/25/43		04/19/2016	Various	12/01/2016	Paydown	4,937,476	5,048,094	4,937,476	4,937,476		(110,618)		(110,618)					80,932	4,081
513272-AB-0	LAMB WESTON HLD SERIES 144A 4.875% 11/01/26		11/01/2016	Goldman Sachs & Co.	11/09/2016	Goldman Sachs & Co.	100,000	100,000	100,125	100,000							125	125	81	
531359-AB-3	LIBERTY TIRE RECYCLING SERIES 144A 11.000% 03/31/21		08/15/2016	Corporate Action	09/28/2016	Banc of America Securities	29,223	29,223	17,534	28,634		(589)		(589)			(11,100)	(11,100)	782	
55336V-AB-6	MPLX LP SERIES 144A 5.500% 02/15/23		01/01/2016	Tax Free Exchange	09/27/2016	Tax Free Exchange	1,480,000	1,469,200	1,470,286	1,470,286		1,086		1,086					90,897	27,812
595112-BA-0	MICRON TECHNOLOGY INC 5.875% 02/15/22		01/27/2016	Various	11/01/2016	Barclays Capital, Inc.	1,250,000	1,118,538	1,290,625	1,131,947		13,409		13,409			158,678	158,678	89,553	33,645
61766E-BF-1	MORGAN STANLEY BAML TRUST SERIES 2016-C29 CLASS XA 1.660% 05/15/49		11/09/2016	Morgan Stanley & Co., Inc.	12/01/2016	Paydown		4,670				(4,670)		(4,670)					58	30
61766N-BC-8	MORGAN STANLEY BAML TRUST SERIES 2016-C30 CLASS XA 1.472% 09/15/49		11/09/2016	Various	12/01/2016	Paydown		10,283				(10,283)		(10,283)					219	100
629377-BS-0	NRG ENERGY INC 7.875% 05/15/21		04/07/2016	Credit Suisse First Boston	11/03/2016	Call 103.9380	769,000	769,000	799,283	769,000							30,283	30,283	51,040	24,728
74166M-AA-4	PRIME SECSRVC BRW/FINANC SERIES 144A 9.250% 05/15/23		04/20/2016	Deutsche Bank Securities, Inc.	06/01/2016	Credit Suisse First Boston	725,000	725,000	755,813	725,000							30,813	30,813	6,334	
761519-BE-6	REVLON CONSUMER PRODS SERIES 144A 6.250% 08/01/24		09/14/2016	Tax Free Exchange	11/30/2016	Tax Free Exchange	1,020,000	1,035,385	1,035,094	1,035,094		(292)		(292)					20,542	7,083
76152R-AA-4	REVLON ESCROW CORP SERIES 144A 6.250% 08/01/24		08/09/2016	Various	09/14/2016	Tax Free Exchange	1,020,000	1,035,622	1,035,385	1,035,385		(236)		(236)					7,083	253
761565-AE-0	REX ENERGY CORP SERIES 144A 1.000% 10/01/20		03/30/2016	Taxable Exchange	06/29/2016	Tax Free Exchange	703,000	70,300	70,300	70,300									1,718	
761735-AT-6	REYNOLDS GRP ISS/REYNOLD SERIES 144A 5.125% 07/15/23		06/14/2016	Credit Suisse First Boston	11/03/2016	MarketAxess Corporation	510,000	510,000	519,894	510,000							9,894	9,894	9,511	
779382-AS-9	ROWAN COMPANIES INC 5.850% 01/15/44		03/29/2016	Jefferies & Co., Inc.	10/11/2016	Banc of America Securities	1,000,000	573,750	700,000	575,386		1,636		1,636			124,614	124,614	43,713	12,350
78419C-AG-9	SG COMMERCIAL MORTGAGE SECURIT SERIES 2016-C5 CLASS XA 2.032% 10/10/48		07/06/2016	Societe Generale	12/01/2016	Paydown		17,932				(17,932)		(17,932)					722	145
81745B-AB-1	SEQUOIA MORTGAGE TRUST SERIES 13-6 CLASS A2 3.000% 05/25/43		04/28/2016	Wells Fargo Securities LLC	12/01/2016	Paydown	2,571,536	2,576,416	2,571,536	2,571,536		(4,880)		(4,880)					28,682	1,005
852061-AQ-3	SPRINT CORP COM SERIES 144A 7.000% 03/01/20		06/02/2016	Morgan Stanley & Co., Inc.	12/06/2016	Various	325,000	337,025	350,610	335,587		(1,438)		(1,438)			15,022	15,022	17,448	6,067
86184V-AB-4	STONEMOR PART CORNER FAM SERIES WI 7.875% 06/01/21		05/02/2016	Tax Free Exchange	05/31/2016	Banc of America Securities	1,168,000	1,168,608	1,156,320	1,168,633		25		25			(12,313)	(12,313)	46,501	38,581
87612B-AV-4	TARGA RESOURCES PARTNERS 6.625% 10/01/20		05/25/2016	Tax Free Exchange	11/15/2016	Call 103.3130	1,285,000	1,285,000	1,327,572	1,285,000							42,572	42,572	100,128	59,927
92933B-AE-4	WMG ACQUISITION CORP SERIES 144A 6.000% 01/15/21		06/29/2016	Credit Suisse First Boston	09/23/2016	Various	795,000	824,813	824,882	822,388		(2,424)		(2,424)			2,493	2,493	32,609	22,525
92933B-AK-0	WMG ACQUISITION CORP SERIES 144A 5.000% 08/01/23		07/21/2016	Credit Suisse First Boston	11/29/2016	Citigroup Global Markets	500,000	500,000	500,625	500,000							625	625	8,681	
95000F-AW-6	WELLS FARGO COMMERCIAL MORTGAG SERIES 2016-C35 CLASS XA 2.011% 07/15/48		07/18/2016	Wells Fargo Securities LLC	12/01/2016	Paydown		77,220				(77,220)		(77,220)					2,899	873

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
95000M-BS-9	WELLS FARGO COMMERCIAL MORTGAG SERIES 2016-C36 CLASS XA 1.382% 11/15/59		10/25/2016	Wells Fargo Securities LLC	12/01/2016	Paydown		9,399				(9,399)		(9,399)					114	8
BL1713-93-4	MPG HOLDCO I INC BANK LOAN 0.000% 10/20/21		08/15/2016	Tax Free Exchange	08/31/2016	Various	551,007	542,175	550,777	542,286		111		111			8,491	8,491	931	
BL1872-77-1	ON SEMICONDUCTOR CORP 3.940% 03/31/23		03/17/2016	Deutsche Bank Securities, Inc.	09/30/2016	Tax Free Exchange	1,100,000	1,083,500	1,081,003	1,081,003		(2,497)		(2,497)					34,902	
BL1925-80-1	PET ACQUISITION MERGER S PETCO 1.190% 01/15/23		01/15/2016	Citigroup Global Markets	06/17/2016	Redemption 100.0000	900,000	882,000	900,000	882,811		811		811			17,189	17,189	28,223	
BL1931-29-6	MAPLE HOLDINGS ACQUISITI KEURIG GREEN MOUNTAIN 5.639% 02/10/23		02/09/2016	JP Morgan Securities, Inc.	12/23/2016	Redemption 100.0000	460,733	451,519	460,733	449,840		(1,678)		(1,678)			10,893	10,893	16,039	
BL2148-60-1	HEADWATERS INC BANK LOAN 4.063% 03/24/22		06/30/2016	Tax Free Exchange	08/23/2016	Deutsche Bank Securities, Inc.	866,250	858,213	865,748	858,478		265		265			7,270	7,270		
BL2148-60-1	HEADWATERS INC BANK LOAN 4.063% 03/24/22		06/30/2016	Tax Free Exchange	06/30/2016	Redemption 100.0000	2,188	2,167	2,188	2,167							20	20		
BL2250-29-0	ON SEMICONDUCTOR TERM B 5.360% 03/31/23		09/30/2016	Tax Free Exchange	12/30/2016	Redemption 100.0000	2,750	2,703	2,750	2,703							47	47	25	
BL2264-78-8	PETSMART TERM B 4.050% 03/10/22		10/14/2016	Tax Free Exchange	10/31/2016	Redemption 100.0000	5,554	5,551	5,554	5,551							3	3		
03969L-AA-4	ARDAGH FINANCE HOLDINGS 144A 8.625% 06/15/19	D	06/15/2016	Payment In kind	09/16/2016	Call 104.3130	24,488	24,488	25,544	24,488							1,056	1,056	534	
87927Y-AA-0	TELECOM ITALIA SPA SERIES 144A 5.303% 05/30/24	D	07/12/2016	Banc of America Securities	09/16/2016	Banc of America Securities	1,000,000	1,015,000	1,018,750	1,014,740		(260)		(260)			4,010	4,010	16,351	6,629
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							51,147,025	50,213,881	49,424,250	49,862,309		(240,119)	111,449	(351,568)			(438,063)	(438,063)	1,193,218	362,242
8399998. Total - Bonds							1,204,773,294	1,198,803,121	1,189,763,547	1,197,777,349		(253,671)	772,098	(1,025,769)			(8,013,803)	(8,013,803)	6,245,671	2,066,278
8999998. Total - Preferred Stocks																				
00773T-10-1	ADVANSIX INC		10/03/2016	Spin Off	10/17/2016	Various	1,264.000	15,276	17,727	15,276							2,450	2,450		
03027X-10-0	AMERICAN TOWER CORP		11/01/2016	Various	12/07/2016	Investment Technology Group	3,865.000	450,600	394,295	450,600							(56,305)	(56,305)	1,703	
031162-10-0	AMGEN INC		07/11/2016	Various	08/05/2016	Various	2,292.000	353,470	387,093	353,470							33,622	33,622	2,380	
03748R-10-1	APARTMENT INVT & MGMT CO -A REIT		09/26/2016	Goldman Sachs & Co.	11/22/2016	Investment Technology Group	15,980.000	758,769	647,718	758,769							(111,051)	(111,051)	5,273	
053015-10-3	AUTOMATIC DATA PROCESSING		08/11/2016	Various	12/16/2016	Various	4,387.000	384,714	427,329	384,714							42,615	42,615	3,002	
09247X-10-1	BLACKROCK INC		07/13/2016	Various	12/12/2016	Various	1,235.000	392,308	465,944	392,308							73,636	73,636	5,920	
126650-10-0	CVS HEALTH CORP		05/03/2016	Citigroup Global Markets, Inc.	09/22/2016	Credit Suisse First Boston	707.000	72,743	63,917	72,743							(8,826)	(8,826)	300	
133131-10-2	CAMDEN PROPERTY TRUST		09/02/2016	Various	09/29/2016	Investment Technology Group	16,660.000	1,466,027	1,401,623	1,466,027							(64,404)	(64,404)	65,641	
14149Y-10-8	CARDINAL HEALTH INC		04/07/2016	Various	08/10/2016	Various	2,665.000	220,094	221,058	220,094							964	964	795	
166764-10-0	CHEVRON CORP		01/11/2016	Merrill Lynch	02/25/2016	Various	2,007.000	164,714	169,932	164,714							5,218	5,218	2,147	
21241B-10-0	CONTURA ENERGY INC		12/16/2016	Corporate Action	12/22/2016	Corporate Action	0.000		107								107	107		
23283R-10-0	CYRUSONE INC		05/11/2016	Citigroup Global Markets, Inc.	08/03/2016	Merrill Lynch	15,200.000	722,000	800,205	722,000							78,205	78,205	5,776	
254687-10-6	THE WALT DISNEY CO		04/06/2016	Citigroup Global Markets, Inc.	05/02/2016	Citigroup Global Markets, Inc.	747.000	72,691	77,957	72,691							5,266	5,266		
278865-10-0	ECOLAB INC		01/12/2016	Various	03/09/2016	Various	1,698.000	178,221	178,645	178,221							424	424		
29444U-70-0	EQUINIX INC		11/07/2016	Various	12/07/2016	Investment Technology Group	3,885.000	1,264,213	1,311,800	1,264,213							47,588	47,588	22,446	
345605-10-9	FOREST CITY REALTY TRUST INC		06/01/2016	Goldman Sachs & Co.	11/02/2016	JP Morgan Securities, Inc.	12,140.000	277,703	254,486	277,703							(23,216)	(23,216)	1,457	
345605-10-9	FOREST CITY REALTY TRUST INC		01/04/2016	Tax Free Exchange	12/22/2016	Various	67,947.000	1,517,551	1,254,516	1,517,551							(263,035)	(263,035)	7,647	
369550-10-8	GENERAL DYNAMICS CORP		07/06/2016	Various	12/09/2016	Various	1,806.000	240,782	282,266	240,782							41,485	41,485	1,972	
438516-10-6	HONEYWELL INC		08/05/2016	Merrill Lynch	10/25/2016	Merrill Lynch	876.000	101,150	95,682	101,150							(5,468)	(5,468)	521	
438516-10-6	HONEYWELL INC		08/05/2016	Merrill Lynch	10/03/2016	Spin Off	0.000	579	579	579										
45378A-10-6	INDEPENDENCE REALTY TRUST IN		09/30/2016	Various	10/28/2016	Various	158,105.000	1,424,502	1,386,046	1,424,502							(38,456)	(38,456)	19,268	
478160-10-4	JOHNSON & JOHNSON		09/26/2016	Merrill Lynch	10/24/2016	Various	1,086.000	128,630	123,348	128,630							(5,282)	(5,282)		
539830-10-9	LOCKHEED MARTIN CORP		09/26/2016	Various	12/12/2016	Various	1,037.000	234,034	256,535	234,034							22,501	22,501	2,216	
548661-10-7	LOWE'S COMPANIES INC		09/29/2016	Various	12/12/2016	Various	3,852.000	274,616	297,133	274,616							22,517	22,517	1,046	
571748-10-2	MARSH & MCLENNAN COS		08/05/2016	Various	10/27/2016	Various	4,649.000	279,497	302,130	279,497							22,633	22,633	2,493	

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
580135-10-1	MCDONALDS CORP		03/07/2016	Various	04/06/2016	Goldman Sachs & Co.	1,706.000	199,935	217,297	199,935							17,363	17,363	951	
581556-10-3	MCKESSON CORP		04/26/2016	Various	07/14/2016	Various	1,218.000	216,482	221,735	216,482							5,254	5,254	202	
594918-10-4	MICROSOFT CORP		05/02/2016	Various	10/24/2016	Various	9,264.000	469,232	544,431	469,232							75,199	75,199	6,130	
59522J-10-3	MID-AMERICA APARTMENT COMM		07/06/2016	Various	08/16/2016	Deutsche Bank Securities, Inc.	58,446.000	5,906,202	5,498,182	5,906,202							(408,020)	(408,020)	66,368	
59804T-40-7	MIDSTATES PETROLEUM CO INC		11/14/2016	Taxable Exchange	11/14/2016	Corporate Action	1.000	17	17	17										
654106-10-3	NIKE INC CLASS B		02/23/2016	Morgan Stanley & Co., Inc.	03/07/2016	Morgan Stanley & Co., Inc.	80.000	4,827	4,783	4,827							(44)	(44)	13	
666807-10-2	NORTHROP GRUMMAN CORP		09/26/2016	Merrill Lynch	12/09/2016	Merrill Lynch	377.000	81,652	91,412	81,652							9,760	9,760	339	
68389X-10-5	ORACLE CORPORATION		05/02/2016	Various	08/03/2016	Various	7,062.000	256,384	290,068	256,384							33,684	33,684	1,832	
693475-10-5	PNC BANK CORP		04/06/2016	Various	12/13/2016	Various	2,386.000	200,206	247,105	200,206							46,898	46,898	3,676	
737464-10-7	POST PROPERTIES INC REITS		02/25/2016	Citigroup Global Markets	03/18/2016	Greenstreet Advisors	22,275.000	1,251,260	1,330,281	1,251,260							79,020	79,020		
74005P-10-4	PRAXAIR INC		07/15/2016	Merrill Lynch	08/16/2016	Instinet	1,102.000	129,663	136,127	129,663							6,464	6,464		
742718-10-9	PROCTER & GAMBLE CO/THE		05/02/2016	Citigroup Global Markets, Inc.	09/21/2016	Various	2,380.000	195,129	205,727	195,129							10,598	10,598	1,316	
74460D-10-9	PUBLIC STORAGE REIT		05/03/2016	Citigroup Global Markets, Inc.	07/06/2016	Citigroup Global Markets, Inc.	261.000	65,863	67,589	65,863							1,725	1,725	470	
754907-10-3	RAYONIER INC REITS		04/27/2016	Various	11/02/2016	Various	113,069.000	2,855,756	3,027,077	2,855,756							171,321	171,321	43,293	
80007P-30-7	SANDRIDGE ENERGY INC		01/25/2016	Taxable Exchange	02/18/2016	Cantor Fitzgerald & Company	1,000,725.000	61,344	39,928	61,344							(21,417)	(21,417)		
84610H-10-8	SOVRAN SELF STORAGE INC REIT		05/20/2016	Wells Fargo Brokerage Svcs.	05/25/2016	Various	9,950.000	995,000	1,053,627	995,000							58,627	58,627		
872540-10-9	TJX COMPANIES INC		07/12/2016	Various	08/05/2016	Various	2,399.000	187,499	188,978	187,499							1,479	1,479	318	
902653-10-4	UDR INC REIT		08/16/2016	Various	09/02/2016	Various	56,955.000	2,106,834	2,048,512	2,106,834							(58,322)	(58,322)	5,369	
913017-10-9	UNITED TECHNOLOGIES CORP		09/26/2016	Various	12/09/2016	Various	1,862.000	189,058	200,758	189,058							11,699	11,699	826	
91324P-10-2	UNITEDHEALTH GROUP INC		09/23/2016	Merrill Lynch	10/24/2016	Various	506.000	71,354	73,157	71,354							1,802	1,802		
92826C-83-9	VISA INC		10/05/2016	Various	10/25/2016	Merrill Lynch	896.000	74,656	74,452	74,656							(204)	(204)		
949746-10-1	WELLS FARGO & CO		07/11/2016	Various	09/30/2016	Various	14,272.000	682,164	649,983	682,164							(32,181)	(32,181)	9,784	
962166-10-4	WEYERHAEUSER CO REITS		12/07/2016	Investment Technology Group	12/22/2016	Merrill Lynch	10,025.000	328,668	303,400	328,668							(25,268)	(25,268)		
134921-10-5	CANADIAN APARTMENT PROPERTIES REIT		04/14/2016	Red Capital Markets	09/02/2016	Royal Bank of Canada	44,300.000	1,028,324	1,031,259	1,014,027						(14,297)	17,231	2,934	14,989	
136375-96-1	CANADIAN NAT'L RAILWAY		07/13/2016	Various	12/09/2016	Various	6,700.000	400,483	431,727	400,636						153	31,091	31,244	3,059	
49410M-10-2	KILLAM APARTMENT REAL ESTATE		05/13/2016	Various	09/26/2016	Various	75,400.000	710,563	699,514	690,870						(19,693)	8,644	(11,049)	9,880	
B6399C-10-7	ANHEUSER-BUSCH INBEV NV	B	03/07/2016	Goldman Sachs & Co.	04/06/2016	Barclays Capital, Inc.	808.000	93,776	100,032	97,114						3,338	2,918	6,256		
D4960A-10-3	LEG IMMOBILIEN AG LEG IMMOBILIEN AG	B	01/05/2016	Deutsche Bank Securities, Inc.	11/01/2016	UBS Securities	11,617.000	929,950	971,412	957,924						27,974	13,488	41,462	29,439	
G1151C-10-1	ACCENTURE PLC	D	08/04/2016	Various	10/28/2016	Various	4,011.000	419,716	440,840	419,716							21,124	21,124	1,740	
G5960L-10-3	MEDTRONIC PLC	D	06/09/2016	Various	10/25/2016	Various	5,873.000	466,394	488,982	466,394							22,588	22,588	3,712	
H1467J-10-4	CHUBB LTD	D	10/28/2016	Various	12/16/2016	Various	2,657.000	329,588	346,247	329,588							16,659	16,659	980	
H1467J-10-4	CHUBB LTD	D	01/15/2016	Taxable Exchange	12/16/2016	Various	4,330.000	479,837	494,191	479,837							14,354	14,354	1,132	
H1467J-10-4	CHUBB LTD	D	01/15/2016	Tax Free Exchange	01/20/2016	JP Morgan Securities, Inc.	98.000	10,900	10,806	10,900							(94)	(94)		
H69293-21-7	ROCHE HOLDING AG	B	03/07/2016	Various	08/04/2016	Various	910.000	230,045	227,672	236,553						6,508	(8,881)	(2,373)	2,262	
L0120V-10-3	ADO PROPERTIES SA	B	09/14/2016	Various	12/08/2016	Various	48,086.000	2,075,978	1,577,223	1,990,805						(85,173)	(413,582)	(498,755)		
Q6605D-10-9	NATIONAL STORAGE REIT	B	06/30/2016	Corporate Action	08/09/2016	Citigroup Global Markets	171,965.000	201,312	209,877	208,350						7,038	1,526	8,564	461	
Q6750Y-10-6	NEXTDC LTD	B	08/09/2016	Citigroup Global Markets	12/09/2016	SANFORD C BERNSTEIN CO	276,171.000	809,891	595,399	786,974						(22,918)	(191,575)	(214,493)		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								35,710,826	34,957,878	35,613,757						(97,070)	(655,884)	(752,954)	360,544	
9799998. Total - Common Stocks								35,710,826	34,957,878	35,613,757						(97,070)	(655,884)	(752,954)	360,544	
9899999. Total - Preferred and Common Stocks								35,710,826	34,957,878	35,613,757						(97,070)	(655,884)	(752,954)	360,544	
9999999 - Totals								1,234,513,947	1,224,721,425	1,233,391,106		(253,671)	772,098	(1,025,769)		(97,070)	(8,669,687)	(8,766,757)	6,606,215	2,066,278

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks										XXX	XXX
000000-00-0	First Symetra National Life Ins Co of NY		78417	91-1367496	2CIB1			112,588,972	5,509,550	20,000.000	100.0
000000-00-0	Symetra National Life Insurance Co		90581	91-1079693	2CIB1			10,660,277	681,534	20,000.000	100.0
000000-00-0	Symetra Reinsurance Company		00000	47-2354842	2CIB1			10,721,224	1,691,004	20,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer								133,970,473	7,882,088	XXX	XXX
1899999. Total Common Stocks								133,970,473	7,882,088	XXX	XXX
1999999 - Totals								133,970,473	7,882,088	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ 1,981,152,310

2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

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

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
BANK OF AMERICA MXEA Asian UpStk 1,617.80 213888400 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/02/2016	02/14/2017	358	551,935	1539.740000		16,435		27,933		27,933	11,498						0010
BANK OF AMERICA MXEA Asian UpStk 1,623.89 213887800 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/02/2016	02/07/2017	327	502,846	1538.650000		16,095		27,834		27,834	11,739						0010
BANK OF AMERICA MXEA Asian UpStk 1,626.70 226464100 .071	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	07/15/2016	06/28/2017	613	947,913	1546.730000		36,183		44,836		44,836	8,653						0010
BANK OF AMERICA MXEA Asian UpStk 1,634.68 213889600 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/02/2016	02/28/2017	309	480,945	1558.170000		12,822		23,490		23,490	10,668						0010
BANK OF AMERICA MXEA Asian UpStk 1,653.16 213889000 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/02/2016	02/21/2017	231	362,959	1573.090000		9,308		18,324		18,324	9,016						0010
BANK OF AMERICA MXEA Asian UpStk 1,659.49 223184800 .061	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	06/15/2016	06/14/2017	516	813,663	1575.370000		23,165		37,404		37,404	14,239						0010
BANK OF AMERICA MXEA Asian UpStk 1,664.59 226464700 .071	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	07/15/2016	07/07/2017	693	1,096,712	1583.060000		36,870		46,909		46,909	10,039						0010
BANK OF AMERICA MXEA Asian UpStk 1,675.32 213887200 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/02/2016	01/30/2017	73	115,302	1576.040000		3,629		5,993		5,993	2,364						0010
BANK OF AMERICA MXEA Asian UpStk 1,695.52 215648600 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/29/2016	03/07/2017	251	407,174	1622.660000		8,652		10,918		10,918	2,266						0010
BANK OF AMERICA MXEA Asian UpStk 1,706.70 223183000 .061	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	06/15/2016	05/22/2017	291	473,846	1628.840000		9,350		14,156		14,156	4,806						0010
BANK OF AMERICA MXEA Asian UpStk 1,707.95 226462900 .071	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	07/15/2016	05/22/2017	436	708,111	1623.550000		19,762		22,782		22,782	3,020						0010
BANK OF AMERICA MXEA Asian UpStk 1,715.52 215650400 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/29/2016	03/28/2017	229	373,989	1631.500000		8,511		7,818		7,818	(693)						0010
BANK OF AMERICA MXEA Asian UpStk 1,716.95 221098600 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	05/18/2016	05/15/2017	473	774,567	1637.840000		19,002		14,419		14,419	(4,583)						0010
BANK OF AMERICA MXEA Asian UpStk 1,717.83 221098000 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	05/18/2016	05/08/2017	861	1,410,777	1638.210000		34,404		34,665		34,665	261						0010
BANK OF AMERICA MXEA Asian UpStk 1,729.08 215649200 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/29/2016	03/14/2017	425	702,011	1652.880000		12,444		6,197		6,197	(6,247)						0010
BANK OF AMERICA MXEA Asian UpStk 1,734.66 226465300 .071	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	07/15/2016	07/14/2017	272	450,813	1654.420000		9,998		8,935		8,935	(1,063)						0010
BANK OF AMERICA MXEA Asian UpStk 1,737.06 215649800 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/29/2016	03/21/2017	643	1,062,536	1652.930000		20,255		14,687		14,687	(5,568)						0010
BANK OF AMERICA MXEA Asian UpStk 1,745.90 244053400 .103	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/31/2016	10/30/2017	444	740,002	1665.620000		17,327		15,142		15,142	(2,185)						0010
BANK OF AMERICA MXEA Asian UpStk 1,748.13 226463500 .071	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	07/15/2016	06/21/2017	425	704,345	1659.040000		15,670		12,416		12,416	(3,254)						0010

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BANK OF AMERICA MXEA Asian UpStk 1,749.12 244052200 .103	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/31/2016	10/16/2017	646	1,074,993	1664.720000		25,759		22,879		22,879	(2,880)						0010
BANK OF AMERICA MXEA Asian UpStk 1,749.40 223183600 .061	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	06/15/2016	05/30/2017	743	1,238,505	1667.840000		19,381		13,412		13,412	(5,969)						0010
BANK OF AMERICA MXEA Asian UpStk 1,753.56 244052800 .103	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/31/2016	10/23/2017	634	1,059,999	1672.450000		23,672		19,795		19,795	(3,877)						0010
BANK OF AMERICA MXEA Asian UpStk 1,755.88 241857800 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/29/2016	09/14/2017	416	695,525	1672.740000		20,100		12,205		12,205	(7,895)						0010
BANK OF AMERICA MXEA Asian UpStk 1,770.29 244051600 .103	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/31/2016	10/09/2017	586	989,993	1688.400000		19,103		15,056		15,056	(4,047)						0010
BANK OF AMERICA MXEA Asian UpStk 1,778.06 223184200 .061	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	06/15/2016	06/07/2017	556	941,398	1693.070000		12,444		4,684		4,684	(7,760)						0010
BANK OF AMERICA MXEA Asian UpStk 1,779.44 221097400 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	05/18/2016	04/28/2017	817	1,387,886	1698.260000		22,180		719		719	(21,461)						0010
BANK OF AMERICA MXEA Asian UpStk 1,782.83 241859000 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/29/2016	09/28/2017	470	798,075	1698.900000		20,280		9,575		9,575	(10,705)						0010
BANK OF AMERICA MXEA Asian UpStk 1,784.13 241858400 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/29/2016	09/21/2017	575	977,380	1699.170000		24,780		11,426		11,426	(13,354)						0010
BANK OF AMERICA MXEA Asian UpStk 1,814.52 241857200 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/29/2016	09/07/2017	816	1,414,786	1734.720000		26,131		7,054		7,054	(19,077)						0010
BANK OF AMERICA MXEA Euro UpStk 1,616.04 213890800 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/02/2016	02/07/2017	1,194	1,836,640	1538.650000		55,016		84,780		84,780	29,764						0010
BANK OF AMERICA MXEA Euro UpStk 1,616.42 213891400 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/02/2016	02/14/2017	972	1,496,119	1539.740000		44,298		67,321		67,321	23,023						0010
BANK OF AMERICA MXEA Euro UpStk 1,621.28 226467100 .071	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	07/15/2016	06/28/2017	2,620	4,053,005	1546.730000		135,237		144,595		144,595	9,358						0010
BANK OF AMERICA MXEA Euro UpStk 1,629.69 215651600 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/29/2016	02/28/2017	334	520,631	1558.170000		15,477		20,373		20,373	4,896						0010
BANK OF AMERICA MXEA Euro UpStk 1,634.68 213892600 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/02/2016	02/28/2017	844	1,315,282	1558.170000		36,609		54,700		54,700	18,091						0010
BANK OF AMERICA MXEA Euro UpStk 1,649.41 223186600 .061	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	06/15/2016	06/14/2017	1,584	2,495,764	1575.370000		63,385		82,341		82,341	18,956						0010
BANK OF AMERICA MXEA Euro UpStk 1,652.81 213890200 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/02/2016	01/30/2017	439	691,653	1574.550000		18,704		29,937		29,937	11,233						0010
BANK OF AMERICA MXEA Euro UpStk 1,653.00 213892000 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/02/2016	02/21/2017	1,270	1,998,406	1573.090000		55,159		83,749		83,749	28,590						0010
BANK OF AMERICA MXEA Euro UpStk 1,658.89 226467700 .071	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	07/15/2016	07/07/2017	1,518	2,403,861	1583.060000		73,495		77,494		77,494	3,999						0010
BANK OF AMERICA MXEA Euro UpStk 1,700.22 215652200 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/29/2016	03/07/2017	987	1,602,231	1622.660000		41,679		50,548		50,548	8,869						0010

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BANK OF AMERICA MXEA Euro UpStk 1,703.77 226465900 .071	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	07/15/2016	05/22/2017	1,535	2,499,993	1628.840000		64,908		68,859		68,859	3,951						0010
BANK OF AMERICA MXEA Euro UpStk 1,704.34 221101600 .518	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	05/18/2016	05/15/2017	977	1,600,104	1637.840000		35,972		38,342		38,342	2,370						0010
BANK OF AMERICA MXEA Euro UpStk 1,705.70 221100400 .518	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	05/18/2016	05/08/2017	802	1,314,549	1638.210000		30,035		31,971		31,971	1,936						0010
BANK OF AMERICA MXEA Euro UpStk 1,709.65 215654000 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/29/2016	03/28/2017	956	1,559,714	1631.500000		39,664		45,610		45,610	5,946						0010
BANK OF AMERICA MXEA Euro UpStk 1,720.28 221101000 .518	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	05/18/2016	05/08/2017	1,666	2,729,258	1638.210000		72,671		77,349		77,349	4,678						0010
BANK OF AMERICA MXEA Euro UpStk 1,720.39 221102200 .518	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	05/18/2016	05/15/2017	928	1,519,457	1637.840000		40,449		43,175		43,175	2,726						0010
BANK OF AMERICA MXEA Euro UpStk 1,727.05 226468300 .071	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	07/15/2016	07/14/2017	915	1,513,265	1654.420000		35,169		34,669		34,669	(500)						0010
BANK OF AMERICA MXEA Euro UpStk 1,730.40 215652800 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/29/2016	03/14/2017	891	1,473,179	1652.880000		34,395		36,781		36,781	2,386						0010
BANK OF AMERICA MXEA Euro UpStk 1,733.24 244057000 .103	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/31/2016	10/30/2017	612	1,019,992	1665.620000		22,964		21,327		21,327	(1,637)						0010
BANK OF AMERICA MXEA Euro UpStk 1,733.59 215653400 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/29/2016	03/21/2017	1,087	1,796,140	1652.930000		43,183		46,064		46,064	2,881						0010
BANK OF AMERICA MXEA Euro UpStk 1,737.35 226466500 .071	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	07/15/2016	06/21/2017	1,476	2,448,760	1659.040000		58,376		57,883		57,883	(493)						0010
BANK OF AMERICA MXEA Euro UpStk 1,740.63 244055200 .103	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/31/2016	10/16/2017	1,276	2,124,998	1664.720000		52,349		49,286		49,286	(3,063)						0010
BANK OF AMERICA MXEA Euro UpStk 1,741.19 244055800 .103	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/31/2016	10/23/2017	613	1,024,994	1672.450000		22,811		21,092		21,092	(1,719)						0010
BANK OF AMERICA MXEA Euro UpStk 1,743.73 223185400 .061	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	06/15/2016	05/30/2017	2,082	3,473,060	1667.840000		64,075		75,962		75,962	11,887						0010
BANK OF AMERICA MXEA Euro UpStk 1,750.73 244057600 .103	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/31/2016	10/30/2017	832	1,384,996	1665.620000		37,335		35,386		35,386	(1,949)						0010
BANK OF AMERICA MXEA Euro UpStk 1,752.70 241860200 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/29/2016	09/14/2017	1,412	2,361,273	1672.740000		68,421		54,679		54,679	(13,742)						0010
BANK OF AMERICA MXEA Euro UpStk 1,758.25 244056400 .103	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/31/2016	10/23/2017	448	749,993	1672.450000		19,821		18,696		18,696	(1,125)						0010
BANK OF AMERICA MXEA Euro UpStk 1,758.81 244054000 .103	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/31/2016	10/09/2017	995	1,679,992	1688.400000		35,652		32,733		32,733	(2,919)						0010
BANK OF AMERICA MXEA Euro UpStk 1,774.68 223186000 .061	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	06/15/2016	06/07/2017	1,317	2,230,400	1693.070000		38,968		42,807		42,807	3,839						0010
BANK OF AMERICA MXEA Euro UpStk 1,775.12 241860800 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/29/2016	09/21/2017	1,544	2,623,637	1699.170000		67,260		51,140		51,140	(16,120)						0010

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BANK OF AMERICA MXEA Euro UpStk 1,775.53 221099800 .518	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	05/18/2016	04/28/2017	1,440	2,445,053	1698.260000		49,959		41,458		41,458	(8,501)						0010
BANK OF AMERICA MXEA Euro UpStk 1,775.69 244054600 .103	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/31/2016	10/09/2017	640	1,080,002	1688.400000		26,974		25,137		25,137	(1,837)						0010
BANK OF AMERICA MXEA Euro UpStk 1,776.54 241861400 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/29/2016	09/28/2017	1,397	2,372,565	1698.900000		61,475		47,383		47,383	(14,092)						0010
BANK OF AMERICA MXEA Euro UpStk 1,788.78 221099200 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	05/18/2016	04/21/2017	265	454,137	1716.510000		8,199		5,964		5,964	(2,235)						0010
BANK OF AMERICA MXEA Euro UpStk 1,815.73 241859600 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/29/2016	09/07/2017	1,903	3,300,530	1734.720000		77,741		53,119		53,119	(24,622)						0010
BANK OF AMERICA S&P 500 Asian 2,271.98 245110900 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/14/2016	11/14/2017	2,225	4,815,382	2164.200000		108,346		147,338		147,338	38,992						0010
BANK OF AMERICA S&P 500 Asian UpStk 1,945.06 204402900 .012	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	01/21/2016	01/23/2017	1,662	3,107,082	1868.990000		63,384		126,402		126,402	63,018						0010
BANK OF AMERICA S&P 500 Asian UpStk 1,960.76 204403500 .012	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	01/21/2016	01/23/2017	1,208	2,256,940	1868.990000		53,715		110,767		110,767	57,052						0010
BANK OF AMERICA S&P 500 Asian UpStk 1,966.10 211346900 .021	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/16/2016	02/14/2017	1,631	3,091,994	1895.580000		59,985		114,934		114,934	54,949						0010
BANK OF AMERICA S&P 500 Asian UpStk 1,972.12 204717600 .012	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	01/28/2016	01/30/2017	2,099	3,973,408	1893.360000		80,660		165,188		165,188	84,528						0010
BANK OF AMERICA S&P 500 Asian UpStk 1,978.33 204404100 .012	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	01/21/2016	01/23/2017	1,590	2,971,095	1868.990000		80,814		173,734		173,734	92,920						0010
BANK OF AMERICA S&P 500 Asian UpStk 1,984.67 211347500 .021	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/16/2016	02/14/2017	1,484	2,812,917	1895.580000		65,541		132,094		132,094	66,553						0010
BANK OF AMERICA S&P 500 Asian UpStk 1,989.54 204718200 .012	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	01/28/2016	01/30/2017	1,820	3,446,656	1893.360000		82,030		174,981		174,981	92,951						0010
BANK OF AMERICA S&P 500 Asian UpStk 1,990.36 211348100 .021	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/16/2016	02/14/2017	1,883	3,569,974	1895.580000		87,464		178,352		178,352	90,888						0010
BANK OF AMERICA S&P 500 Asian UpStk 1,998.06 210502700 .020	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/09/2016	01/30/2017	1,610	3,047,363	1893.360000		67,197		168,415		168,415	101,218						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,002.62 204404700 .012	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	01/21/2016	01/23/2017	1,138	2,127,642	1868.990000		67,021		152,052		152,052	85,031						0010

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BANK OF AMERICA S&P 500 Asian UpStk 2,003.74 204718800 .012	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	01/28/2016	01/30/2017	1,718	3,251,995	1893.360000		85,853		189,474		189,474	103,621						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,005.25 169651600 .011	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	01/14/2016	01/17/2017	2,048	3,936,416	1921.840000		84,239		170,782		170,782	86,543						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,007.20 213689900 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/29/2016	02/28/2017	2,734	5,282,230	1932.230000		101,947		204,717		204,717	102,770						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,011.40 211348700 .021	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/16/2016	02/14/2017	3,097	5,871,045	1895.580000		161,454		358,422		358,422	196,968						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,020.23 200954600 .010	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	01/07/2016	01/09/2017	1,693	3,289,012	1943.090000		66,109		130,549		130,549	64,440						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,021.89 213690500 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/29/2016	02/28/2017	2,079	4,017,913	1932.230000		89,599		186,223		186,223	96,624						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,028.74 204719400 .012	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	01/28/2016	01/30/2017	2,376	4,499,449	1893.360000		136,783		321,531		321,531	184,748						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,029.03 213691100 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/29/2016	02/28/2017	2,769	5,350,044	1932.230000		126,261		267,705		267,705	141,444						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,029.66 201420200 .011	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	01/14/2016	01/17/2017	3,839	7,377,472	1921.840000		192,552		413,743		413,743	221,191						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,044.30 213691700 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/29/2016	02/28/2017	2,281	4,407,698	1932.230000		115,922		255,324		255,324	139,402						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,050.35 200955200 .010	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	01/07/2016	01/09/2017	2,564	4,981,516	1943.090000		129,519		274,933		274,933	145,414						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,059.25 201420800 .011	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	01/14/2016	01/17/2017	1,473	2,831,394	1921.840000		87,773		202,368		202,368	114,595						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,061.62 200955800 .010	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	01/07/2016	01/09/2017	1,432	2,783,261	1943.090000		77,653		169,750		169,750	92,097						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,080.03 214323500 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/07/2016	03/07/2017	2,202	4,407,631	2001.760000		84,186		171,885		171,885	87,699						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,082.02 200956400 .010	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	01/07/2016	01/09/2017	1,057	2,054,299	1943.090000		63,889		146,854		146,854	82,965						0010

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BANK OF AMERICA S&P 500 Asian UpStk 2,094.84 214324100 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/07/2016	03/07/2017	1,893	3,789,812	2001.760000		82,618		175,602		175,602	92,984						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,101.44 214752500 .031	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/14/2016	03/14/2017	2,455	4,958,223	2019.640000		98,669		199,354		199,354	100,685						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,101.85 214324700 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/07/2016	03/07/2017	1,965	3,934,341	2001.760000		90,490		195,899		195,899	105,409						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,112.54 214753100 .031	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/14/2016	03/16/2017	2,115	4,272,356	2019.640000		93,565		194,652		194,652	101,087						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,116.90 215598500 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/28/2016	03/28/2017	3,042	6,196,218	2037.050000		118,348		238,150		238,150	119,802						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,118.66 214325300 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/07/2016	03/07/2017	2,190	4,383,989	2001.760000		112,230		254,191		254,191	141,961						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,124.66 214753700 .031	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/14/2016	03/14/2017	1,993	4,025,644	2019.640000		96,213		206,511		206,511	110,298						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,131.77 215599100 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/28/2016	03/28/2017	2,140	4,358,594	2037.050000		94,146		197,172		197,172	103,026						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,133.66 215242700 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/18/2016	03/21/2017	2,319	4,758,427	2051.600000		91,362		185,912		185,912	94,550						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,135.37 214754300 .031	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/14/2016	03/14/2017	1,419	2,866,776	2019.640000		73,103		161,125		161,125	88,022						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,142.57 215599700 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/28/2016	03/28/2017	2,333	4,753,342	2037.050000		110,753		237,387		237,387	126,634						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,147.20 215243300 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/18/2016	03/21/2017	1,736	3,562,165	2051.600000		76,230		160,243		160,243	84,013						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,153.57 215600300 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/28/2016	03/28/2017	2,761	5,623,288	2037.050000		139,458		305,490		305,490	166,032						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,159.31 215243900 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/18/2016	03/21/2017	2,514	5,157,653	2051.600000		119,658		256,570		256,570	136,912						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,168.54 215244500 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/18/2016	03/21/2017	2,108	4,325,768	2051.600000		105,549		228,877		228,877	123,328						0010

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BANK OF AMERICA S&P 500 Asian UpStk 2,200.20 243943300 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/28/2016	10/30/2017	1,309	2,783,789	2126.410000		49,551		70,946		70,946	21,395						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,204.84 244577900 .110	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/07/2016	11/07/2017	1,444	3,077,284	2131.520000		54,468		76,126		76,126	21,658						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,206.76 230902500 .091	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/14/2016	09/14/2017	1,700	3,614,345	2125.770000		69,757		101,201		101,201	31,444						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,212.53 243943900 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/28/2016	10/30/2017	1,408	2,994,746	2126.410000		59,895		87,762		87,762	27,867						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,213.28 247425900 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/09/2016	10/30/2017	366	776,649	2119.560000		25,217		24,855		24,855	(362)						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,219.73 230903100 CDSC	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/14/2016	09/14/2017	680	1,445,297	2125.770000		31,218		45,942		45,942	14,724						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,220.83 244578500 .110	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/07/2016	11/07/2017	2,391	5,096,227	2131.520000		104,982		150,547		150,547	45,565						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,222.10 243944500 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/28/2016	10/30/2017	620	1,319,354	2126.410000		28,498		42,425		42,425	13,927						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,229.63 245307600 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/16/2016	09/14/2017	490	1,039,435	2121.210000		31,018		38,448		38,448	7,430						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,231.85 230903700 .091	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/14/2016	09/14/2017	1,995	4,240,210	2125.770000		100,069		148,314		148,314	48,245						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,232.52 243945100 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/28/2016	10/30/2017	2,577	5,478,842	2126.410000		127,109		192,523		192,523	65,414						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,233.38 247425300 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/09/2016	10/23/2017	702	1,499,693	2135.980000		48,474		47,660		47,660	(814)						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,233.92 245310000 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/16/2016	10/16/2017	688	1,464,706	2130.140000		40,672		50,083		50,083	9,411						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,237.46 244579100 .110	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/07/2016	11/07/2017	2,675	5,702,112	2131.520000		132,289		195,244		195,244	62,955						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,237.99 245309400 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/16/2016	10/09/2017	287	619,328	2155.760000		12,667		15,925		15,925	3,258						0010

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BANK OF AMERICA S&P 500 Asian UpStk 2,241.52 247426500 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/09/2016	11/07/2017	946	2,007,231	2121.540000		79,843		77,656		77,656	(2,187)						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,242.94 243945700 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/28/2016	10/30/2017	2,123	4,515,101	2126.410000		111,523		171,085		171,085	59,562						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,243.11 230904300 .091	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/14/2016	09/14/2017	2,262	4,809,116	2125.770000		122,152		181,043		181,043	58,891						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,248.11 244579700 .110	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/07/2016	11/07/2017	2,489	5,305,255	2131.520000		131,040		196,017		196,017	64,977						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,248.39 245110300 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/14/2016	11/14/2017	2,334	5,052,081	2164.200000		95,484		127,150		127,150	31,666						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,249.64 231475200 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/21/2016	09/21/2017	2,699	5,838,999	2163.120000		114,444		148,780		148,780	34,336						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,250.77 245308200 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/16/2016	09/21/2017	386	834,935	2165.120000		16,409		21,520		21,520	5,111						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,251.95 244580300 .110	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/07/2016	11/07/2017	2,340	4,988,462	2131.520000		125,709		188,972		188,972	63,263						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,257.14 241766800 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/28/2016	09/28/2017	2,305	5,004,051	2171.370000		96,078		119,771		119,771	23,693						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,260.80 243946300 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/28/2016	10/30/2017	2,301	4,893,164	2126.410000		131,626		206,370		206,370	74,744						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,264.32 229769700 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/29/2016	08/28/2017	2,780	6,061,206	2180.380000		113,951		129,250		129,250	15,299						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,264.40 247427100 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/09/2016	11/14/2017	1,074	2,325,000	2164.200000		70,195		67,250		67,250	(2,945)						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,271.06 231475800 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/21/2016	09/21/2017	2,663	5,760,908	2163.120000		131,925		172,060		172,060	40,135						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,274.79 230904900 .091	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/14/2016	09/14/2017	1,840	3,911,018	2125.770000		113,811		172,129		172,129	58,318						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,276.00 245668300 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/21/2016	11/21/2017	1,087	2,390,066	2198.180000		41,109		48,613		48,613	7,504						0010

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BANK OF AMERICA S&P 500 Asian UpStk 2,276.22 229066500 .081	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/15/2016	08/14/2017	1,734	3,796,750	2190.150000		69,040		73,895		73,895	4,855						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,277.32 245308800 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/16/2016	09/28/2017	675	1,469,436	2175.460000		30,470		40,758		40,758	10,288						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,279.29 241767400 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/28/2016	09/28/2017	3,609	7,837,373	2171.370000		175,557		220,961		220,961	45,404						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,281.88 231476400 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/21/2016	09/21/2017	2,741	5,928,236	2163.120000		144,056		188,666		188,666	44,610						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,285.18 245111500 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/14/2016	11/14/2017	2,302	4,981,829	2164.200000		120,062		166,108		166,108	46,046						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,288.74 229770300 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/29/2016	08/28/2017	2,844	6,201,957	2180.380000		137,683		154,855		154,855	17,172						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,289.31 245307000 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/16/2016	09/07/2017	457	1,003,999	2194.870000		16,852		23,669		23,669	6,817						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,289.40 245668900 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/21/2016	11/21/2017	1,569	3,449,630	2198.180000		66,578		79,556		79,556	12,978						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,290.36 241768000 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/28/2016	09/28/2017	2,530	5,494,044	2171.370000		130,209		165,039		165,039	34,830						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,297.03 229770900 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/29/2016	08/28/2017	1,852	4,037,934	2180.380000		93,680		104,591		104,591	10,911						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,299.22 229067100 .081	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/15/2016	08/14/2017	1,873	4,101,646	2190.150000		86,770		90,153		90,153	3,383						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,307.87 245669500 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/21/2016	11/21/2017	1,785	3,922,891	2198.180000		85,911		104,007		104,007	18,096						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,308.42 229067700 .081	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/15/2016	08/14/2017	1,690	3,702,184	2190.150000		82,014		83,766		83,766	1,752						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,310.96 245306400 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/16/2016	08/28/2017	420	919,324	2186.680000		18,482		27,133		27,133	8,651						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,313.24 231477000 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/21/2016	09/21/2017	2,653	5,739,588	2163.120000		157,839		208,731		208,731	50,892						0010

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BANK OF AMERICA S&P 500 Asian UpStk 2,315.34 245670100 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/21/2016	11/21/2017	1,749	3,843,895	2198.180000		87,641		106,833		106,833	19,192						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,316.87 229771500 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/29/2016	08/28/2017	3,318	7,233,498	2180.380000		182,284		198,615		198,615	16,331						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,317.18 229068300 .081	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/15/2016	08/14/2017	1,679	3,677,921	2190.150000		84,633		85,103		85,103	470						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,321.63 241768600 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/28/2016	09/28/2017	2,163	4,696,492	2171.370000		125,866		159,629		159,629	33,763						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,327.91 229068900 .081	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/15/2016	08/14/2017	1,687	3,695,494	2190.150000		88,485		87,386		87,386	(1,099)						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,329.85 245670700 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/21/2016	11/21/2017	1,085	2,385,099	2198.180000		58,196		71,747		71,747	13,551						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,332.35 229772100 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/29/2016	08/28/2017	2,069	4,510,619	2180.380000		119,531		127,775		127,775	8,244						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,337.32 245671300 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/21/2016	11/21/2017	2,082	4,576,025	2198.180000		114,858		142,575		142,575	27,717						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,356.92 248356200 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/21/2016	12/21/2017	2,123	4,809,153	2265.180000		89,931		76,447		76,447	(13,484)						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,381.61 248356800 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/21/2016	12/21/2017	1,690	3,828,972	2265.180000		83,855		70,503		70,503	(13,352)						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,387.50 248357400 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/21/2016	12/21/2017	1,863	4,220,884	2265.180000		95,392		79,933		79,933	(15,459)						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,399.73 248358000 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/21/2016	12/21/2017	1,740	3,940,747	2265.180000		93,790		78,573		78,573	(15,217)						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,408.11 248358600 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/21/2016	12/21/2017	1,693	3,834,175	2265.180000		93,937		78,824		78,824	(15,113)						0010
BANK OF AMERICA S&P 500 Euro UpStk 1,943.89 210505700 .020	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/09/2016	02/07/2017	1,553	2,877,521	1853.440000		72,115		138,547		138,547	66,432						0010
BANK OF AMERICA S&P 500 Euro UpStk 1,961.51 204407100 .012	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	01/21/2016	01/23/2017	2,842	5,311,212	1868.990000		135,967		261,664		261,664	125,697						0010

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BANK OF AMERICA S&P 500 Euro UpStk 1,964.12 210503300 .020	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/09/2016	01/23/2017	1,183	2,211,314	1868.990000		55,526		112,010		112,010	56,484						0010
BANK OF AMERICA S&P 500 Euro UpStk 1,970.42 210503900 .020	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/09/2016	01/30/2017	1,235	2,338,432	1893.360000		45,574		94,211		94,211	48,637						0010
BANK OF AMERICA S&P 500 Euro UpStk 1,988.03 210504500 .020	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/09/2016	01/30/2017	3,734	7,068,878	1893.360000		165,021		349,563		349,563	184,542						0010
BANK OF AMERICA S&P 500 Euro UpStk 1,992.38 210505100 .020	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/09/2016	01/30/2017	1,606	3,041,210	1893.360000		73,807		157,263		157,263	83,456						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,051.60 215248700 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/18/2016	03/21/2017	1,961	4,023,977	2051.600000		99,795		163,354		163,354	63,559						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,065.62 214325900 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/07/2016	03/07/2017	1,747	3,496,234	2001.760000		60,485		103,067		103,067	42,582						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,076.63 214326500 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/07/2016	03/07/2017	1,515	3,033,297	2001.760000		60,666		104,436		104,436	43,770						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,081.83 214327100 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/07/2016	03/07/2017	2,526	5,057,215	2001.760000		107,213		185,859		185,859	78,646						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,083.43 214327700 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/07/2016	03/07/2017	1,565	3,133,309	2001.760000		67,366		117,384		117,384	50,018						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,086.83 214328300 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/07/2016	03/07/2017	1,852	3,706,260	2001.760000		82,650		144,443		144,443	61,793						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,089.44 214328900 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/07/2016	03/07/2017	1,922	3,847,915	2001.760000		88,117		154,408		154,408	66,291						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,091.84 214329500 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/07/2016	03/07/2017	2,700	5,404,885	2001.760000		127,015		222,613		222,613	95,598						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,097.24 214330100 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/07/2016	03/09/2017	1,297	2,596,318	2001.760000		64,129		113,100		113,100	48,971						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,101.85 214330700 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/07/2016	03/07/2017	1,251	2,504,367	2001.760000		64,362		114,142		114,142	49,780						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,105.45 214331300 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/07/2016	03/07/2017	2,256	4,516,101	2001.760000		119,677		212,907		212,907	93,230						0010

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BANK OF AMERICA S&P 500 Euro UpStk 2,107.25 214331900 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/07/2016	03/07/2017	5,502	11,013,974	2001.760000		296,276		527,843		527,843	231,567						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,113.56 215245100 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/18/2016	03/21/2017	1,258	2,581,467	2051.600000		43,111		67,921		67,921	24,810						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,114.66 218365300 .041	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	04/15/2016	03/28/2017	2,029	4,132,624	2037.050000		94,478		136,622		136,622	42,144						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,122.57 218367100 .041	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	04/15/2016	04/07/2017	1,925	3,930,901	2041.910000		91,558		132,372		132,372	40,814						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,126.48 215245700 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/18/2016	03/21/2017	2,312	4,742,298	2051.600000		93,423		149,676		149,676	56,253						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,133.40 218365900 .041	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	04/15/2016	03/28/2017	2,099	4,275,666	2037.050000		117,814		173,456		173,456	55,642						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,133.66 215246300 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/18/2016	03/21/2017	3,559	7,300,771	2051.600000		155,506		251,147		251,147	95,641						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,134.88 214332500 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/07/2016	03/07/2017	846	1,692,872	2001.760000		55,018		100,946		100,946	45,928						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,135.31 215246900 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/18/2016	03/21/2017	2,791	5,726,859	2051.600000		124,273		200,709		200,709	76,436						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,139.41 215247500 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/18/2016	03/21/2017	2,211	4,536,181	2051.600000		102,518		166,234		166,234	63,716						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,139.72 218367700 .041	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	04/15/2016	04/07/2017	1,924	3,928,329	2041.910000		107,986		158,487		158,487	50,501						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,142.69 215248100 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/18/2016	03/21/2017	2,122	4,352,678	2051.600000		101,417		165,040		165,040	63,623						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,144.20 218366500 .041	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	04/15/2016	03/28/2017	1,842	3,753,061	2037.050000		113,179		167,972		167,972	54,793						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,144.62 218368300 .041	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	04/15/2016	04/07/2017	1,229	2,508,711	2041.910000		71,886		105,889		105,889	34,003						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,154.18 215249300 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/18/2016	03/21/2017	7,856	16,116,937	2051.600000		415,817		681,840		681,840	266,023						0010

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BANK OF AMERICA S&P 500 Euro UpStk 2,160.62 230492700 .090	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/08/2016	06/14/2017	859	1,782,679	2075.320000		49,572		55,992		55,992	6,420						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,162.18 215249900 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/18/2016	03/21/2017	6,138	12,592,412	2051.600000		345,032		570,443		570,443	225,411						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,165.56 230493300 .090	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/08/2016	06/21/2017	828	1,730,006	2088.900000		42,312		47,579		47,579	5,267						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,180.56 230493900 .090	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/08/2016	07/07/2017	833	1,747,383	2097.900000		44,636		50,030		50,030	5,394						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,184.23 245311200 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/16/2016	09/14/2017	1,270	2,700,004	2125.770000		46,652		50,656		50,656	4,004						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,193.66 230492100 .090	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/08/2016	06/07/2017	1,032	2,179,486	2112.130000		53,679		61,075		61,075	7,396						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,203.17 247428300 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/09/2016	10/30/2017	2,375	5,049,990	2126.410000		123,779		120,545		120,545	(3,234)						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,209.75 247428900 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/09/2016	11/07/2017	1,680	3,579,994	2131.520000		88,227		85,966		85,966	(2,261)						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,217.23 245313600 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/16/2016	10/16/2017	2,110	4,499,991	2132.980000		105,845		116,412		116,412	10,567						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,224.02 247427700 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/09/2016	10/23/2017	2,989	6,399,991	2141.160000		164,277		160,122		160,122	(4,155)						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,228.01 245311800 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/16/2016	09/21/2017	1,502	3,250,001	2163.120000		56,102		62,505		62,505	6,403						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,228.23 231477600 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/21/2016	09/21/2017	1,220	2,638,989	2163.120000		44,335		50,916		50,916	6,581						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,228.87 230495100 .090	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/08/2016	07/28/2017	604	1,311,172	2170.060000		20,573		23,162		23,162	2,589						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,236.48 245112100 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/14/2016	11/14/2017	2,515	5,442,199	2164.200000		99,048		113,785		113,785	14,737						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,239.05 231478200 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/21/2016	09/21/2017	1,816	3,927,787	2163.120000		75,806		87,525		87,525	11,719						0010

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BANK OF AMERICA S&P 500 Euro UpStk 2,239.89 245313000 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/16/2016	10/09/2017	1,857	3,999,991	2153.740000		90,930		101,568		101,568	10,638						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,242.39 230495700 .090	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/08/2016	08/07/2017	647	1,410,665	2180.890000		22,329		25,210		25,210	2,881						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,249.04 247429500 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/09/2016	11/14/2017	2,255	4,879,990	2164.200000		121,312		118,150		118,150	(3,162)						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,249.40 230494500 .090	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/08/2016	07/21/2017	2,424	5,249,043	2165.170000		114,694		130,453		130,453	15,759						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,249.69 245112700 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/14/2016	11/14/2017	2,321	5,022,431	2164.200000		106,476		122,441		122,441	15,965						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,249.86 231478800 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/21/2016	09/21/2017	4,984	10,781,455	2163.120000		233,958		270,697		270,697	36,739						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,251.74 245310600 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/16/2016	09/07/2017	1,372	3,000,002	2186.160000		48,702		55,352		55,352	6,650						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,252.80 245312400 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/16/2016	09/28/2017	2,579	5,600,007	2171.370000		115,256		129,756		129,756	14,500						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,255.53 245113300 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/14/2016	11/14/2017	2,652	5,739,662	2164.200000		128,568		148,517		148,517	19,949						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,255.98 230496900 .090	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/08/2016	08/21/2017	377	822,091	2182.640000		15,058		17,038		17,038	1,980						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,260.46 231479400 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/21/2016	09/21/2017	9,287	20,089,134	2163.120000		480,130		558,610		558,610	78,480						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,261.59 245113900 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/14/2016	11/14/2017	4,505	9,749,685	2164.200000		231,068		267,230		267,230	36,162						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,262.59 245671900 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/21/2016	11/21/2017	939	2,063,223	2198.180000		33,012		35,614		35,614	2,602						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,263.06 231480000 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/21/2016	09/21/2017	1,830	3,958,002	2163.120000		96,575		112,636		112,636	16,061						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,267.16 230497500 .090	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/08/2016	08/28/2017	1,258	2,742,874	2180.380000		58,647		66,273		66,273	7,626						0010

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BANK OF AMERICA S&P 500 Euro UpStk 2,269.87 230496300 .090	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/08/2016	08/14/2017	321	703,695	2190.150000		13,565		15,354		15,354	1,789						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,270.25 245114500 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/14/2016	11/14/2017	2,468	5,341,161	2164.200000		136,200		157,911		157,911	21,711						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,271.06 231480600 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2016	09/21/2017	6,514	14,089,727	2163.120000		367,742		428,811		428,811	61,069						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,272.41 245115100 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/14/2016	11/14/2017	4,354	9,423,873	2164.200000		245,021		283,622		283,622	38,601						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,275.34 245672500 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/21/2016	11/21/2017	2,545	5,593,877	2198.180000		105,724		113,925		113,925	8,201						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,275.44 245115700 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/14/2016	11/14/2017	2,868	6,206,318	2164.200000		165,088		191,382		191,382	26,294						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,276.47 231481200 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2016	09/21/2017	1,526	3,300,428	2163.120000		89,772		104,780		104,780	15,008						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,279.93 231481800 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2016	09/21/2017	6,060	13,108,602	2163.120000		365,730		427,042		427,042	61,312						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,282.37 247430100 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/09/2016	11/21/2017	2,184	4,799,990	2198.180000		109,836		105,789		105,789	(4,047)						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,285.45 245673100 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/21/2016	11/21/2017	3,765	8,276,829	2198.180000		174,641		188,414		188,414	13,773						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,287.99 245116300 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/14/2016	11/14/2017	516	1,116,295	2164.200000		32,484		37,785		37,785	5,301						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,291.60 245673700 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/21/2016	11/21/2017	1,951	4,288,641	2198.180000		96,066		103,762		103,762	7,696						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,297.10 245674300 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/21/2016	11/21/2017	4,045	8,892,070	2198.180000		208,964		226,422		226,422	17,458						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,299.40 231482400 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2016	09/21/2017	581	1,256,923	2163.120000		39,593		46,650		46,650	7,057						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,301.27 245674900 .117	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/21/2016	11/21/2017	1,938	4,260,627	2198.180000		103,533		112,573		112,573	9,040						0010

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BANK OF AMERICA S&P 500 Euro UpStk 2,308.09 245675500 .117	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/21/2016	11/21/2017	4,001	8,794,715	2198.180000		226,024		245,962		245,962	19,938						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,312.49 245676100 .117	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/21/2016	11/21/2017	2,240	4,922,903	2198.180000		130,949		142,516		142,516	11,567						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,313.58 245676700 .117	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/21/2016	11/21/2017	4,813	10,579,852	2198.180000		283,540		308,838		308,838	25,298						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,317.54 245677300 .117	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/21/2016	11/21/2017	3,795	8,342,963	2198.180000		229,431		250,814		250,814	21,383						0010
BANK OF AMERICA S&P GSCI Asian UpStk 189.94 212659600 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/24/2016	01/23/2017	901	165,279	183.450000		3,946		5,844		5,844	1,898						0010
BANK OF AMERICA S&P GSCI Asian UpStk 194.54 212661400 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/24/2016	02/16/2017	2,804	524,578	187.070000		12,563		20,927		20,927	8,364						0010
BANK OF AMERICA S&P GSCI Asian UpStk 196.83 212660800 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/24/2016	02/08/2017	4,305	814,779	189.270000		15,952		32,520		32,520	16,568						0010
BANK OF AMERICA S&P GSCI Asian UpStk 197.71 212659000 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/24/2016	01/17/2017	1,387	264,169	190.510000		5,602		9,980		9,980	4,378						0010
BANK OF AMERICA S&P GSCI Asian UpStk 201.01 212662000 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/24/2016	02/22/2017	2,023	391,073	193.320000		8,051		15,541		15,541	7,490						0010
BANK OF AMERICA S&P GSCI Asian UpStk 201.93 212660200 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/24/2016	01/30/2017	974	191,304	196.350000		2,913		5,433		5,433	2,520						0010
BANK OF AMERICA S&P GSCI Asian UpStk 208.52 212658400 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/24/2016	01/09/2017	1,344	269,335	200.340000		4,463		10,995		10,995	6,532						0010
BANK OF AMERICA S&P GSCI Euro UpStk 189.77 212666200 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/24/2016	01/23/2017	2,491	459,087	184.270000		9,069		13,694		13,694	4,625						0010
BANK OF AMERICA S&P GSCI Euro UpStk 192.77 212668000 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/24/2016	02/14/2017	1,642	307,146	187.070000		5,993		9,273		9,273	3,280						0010
BANK OF AMERICA S&P GSCI Euro UpStk 195.73 212667400 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/24/2016	02/07/2017	2,886	546,313	189.270000		11,142		18,494		18,494	7,352						0010
BANK OF AMERICA S&P GSCI Euro UpStk 196.11 212665600 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/24/2016	01/17/2017	2,840	540,168	190.220000		10,109		16,716		16,716	6,607						0010
BANK OF AMERICA S&P GSCI Euro UpStk 199.41 212668600 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/24/2016	02/21/2017	1,732	334,795	193.320000		6,148		10,237		10,237	4,089						0010

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BANK OF AMERICA S&P GSCI Euro UpStk 203.49 212666800 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2016	01/30/2017	2,452	481,362	196.350000		9,144		17,306		17,306	8,162						0010
BANK OF AMERICA S&P GSCI Euro UpStk 206.01 212665000 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2016	01/09/2017	2,239	446,521	199.420000		7,434		14,750		14,750	7,316						0010
BARCLAYS BANK PLC EEJPUS5E Euro UpStk 246093700 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/28/2016	11/21/2017	100,000	100,000	1.030000		2,190		1,707		1,707	(483)						0010
BARCLAYS BANK PLC EEJPUS5E Euro UpStk 1.07 246095500 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/28/2016	11/28/2017	925,000	925,000	1.000000		21,830		19,916		19,916	(1,914)						0010
BARCLAYS BANK PLC EEJPUS5E Euro UpStk 1.08 246096100 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/28/2016	11/28/2017	450,000	450,000	1.000000		10,935		10,008		10,008	(927)						0010
BARCLAYS BANK PLC MXEA Asian UpSt 1,715.72 204791600 .012	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/29/2016	01/09/2017	467	757,907	1622.580000		15,391		12,276		12,276	(3,115)						0010
BARCLAYS BANK PLC MXEA Asian UpStk 1,599.94 204792800 .012	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/29/2016	01/23/2017	281	427,153	1518.550000		14,515		22,883		22,883	8,368						0010
BARCLAYS BANK PLC MXEA Asian UpStk 1,664.30 204793400 .012	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/29/2016	01/30/2017	300	472,066	1574.550000		13,342		22,512		22,512	9,170						0010
BARCLAYS BANK PLC MXEA Asian UpStk 1,668.28 204792200 .012	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/29/2016	01/17/2017	435	688,819	1583.710000		17,502		28,797		28,797	11,295						0010
BARCLAYS BANK PLC MXEA Asian UpStk 1,737.38 228313900 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/09/2016	07/21/2017	756	1,252,483	1657.140000		36,234		25,176		25,176	(11,058)						0010
BARCLAYS BANK PLC MXEA Asian UpStk 1,749.71 228314500 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/09/2016	07/28/2017	473	784,227	1658.160000		24,835		15,858		15,858	(8,977)						0010
BARCLAYS BANK PLC MXEA Asian UpStk 1,767.26 228315100 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/09/2016	08/07/2017	504	843,480	1675.000000		24,373		14,720		14,720	(9,653)						0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,594.78 204796400 .012	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/29/2016	01/23/2017	1,058	1,606,125	1518.550000		49,414		78,014		78,014	28,600						0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,654.22 204797000 .012	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/29/2016	01/30/2017	980	1,543,216	1574.550000		41,791		67,852		67,852	26,061						0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,663.53 204795800 .012	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/29/2016	01/17/2017	1,017	1,610,300	1583.710000		42,309		71,388		71,388	29,079						0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,676.95 219274200 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/22/2016	04/07/2017	1,014	1,630,673	1607.810000		47,263		48,602		48,602	1,339						0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,690.29 219274800 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/22/2016	04/07/2017	1,205	1,937,218	1607.810000		65,365		66,824		66,824	1,459						0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,703.87 204795200 .012	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/29/2016	01/09/2017	760	1,233,615	1622.580000		28,465		43,609		43,609	15,144						0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,706.88 219273600 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/22/2016	03/28/2017	193	314,749	1631.500000		9,314		8,959		8,959	(355)						0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,723.41 228315700 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/09/2016	07/14/2017	305	504,598	1654.420000		13,332		11,078		11,078	(2,254)						0010

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BARCLAYS BANK PLC MXEA Euro UpStk 1,732.87 228316300 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/09/2016	07/21/2017	1,558	2,582,487	1657.140000		73,214		60,534		60,534	(12,680)						0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,743.25 228316900 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/09/2016	07/28/2017	1,027	1,702,483	1658.160000		52,990		43,789		43,789	(9,201)						0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,753.61 219275400 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2016	04/20/2017	528	889,193	1682.930000		21,362		16,118		16,118	(5,244)						0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,759.99 228317500 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/09/2016	08/07/2017	1,417	2,374,296	1675.000000		70,322		55,915		55,915	(14,407)						0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,772.97 219276000 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2016	04/18/2017	1,042	1,754,000	1682.930000		51,507		37,282		37,282	(14,225)						0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,784.66 219276600 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2016	04/21/2017	423	726,341	1716.510000		15,229		9,219		9,219	(6,010)						0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,802.68 219277200 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2016	04/21/2017	685	1,175,947	1716.510000		29,767		16,987		16,987	(12,780)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 1,971.78 204798200 .012	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/29/2016	01/23/2017	1,228	2,294,466	1868.990000		71,241		126,131		126,131	54,890						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 1,996.55 204798800 .012	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/29/2016	01/30/2017	685	1,297,539	1893.360000		36,801		70,675		70,675	33,874						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,020.99 212361700 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/22/2016	02/21/2017	1,756	3,415,442	1945.500000		65,918		132,398		132,398	66,480						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,028.69 204797600 .012	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/29/2016	01/17/2017	1,582	3,039,544	1921.840000		75,932		168,930		168,930	92,998						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,037.33 212362300 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/22/2016	02/21/2017	1,384	2,692,841	1945.500000		60,858		126,978		126,978	66,120						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,043.16 212362900 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/22/2016	02/21/2017	2,672	5,198,127	1945.500000		123,196		260,671		260,671	137,475						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,056.20 212363500 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/22/2016	02/21/2017	967	1,881,338	1945.500000		48,915		106,937		106,937	58,022						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,069.04 212364100 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/22/2016	02/21/2017	1,805	3,511,651	1945.500000		98,326		222,740		222,740	124,414						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,128.92 219279600 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2016	03/28/2017	678	1,380,183	2037.050000		32,502		60,668		60,668	28,166						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,134.61 219280200 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2016	04/07/2017	796	1,625,871	2041.910000		42,727		71,641		71,641	28,914						0010

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BARCLAYS BANK PLC S&P 500 Asian UpStk 2,159.43 218295900 .041	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/14/2016	04/17/2017	1,424	2,966,207	2082.780000		53,540		99,142		99,142	45,602						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,164.47 218945800 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/21/2016	04/21/2017	1,190	2,488,696	2091.480000		42,557		78,216		78,216	35,659						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,165.98 223493100 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/21/2016	06/21/2017	1,098	2,292,875	2088.900000		43,565		74,630		74,630	31,065						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,177.34 218296500 .041	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/14/2016	04/17/2017	2,989	6,225,432	2082.780000		132,290		244,390		244,390	112,100						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,180.37 219634900 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/29/2016	04/21/2017	1,920	4,015,223	2091.480000		84,049		132,440		132,440	48,391						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,181.41 218946400 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/21/2016	04/21/2017	3,114	6,513,586	2091.480000		130,272		241,402		241,402	111,130						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,182.13 219280800 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2016	04/17/2017	1,615	3,363,461	2082.780000		75,496		135,938		135,938	60,442						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,184.57 223493700 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/21/2016	06/21/2017	1,315	2,746,434	2088.900000		61,520		107,868		107,868	46,348						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,187.69 219634300 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/29/2016	04/21/2017	510	1,067,366	2091.480000		18,433		41,326		41,326	22,893						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,192.13 218297100 .041	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/14/2016	04/17/2017	1,407	2,930,628	2082.780000		68,723		124,199		124,199	55,476						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,193.97 223494300 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/21/2016	06/21/2017	2,101	4,388,751	2088.900000		104,891		186,398		186,398	81,507						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,195.22 218947000 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/21/2016	04/21/2017	2,153	4,503,614	2091.480000		99,530		181,671		181,671	82,141						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,207.12 218297700 .041	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/14/2016	04/17/2017	2,072	4,315,036	2082.780000		109,818		190,781		190,781	80,963						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,207.13 223494900 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/21/2016	06/21/2017	1,867	3,899,125	2088.900000		100,597		181,682		181,682	81,085						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,214.25 218947600 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/21/2016	04/21/2017	2,643	5,527,087	2091.480000		136,519		237,739		237,739	101,220						0010

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BARCLAYS BANK PLC S&P 500 Asian UpStk 2,219.87 223495500 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/21/2016	06/21/2017	1,858	3,880,902	2088.900000		106,337		193,955		193,955	87,618						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,282.52 246135100 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/28/2016	11/28/2017	1,974	4,347,027	2201.720000		77,377		89,185		89,185	11,808						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,294.37 248684500 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/29/2016	07/28/2017	330	717,402	2172.300000		25,535		23,261		23,261	(2,274)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,313.13 246135700 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/28/2016	11/28/2017	1,933	4,256,061	2201.720000		95,336		111,869		111,869	16,533						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,320.61 246136300 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/28/2016	11/28/2017	1,451	3,195,098	2201.720000		74,446		87,964		87,964	13,518						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,323.44 248685100 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/29/2016	11/28/2017	833	1,829,681	2197.340000		58,637		53,979		53,979	(4,658)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,337.35 246136900 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/28/2016	11/28/2017	2,230	4,909,203	2201.720000		123,221		147,642		147,642	24,421						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,351.18 248685700 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/29/2016	12/07/2017	312	699,996	2241.350000		15,497		14,266		14,266	(1,231)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,355.80 248686300 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/29/2016	12/14/2017	300	674,993	2253.280000		13,705		12,340		12,340	(1,365)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 1,945.62 204804200 .012	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/29/2016	01/23/2017	1,217	2,274,935	1868.990000		54,567		92,861		92,861	38,294						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 1,962.44 204804800 .012	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/29/2016	01/23/2017	3,352	6,265,490	1868.990000		180,088		311,774		311,774	131,686						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 1,966.74 204805400 CMFL	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/29/2016	01/23/2017	2,400	4,485,109	1868.990000		134,242		233,425		233,425	99,183						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 1,984.43 204806000 .012	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/29/2016	01/30/2017	2,386	4,518,239	1893.360000		119,390		214,976		214,976	95,586						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 1,992.57 204812600 .129	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/29/2016	01/30/2017	1,346	2,548,330	1893.360000		72,653		132,027		132,027	59,374						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 1,999.29 204799400 .012	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/29/2016	01/17/2017	1,063	2,042,397	1921.840000		43,264		82,044		82,044	38,780						0010

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BARCLAYS BANK PLC S&P 500 Euro UpStk 2,006.98 212364700 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/22/2016	02/21/2017	1,563	3,040,588	1945.500000		52,298		92,647		92,647	40,349						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,017.68 212365300 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/22/2016	02/21/2017	1,465	2,850,512	1945.500000		56,725		101,794		101,794	45,069						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,017.93 204800000 .012	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/29/2016	01/17/2017	1,299	2,495,874	1921.840000		64,025		124,322		124,322	60,297						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,021.98 204803000 .012	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/29/2016	01/09/2017	509	988,819	1943.090000		19,928		40,124		40,124	20,196						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,022.35 204800600 .012	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/29/2016	01/17/2017	1,977	3,799,420	1921.840000		101,359		197,925		197,925	96,566						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,024.29 212365900 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/22/2016	02/21/2017	3,372	6,560,026	1945.500000		141,041		255,396		255,396	114,355						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,029.16 212366500 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/22/2016	02/21/2017	3,161	6,149,142	1945.500000		139,586		253,956		253,956	114,370						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,033.05 212367100 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/22/2016	02/23/2017	4,460	8,676,306	1945.500000		204,761		374,697		374,697	169,936						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,043.55 204803600 .012	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/29/2016	01/09/2017	1,438	2,794,435	1943.090000		69,520		144,368		144,368	74,848						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,044.72 212367700 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/22/2016	02/21/2017	2,151	4,184,768	1945.500000		110,059		204,318		204,318	94,259						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,047.64 212368300 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/22/2016	02/21/2017	7,643	14,870,263	1945.500000		401,497		746,920		746,920	345,423						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,070.40 212368900 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/22/2016	02/21/2017	1,481	2,880,537	1945.500000		92,465		175,979		175,979	83,514						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,273.94 246137500 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/28/2016	11/28/2017	1,818	4,003,813	2201.720000		70,867		75,953		75,953	5,086						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,284.06 246138100 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/28/2016	11/28/2017	1,031	2,270,889	2201.720000		45,191		48,543		48,543	3,352						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,289.79 246138700 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/28/2016	11/28/2017	1,805	3,973,541	2201.720000		83,842		90,253		90,253	6,411						0010

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BARCLAYS BANK PLC S&P 500 Euro UpStk 2,295.29 246139300 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	11/28/2016	11/28/2017	1,063	2,340,565	2201.720000		52,195		56,130		56,130	3,935						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,300.80 248686900 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	12/29/2016	11/28/2017	2,657	5,849,992	2201.720000		154,319		147,718		147,718	(6,601)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,303.66 246139900 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	11/28/2016	11/28/2017	6,361	14,004,919	2201.720000		336,118		362,770		362,770	26,652						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,311.81 246140500 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	11/28/2016	11/28/2017	5,902	12,993,884	2201.720000		332,643		360,390		360,390	27,747						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,312.91 248687500 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	12/29/2016	11/28/2017	2,191	4,825,003	2201.720000		140,583		135,002		135,002	(5,581)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,316.21 246141100 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	11/28/2016	11/28/2017	1,258	2,770,593	2201.720000		73,698		79,540		79,540	5,842						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,317.31 246141700 .115	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	11/28/2016	11/28/2017	5,159	11,359,284	2201.720000		304,429		328,852		328,852	24,423						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,321.05 246142300 .115	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	11/28/2016	11/28/2017	3,082	6,785,423	2201.720000		187,278		201,975		201,975	14,697						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,325.97 248623200 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	12/28/2016	12/28/2017	2,350	5,286,437	2249.920000		96,742		92,288		92,288	(4,454)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,338.57 248359200 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	12/21/2016	12/21/2017	1,308	2,962,584	2265.180000		51,845		48,093		48,093	(3,752)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,341.49 248623800 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	12/28/2016	12/28/2017	2,968	6,676,789	2249.920000		144,219		138,037		138,037	(6,182)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,348.99 248359800 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	12/21/2016	12/21/2017	2,044	4,629,440	2265.180000		91,663		84,787		84,787	(6,876)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,349.16 248688100 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	12/29/2016	12/07/2017	3,101	6,950,000	2241.350000		177,645		169,412		169,412	(8,233)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,351.17 248624400 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	12/28/2016	12/28/2017	3,867	8,700,917	2249.920000		205,342		196,723		196,723	(8,619)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,354.54 248625000 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	12/28/2016	12/28/2017	2,178	4,900,099	2249.920000		118,582		113,898		113,898	(4,684)						0010

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BARCLAYS BANK PLC S&P 500 Euro UpStk 2,355.79 248360400 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/21/2016	12/21/2017	2,398	5,430,911	2265.180000		115,135		106,429		106,429	(8,706)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,362.42 248625600 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/28/2016	12/28/2017	4,832	10,871,258	2249.920000		280,478		268,558		268,558	(11,920)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,364.62 248361000 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/21/2016	12/21/2017	2,156	4,884,757	2265.180000		111,861		103,574		103,574	(8,287)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,367.82 248626200 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/28/2016	12/28/2017	6,028	13,561,720	2249.920000		364,810		348,317		348,317	(16,493)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,370.51 248361600 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/21/2016	12/21/2017	7,963	18,036,939	2265.180000		434,690		401,344		401,344	(33,346)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,371.42 248626800 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/28/2016	12/28/2017	2,954	6,646,317	2249.920000		182,774		174,987		174,987	(7,787)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,378.44 248362200 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/21/2016	12/21/2017	7,368	16,688,787	2265.180000		427,233		394,373		394,373	(32,860)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,383.88 248362800 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/21/2016	12/21/2017	7,276	16,481,546	2265.180000		440,057		404,739		404,739	(35,318)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,385.37 248627400 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/28/2016	12/28/2017	3,101	6,976,612	2249.920000		209,996		200,635		200,635	(9,361)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,387.50 248363400 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/21/2016	12/21/2017	4,470	10,124,348	2265.180000		277,407		254,770		254,770	(22,637)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,390.67 248364000 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/21/2016	12/21/2017	1,914	4,334,736	2265.180000		120,939		111,357		111,357	(9,582)						0010
BNP PARIBAS S&P 500 Euro UpStk 2,099.62 223799100 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	BNP PARIBAS ROMUUISFPU8MPRO8K5P83	06/28/2016	06/28/2017	1,057	2,151,649	2036.090000		36,148		54,038		54,038	17,890						0010
BNP PARIBAS S&P 500 Euro UpStk 2,108.37 223799700 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	BNP PARIBAS ROMUUISFPU8MPRO8K5P83	06/28/2016	06/28/2017	1,206	2,454,573	2036.090000		46,391		69,810		69,810	23,419						0010
BNP PARIBAS S&P 500 Euro UpStk 2,114.28 223800300 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	BNP PARIBAS ROMUUISFPU8MPRO8K5P83	06/28/2016	06/28/2017	1,261	2,567,005	2036.090000		52,110		78,722		78,722	26,612						0010
BNP PARIBAS S&P 500 Euro UpStk 2,123.03 223800900 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	BNP PARIBAS ROMUUISFPU8MPRO8K5P83	06/28/2016	06/28/2017	2,230	4,541,114	2036.090000		101,267		154,085		154,085	52,818						0010
BNP PARIBAS S&P 500 Euro UpStk 2,127.92 223801500 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	BNP PARIBAS ROMUUISFPU8MPRO8K5P83	06/28/2016	06/28/2017	8,192	16,679,463	2036.090000		390,299		596,032		596,032	205,733						0010

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BNP PARIBAS S&P 500 Euro UpStk 2,133.01 223802100 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	06/28/2016	06/28/2017	4,289	8,733,367	2036.090000		214,841		328,217		328,217	113,376						0010
BNP PARIBAS S&P 500 Euro UpStk 2,142.98 223802700 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	06/28/2016	06/28/2017	11,484	23,382,655	2036.090000		626,655		962,424		962,424	335,769						0010
BNP PARIBAS S&P 500 Euro UpStk 2,150.72 223803300 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	06/28/2016	06/28/2017	1,255	2,555,816	2036.090000		72,585		112,196		112,196	39,611						0010
BNP PARIBAS S&P AV5E Euro 165226200 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	10/08/2018	1,174	179,312	158.820000	8,912			5,175		5,175	334						0010
BNP PARIBAS S&P AV5E Euro 165226800 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	11/07/2018	805	125,174	161.650000	5,203			2,612		2,612	128						0010
BNP PARIBAS S&P AV5E Euro 165227400 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	11/21/2018	1,952	307,074	163.580000	11,265			4,960		4,960	80						0010
BNP PARIBAS S&P AV5E Euro 165228000 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	12/07/2018	2,342	369,529	164.120000	13,066			5,575		5,575	8						0010
BNP PARIBAS S&P AV5E Euro 165228600 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	12/21/2018	3,028	481,076	165.200000	15,900			6,320		6,320	(81)						0010
BNP PARIBAS S&P AV5E Euro 165229200 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	01/07/2019	1,277	203,412	165.640000	6,641			2,534		2,534	(37)						0010
BNP PARIBAS S&P AV5E Euro 165229800 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	02/21/2019	1,218	192,467	164.340000	6,882			2,975		2,975	35						0010
BNP PARIBAS S&P AV5E Euro 165231000 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	03/07/2019	2,820	449,226	165.680000	14,776			5,857		5,857	(36)						0010
BNP PARIBAS S&P AV5E Euro 165231600 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	03/21/2019	2,714	431,470	165.320000	14,549			5,979		5,979	(19)						0010
BNP PARIBAS S&P AV5E Euro 165232200 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	04/08/2019	2,487	392,809	164.280000	14,175			6,299		6,299	125						0010
BNP PARIBAS S&P AV5E Euro 165232800 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	04/22/2019	2,470	392,178	165.120000	13,462			5,700		5,700	50						0010
BNP PARIBAS S&P AV5E Euro 165233400 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	05/07/2019	3,501	556,530	165.330000	18,905			7,985		7,985	51						0010
BNP PARIBAS S&P AV5E Euro 165234000 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	05/21/2019	3,756	598,295	165.680000	19,867			8,246		8,246	(34)						0010
BNP PARIBAS S&P AV5E Euro 165234600 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	06/07/2019	2,287	369,849	168.200000	10,519			3,696		3,696	(92)						0010
BNP PARIBAS S&P AV5E Euro 165235200 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	06/21/2019	1,824	296,382	169.030000	8,042			2,681		2,681	(112)						0010
BNP PARIBAS S&P AV5E Euro 165235800 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	07/08/2019	2,839	463,840	169.930000	11,923			3,752		3,752	(194)						0010
BNP PARIBAS S&P AV5E Euro 165236400 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	07/22/2019	1,620	264,207	169.670000	6,932			2,255		2,255	(88)						0010
BNP PARIBAS S&P AV5E Euro 165237000 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	08/07/2019	3,772	604,706	166.730000	19,048			7,758		7,758	89						0010
BNP PARIBAS S&P AV5E Euro 165237600 .926	Equity Indexed Annuities	EXH 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	08/21/2019	9,240	1,509,374	169.880000	39,271			12,907		12,907	(481)						0010
BNP PARIBAS S&P AV5E Euro 165238200 .926	Equity Indexed Annuities	EXH 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	09/09/2019	2,013	329,517	170.230000	8,415			2,727		2,727	(121)						0010
BNP PARIBAS S&P AV5E Euro 165238800 .926	Equity Indexed Annuities	EXH 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	09/23/2019	4,060	663,224	169.870000	17,378			5,844		5,844	(167)						0010
BNP PARIBAS S&P AV5E Euro UpStk 172710300 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/04/2015	12/09/2019	2,340	382,091	169.830000	10,716			3,594		3,594	(186)						0010
BNP PARIBAS S&P AV5E Euro UpStk 172710900 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/04/2015	01/07/2020	3,237	525,584	168.850000	16,121			5,704		5,704	(314)						0010
BNP PARIBAS S&P AV5E Euro UpStk 172711500 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/04/2015	01/21/2020	1,148	186,713	169.080000	5,673			1,995		1,995	(79)						0010

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BNP PARIBAS S&P AV5E Euro UpStk 172712100 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/04/2015	02/07/2020	5,131	835,506	169.330000	25,093			8,789		8,789	(367)						0010
BNP PARIBAS S&P AV5E Euro UpStk 172712700 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/04/2015	02/21/2020	3,945	648,279	170.900000	17,674			5,648		5,648	(413)						0010
CITIBANK N.A. EEJPUSSE Euro UpStk 215280800 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	03/22/2016	03/21/2017	348,633	348,633	1.020000		7,635		3,769		3,769	(3,866)						0010
CITIBANK N.A. MXEA Asian UpStk 1,773.34 229876000 .083	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	08/31/2016	08/29/2017	429	723,432	1688.250000		17,213		9,381		9,381	(7,832)						0010
CITIBANK N.A. MXEA Asian UpStk 1,806.71 229874800 .083	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	08/31/2016	08/14/2017	783	1,339,253	1710.740000		28,104		8,750		8,750	(19,354)						0010
CITIBANK N.A. MXEA Asian UpStk351.11 229875400 .083	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	08/31/2016	08/21/2017	351	597,695	1702.300000		13,518		5,964		5,964	(7,554)						0010
CITIBANK N.A. MXEA Euro UpStk 1,715.64 229876600 .083	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	08/31/2016	05/15/2017	278	455,991	1637.840000		13,495		12,378		12,378	(1,117)						0010
CITIBANK N.A. MXEA Euro UpStk 1,772.66 229878400 .083	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	08/31/2016	08/29/2017	1,642	2,771,364	1688.250000		71,868		61,184		61,184	(10,684)						0010
CITIBANK N.A. MXEA Euro UpStk 1,791.50 229877800 .083	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	08/31/2016	08/21/2017	1,176	2,001,139	1702.300000		51,172		41,902		41,902	(9,270)						0010
CITIBANK N.A. MXEA Euro UpStk 1,800.72 229877200 .083	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	08/31/2016	08/14/2017	1,612	2,758,431	1710.740000		68,818		54,415		54,415	(14,403)						0010
CITIBANK N.A. S&P 500 Asian UpStk 2,095.44 215272400 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	03/22/2016	03/07/2017	1,132	2,266,693	2001.760000		61,215		105,700		105,700	44,485						0010
CITIBANK N.A. S&P 500 Asian UpStk 2,114.97 215273000 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	03/22/2016	03/14/2017	1,152	2,326,868	2019.640000		58,574		108,716		108,716	50,142						0010
CITIBANK N.A. S&P 500 Asian UpStk 2,130.74 220193000 .050	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	05/09/2016	05/08/2017	1,987	4,089,598	2058.690000		71,159		136,765		136,765	65,606						0010
CITIBANK N.A. S&P 500 Asian UpStk 2,144.95 220193600 .050	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	05/09/2016	05/08/2017	3,031	6,239,609	2058.690000		125,416		247,162		247,162	121,746						0010
CITIBANK N.A. S&P 500 Asian UpStk 2,155.04 220194200 .050	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	05/09/2016	05/08/2017	1,790	3,684,873	2058.690000		79,962		161,347		161,347	81,385						0010
CITIBANK N.A. S&P 500 Asian UpStk 2,161.01 220194800 .050	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	05/09/2016	05/08/2017	1,518	3,124,553	2058.690000		70,927		144,209		144,209	73,282						0010
CITIBANK N.A. S&P 500 Asian UpStk 2,167.35 220268700 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	05/10/2016	04/28/2017	600	1,245,756	2075.810000		26,106		49,212		49,212	23,106						0010
CITIBANK N.A. S&P 500 Asian UpStk 2,180.56 220195400 .050	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	05/09/2016	05/08/2017	3,157	6,500,247	2058.690000		165,756		346,547		346,547	180,791						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,191.97 222575800 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/07/2016	06/07/2017	1,664	3,514,860	2112.130000		70,297		96,582		96,582	26,285						0010
CITIBANK N.A. S&P 500 Euro UpStk 1,933.32 215273600 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	03/22/2016	02/07/2017	639	1,183,922	1853.440000		37,719		50,361		50,361	12,642						0010

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CITIBANK N.A. S&P 500 Euro UpStk 2,012.46 200957000 .010	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	01/07/2016	01/09/2017	2,595	5,042,958	1943.090000		96,320		179,946		179,946	83,626						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,018.79 215274800 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	03/22/2016	02/28/2017	658	1,271,929	1932.230000		37,561		54,533		54,533	16,972						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,028.20 200957600 .010	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	01/07/2016	01/09/2017	4,676	9,086,317	1943.090000		208,985		397,751		397,751	188,766						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,040.24 200958200 .010	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	01/07/2016	01/09/2017	11,108	21,584,144	1943.090000		556,871		1,078,390		1,078,390	521,519						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,041.61 215274200 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	03/22/2016	02/21/2017	760	1,477,685	1945.500000		46,871		69,932		69,932	23,061						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,045.10 200958800 .010	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	01/07/2016	01/09/2017	5,821	11,310,433	1943.090000		304,251		593,333		593,333	289,082						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,054.04 200959400 .010	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	01/07/2016	01/09/2017	3,632	7,056,969	1943.090000		204,652		402,602		402,602	197,950						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,079.83 215275400 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	03/22/2016	03/07/2017	1,592	3,187,663	2001.760000		73,379		114,309		114,309	40,930						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,099.05 215276000 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	03/22/2016	03/07/2017	2,196	4,395,465	2001.760000		123,162		194,958		194,958	71,796						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,100.02 215276600 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	03/22/2016	03/14/2017	2,489	5,026,197	2019.640000		113,234		179,585		179,585	66,351						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,104.98 221322200 .052	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	05/23/2016	05/22/2017	1,697	3,476,372	2048.040000		52,841		79,600		79,600	26,759						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,109.59 223852000 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/29/2016	06/28/2017	564	1,149,251	2036.090000		23,757		33,215		33,215	9,458						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,115.01 221322800 .052	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	05/23/2016	05/22/2017	1,249	2,558,944	2048.040000		45,037		68,532		68,532	23,495						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,115.17 219281400 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	04/22/2016	03/14/2017	770	1,554,315	2019.640000		44,652		65,530		65,530	20,878						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,118.40 215277200 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	03/22/2016	03/14/2017	2,528	5,105,670	2019.640000		138,130		222,172		222,172	84,042						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,119.93 221323400 .052	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	05/23/2016	05/22/2017	1,812	3,710,867	2048.040000		69,764		106,384		106,384	36,620						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,121.27 220196000 .050	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	05/09/2016	05/08/2017	3,234	6,657,454	2058.690000		109,182		166,279		166,279	57,097						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,125.66 221324000 .052	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	05/23/2016	05/22/2017	2,773	5,678,378	2048.040000		114,703		175,176		175,176	60,473						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,127.71 223852600 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/29/2016	06/28/2017	1,214	2,470,917	2036.090000		62,219		88,108		88,108	25,889						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,129.49 220620800 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	05/16/2016	05/15/2017	2,606	5,386,067	2066.660000		88,331		132,393		132,393	44,062						0010

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CITIBANK N.A. S&P 500 Euro UpStk 2,129.96 221324600 .052	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	05/23/2016	05/22/2017	5,216	10,682,238	2048.040000		226,463		346,747		346,747	120,284						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,130.32 219282600 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	04/22/2016	04/07/2017	687	1,402,078	2041.910000		35,486		51,490		51,490	16,004						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,131.16 220196600 .050	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	05/09/2016	05/08/2017	2,223	4,577,179	2058.690000		86,051		131,494		131,494	45,443						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,136.11 221325200 .052	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	05/23/2016	05/22/2017	1,716	3,514,950	2048.040000		79,438		122,098		122,098	42,660						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,136.51 220197200 .050	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	05/09/2016	05/08/2017	4,679	9,631,657	2058.690000		192,633		295,875		295,875	103,242						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,137.58 223061100 .061	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/14/2016	06/14/2017	1,872	3,884,821	2075.320000		64,488		90,741		90,741	26,253						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,139.61 220621400 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	05/16/2016	05/15/2017	1,723	3,561,205	2066.660000		67,307		100,802		100,802	33,495						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,139.82 219282000 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	04/22/2016	03/21/2017	638	1,309,290	2051.600000		32,324		48,189		48,189	15,865						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,140.20 221325800 .052	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	05/23/2016	05/22/2017	6,989	14,312,768	2048.040000		336,350		518,675		518,675	182,325						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,141.04 220197800 .050	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	05/09/2016	05/08/2017	4,539	9,344,878	2058.690000		196,242		302,692		302,692	106,450						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,144.99 220622000 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	05/16/2016	05/15/2017	3,111	6,429,791	2066.660000		129,239		194,572		194,572	65,333						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,145.32 221326400 .052	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	05/23/2016	05/22/2017	3,310	6,778,402	2048.040000		166,749		258,287		258,287	91,538						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,145.56 215277800 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	03/22/2016	03/21/2017	2,505	5,139,545	2051.600000		121,800		200,558		200,558	78,758						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,146.30 223849600 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/29/2016	06/14/2017	492	1,020,103	2075.320000		18,393		26,973		26,973	8,580						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,146.34 223496100 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/21/2016	06/21/2017	1,383	2,888,547	2088.900000		44,484		60,489		60,489	16,005						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,148.39 221327000 .052	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	05/23/2016	05/22/2017	6,070	12,431,803	2048.040000		314,525		487,518		487,518	172,993						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,148.86 220198400 .050	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	05/09/2016	05/08/2017	3,299	6,791,360	2058.690000		154,843		239,379		239,379	84,536						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,149.07 220270500 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	05/10/2016	05/08/2017	1,851	3,811,603	2058.690000		90,981		134,640		134,640	43,659						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,149.33 220622600 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	05/16/2016	05/15/2017	4,958	10,246,536	2066.660000		216,202		326,098		326,098	109,896						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,151.33 220199000 .050	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	05/09/2016	05/08/2017	8,166	16,812,150	2058.690000		391,723		607,618		607,618	215,895						0010

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CITIBANK N.A. S&P 500 Euro UpStk 2,153.03 220269300 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	05/10/2016	04/28/2017	1,391	2,886,684	2075.810000		57,183		85,932		85,932	28,749						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,153.60 218948200 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	04/21/2016	04/21/2017	1,630	3,409,323	2091.480000		54,515		80,587		80,587	26,072						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,154.80 223061700 .061	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/14/2016	06/14/2017	3,083	6,398,881	2075.320000		133,097		188,158		188,158	55,061						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,156.27 220199600 .050	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	05/09/2016	05/08/2017	3,731	7,681,192	2058.690000		187,421		291,252		291,252	103,831						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,156.35 220623200 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	05/16/2016	05/15/2017	1,305	2,697,654	2066.660000		60,967		92,610		92,610	31,643						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,159.24 221995000 .053	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	05/31/2016	05/30/2017	1,898	3,979,126	2096.960000		63,666		90,097		90,097	26,431						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,159.66 220623800 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	05/16/2016	05/15/2017	5,308	10,969,206	2066.660000		256,679		389,403		389,403	132,724						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,160.39 220200200 .050	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	05/09/2016	05/08/2017	2,675	5,506,193	2058.690000		139,307		216,868		216,868	77,561						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,161.93 219283200 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	04/22/2016	04/17/2017	1,501	3,126,628	2082.780000		64,326		94,824		94,824	30,498						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,162.01 223496700 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/21/2016	06/21/2017	1,170	2,444,904	2088.900000		46,942		64,318		64,318	17,376						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,163.06 223850800 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/29/2016	06/21/2017	1,045	2,182,754	2088.900000		39,352		58,195		58,195	18,843						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,163.31 223062300 .061	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/14/2016	06/14/2017	3,346	6,943,724	2075.320000		158,317		224,476		224,476	66,159						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,164.83 220624400 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	05/16/2016	05/15/2017	2,262	4,674,107	2066.660000		114,516		174,400		174,400	59,884						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,165.31 218948800 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	04/21/2016	04/21/2017	2,478	5,182,519	2091.480000		97,224		144,031		144,031	46,807						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,166.77 220200800 .050	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	05/09/2016	05/08/2017	8,156	16,790,174	2058.690000		448,298		699,093		699,093	250,795						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,167.23 223497300 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/21/2016	06/21/2017	908	1,896,244	2088.900000		38,683		53,212		53,212	14,529						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,167.72 220625000 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	05/16/2016	05/15/2017	3,806	7,864,846	2066.660000		197,408		301,357		301,357	103,949						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,167.89 222574600 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/07/2016	06/07/2017	1,051	2,220,816	2112.130000		32,202		43,498		43,498	11,296						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,168.71 223062900 .061	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/14/2016	06/14/2017	3,354	6,960,637	2075.320000		167,055		237,770		237,770	70,715						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,168.81 224498700 .070	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	07/07/2016	07/07/2017	2,926	6,137,712	2097.900000		112,934		152,261		152,261	39,327						0010

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CITIBANK N.A. S&P 500 Euro UpStk 2,168.92 223850200 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/29/2016	06/14/2017	1,407	2,920,785	2075.320000		67,076		99,979		99,979	32,903						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,170.77 221995600 .053	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	05/31/2016	05/30/2017	1,465	3,071,484	2096.960000		57,437		81,583		81,583	24,146						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,170.96 218949400 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	04/21/2016	04/21/2017	2,884	6,032,070	2091.480000		120,822		179,516		179,516	58,694						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,172.46 223497900 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/21/2016	06/21/2017	1,288	2,691,076	2088.900000		58,127		80,202		80,202	22,075						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,173.90 223063500 .061	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/14/2016	06/14/2017	6,240	12,949,756	2075.320000		325,039		464,919		464,919	139,880						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,175.14 218950000 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	04/21/2016	04/21/2017	3,211	6,714,850	2091.480000		140,676		209,511		209,511	68,835						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,175.16 220625600 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	05/16/2016	05/15/2017	3,560	7,356,636	2066.660000		196,422		300,720		300,720	104,298						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,175.24 220269900 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	05/10/2016	04/28/2017	1,859	3,858,723	2075.810000		95,566		145,040		145,040	49,474						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,176.23 221996200 .053	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	05/31/2016	05/30/2017	2,487	5,215,226	2096.960000		104,305		148,042		148,042	43,737						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,177.26 223498500 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/21/2016	06/21/2017	2,443	5,104,184	2088.900000		115,355		160,198		160,198	44,843						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,179.09 223064100 .061	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/14/2016	06/14/2017	4,131	8,573,590	2075.320000		225,485		322,594		322,594	97,109						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,180.35 224499300 .070	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	07/07/2016	07/07/2017	2,415	5,067,142	2097.900000		106,410		144,737		144,737	38,327						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,180.84 221996800 .053	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	05/31/2016	05/30/2017	2,693	5,646,943	2096.960000		118,586		168,909		168,909	50,323						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,182.46 218950600 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	04/21/2016	04/21/2017	2,986	6,244,694	2091.480000		140,818		210,391		210,391	69,573						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,182.89 222575200 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/07/2016	06/07/2017	1,750	3,696,468	2112.130000		66,536		90,631		90,631	24,095						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,182.96 219283800 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	04/22/2016	04/17/2017	2,137	4,451,172	2082.780000		112,712		167,532		167,532	54,820						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,183.11 223499100 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/21/2016	06/21/2017	7,469	15,601,561	2088.900000		372,877		519,461		519,461	146,584						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,183.53 223851400 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/29/2016	06/21/2017	1,948	4,069,031	2088.900000		90,598		136,043		136,043	45,445						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,185.60 218951200 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	04/21/2016	04/21/2017	5,512	11,527,208	2091.480000		267,892		400,712		400,712	132,820						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,185.73 223064700 .061	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/14/2016	06/14/2017	1,013	2,101,995	2075.320000		58,435		83,705		83,705	25,270						0010

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CITIBANK N.A. S&P 500 Euro UpStk 2,186.43 219284400 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	04/22/2016	04/21/2017	1,509	3,156,315	2091.480000		74,506		110,612		110,612	36,106						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,186.50 221997400 .053	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	05/31/2016	05/30/2017	3,037	6,367,957	2096.960000		141,369		202,398		202,398	61,029						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,186.69 223848400 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/29/2016	06/07/2017	804	1,697,160	2112.130000		28,469		43,725		43,725	15,256						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,187.06 224499900 .070	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	07/07/2016	07/07/2017	2,564	5,379,361	2097.900000		121,036		165,306		165,306	44,270						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,188.12 223499700 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/21/2016	06/21/2017	6,165	12,878,391	2088.900000		323,248		449,936		449,936	126,688						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,191.03 230905500 .091	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	09/14/2016	09/14/2017	1,618	3,439,494	2125.770000		58,815		71,741		71,741	12,926						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,191.24 218951800 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	04/21/2016	04/21/2017	2,316	4,843,005	2091.480000		118,508		177,595		177,595	59,087						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,191.32 221998000 .053	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	05/31/2016	05/30/2017	2,053	4,304,874	2096.960000		99,873		143,652		143,652	43,779						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,192.52 224500500 .070	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	07/07/2016	07/07/2017	8,169	17,138,162	2097.900000		406,174		556,661		556,661	150,487						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,193.35 223500300 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/21/2016	06/21/2017	1,328	2,774,066	2088.900000		72,681		101,623		101,623	28,942						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,196.05 218952400 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	04/21/2016	04/21/2017	3,465	7,246,207	2091.480000		184,778		277,360		277,360	92,582						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,196.57 221998600 .053	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	05/31/2016	05/30/2017	7,422	15,563,817	2096.960000		379,757		545,943		545,943	166,186						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,196.62 222576400 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/07/2016	06/07/2017	2,936	6,200,572	2112.130000		130,832		179,639		179,639	48,807						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,197.55 224501100 .070	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	07/07/2016	07/07/2017	2,367	4,965,335	2097.900000		123,140		169,203		169,203	46,063						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,197.67 222577000 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/07/2016	06/07/2017	3,430	7,245,063	2112.130000		154,320		212,327		212,327	58,007						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,198.57 223500900 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/21/2016	06/21/2017	5,038	10,524,010	2088.900000		287,305		403,146		403,146	115,841						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,200.17 230906100 .091	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	09/14/2016	09/14/2017	1,767	3,756,419	2125.770000		72,123		88,790		88,790	16,667						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,201.49 218953000 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	04/21/2016	04/21/2017	7,002	14,643,905	2091.480000		389,381		586,766		586,766	197,385						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,201.75 224501700 .070	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	07/07/2016	07/07/2017	4,934	10,351,541	2097.900000		266,035		366,409		366,409	100,374						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,202.44 221999200 .053	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	05/31/2016	05/30/2017	4,984	10,450,232	2096.960000		267,526		386,273		386,273	118,747						0010

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CITIBANK N.A. S&P 500 Euro UpStk 2,202.53 222577600 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/07/2016	06/07/2017	2,850	6,019,306	2112.130000		134,231		185,677		185,677	51,446						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,205.67 223501500 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/21/2016	06/21/2017	714	1,492,437	2088.900000		42,982		60,523		60,523	17,541						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,207.18 222578200 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/07/2016	06/07/2017	2,211	4,669,130	2112.130000		108,791		150,833		150,833	42,042						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,207.18 223849000 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/29/2016	06/07/2017	1,126	2,378,639	2112.130000		49,011		76,840		76,840	27,829						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,208.04 224502300 .070	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	07/07/2016	07/07/2017	7,232	15,171,539	2097.900000		409,632		566,667		566,667	157,035						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,210.38 230906700 .091	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	09/14/2016	09/14/2017	4,631	9,844,799	2125.770000		211,663		262,720		262,720	51,057						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,212.46 222578800 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/07/2016	06/07/2017	6,077	12,836,209	2112.130000		314,487		435,651		435,651	121,164						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,216.33 230907300 .091	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	09/14/2016	09/14/2017	1,544	3,282,608	2125.770000		74,843		93,344		93,344	18,501						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,216.64 224502900 .070	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	07/07/2016	07/07/2017	908	1,905,423	2097.900000		54,686		76,175		76,175	21,489						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,217.74 222579400 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/07/2016	06/07/2017	6,332	13,373,809	2112.130000		342,370		475,473		475,473	133,103						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,221.64 230907900 .091	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	09/14/2016	09/14/2017	10,265	21,820,681	2125.770000		523,696		654,183		654,183	130,487						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,225.13 222580000 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/07/2016	06/07/2017	1,195	2,524,403	2112.130000		68,411		95,355		95,355	26,944						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,232.06 230908500 .091	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	09/14/2016	09/14/2017	9,707	20,634,865	2125.770000		540,633		680,151		680,151	139,518						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,234.12 241769200 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	09/28/2016	09/28/2017	1,105	2,399,299	2171.370000		38,869		43,814		43,814	4,945						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,236.95 230909100 .091	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	09/14/2016	09/14/2017	3,137	6,668,595	2125.770000		182,053		228,984		228,984	46,931						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,242.47 230909700 .091	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	09/14/2016	09/14/2017	3,196	6,794,103	2125.770000		192,953		243,499		243,499	50,546						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,247.59 241769800 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	09/28/2016	09/28/2017	2,174	4,721,194	2171.370000		91,119		103,079		103,079	11,960						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,251.90 229772700 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	08/29/2016	08/28/2017	3,874	8,446,750	2180.380000		152,041		171,930		171,930	19,889						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,258.44 241770400 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	09/28/2016	09/28/2017	4,756	10,327,942	2171.370000		224,116		254,066		254,066	29,950						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,267.81 229773300 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	08/29/2016	08/28/2017	6,913	15,073,577	2180.380000		324,082		366,599		366,599	42,517						0010

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CITIBANK N.A. S&P 500 Euro UpStk 2,269.08 241771000 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	09/28/2016	09/28/2017	12,421	26,969,790	2171.370000		644,578		734,720		734,720	90,142						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,278.72 229773900 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	08/29/2016	08/28/2017	9,756	21,271,702	2180.380000		510,521		573,065		573,065	62,544						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,280.16 241771600 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	09/28/2016	09/28/2017	8,070	17,523,212	2171.370000		460,860		524,263		524,263	63,403						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,288.62 241772200 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	09/28/2016	09/28/2017	5,935	12,886,414	2171.370000		359,531		411,182		411,182	51,651						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,289.84 229774500 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	08/29/2016	08/28/2017	6,721	14,653,955	2180.380000		385,399		432,646		432,646	47,247						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,297.68 229775100 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	08/29/2016	08/28/2017	7,056	15,385,230	2180.380000		427,709		481,614		481,614	53,905						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,306.19 229775700 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	08/29/2016	08/28/2017	11,238	24,503,289	2180.380000		722,847		813,622		813,622	90,775						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,308.17 241772800 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	09/28/2016	09/28/2017	535	1,161,023	2171.370000		36,804		42,230		42,230	5,426						0010
CREDIT SUISSE INTERNATIONAL MXEA Asian UpStk 1,688.52 219271800 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/22/2016	04/07/2017	1,031	1,657,845	1607.810000		58,547		63,826		63,826	5,279						0010
CREDIT SUISSE INTERNATIONAL MXEA Asian UpStk 1,770.78 219272400 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/22/2016	04/18/2017	1,117	1,879,648	1682.930000		50,428		2,963		2,963	(47,465)						0010
CREDIT SUISSE INTERNATIONAL MXEA Asian UpStk 1,801.82 219273000 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/22/2016	04/21/2017	578	992,967	1716.510000		21,404		126		126	(21,278)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1,922.94 209068500 .020	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/08/2016	02/07/2017	1,885	3,493,623	1853.440000		66,029		130,911		130,911	64,882						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1,938.70 209069100 .020	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/08/2016	02/07/2017	1,871	3,468,148	1853.440000		78,033		159,426		159,426	81,393						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1,946.11 209069700 .020	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/08/2016	02/07/2017	3,483	6,455,462	1853.440000		155,577		322,539		322,539	166,962						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1,959.64 209070300 .020	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/08/2016	02/07/2017	2,090	3,872,794	1853.440000		104,178		221,751		221,751	117,573						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1,986.33 209070900 .020	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/08/2016	02/07/2017	4,775	8,850,323	1853.440000		282,325		634,115		634,115	351,790						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,113.67 223796100 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/28/2016	06/28/2017	1,460	2,972,995	2036.090000		56,784		106,254		106,254	49,470						0010

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CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,124.05 224566300 .070	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/08/2016	06/28/2017	1,024	2,085,078	2036.090000		59,385		84,019		84,019	24,634						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,129.75 223796700 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/28/2016	06/28/2017	1,066	2,170,005	2036.090000		48,174		92,794		92,794	44,620						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,137.89 223797300 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/28/2016	06/28/2017	2,723	5,544,325	2036.090000		130,846		256,345		256,345	125,499						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,140.03 220617800 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/16/2016	05/15/2017	1,607	3,321,203	2066.660000		59,117		110,176		110,176	51,059						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,147.96 223058100 .061	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/14/2016	06/14/2017	1,184	2,457,863	2075.320000		45,470		77,904		77,904	32,434						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,152.15 223797900 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/28/2016	06/28/2017	1,524	3,103,622	2036.090000		80,384		161,881		161,881	81,497						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,154.49 220618400 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/16/2016	05/15/2017	2,050	4,237,644	2066.660000		86,448		165,574		165,574	79,126						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,166.20 223798500 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/28/2016	06/28/2017	1,913	3,894,123	2036.090000		109,035		224,637		224,637	115,602						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,167.67 223058700 .061	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/14/2016	06/14/2017	1,267	2,628,779	2075.320000		58,885		103,281		103,281	44,396						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,168.34 220619000 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/16/2016	05/15/2017	2,433	5,027,186	2066.660000		114,117		222,698		222,698	108,581						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,171.19 222041400 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/01/2016	05/30/2017	1,509	3,164,858	2096.960000		55,224		97,164		97,164	41,940						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,174.68 224495700 .070	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/07/2016	07/07/2017	957	2,008,199	2097.900000		36,750		62,043		62,043	25,293						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,178.30 224565700 .070	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/08/2016	06/21/2017	554	1,157,710	2088.900000		26,924		42,924		42,924	16,000						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,179.09 223059300 .061	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/14/2016	06/14/2017	1,197	2,483,309	2075.320000		61,089		107,714		107,714	46,625						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,180.14 222571000 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/07/2016	06/07/2017	1,520	3,211,330	2112.130000		52,024		85,863		85,863	33,839						0010

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CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,184.46 220619600 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/16/2016	05/15/2017	1,867	3,859,044	2066.660000		96,476		192,230		192,230	95,754						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,186.76 223059900 .061	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/14/2016	06/14/2017	1,046	2,169,947	2075.320000		56,202		99,815		99,815	43,613						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,188.60 222042000 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/01/2016	05/30/2017	1,956	4,101,717	2096.960000		83,835		149,952		149,952	66,117						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,193.14 224496300 .070	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/07/2016	07/07/2017	1,714	3,595,734	2097.900000		77,308		133,668		133,668	56,360						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,196.31 223060500 .061	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/14/2016	06/14/2017	1,699	3,525,710	2075.320000		96,604		172,983		172,983	76,379						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,200.21 222571600 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/07/2016	06/07/2017	1,690	3,568,603	2112.130000		70,301		117,624		117,624	47,323						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,202.02 222042600 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/01/2016	05/30/2017	966	2,025,475	2096.960000		45,494		81,732		81,732	36,238						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,202.80 224496900 .070	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/07/2016	07/07/2017	980	2,056,913	2097.900000		47,309		82,703		82,703	35,394						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,204.09 220620200 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/16/2016	05/15/2017	1,471	3,039,140	2066.660000		82,969		167,210		167,210	84,241						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,208.23 222572200 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/07/2016	06/07/2017	1,243	2,625,711	2112.130000		54,877		91,851		91,851	36,974						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,211.19 224497500 .070	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/07/2016	07/07/2017	2,511	5,267,360	2097.900000		127,997		224,748		224,748	96,751						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,212.46 222572800 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/07/2016	06/07/2017	1,506	3,180,034	2112.130000		68,689		114,291		114,291	45,602						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,213.82 242885600 .104	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2016	10/18/2017	1,522	3,247,048	2132.980000		61,694		88,219		88,219	26,525						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,216.07 222043200 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/01/2016	05/30/2017	2,071	4,343,349	2096.960000		105,614		188,472		188,472	82,858						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,223.86 222573400 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/07/2016	06/07/2017	2,122	4,481,531	2112.130000		103,523		171,246		171,246	67,723						0010

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CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,229.18 242886200 .104	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2016	10/16/2017	935	1,994,389	2132.980000		43,278		63,024		63,024	19,746						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,231.12 224498100 .070	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/07/2016	07/07/2017	2,227	4,671,717	2097.900000		125,202		221,745		221,745	96,543						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,234.84 222574000 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/07/2016	06/07/2017	1,655	3,495,289	2112.130000		85,285		139,733		139,733	54,448						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,239.67 242442500 .100	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/07/2016	10/09/2017	2,662	5,732,975	2153.740000		112,940		150,313		150,313	37,373						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,239.84 242886800 .104	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2016	10/16/2017	1,466	3,127,599	2132.980000		73,186		107,594		107,594	34,408						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,244.42 227258800 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/21/2016	07/21/2017	1,184	2,562,968	2165.170000		45,108		58,359		58,359	13,251						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,247.31 227709000 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/28/2016	07/28/2017	1,368	2,967,861	2170.060000		50,750		63,178		63,178	12,428						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,249.65 242887400 .104	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2016	10/16/2017	1,953	4,166,744	2132.980000		103,335		153,235		153,235	49,900						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,260.49 230432800 .090	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/07/2016	09/07/2017	535	1,168,687	2186.160000		19,868		22,128		22,128	2,260						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,261.30 227259400 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/21/2016	07/21/2017	1,106	2,393,620	2165.170000		48,351		61,445		61,445	13,094						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,261.43 242443100 .100	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/07/2016	10/09/2017	3,963	8,534,448	2153.740000		197,146		265,419		265,419	68,273						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,265.22 242888000 .104	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2016	10/16/2017	1,538	3,281,215	2132.980000		87,608		132,122		132,122	44,514						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,265.76 227709600 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/28/2016	07/28/2017	1,303	2,828,229	2170.060000		56,565		68,785		68,785	12,220						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,270.16 229439100 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2016	08/21/2017	2,448	5,342,897	2182.640000		100,981		118,911		118,911	17,930						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,271.70 227260000 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/21/2016	07/21/2017	1,046	2,265,513	2165.170000		48,935		61,429		61,429	12,494						0010

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CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,273.61 230433400 .090	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/07/2016	09/07/2017	1,409	3,080,921	2186.160000		59,154		65,409		65,409	6,255						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,273.92 242443700 .100	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/07/2016	10/09/2017	2,787	6,002,644	2153.740000		148,265		201,591		201,591	53,326						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,281.70 230434000 .090	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/07/2016	09/07/2017	1,014	2,217,486	2186.160000		45,237		49,890		49,890	4,653						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,282.04 227710200 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/28/2016	07/28/2017	1,163	2,523,703	2170.060000		55,774		66,443		66,443	10,669						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,282.09 227260600 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/21/2016	07/21/2017	2,654	5,745,707	2165.170000		131,577		162,572		162,572	30,995						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,287.24 227710800 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/28/2016	07/28/2017	2,815	6,108,985	2170.060000		138,674		163,447		163,447	24,773						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,291.15 242443300 .100	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/07/2016	10/09/2017	2,214	4,769,294	2153.740000		126,863		174,860		174,860	47,997						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,293.95 229439700 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2016	08/21/2017	1,587	3,463,427	2182.640000		76,542		88,919		88,919	12,377						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,295.25 230434600 .090	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/07/2016	09/07/2017	2,606	5,697,377	2186.160000		126,482		138,770		138,770	12,288						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,300.50 229440300 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2016	08/21/2017	2,282	4,980,455	2182.640000		114,052		131,515		131,515	17,463						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,300.93 227261200 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/21/2016	07/21/2017	1,632	3,533,042	2165.170000		87,619		104,581		104,581	16,962						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,306.62 230435200 .090	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/07/2016	09/07/2017	2,884	6,305,743	2186.160000		148,816		161,837		161,837	13,021						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,309.16 227711400 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/28/2016	07/28/2017	2,260	4,903,834	2170.060000		122,105		137,771		137,771	15,666						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,309.23 229440900 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2016	08/21/2017	1,788	3,901,510	2182.640000		92,856		105,873		105,873	13,017						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,319.71 229441500 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2016	08/21/2017	1,611	3,516,065	2182.640000		87,198		98,002		98,002	10,804						0010

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CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,328.19 242444900 .100	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/07/2016	10/09/2017	539	1,161,703	2153.740000		34,270		48,406		48,406	14,136						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,330.56 247235200 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/07/2016	12/07/2017	1,941	4,349,605	2241.350000		80,903		76,274		76,274	(4,629)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,335.47 230435800 .090	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/07/2016	09/07/2017	2,268	4,958,547	2186.160000		129,914		137,471		137,471	7,557						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,354.54 247235800 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/07/2016	12/07/2017	1,980	4,437,940	2241.350000		96,747		92,088		92,088	(4,659)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,362.38 247236400 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/07/2016	12/07/2017	1,170	2,622,128	2241.350000		59,522		56,566		56,566	(2,956)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,379.64 247237000 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/07/2016	12/07/2017	2,547	5,708,955	2241.350000		139,299		132,381		132,381	(6,918)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,906.08 209071500 .020	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/08/2016	02/07/2017	1,024	1,898,452	1853.440000		29,046		53,244		53,244	24,198						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,918.68 209072100 .020	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/08/2016	02/07/2017	3,373	6,250,836	1853.440000		116,891		217,242		217,242	100,351						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,926.84 209072700 .020	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/08/2016	02/07/2017	4,226	7,832,599	1853.440000		162,918		306,206		306,206	143,288						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,932.21 209073300 .020	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/08/2016	02/07/2017	6,876	12,744,870	1853.440000		282,936		534,616		534,616	251,680						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,941.66 209073900 .020	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/08/2016	02/07/2017	3,351	6,210,145	1853.440000		152,149		291,659		291,659	139,510						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,946.11 209074500 .020	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/08/2016	02/07/2017	4,832	8,955,667	1853.440000		229,265		441,743		441,743	212,478						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,950.75 209075100 .020	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/08/2016	02/07/2017	7,914	14,668,695	1853.440000		393,121		759,622		759,622	366,501						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,959.09 209075700 .020	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/08/2016	02/07/2017	9,328	17,288,895	1853.440000		497,920		971,677		971,677	473,757						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,960.76 204720000 .012	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/28/2016	01/30/2017	2,693	5,098,425	1893.360000		96,360		179,733		179,733	83,373						0010

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,976.69 209076300 .020	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/08/2016	02/07/2017	567	1,050,600	1853.440000		34,565		68,819		68,819	34,254						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,978.56 204721200 .012	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/28/2016	01/30/2017	4,856	9,194,833	1893.360000		214,240		409,413		409,413	195,173						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,987.46 204721800 .012	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/28/2016	01/30/2017	5,140	9,731,453	1893.360000		247,179		478,347		478,347	231,168						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,992.57 204722400 .012	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/28/2016	01/30/2017	5,077	9,612,143	1893.360000		255,683		497,997		497,997	242,314						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,001.66 204723000 .012	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/28/2016	01/30/2017	4,427	8,381,469	1893.360000		240,548		473,766		473,766	233,218						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,014.16 222682600 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/08/2016	02/28/2017	1,951	3,769,626	1932.230000		121,893		153,112		153,112	31,219						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,109.19 224566900 .070	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/08/2016	06/28/2017	698	1,420,254	2036.090000		32,743		40,833		40,833	8,090						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,127.71 224567500 .070	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/08/2016	06/28/2017	2,137	4,351,389	2036.090000		123,184		155,162		155,162	31,978						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,135.90 222043800 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/01/2016	05/22/2017	2,356	4,825,039	2048.040000		122,391		167,233		167,233	44,842						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,143.54 222044400 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/01/2016	05/15/2017	1,314	2,715,550	2066.660000		58,472		80,749		80,749	22,277						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,147.97 218298300 .041	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/14/2016	04/17/2017	2,430	5,062,024	2082.780000		87,573		128,032		128,032	40,459						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,159.22 218298900 .041	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/14/2016	04/17/2017	1,211	2,522,968	2082.780000		50,207		74,078		74,078	23,871						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,163.17 222045000 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/01/2016	05/15/2017	2,251	4,652,713	2066.660000		122,404		170,904		170,904	48,500						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,164.01 218299500 .041	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/14/2016	04/17/2017	2,242	4,669,884	2082.780000		98,068		145,075		145,075	47,007						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,166.09 218300100 .041	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/14/2016	04/17/2017	4,664	9,714,159	2082.780000		208,854		308,920		308,920	100,066						0010

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CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,171.92 218300700 .041	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/14/2016	04/17/2017	1,829	3,810,091	2082.780000		86,870		128,946		128,946	42,076						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,175.05 218301300 .041	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/14/2016	04/17/2017	2,052	4,273,675	2082.780000		100,431		149,275		149,275	48,844						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,182.34 218301900 .041	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/14/2016	04/17/2017	2,474	5,151,757	2082.780000		129,309		192,813		192,813	63,504						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,182.73 222683200 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/08/2016	05/30/2017	1,748	3,665,780	2096.960000		85,869		111,926		111,926	26,057						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,186.92 218302500 .041	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/14/2016	04/17/2017	8,153	16,980,160	2082.780000		443,182		662,192		662,192	219,010						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,192.13 218303100 .041	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/14/2016	04/17/2017	3,950	8,227,691	2082.780000		222,970		335,423		335,423	112,453						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,197.40 242888600 .104	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2016	10/16/2017	1,522	3,246,928	2132.980000		54,873		65,107		65,107	10,234						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,209.13 242889200 .104	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2016	10/16/2017	1,832	3,906,750	2132.980000		76,572		91,879		91,879	15,307						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,217.87 242889800 .104	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2016	10/16/2017	3,922	8,364,613	2132.980000		180,676		217,929		217,929	37,253						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,218.35 242445500 .100	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/07/2016	10/09/2017	1,633	3,516,081	2153.740000		59,422		68,169		68,169	8,747						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,223.63 242890400 .104	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2016	10/16/2017	2,806	5,985,106	2132.980000		137,059		165,801		165,801	28,742						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,228.11 242891000 .104	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2016	10/16/2017	1,798	3,835,189	2132.980000		91,278		111,113		111,113	19,835						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,228.91 242446100 .100	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/07/2016	10/09/2017	1,704	3,670,570	2153.740000		70,842		82,104		82,104	11,262						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,231.27 242446700 .100	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/07/2016	10/09/2017	1,856	3,997,409	2153.740000		79,149		92,043		92,043	12,894						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,234.30 242962400 .104	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2016	10/16/2017	3,179	6,780,498	2132.980000		170,191		208,215		208,215	38,024						0010

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CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,238.56 242891600 .104	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2016	10/16/2017	1,788	3,813,270	2132.980000		99,145		121,605		121,605	22,460						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,239.46 242447300 .100	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/07/2016	10/09/2017	6,559	14,126,034	2153.740000		305,122		357,079		357,079	51,957						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,239.63 242892200 .104	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2016	10/16/2017	3,965	8,456,677	2132.980000		222,411		272,126		272,126	49,715						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,241.76 242892800 .104	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2016	10/16/2017	1,836	3,915,900	2132.980000		104,555		128,236		128,236	23,681						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,244.96 242893400 .104	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2016	10/16/2017	2,368	5,050,036	2132.980000		138,371		169,666		169,666	31,295						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,245.27 242447900 .100	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/07/2016	10/09/2017	874	1,881,911	2153.740000		43,096		50,452		50,452	7,356						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,248.77 229442100 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2016	08/21/2017	1,585	3,460,066	2182.640000		57,783		65,374		65,374	7,591						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,250.44 242448500 .100	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/07/2016	10/09/2017	9,614	20,707,030	2153.740000		496,969		582,998		582,998	86,029						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,256.04 242449100 .107	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/07/2016	10/09/2017	4,559	9,819,293	2153.740000		247,446		290,595		290,595	43,149						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,260.35 242449700 .107	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/07/2016	10/09/2017	2,119	4,564,508	2153.740000		119,134		140,082		140,082	20,948						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,260.78 229442700 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2016	08/21/2017	2,092	4,566,749	2182.640000		88,595		100,121		100,121	11,526						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,261.64 242450300 .107	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/07/2016	10/09/2017	8,109	17,463,862	2153.740000		459,300		541,642		541,642	82,342						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,265.73 242450900 .107	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/07/2016	10/09/2017	3,266	7,033,996	2153.740000		191,325		225,374		225,374	34,049						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,266.81 242451500 .107	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/07/2016	10/09/2017	2,279	4,907,811	2153.740000		134,474		158,570		158,570	24,096						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,269.73 229443300 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2016	08/21/2017	4,489	9,798,873	2182.640000		208,716		236,325		236,325	27,609						0010

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CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,270.04 242452100 .107	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/07/2016	10/09/2017	2,296	4,944,463	2153.740000		138,445		163,713		163,713	25,268						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,275.40 229443900 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2016	08/21/2017	1,405	3,067,228	2182.640000		69,013		78,147		78,147	9,134						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,277.58 242452700 .107	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/07/2016	10/09/2017	2,091	4,502,802	2153.740000		132,833		157,391		157,391	24,558						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,283.26 229444500 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2016	08/21/2017	2,731	5,960,393	2182.640000		143,645		162,876		162,876	19,231						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,290.68 229445100 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2016	08/21/2017	5,344	11,662,966	2182.640000		298,572		338,576		338,576	40,004						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,291.77 229445700 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2016	08/21/2017	4,602	10,044,533	2182.640000		259,149		294,072		294,072	34,923						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,292.86 229446300 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2016	08/21/2017	1,963	4,285,316	2182.640000		111,418		126,515		126,515	15,097						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,300.50 229446900 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2016	08/21/2017	2,092	4,566,982	2182.640000		125,592		142,692		142,692	17,100						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,308.14 229447500 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2016	08/21/2017	6,248	13,636,504	2182.640000		394,095		449,037		449,037	54,942						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk1,970.23 204720600 .012	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/28/2016	01/30/2017	4,739	8,972,635	1893.360000		190,220		360,603		360,603	170,383						0010
CREDIT SUISSE INTERNATIONAL S&P AV5E Euro 181586200 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/22/2015	03/09/2020	4,303	703,545	170.030000	19,666			8,667		8,667	(203)						0010
CREDIT SUISSE INTERNATIONAL S&P AV5E Euro 181586800 .422	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/22/2015	03/23/2020	2,289	376,170	170.880000	10,096			4,272		4,272	(133)						0010
CREDIT SUISSE INTERNATIONAL S&P AV5E Euro 181587400 .422	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/22/2015	04/07/2020	2,015	329,370	169.970000	9,452			4,162		4,162	(77)						0010
CREDIT SUISSE INTERNATIONAL S&P AV5E Euro 181588000 .422	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/22/2015	04/21/2020	4,249	696,723	170.550000	18,864			8,359		8,359	(193)						0010
CREDIT SUISSE INTERNATIONAL S&P AV5E Euro UpStk 167849400 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/25/2014	09/09/2019	784	128,263	170.230000	3,448			1,347		1,347	(80)						0010
CREDIT SUISSE INTERNATIONAL S&P AV5E Euro UpStk 167850000 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/25/2014	09/23/2019	797	130,122	169.870000	3,609			1,441		1,441	(73)						0010

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CREDIT SUISSE INTERNATIONAL S&P AV5E Euro UpStk 167850600 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/25/2014	10/07/2019	4,497	723,517	167.340000	23,653			10,760		10,760	(143)						0010
CREDIT SUISSE INTERNATIONAL S&P AV5E Euro UpStk 167851200 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/25/2014	10/21/2019	2,554	410,117	166.990000	13,741			6,389		6,389	(46)						0010
CREDIT SUISSE INTERNATIONAL S&P AV5E Euro UpStk 167851800 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/25/2014	11/07/2019	9,342	1,518,858	169.080000	44,469			19,023		19,023	(598)						0010
CREDIT SUISSE INTERNATIONAL S&P AV5E Euro UpStk 167852400 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/25/2014	11/21/2019	2,701	441,325	169.950000	12,261			5,067		5,067	(208)						0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 222.05 242867600 .101	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2016	09/21/2017	1,537	330,488	215.020000	7,758			8,074		8,074	316						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,185.80 229125700 .081	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/16/2016	07/07/2017	1,311	2,749,990	2097.900000	74,182			83,388		83,388	9,206						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,205.82 243354600 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/21/2016	10/23/2017	1,755	3,756,814	2141.160000	63,490			74,313		74,313	10,823						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,216.53 243355200 .101	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/21/2016	10/23/2017	2,732	5,850,508	2141.160000	112,915			133,886		133,886	20,971						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,226.59 243355800 .101	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/21/2016	10/23/2017	3,148	6,741,387	2141.160000	145,614			173,554		173,554	27,940						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,229.04 227261800 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/21/2016	07/21/2017	1,044	2,261,372	2165.170000	36,179			43,755		43,755	7,576						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,232.16 243356400 .101	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/21/2016	10/23/2017	2,392	5,122,322	2141.160000	116,789			139,863		139,863	23,074						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,235.37 243357000 .101	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/21/2016	10/23/2017	1,531	3,277,904	2141.160000	77,031			92,423		92,423	15,392						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,237.51 243357600 .101	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/21/2016	10/23/2017	4,940	10,577,598	2141.160000	253,862			304,496		304,496	50,634						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,242.87 243358200 .101	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/21/2016	10/23/2017	1,460	3,126,614	2141.160000	78,791			94,499		94,499	15,708						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,242.90 227262400 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/21/2016	07/21/2017	2,696	5,837,081	2165.170000	111,475			135,213		135,213	23,738						0010

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GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,247.15 243358800 .101	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/21/2016	10/23/2017	917	1,962,996	2141.160000		51,234		61,543		61,543	10,309						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,248.22 243359400 .101	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/21/2016	10/23/2017	3,644	7,801,937	2141.160000		205,191		246,790		246,790	41,599						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,250.04 229126900 .081	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/16/2016	07/21/2017	1,501	3,250,007	2165.170000		71,930		81,307		81,307	9,377						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,250.36 243360000 .101	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/21/2016	10/23/2017	1,300	2,783,350	2141.160000		74,315		89,597		89,597	15,282						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,251.44 229127500 .081	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/16/2016	07/28/2017	1,613	3,500,003	2170.060000		73,671		83,041		83,041	9,370						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,252.50 243360600 .101	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/21/2016	10/23/2017	2,665	5,706,846	2141.160000		155,226		186,878		186,878	31,652						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,252.64 227263000 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/21/2016	07/21/2017	1,536	3,325,321	2165.170000		70,494		85,403		85,403	14,909						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,253.33 229126300 .081	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/16/2016	07/14/2017	3,235	6,999,991	2163.750000		162,939		184,640		184,640	21,701						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,253.49 230436400 .090	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/07/2016	09/07/2017	1,965	4,295,739	2186.160000		73,028		81,165		81,165	8,137						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,254.32 229069500 .081	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/15/2016	08/14/2017	1,506	3,297,995	2190.150000		52,768		59,335		59,335	6,567						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,257.19 227263600 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/21/2016	07/21/2017	3,608	7,812,379	2165.170000		172,653		209,642		209,642	36,989						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,262.35 243361200 .101	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/21/2016	10/23/2017	1,066	2,283,183	2141.160000		66,441		80,529		80,529	14,088						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,262.46 230437000 .090	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/07/2016	09/07/2017	1,525	3,334,859	2186.160000		63,362		70,490		70,490	7,128						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,262.82 227264200 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/21/2016	07/21/2017	3,169	6,860,455	2165.170000		159,853		193,726		193,726	33,873						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,268.02 227264800 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/21/2016	07/21/2017	2,359	5,107,666	2165.170000		124,108		150,741		150,741	26,633						0010

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GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,268.56 229070100 .081	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/15/2016	08/14/2017	2,218	4,856,738	2190.150000		92,764		104,435		104,435	11,671						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,271.20 230437600 .090	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/07/2016	09/07/2017	1,774	3,877,353	2186.160000		81,037		90,234		90,234	9,197						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,272.35 227265400 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/21/2016	07/21/2017	5,926	12,830,825	2165.170000		323,323		392,084		392,084	68,761						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,273.61 230438200 .090	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/07/2016	09/07/2017	4,667	10,202,777	2186.160000		219,360		243,354		243,354	23,994						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,277.76 229070700 .081	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/15/2016	08/14/2017	4,405	9,648,187	2190.150000		203,577		228,615		228,615	25,038						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,278.84 227266000 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/21/2016	07/21/2017	3,333	7,215,750	2165.170000		191,227		231,603		231,603	40,376						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,279.29 230438800 .090	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/07/2016	09/07/2017	1,139	2,489,603	2186.160000		56,514		62,744		62,744	6,230						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,283.23 229071300 .081	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/15/2016	08/14/2017	1,618	3,544,505	2190.150000		78,688		88,504		88,504	9,816						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,284.54 230439400 .090	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/07/2016	09/07/2017	9,107	19,908,616	2186.160000		473,825		526,214		526,214	52,389						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,286.72 230440000 .090	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/07/2016	09/07/2017	1,234	2,697,731	2186.160000		65,285		72,667		72,667	7,382						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,288.93 229071900 .081	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/15/2016	08/14/2017	2,012	4,406,775	2190.150000		103,119		115,781		115,781	12,662						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,289.23 227266600 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/21/2016	07/21/2017	658	1,423,857	2165.170000		40,582		49,109		49,109	8,527						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,295.47 230440600 .090	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/07/2016	09/07/2017	8,609	18,820,514	2186.160000		489,333		544,507		544,507	55,174						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,299.22 229072500 .081	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/15/2016	08/14/2017	14,084	30,845,766	2190.150000		783,482		881,678		881,678	98,196						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,300.28 230441200 .090	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/07/2016	09/07/2017	3,494	7,638,535	2186.160000		206,240		229,325		229,325	23,085						0010

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GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,305.74 230441800 .090	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/07/2016	09/07/2017	4,455	9,738,481	2186.160000		272,677		304,229		304,229	31,552						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,308.42 229073100 .081	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/15/2016	08/14/2017	2,674	5,856,111	2190.150000		158,701		179,199		179,199	20,498						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,316.08 229073700 .081	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/15/2016	08/14/2017	6,472	14,174,601	2190.150000		403,976		456,830		456,830	52,854						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 200.49 221084200 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/18/2016	02/28/2017	2,911	556,511	191.170000		26,462		27,093		27,093	631						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 206.70 221087200 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/18/2016	04/07/2017	1,878	372,622	198.430000		14,121		15,480		15,480	1,359						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 213.68 221085400 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/18/2016	03/14/2017	1,785	365,061	204.460000		13,748		16,370		16,370	2,622						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 214.46 228084600 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/04/2016	07/28/2017	2,124	439,309	206.790000		11,387		14,710		14,710	3,323						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 215.69 221086600 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/18/2016	03/28/2017	3,044	626,945	205.990000		24,105		29,208		29,208	5,103						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 217.79 221084800 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/18/2016	03/07/2017	2,980	619,516	207.910000		23,391		29,049		29,049	5,658						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 218.05 242867000 .101	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2016	09/14/2017	2,677	562,023	209.920000		16,646		17,694		17,694	1,048						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 218.62 242864000 .101	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2016	08/08/2017	3,514	737,953	210.030000		22,759		24,933		24,933	2,174						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 220.63 221087800 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/18/2016	04/17/2017	2,543	536,692	211.080000		18,256		22,438		22,438	4,182						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 221.26 221086000 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/18/2016	03/21/2017	1,846	391,978	212.370000		12,551		15,764		15,764	3,213						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 222.51 221089600 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/18/2016	05/09/2017	3,022	646,380	213.900000		19,129		22,815		22,815	3,686						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 223.51 242866400 .101	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2016	09/07/2017	2,887	616,535	213.560000		19,681		21,197		21,197	1,516						0010

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GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 224.84 228084000 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/04/2016	07/21/2017	2,195	472,980	215.520000		10,534		15,191		15,191	4,657						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 225.38 221088400 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/18/2016	04/21/2017	1,715	373,737	217.940000		9,226		10,186		10,186	960						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 226.47 242868200 .101	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2016	09/28/2017	2,766	603,680	218.250000		14,763		15,354		15,354	591						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 227.85 228082800 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/04/2016	07/07/2017	3,679	805,705	219.010000		14,495		20,298		20,298	5,803						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 228.65 242865800 .101	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2016	08/28/2017	2,310	505,017	218.620000		14,293		15,346		15,346	1,053						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 229.14 242864600 .101	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2016	08/15/2017	1,235	271,441	219.730000		7,137		7,445		7,445	308						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 230.96 242865200 .101	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2016	08/22/2017	2,155	479,215	222.360000		10,835		11,237		11,237	402						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 231.01 228083400 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/04/2016	07/14/2017	735	163,569	222.500000		2,463		3,247		3,247	784						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 232.86 242868800 2428	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2016	10/09/2017	2,123	477,546	224.920000		9,336		9,259		9,259	(77)						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 234.58 221089000 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/18/2016	04/28/2017	1,787	401,949	224.970000		10,130		5,034		5,034	(5,096)						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 236.88 221090200 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/18/2016	05/16/2017	1,413	322,686	228.400000		6,767		2,402		2,402	(4,365)						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 237.01 228079200 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/04/2016	05/23/2017	2,135	485,349	227.350000		5,764		6,946		6,946	1,182						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 240.68 228082200 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/04/2016	06/28/2017	1,947	450,532	231.430000		4,439		4,780		4,780	341						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 243.20 228079800 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/04/2016	05/30/2017	1,188	276,786	233.050000		2,221		1,918		1,918	(303)						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 244.71 228081000 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/04/2016	06/14/2017	3,105	728,871	234.750000		5,434		3,276		3,276	(2,158)						0010

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GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 245.41 228081600 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/04/2016	06/21/2017	2,730	644,359	236.060000		4,477		3,389		3,389	(1,088)						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 247.86 228080400 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/04/2016	06/07/2017	1,565	373,790	238.880000		1,784		581		581	(1,203)						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 201.93 221090800 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/18/2016	02/28/2017	3,295	643,270	195.210000		18,915		21,138		21,138	2,223						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 206.60 221093800 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/18/2016	04/07/2017	2,543	507,968	199.720000		14,268		15,590		15,590	1,322						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 214.00 221092000 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/18/2016	03/14/2017	2,103	435,497	207.130000		11,206		12,477		12,477	1,271						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 214.14 228090600 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/04/2016	07/28/2017	3,338	690,203	206.790000		14,986		17,787		17,787	2,801						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 215.28 221091400 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/18/2016	03/07/2017	1,709	354,930	207.730000		9,790		11,180		11,180	1,390						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 215.50 221093200 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/18/2016	03/28/2017	3,176	659,143	207.570000		18,863		20,914		20,914	2,051						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 217.35 242872400 .101	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2016	09/14/2017	3,107	652,184	209.920000		15,928		15,722		15,722	(206)						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 219.77 221094400 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/18/2016	04/17/2017	3,153	670,135	212.520000		16,523		17,096		17,096	573						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 219.91 242869400 .101	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2016	08/07/2017	3,206	680,948	212.420000		16,114		16,130		16,130	16						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 220.33 221092600 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/18/2016	03/21/2017	2,064	439,175	212.830000		11,122		12,058		12,058	936						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 220.82 221096200 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/18/2016	05/08/2017	3,281	701,785	213.900000		16,240		16,134		16,134	(106)						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 222.41 242871800 .101	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2016	09/07/2017	3,194	685,072	214.510000		16,149		16,254		16,254	105						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 222.66 242873000 .101	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2016	09/21/2017	1,706	366,818	215.020000		8,285		8,317		8,317	32						0010

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GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 222.75 228090000 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/04/2016	07/21/2017	1,066	229,839	215.520000		3,988		5,002		5,002	1,014						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 225.19 221095000 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/18/2016	04/21/2017	3,468	755,879	217.940000		16,960		16,896		16,896	(64)						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 225.33 242873600 .101	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2016	09/28/2017	2,347	512,265	218.250000		29,754		10,136		10,136	(19,618)						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 226.99 242870000 .101	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2016	08/14/2017	2,943	644,724	219.060000		13,823		14,152		14,152	329						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 227.04 228088800 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/04/2016	07/07/2017	2,557	560,066	219.010000		9,871		12,593		12,593	2,722						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 227.25 242871200 .101	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2016	08/28/2017	3,370	737,085	218.750000		16,803		17,295		17,295	492						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 229.88 242870600 .101	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2016	08/21/2017	2,714	602,290	221.950000		12,067		12,384		12,384	317						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 230.38 228089400 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/04/2016	07/14/2017	1,739	386,876	222.500000		6,260		7,922		7,922	1,662						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 232.29 221095600 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/18/2016	04/28/2017	2,459	553,093	224.970000		10,940		10,393		10,393	(547)						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 232.31 242874200 .101	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2016	10/09/2017	3,423	770,000	224.920000		13,546		13,580		13,580	34						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 233.72 228085200 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/04/2016	05/22/2017	2,124	481,446	226.680000		6,266		8,230		8,230	1,964						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 236.05 221096800 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/18/2016	05/15/2017	2,988	682,427	228.400000		13,057		11,974		11,974	(1,083)						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 238.11 228088200 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/04/2016	06/28/2017	2,431	557,510	229.380000		8,410		10,528		10,528	2,118						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 238.18 228085800 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/04/2016	05/30/2017	1,964	452,669	230.440000		5,815		7,463		7,463	1,648						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 242.18 228087000 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/04/2016	06/14/2017	1,604	374,800	233.730000		4,795		5,928		5,928	1,133						0010

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GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 242.34 228087600 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/04/2016	06/21/2017	1,840	431,246	234.350000		5,189		6,354		6,354	1,165						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 244.55 228086400 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/04/2016	06/07/2017	2,295	544,474	237.220000		5,417		6,727		6,727	1,310						0010
JPMORGAN CHASE BANK NA EEJ EQFWD 03/03/2017 JPM 222321200 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/06/2016	03/03/2017	2,768	350,000	125.970000		9,905		4,465		4,465	(5,440)						0010
JPMORGAN CHASE BANK NA EEJ EQFWD 06/05/2017 JPM 222322400 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/06/2016	06/05/2017	2,768	350,000	125.810000		11,445		6,706		6,706	(4,739)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 1.06 230487900 .090	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/08/2016	09/07/2017	150,000	150,000	1.000000		3,060		750		750	(2,310)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 220617200 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/16/2016	05/15/2017	524,611	524,611	1.000000		11,856		7,924		7,924	(3,932)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 201008300 .010	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/08/2016	01/09/2017	1,849,277	1,849,277	1.010000		48,081		70,255		70,255	22,174						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 201008900 .010	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/08/2016	01/09/2017	1,023,225	1,023,225	1.020000		22,818		29,167		29,167	6,349						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 201009500 .010	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/08/2016	01/09/2017	265,335	265,335	1.030000		5,174		5,446		5,446	272						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 201469500 .011	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/15/2016	01/09/2017	329,790	329,790	1.010000		7,618		12,496		12,496	4,878						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 201470100 .011	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/15/2016	01/09/2017	352,206	352,206	1.020000		6,903		9,899		9,899	2,996						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 201470700 .011	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/15/2016	01/17/2017	1,902,171	1,902,171	1.010000		49,266		83,829		83,829	34,563						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 201471300 .011	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/15/2016	01/17/2017	704,231	704,231	1.020000		15,564		24,309		24,309	8,745						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 201471900 .011	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/15/2016	01/17/2017	258,904	258,904	1.030000		4,997		6,911		6,911	1,914						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 210507500 .020	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/09/2016	01/09/2017	46,781	46,781	1.010000		1,469		1,712		1,712	243						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 209064300 .020	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/08/2016	01/17/2017	259,700	259,700	1.010000		9,323		11,523		11,523	2,200						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 210508100 .020	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/09/2016	01/23/2017	52,194	52,194	1.020000		1,759		2,085		2,085	326						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 209064900 .020	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/08/2016	01/30/2017	522,027	522,027	1.010000		18,636		22,429		22,429	3,793						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 209065500 .020	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/08/2016	01/30/2017	497,870	497,870	1.020000		15,434		16,756		16,756	1,322						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 209066100 .020	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/08/2016	01/30/2017	152,131	152,131	1.030000		4,168		3,980		3,980	(188)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 209066700 .020	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/08/2016	02/07/2017	2,762,149	2,762,149	1.010000		71,816		65,915		65,915	(5,901)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 209067300 .020	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/08/2016	02/07/2017	823,954	823,954	1.020000		18,457		13,669		13,669	(4,788)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 210508700 .020	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/09/2016	02/07/2017	307,608	307,608	1.020000		6,737		4,888		4,888	(1,849)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 209067900 .020	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/08/2016	02/07/2017	237,218	237,218	1.030000		4,626		2,693		2,693	(1,933)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 211475700 .021	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/17/2016	02/07/2017	253,342	253,342	1.010000		6,030		6,025		6,025	(5)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 211476300 .021	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/17/2016	02/07/2017	186,609	186,609	1.020000		3,788		3,069		3,069	(719)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 211345700 .021	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/16/2016	02/14/2017	2,099,331	2,099,331	1.010000		54,793		57,393		57,393	2,600						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 211476900 .021	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/17/2016	02/14/2017	542,117	542,117	1.010000		13,878		14,821		14,821	943						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 211346300 .021	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/16/2016	02/14/2017	1,119,562	1,119,562	1.020000		24,966		21,910		21,910	(3,056)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 211477500 .021	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/17/2016	02/14/2017	199,010	199,010	1.030000		3,801		2,829		2,829	(972)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 212579300 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/23/2016	02/14/2017	172,543	172,543	1.010000		4,935		4,688		4,688	(247)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 212579900 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/23/2016	02/14/2017	308,577	308,577	1.020000		7,498		5,904		5,904	(1,594)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 212359900 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/22/2016	02/21/2017	1,971,908	1,971,908	1.010000		51,467		48,191		48,191	(3,276)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 212580500 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/23/2016	02/21/2017	755,767	755,767	1.010000		20,481		18,470		18,470	(2,011)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 212361100 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/22/2016	02/21/2017	612,992	612,992	1.020000		13,608		10,505		10,505	(3,103)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 212360500 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/22/2016	02/21/2017	842,066	842,066	1.020000		19,199		15,284		15,284	(3,915)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 212581100 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/23/2016	02/21/2017	687,099	687,099	1.020000		15,116		10,447		10,447	(4,669)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 213687500 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/29/2016	02/28/2017	1,406,828	1,406,828	1.010000		36,718		30,208		30,208	(6,510)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 213688700 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/29/2016	02/28/2017	482,357	482,357	1.020000		10,950		7,580		7,580	(3,370)						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 213689300 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/29/2016	02/28/2017	427,120	427,120	1.020000		9,482		6,352		6,352	(3,130)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 213688100 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/29/2016	02/28/2017	718,986	718,986	1.020000		17,256		12,898		12,898	(4,358)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 213834900 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/01/2016	02/14/2017	216,376	216,376	1.020000		5,020		4,362		4,362	(658)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 214407900 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/08/2016	02/14/2017	69,296	69,296	1.020000		2,017		1,836		1,836	(181)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 213835500 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/01/2016	02/21/2017	695,987	695,987	1.010000		17,608		17,009		17,009	(599)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 213836100 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/01/2016	02/21/2017	381,931	381,931	1.020000		8,364		6,828		6,828	(1,536)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 214408500 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/08/2016	02/21/2017	213,905	213,905	1.020000		5,091		3,680		3,680	(1,411)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 214409100 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/08/2016	02/28/2017	510,514	510,514	1.010000		13,375		10,925		10,925	(2,450)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 214409700 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/08/2016	02/28/2017	425,581	425,581	1.010000		10,299		7,663		7,663	(2,636)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 213836700 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/01/2016	02/28/2017	328,253	328,253	1.020000		7,057		5,738		5,738	(1,319)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 214410300 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/08/2016	02/28/2017	465,592	465,592	1.020000		10,615		7,316		7,316	(3,299)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 213837300 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/01/2016	02/28/2017	645,474	645,474	1.030000		11,554		7,239		7,239	(4,315)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 214410900 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/08/2016	02/28/2017	408,141	408,141	1.030000		8,040		4,436		4,436	(3,604)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 214321100 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2016	03/07/2017	1,347,274	1,347,274	1.010000		34,760		28,807		28,807	(5,953)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 214411500 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/08/2016	03/07/2017	220,490	220,490	1.010000		5,799		4,761		4,761	(1,038)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 214321700 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2016	03/07/2017	1,028,348	1,028,348	1.020000		24,475		18,526		18,526	(5,949)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 214322300 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2016	03/07/2017	617,431	617,431	1.020000		13,892		9,752		9,752	(4,140)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 214412700 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/08/2016	03/07/2017	338,832	338,832	1.030000		6,777		3,905		3,905	(2,872)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 214322900 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2016	03/09/2017	523,339	523,339	1.020000		11,513		7,838		7,838	(3,675)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 214412100 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/08/2016	03/09/2017	995,110	995,110	1.020000		23,982		17,927		17,927	(6,055)						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 214967700 .031	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/15/2016	02/07/2017	104,185	104,185	1.010000		2,688		2,478		2,478	(210)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 214968300 .031	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/15/2016	03/07/2017	421,451	421,451	1.010000		10,326		9,041		9,041	(1,285)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 214968900 .031	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/15/2016	03/07/2017	355,199	355,199	1.030000		6,642		4,181		4,181	(2,461)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 214969500 .031	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/15/2016	03/14/2017	488,106	488,106	1.010000		12,154		10,751		10,751	(1,403)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 214750700 .031	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/14/2016	03/14/2017	1,212,926	1,212,926	1.020000		28,868		23,864		23,864	(5,004)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 214751300 .031	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/14/2016	03/14/2017	498,826	498,826	1.020000		10,825		8,060		8,060	(2,765)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 214751900 .031	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/14/2016	03/14/2017	462,171	462,171	1.020000		9,336		6,390		6,390	(2,946)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 214970100 .031	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/15/2016	03/14/2017	414,655	414,655	1.030000		7,837		5,060		5,060	(2,777)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 215278400 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/22/2016	02/21/2017	197,652	197,652	1.010000		5,870		4,150		4,150	(1,720)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 215644400 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/29/2016	03/07/2017	435,081	435,081	1.020000		11,312		7,319		7,319	(3,993)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 215279000 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/22/2016	03/07/2017	378,482	378,482	1.030000		8,213		3,747		3,747	(4,466)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 215279600 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/22/2016	03/14/2017	992,110	992,110	1.020000		28,374		19,519		19,519	(8,855)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 215280200 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/22/2016	03/14/2017	541,308	541,308	1.020000		13,316		7,542		7,542	(5,774)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 215240300 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/18/2016	03/21/2017	477,490	477,490	1.010000		11,364		6,796		6,796	(4,568)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 215239700 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2016	03/21/2017	194,649	194,649	1.010000		5,022		3,311		3,311	(1,711)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 215645000 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/29/2016	03/21/2017	1,076,082	1,076,082	1.010000		25,718		15,543		15,543	(10,175)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 215240900 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/18/2016	03/21/2017	372,079	372,079	1.020000		8,149		4,341		4,341	(3,808)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 215645600 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/29/2016	03/21/2017	552,194	552,194	1.020000		11,596		5,921		5,921	(5,675)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 215241500 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/18/2016	03/21/2017	1,420,113	1,420,113	1.030000		28,686		13,554		13,554	(15,132)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 215242100 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2016	03/21/2017	754,354	754,354	1.030000		13,956		5,737		5,737	(8,219)						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 215646200 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/29/2016	03/21/2017	474,215	474,215	1.030000		8,963		3,840		3,840	(5,123)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 215646800 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/29/2016	03/28/2017	253,097	253,097	1.010000		6,783		4,704		4,704	(2,079)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 215596100 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/28/2016	03/28/2017	738,652	738,652	1.020000		17,654		11,612		11,612	(6,042)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 215596700 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/28/2016	03/28/2017	219,620	219,620	1.020000		4,722		2,731		2,731	(1,991)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 215647400 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/29/2016	03/28/2017	782,004	782,004	1.020000		19,394		12,294		12,294	(7,100)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 215648000 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/29/2016	03/28/2017	500,448	500,448	1.020000		10,660		5,590		5,590	(5,070)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 215597900 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/28/2016	03/28/2017	581,537	581,537	1.030000		10,700		5,034		5,034	(5,666)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 215597300 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/28/2016	03/28/2017	1,342,694	1,342,694	1.030000		27,257		14,594		14,594	(12,663)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 217600000 .040	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/08/2016	03/21/2017	100,929	100,929	1.030000		2,442		959		959	(1,483)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 217600600 .040	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/08/2016	03/28/2017	596,558	596,558	1.020000		16,167		7,558		7,558	(8,609)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 217436700 .040	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2016	04/07/2017	2,353,328	2,353,328	1.010000		56,715		23,169		23,169	(33,546)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 217436100 .040	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2016	04/07/2017	356,630	356,630	1.010000		9,593		4,548		4,548	(5,045)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 217437300 .040	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2016	04/07/2017	1,063,329	1,063,329	1.020000		22,755		7,848		7,848	(14,907)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 217601200 .040	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/08/2016	04/07/2017	385,810	385,810	1.020000		8,372		2,970		2,970	(5,402)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 217438500 .040	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2016	04/07/2017	1,121,985	1,121,985	1.030000		20,757		5,586		5,586	(15,171)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 217437900 .040	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2016	04/07/2017	2,319,885	2,319,885	1.030000		47,326		15,057		15,057	(32,269)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 218368900 .041	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/15/2016	03/28/2017	262,625	262,625	1.020000		7,091		3,144		3,144	(3,947)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 218369500 .041	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/15/2016	04/07/2017	351,205	351,205	1.030000		7,094		2,163		2,163	(4,931)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 218293500 .041	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/14/2016	04/17/2017	778,731	778,731	1.020000		18,767		8,955		8,955	(9,812)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 218294100 .041	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/14/2016	04/17/2017	3,496,302	3,496,302	1.020000		71,674		27,602		27,602	(44,072)						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 218294700 .041	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/14/2016	04/17/2017	785,461	785,461	1.030000		14,767		5,019		5,019	(9,748)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 218295300 .041	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/14/2016	04/17/2017	230,118	230,118	1.030000		4,142		1,320		1,320	(2,822)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 219277800 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/22/2016	04/07/2017	271,722	271,722	1.020000		5,407		2,262		2,262	(3,145)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 219278400 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/22/2016	04/17/2017	442,350	442,350	1.020000		9,511		4,467		4,467	(5,044)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 219636700 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/29/2016	04/21/2017	196,025	196,025	1.010000		5,763		3,244		3,244	(2,519)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 218942800 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/21/2016	04/21/2017	1,300,638	1,300,638	1.020000		31,345		16,831		16,831	(14,514)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 218943400 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/21/2016	04/21/2017	375,636	375,636	1.020000		8,001		3,717		3,717	(4,284)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 218944000 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/21/2016	04/21/2017	2,704,982	2,704,982	1.020000		55,452		24,546		24,546	(30,906)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 219279000 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/22/2016	04/21/2017	269,918	269,918	1.020000		6,046		3,003		3,003	(3,043)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 219637300 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/29/2016	04/21/2017	749,980	749,980	1.020000		19,649		9,717		9,717	(9,932)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 218944600 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/21/2016	04/21/2017	1,485,811	1,485,811	1.030000		27,933		11,001		11,001	(16,932)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 218945200 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/21/2016	04/21/2017	191,013	191,013	1.030000		3,438		1,278		1,278	(2,160)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 219637900 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/29/2016	04/21/2017	359,975	359,975	1.030000		7,955		3,177		3,177	(4,778)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 219591000 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2016	04/28/2017	293,083	293,083	1.003000		5,305		1,603		1,603	(3,702)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 219588000 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2016	04/28/2017	1,314,910	1,314,910	1.010000		31,821		14,221		14,221	(17,600)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 219588600 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2016	04/28/2017	353,159	353,159	1.020000		7,558		2,885		2,885	(4,673)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 219589200 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2016	04/28/2017	518,161	518,161	1.020000		10,830		3,995		3,995	(6,835)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 219638500 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/29/2016	04/28/2017	355,059	355,059	1.020000		7,882		3,250		3,250	(4,632)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 219589800 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2016	04/28/2017	1,832,591	1,832,591	1.030000		37,568		13,586		13,586	(23,982)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 219590400 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2016	04/28/2017	1,263,398	1,263,398	1.030000		23,878		7,665		7,665	(16,213)						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 220190000 .050	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/09/2016	05/08/2017	1,664,655	1,664,655	1.020000		40,118		18,479		18,479	(21,639)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 220191200 .050	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/09/2016	05/08/2017	4,016,344	4,016,344	1.020000		82,335		31,204		31,204	(51,131)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 220190600 .050	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/09/2016	05/08/2017	415,908	415,908	1.020000		8,859		3,535		3,535	(5,324)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 220191800 .050	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/09/2016	05/08/2017	1,197,156	1,197,156	1.030000		22,387		7,538		7,538	(14,849)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 220271700 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/10/2016	03/21/2017	116,496	116,496	1.030000		2,773		1,025		1,025	(1,748)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 220272300 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/10/2016	04/17/2017	134,593	134,593	1.030000		2,934		1,041		1,041	(1,893)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 220272900 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/10/2016	04/21/2017	187,639	187,639	1.020000		4,466		1,816		1,816	(2,650)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 220273500 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/10/2016	04/28/2017	961,145	961,145	1.020000		22,971		9,605		9,605	(13,366)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 220613600 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/16/2016	05/15/2017	1,397,144	1,397,144	1.020000		33,671		13,973		13,973	(19,698)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 220614800 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/16/2016	05/15/2017	296,837	296,837	1.020000		6,174		2,140		2,140	(4,034)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 220614200 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/16/2016	05/15/2017	351,187	351,187	1.020000		7,480		2,679		2,679	(4,801)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 220616000 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/16/2016	05/15/2017	471,345	471,345	1.030000		8,861		2,689		2,689	(6,172)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 220615400 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/16/2016	05/15/2017	2,820,738	2,820,738	1.030000		57,825		19,574		19,574	(38,251)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 221403900 .052	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/24/2016	04/07/2017	278,923	278,923	1.010000		5,467		2,822		2,822	(2,645)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 221404500 .052	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/24/2016	05/15/2017	372,231	372,231	1.020000		6,626		3,348		3,348	(3,278)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 221316200 .052	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/23/2016	05/22/2017	1,936,778	1,936,778	1.010000		46,483		27,830		27,830	(18,653)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 221316800 .052	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/23/2016	05/22/2017	1,484,668	1,484,668	1.020000		31,475		16,835		16,835	(14,640)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 221317400 .052	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/23/2016	05/22/2017	1,928,990	1,928,990	1.020000		39,351		20,206		20,206	(19,145)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 221405100 .052	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/24/2016	05/22/2017	432,133	432,133	1.020000		8,556		4,789		4,789	(3,767)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 221318000 .052	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/23/2016	05/22/2017	694,223	694,223	1.030000		13,329		6,410		6,410	(6,919)						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 221318600 .052	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/23/2016	05/22/2017	352,749	352,749	1.030000		6,596		3,091		3,091	(3,505)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 221993200 .053	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/31/2016	05/30/2017	1,247,766	1,247,766	1.020000		25,454		14,319		14,319	(11,135)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 221992600 .053	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/31/2016	05/30/2017	2,158,656	2,158,656	1.020000		45,979		26,727		26,727	(19,252)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 221991400 .053	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/31/2016	05/30/2017	1,179,393	1,179,393	1.020000		28,305		18,268		18,268	(10,037)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 221992000 .053	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/31/2016	05/30/2017	636,526	636,526	1.020000		14,704		9,157		9,157	(5,547)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 221994400 .053	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/31/2016	05/30/2017	302,399	302,399	1.030000		5,413		2,681		2,681	(2,732)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 221993800 .053	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/31/2016	05/30/2017	1,676,733	1,676,733	1.030000		32,193		17,120		17,120	(15,073)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 222053400 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/01/2016	05/22/2017	392,107	392,107	1.020000		8,548		5,024		5,024	(3,524)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 222054000 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/01/2016	05/30/2017	500,672	500,672	1.020000		11,616		7,202		7,202	(4,414)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 222569200 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2016	06/07/2017	1,129,066	1,129,066	1.020000		23,033		8,296		8,296	(14,737)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 222568600 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2016	06/07/2017	2,996,908	2,996,908	1.020000		63,534		23,962		23,962	(39,572)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 222567400 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2016	06/07/2017	1,173,357	1,173,357	1.020000		28,161		12,087		12,087	(16,074)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 222568000 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2016	06/07/2017	1,101,835	1,101,835	1.020000		25,342		10,450		10,450	(14,892)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 222683800 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/08/2016	06/07/2017	447,461	447,461	1.020000		11,544		4,609		4,609	(6,935)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 222570400 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2016	06/07/2017	361,266	361,266	1.030000		6,394		1,965		1,965	(4,429)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 222569800 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2016	06/07/2017	1,469,024	1,469,024	1.030000		28,352		9,587		9,587	(18,765)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 222684400 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/08/2016	06/07/2017	680,015	680,015	1.030000		14,960		4,979		4,979	(9,981)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 223187200 .061	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/15/2016	06/07/2017	436,341	436,341	1.020000		11,694		4,495		4,495	(7,199)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 223187800 .061	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/15/2016	06/07/2017	436,341	436,341	1.030000		9,949		3,195		3,195	(6,754)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 223056300 .061	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2016	06/14/2017	1,215,417	1,215,417	1.020000		28,076		10,493		10,493	(17,583)						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 223056900 .061	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2016	06/14/2017	2,350,975	2,350,975	1.020000		49,841		16,963		16,963	(32,878)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 223188400 .061	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/15/2016	06/14/2017	323,406	323,406	1.020000		8,182		3,015		3,015	(5,167)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 223057500 .061	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2016	06/14/2017	2,584,190	2,584,190	1.030000		49,616		15,131		15,131	(34,485)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 223189000 .061	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/15/2016	06/14/2017	323,406	323,406	1.030000		6,986		2,135		2,135	(4,851)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 223596400 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/22/2016	05/30/2017	120,906	120,906	1.020000		3,917		1,873		1,873	(2,044)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 223597000 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/22/2016	05/30/2017	100,000	100,000	1.040000		2,370		816		816	(1,554)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 223597600 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/22/2016	06/07/2017	100,000	100,000	1.020000		2,420		872		872	(1,548)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 223598200 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/22/2016	06/07/2017	129,206	129,206	1.040000		2,416		653		653	(1,763)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 223598800 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/22/2016	06/14/2017	200,000	200,000	1.020000		4,940		1,865		1,865	(3,075)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 223599400 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/22/2016	06/14/2017	153,014	153,014	1.020000		3,351		1,104		1,104	(2,247)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 223489500 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2016	06/21/2017	295,613	295,613	1.010000		7,716		3,246		3,246	(4,470)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 223854400 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/29/2016	06/21/2017	110,000	110,000	1.010000		4,213		1,208		1,208	(3,005)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 223490100 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2016	06/21/2017	2,507,947	2,507,947	1.020000		58,435		22,017		22,017	(36,418)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 223490700 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2016	06/21/2017	1,816,885	1,816,885	1.020000		39,063		13,484		13,484	(25,579)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 223600000 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/22/2016	06/21/2017	375,000	375,000	1.020000		9,225		3,514		3,514	(5,711)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 223600600 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/22/2016	06/21/2017	283,519	283,519	1.020000		6,719		2,448		2,448	(4,271)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 223491300 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2016	06/21/2017	1,312,186	1,312,186	1.030000		26,769		8,774		8,774	(17,995)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 223491900 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2016	06/21/2017	205,657	205,657	1.030000		4,031		1,258		1,258	(2,773)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 223492500 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2016	06/21/2017	1,929,510	1,929,510	1.030000		37,047		11,388		11,388	(25,659)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 223855000 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/29/2016	06/21/2017	400,000	400,000	1.030000		12,320		2,675		2,675	(9,645)						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 223793700 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2016	06/28/2017	610,851	610,851	1.020000		12,400		2,052		2,052	(10,348)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 223791300 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2016	06/28/2017	118,801	118,801	1.020000		2,839		586		586	(2,253)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 223791900 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2016	06/28/2017	567,986	567,986	1.020000		13,120		2,597		2,597	(10,523)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 223792500 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2016	06/28/2017	1,584,665	1,584,665	1.020000		36,289		7,108		7,108	(29,181)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 223793100 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2016	06/28/2017	1,747,235	1,747,235	1.020000		36,867		6,458		6,458	(30,409)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 223856200 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/29/2016	06/28/2017	300,000	300,000	1.020000		7,680		1,346		1,346	(6,334)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 223855600 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/29/2016	06/28/2017	100,000	100,000	1.020000		2,670		493		493	(2,177)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 223794900 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2016	06/28/2017	1,172,767	1,172,767	1.030000		22,400		3,404		3,404	(18,996)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 223794300 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2016	06/28/2017	270,098	270,098	1.030000		5,240		817		817	(4,423)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 223856800 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/29/2016	06/28/2017	90,000	90,000	1.030000		2,043		301		301	(1,742)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 223795500 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2016	06/28/2017	97,044	97,044	1.040000		1,650		214		214	(1,436)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 224491500 .070	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2016	07/07/2017	82,994	82,994	1.010000		2,150		255		255	(1,895)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 224492700 .070	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2016	07/07/2017	1,280,614	1,280,614	1.020000		27,021		2,323		2,323	(24,698)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 224492100 .070	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2016	07/07/2017	2,991,855	2,991,855	1.020000		68,813		6,726		6,726	(62,087)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 224493300 .070	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2016	07/07/2017	2,128,476	2,128,476	1.030000		43,208		3,461		3,461	(39,747)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 224494500 .070	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2016	07/07/2017	95,777	95,777	1.030000		1,781		124		124	(1,657)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 224493900 .070	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2016	07/07/2017	1,016,439	1,016,439	1.030000		19,414		1,414		1,414	(18,000)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 224495100 .070	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2016	07/07/2017	127,906	127,906	1.040000		2,187		132		132	(2,055)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 225607200 .071	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2016	07/14/2017	693,000	693,000	1.010000		18,018		2,476		2,476	(15,542)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 225609000 .071	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2016	07/14/2017	198,000	198,000	1.020000		4,376		473		473	(3,903)						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 225609600 .071	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2016	07/14/2017	1,337,954	1,337,954	1.020000		28,365		2,892		2,892	(25,473)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 225608400 .071	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2016	07/14/2017	2,011,008	2,011,008	1.020000		46,454		5,349		5,349	(41,105)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 225607800 .071	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2016	07/14/2017	96,315	96,315	1.020000		2,312		282		282	(2,030)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 225610800 .071	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2016	07/14/2017	935,168	935,168	1.030000		18,049		1,585		1,585	(16,464)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 225610200 .071	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2016	07/14/2017	790,026	790,026	1.030000		16,038		1,530		1,530	(14,508)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 225611400 .071	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2016	07/14/2017	165,539	165,539	1.030000		3,096		258		258	(2,838)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 225612600 .071	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2016	07/14/2017	92,722	92,722	1.040000		1,521		104		104	(1,417)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 225612000 .071	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2016	07/14/2017	172,691	172,691	1.040000		2,953		216		216	(2,737)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 227820800 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/29/2016	06/21/2017	150,000	150,000	1.020000		5,550		1,192		1,192	(4,358)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 227821400 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/29/2016	06/21/2017	107,500	107,500	1.030000		3,300		548		548	(2,752)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 227309300 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/22/2016	06/28/2017	435,000	435,000	1.020000		11,571		1,951		1,951	(9,620)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 227309900 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/22/2016	06/28/2017	80,000	80,000	1.030000		1,888		268		268	(1,620)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 227310500 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/22/2016	06/28/2017	117,500	117,500	1.040000		2,338		260		260	(2,078)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 227254600 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2016	07/21/2017	506,721	506,721	1.020000		11,199		1,497		1,497	(9,702)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 227255200 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2016	07/21/2017	1,181,371	1,181,371	1.020000		25,045		3,160		3,160	(21,885)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 227254000 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2016	07/21/2017	1,983,001	1,983,001	1.020000		45,609		6,464		6,464	(39,145)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 227255800 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2016	07/21/2017	443,105	443,105	1.030000		8,995		1,072		1,072	(7,923)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 227257600 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2016	07/21/2017	280,886	280,886	1.030000		5,224		554		554	(4,670)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 227257000 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2016	07/21/2017	474,482	474,482	1.030000		9,063		995		995	(8,068)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 227256400 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2016	07/21/2017	301,696	301,696	1.030000		5,913		673		673	(5,240)						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 227258200 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2016	07/21/2017	295,922	295,922	1.040000		4,912		443		443	(4,469)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 227704800 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2016	07/28/2017	1,114,176	1,114,176	1.020000		23,621		3,139		3,139	(20,482)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 227704200 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2016	07/28/2017	177,579	177,579	1.020000		3,925		551		551	(3,374)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 227703600 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2016	07/28/2017	1,722,834	1,722,834	1.020000		39,625		5,873		5,873	(33,752)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 227707200 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2016	07/28/2017	277,645	277,645	1.030000		5,192		581		581	(4,611)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 227705400 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2016	07/28/2017	1,846,288	1,846,288	1.030000		37,480		4,719		4,719	(32,761)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 227706000 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2016	07/28/2017	303,357	303,357	1.030000		5,915		702		702	(5,213)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 227706600 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2016	07/28/2017	379,934	379,934	1.030000		7,295		845		845	(6,450)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 227707800 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2016	07/28/2017	221,756	221,756	1.030000		3,969		419		419	(3,550)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 227708400 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2016	07/28/2017	153,743	153,743	1.040000		2,414		212		212	(2,202)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 228266700 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/08/2016	08/07/2017	1,896,901	1,896,901	1.020000		43,629		7,016		7,016	(36,613)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 228267300 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/08/2016	08/07/2017	1,951,344	1,951,344	1.020000		41,369		5,970		5,970	(35,399)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 228269100 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/08/2016	08/07/2017	823,618	823,618	1.030000		15,731		1,998		1,998	(13,733)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 228270300 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/08/2016	08/07/2017	501,550	501,550	1.030000		8,928		1,037		1,037	(7,891)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 228268500 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/08/2016	08/07/2017	114,590	114,590	1.030000		2,235		289		289	(1,946)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 228267900 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/08/2016	08/07/2017	966,604	966,604	1.030000		19,622		2,687		2,687	(16,935)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 228269700 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/08/2016	08/07/2017	595,733	595,733	1.030000		11,081		1,362		1,362	(9,719)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 228270900 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/08/2016	08/07/2017	120,810	120,810	1.040000		2,066		226		226	(1,840)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 229129900 .081	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/16/2016	07/21/2017	150,000	150,000	1.020000		3,435		443		443	(2,992)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 229129300 .081	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/16/2016	07/21/2017	200,000	200,000	1.020000		4,820		665		665	(4,155)						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 229131700 .081	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/16/2016	07/21/2017	125,000	125,000	1.030000		2,313		222		222	(2,091)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 229131100 .081	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/16/2016	07/21/2017	400,000	400,000	1.030000		7,760		789		789	(6,971)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 229130500 .081	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/16/2016	07/21/2017	275,000	275,000	1.030000		5,610		613		613	(4,997)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 229132900 .081	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/16/2016	07/28/2017	175,000	175,000	1.030000		3,273		331		331	(2,942)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 229132300 .081	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/16/2016	07/28/2017	175,000	175,000	1.030000		3,413		366		366	(3,047)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 229133500 .081	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/16/2016	07/28/2017	100,000	100,000	1.040000		1,710		153		153	(1,557)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 229064100 .081	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/15/2016	08/14/2017	3,138,504	3,138,504	1.020000		66,536		7,954		7,954	(58,582)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 229063500 .081	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/15/2016	08/14/2017	3,158,578	3,158,578	1.020000		72,647		9,696		9,696	(62,951)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 229065900 .081	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/15/2016	08/14/2017	435,600	435,600	1.030000		7,710		721		721	(6,989)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 229065300 .081	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/15/2016	08/14/2017	644,061	644,061	1.030000		12,237		1,260		1,260	(10,977)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 229064700 .081	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/15/2016	08/14/2017	620,550	620,550	1.030000		12,597		1,419		1,419	(11,178)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 229491100 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/23/2016	08/07/2017	100,000	100,000	1.020000		2,530		336		336	(2,194)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 229491700 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/23/2016	08/07/2017	450,000	450,000	1.020000		11,025		1,403		1,403	(9,622)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 229492300 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/23/2016	08/07/2017	100,000	100,000	1.030000		2,060		207		207	(1,853)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 229492900 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/23/2016	08/14/2017	270,000	270,000	1.030000		5,238		505		505	(4,733)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 229495300 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/23/2016	08/21/2017	85,000	85,000	1.000000		1,394		111		111	(1,283)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 229436700 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/22/2016	08/21/2017	2,227,866	2,227,866	1.020000		47,231		5,862		5,862	(41,369)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 229436100 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/22/2016	08/21/2017	1,920,893	1,920,893	1.020000		44,373		6,096		6,096	(38,277)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 229493500 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/23/2016	08/21/2017	160,000	160,000	1.020000		3,872		517		517	(3,355)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 229437900 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/22/2016	08/21/2017	471,033	471,033	1.030000		9,044		983		983	(8,061)						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 229437300 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/22/2016	08/21/2017	965,806	965,806	1.030000		19,702		2,309		2,309	(17,393)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 229438500 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/22/2016	08/21/2017	478,927	478,927	1.030000		8,573		853		853	(7,720)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 229494700 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/23/2016	08/21/2017	325,000	325,000	1.030000		6,078		579		579	(5,499)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 229494100 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/23/2016	08/21/2017	100,000	100,000	1.030000		1,950		197		197	(1,753)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 229764300 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/29/2016	08/28/2017	1,527,052	1,527,052	1.020000		35,580		4,976		4,976	(30,604)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 229764900 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/29/2016	08/28/2017	923,201	923,201	1.020000		21,326		2,954		2,954	(18,372)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 229765500 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/29/2016	08/28/2017	226,837	226,837	1.020000		4,877		614		614	(4,263)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 229766100 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/29/2016	08/28/2017	2,287,590	2,287,590	1.020000		48,726		6,080		6,080	(42,646)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 229767900 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/29/2016	08/28/2017	548,360	548,360	1.030000		10,309		1,092		1,092	(9,217)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 229766700 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/29/2016	08/28/2017	1,106,763	1,106,763	1.030000		22,578		2,674		2,674	(19,904)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 229768500 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/29/2016	08/28/2017	130,545	130,545	1.030000		2,350		235		235	(2,115)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 229767300 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/29/2016	08/28/2017	553,547	553,547	1.030000		10,628		1,169		1,169	(9,459)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 229769100 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/29/2016	08/28/2017	116,775	116,775	1.040000		1,833		155		155	(1,678)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 230488500 .090	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/08/2016	03/21/2017	275,000	275,000	1.020000		14,053		3,416		3,416	(10,637)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 230489100 .090	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/08/2016	08/21/2017	235,000	235,000	1.020000		4,818		618		618	(4,200)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 230489700 .090	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/08/2016	08/28/2017	350,000	350,000	1.020000		7,140		930		930	(6,210)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 230490300 .090	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/08/2016	08/28/2017	120,000	120,000	1.040000		1,968		196		196	(1,772)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 230314000 .090	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2016	09/07/2017	1,415,074	1,415,074	1.020000		32,830		4,287		4,287	(28,543)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 230314600 .090	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2016	09/07/2017	2,893,324	2,893,324	1.020000		61,917		7,298		7,298	(54,619)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 230490900 .090	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/08/2016	09/07/2017	235,000	235,000	1.020000		4,606		593		593	(4,013)						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 230315200 .090	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2016	09/07/2017	331,419	331,419	1.030000		6,794		762		762	(6,032)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 230315800 .090	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2016	09/07/2017	196,869	196,869	1.030000		3,800		397		397	(3,403)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 230317000 .090	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2016	09/07/2017	642,655	642,655	1.030000		11,632		1,109		1,109	(10,523)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 230316400 .090	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2016	09/07/2017	807,312	807,312	1.030000		15,258		1,535		1,535	(13,723)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 230491500 .090	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/08/2016	09/07/2017	110,000	110,000	1.030000		1,892		209		209	(1,683)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 230317600 .090	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2016	09/07/2017	296,982	296,982	1.040000		4,692		379		379	(4,313)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 231018600 .091	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2016	09/07/2017	187,500	187,500	1.030000		2,156		357		357	(1,799)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 230871900 .091	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2016	09/14/2017	2,139,470	2,139,470	1.020000		45,999		14,315		14,315	(31,684)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 230871300 .091	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2016	09/14/2017	2,586,657	2,586,657	1.020000		60,528		20,113		20,113	(40,415)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 231019200 .091	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2016	09/14/2017	400,000	400,000	1.020000		8,960		2,676		2,676	(6,284)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 230873700 .091	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2016	09/14/2017	308,963	308,963	1.030000		5,870		1,641		1,641	(4,229)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 230874300 .091	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2016	09/14/2017	188,581	188,581	1.030000		3,432		925		925	(2,507)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 230872500 .091	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2016	09/14/2017	955,427	955,427	1.030000		19,682		5,926		5,926	(13,756)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 230873100 .091	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2016	09/14/2017	423,348	423,348	1.030000		8,213		2,356		2,356	(5,857)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 230874900 .091	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2016	09/14/2017	125,357	125,357	1.040000		1,993		481		481	(1,512)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 231545100 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/22/2016	09/14/2017	100,000	100,000	1.020000		2,980		669		669	(2,311)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 231545700 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/22/2016	09/14/2017	235,000	235,000	1.030000		6,251		1,248		1,248	(5,003)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 231420000 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2016	09/21/2017	1,619,536	1,619,536	1.020000		34,982		7,235		7,235	(27,747)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 231419400 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2016	09/21/2017	1,813,898	1,813,898	1.020000		42,445		9,502		9,502	(32,943)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 231546300 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/22/2016	09/21/2017	450,000	450,000	1.020000		10,755		1,978		1,978	(8,777)						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 231421800 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2016	09/21/2017	149,823	149,823	1.030000		2,832		514		514	(2,318)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 231422400 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2016	09/21/2017	464,618	464,618	1.030000		8,410		1,463		1,463	(6,947)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 231421200 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2016	09/21/2017	341,319	341,319	1.030000		6,587		1,231		1,231	(5,356)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 241878200 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/29/2016	09/21/2017	100,000	100,000	1.030000		2,030		343		343	(1,687)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 241878800 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/29/2016	09/21/2017	125,000	125,000	1.030000		2,438		394		394	(2,044)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 241879400 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/29/2016	09/21/2017	100,000	100,000	1.040000		1,710		242		242	(1,468)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 232202800 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2016	09/28/2017	1,878,947	1,878,947	1.020000		44,155		7,768		7,768	(36,387)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 232203400 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2016	09/28/2017	1,136,072	1,136,072	1.020000		24,653		3,984		3,984	(20,669)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 241880000 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/29/2016	09/28/2017	600,000	600,000	1.020000		13,140		2,441		2,441	(10,699)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 241880600 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/29/2016	09/28/2017	265,000	265,000	1.020000		5,327		914		914	(4,413)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 232205200 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2016	09/28/2017	132,666	132,666	1.030000		2,507		353		353	(2,154)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 232204600 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2016	09/28/2017	397,346	397,346	1.030000		7,709		1,115		1,115	(6,594)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 232204000 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2016	09/28/2017	1,063,879	1,063,879	1.030000		21,916		3,370		3,370	(18,546)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 232205800 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2016	09/28/2017	302,109	302,109	1.030000		5,468		735		735	(4,733)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 241881200 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/29/2016	09/28/2017	210,000	210,000	1.030000		3,717		559		559	(3,158)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 232206400 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2016	09/28/2017	122,745	122,745	1.040000		1,952		227		227	(1,725)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 242415500 .100	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/07/2016	09/28/2017	300,000	300,000	1.020000		4,860		1,035		1,035	(3,825)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 242416100 .100	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/07/2016	09/28/2017	140,000	140,000	1.030000		1,890		341		341	(1,549)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 242409500 .100	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/07/2016	10/09/2017	1,308,609	1,308,609	1.010000		34,416		10,741		10,741	(23,675)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 242411300 .100	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/07/2016	10/09/2017	1,983,011	1,983,011	1.020000		44,816		12,385		12,385	(32,431)						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 242410100 .100	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/07/2016	10/09/2017	1,896,318	1,896,318	1.020000		44,374		12,625		12,625	(31,749)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 242410700 .100	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/07/2016	10/09/2017	303,161	303,161	1.020000		6,973		1,955		1,955	(5,018)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 242411900 .100	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/07/2016	10/09/2017	410,503	410,503	1.020000		8,826		2,353		2,353	(6,473)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 242413100 .100	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/07/2016	10/09/2017	1,035,497	1,035,497	1.030000		20,192		4,964		4,964	(15,228)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 242412500 .100	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/07/2016	10/09/2017	1,266,194	1,266,194	1.030000		26,084		6,734		6,734	(19,350)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 242876600 .101	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2016	10/09/2017	300,000	300,000	1.020000		6,120		1,852		1,852	(4,268)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 242877800 .101	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2016	10/09/2017	275,000	275,000	1.030000		4,703		1,255		1,255	(3,448)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 242877200 .101	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2016	10/09/2017	100,000	100,000	1.030000		1,790		493		493	(1,297)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 243342000 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2016	10/16/2017	650,000	650,000	1.020000		16,055		5,141		5,141	(10,914)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 243342600 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2016	10/16/2017	300,000	300,000	1.020000		7,320		2,340		2,340	(4,980)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 243341400 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2016	10/16/2017	100,000	100,000	1.020000		2,510		813		813	(1,697)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 243343200 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2016	10/16/2017	150,000	150,000	1.030000		3,195		920		920	(2,275)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 243343800 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2016	10/16/2017	125,000	125,000	1.030000		2,488		683		683	(1,805)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 243346200 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2016	10/23/2017	2,030,597	2,030,597	1.010000		54,217		17,917		17,917	(36,300)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 243348000 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2016	10/23/2017	1,272,648	1,272,648	1.020000		28,889		8,534		8,534	(20,355)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 243347400 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2016	10/23/2017	547,700	547,700	1.020000		12,652		3,777		3,777	(8,875)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 243349200 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2016	10/23/2017	95,780	95,780	1.020000		2,069		590		590	(1,479)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 243348600 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2016	10/23/2017	450,871	450,871	1.020000		10,145		2,981		2,981	(7,164)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 243346800 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2016	10/23/2017	92,659	92,659	1.020000		2,177		657		657	(1,520)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 243351600 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2016	10/23/2017	120,985	120,985	1.030000		2,214		555		555	(1,659)						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 243349800 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2016	10/23/2017	123,750	123,750	1.030000		2,562		709		709	(1,853)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 243350400 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2016	10/23/2017	202,520	202,520	1.030000		4,030		1,079		1,079	(2,951)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 243351000 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2016	10/23/2017	583,981	583,981	1.030000		11,446		3,020		3,020	(8,426)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 243942700 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/28/2016	10/30/2017	213,349	213,349	1.030000		3,904		1,474		1,474	(2,430)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 244064800 .103	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/31/2016	10/30/2017	440,000	440,000	1.010000		11,792		5,439		5,439	(6,353)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 244065400 .103	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/31/2016	10/30/2017	110,000	110,000	1.020000		2,552		1,087		1,087	(1,465)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 244067200 .103	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/31/2016	10/30/2017	140,000	140,000	1.030000		2,590		967		967	(1,623)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 244066600 .103	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/31/2016	10/30/2017	185,000	185,000	1.030000		3,663		1,425		1,425	(2,238)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 244066000 .103	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/31/2016	10/30/2017	125,000	125,000	1.030000		2,625		1,057		1,057	(1,568)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 242880800 .104	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2016	10/16/2017	1,391,159	1,391,159	1.010000		36,727		14,236		14,236	(22,491)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 242883200 .104	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2016	10/16/2017	299,839	299,839	1.020000		6,447		2,181		2,181	(4,266)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 242882600 .104	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2016	10/16/2017	1,065,362	1,065,362	1.020000		24,077		8,403		8,403	(15,674)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 242881400 .104	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2016	10/16/2017	888,558	888,558	1.020000		20,792		7,445		7,445	(13,347)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 242882000 .104	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2016	10/16/2017	742,083	742,083	1.020000		16,994		6,000		6,000	(10,994)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 242884400 .104	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2016	10/16/2017	123,886	123,886	1.030000		2,453		782		782	(1,671)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 242883800 .104	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2016	10/16/2017	328,878	328,878	1.030000		6,775		2,230		2,230	(4,545)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 242885000 .104	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2016	10/16/2017	397,493	397,493	1.030000		7,751		2,438		2,438	(5,313)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 244687800 .110	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/08/2016	10/30/2017	1,050,000	1,050,000	1.020000		24,255		10,246		10,246	(14,009)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 244568300 .110	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2016	10/30/2017	100,000	100,000	1.030000		1,980		770		770	(1,210)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 244568900 .110	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2016	10/30/2017	140,000	140,000	1.030000		2,576		967		967	(1,609)						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 244571300 .110	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2016	11/07/2017	210,000	210,000	1.010000		5,607		2,526		2,526	(3,081)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 244571900 .110	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2016	11/07/2017	2,500,000	2,500,000	1.010000		66,000		29,706		29,706	(36,294)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 244573100 .110	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2016	11/07/2017	237,500	237,500	1.020000		5,439		2,257		2,257	(3,182)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 244572500 .110	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2016	11/07/2017	587,000	587,000	1.020000		13,560		5,649		5,649	(7,911)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 244574900 .110	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2016	11/07/2017	100,000	100,000	1.020000		2,160		869		869	(1,291)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 244573700 .110	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2016	11/07/2017	1,600,000	1,600,000	1.020000		36,320		15,012		15,012	(21,308)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 244574300 .110	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2016	11/07/2017	1,090,000	1,090,000	1.020000		24,525		10,097		10,097	(14,428)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 244576100 .110	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2016	11/07/2017	625,000	625,000	1.030000		12,438		4,762		4,762	(7,676)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 244577300 .110	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2016	11/07/2017	225,000	225,000	1.030000		4,118		1,497		1,497	(2,621)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 244576700 .110	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2016	11/07/2017	435,000	435,000	1.030000		8,526		3,226		3,226	(5,300)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 244575500 .110	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2016	11/07/2017	540,000	540,000	1.030000		11,178		4,396		4,396	(6,782)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 245202900 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/15/2016	09/14/2017	100,000	100,000	1.020000		1,060		669		669	(391)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 245203500 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/15/2016	10/09/2017	175,000	175,000	1.020000		1,768		1,096		1,096	(672)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 245204100 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/15/2016	10/09/2017	125,000	125,000	1.030000		1,050		597		597	(453)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 245204700 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/15/2016	10/30/2017	175,000	175,000	1.020000		2,485		1,730		1,730	(755)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 245103100 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2016	11/07/2017	95,000	95,000	1.010000		1,397		1,129		1,129	(268)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 245103700 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2016	11/07/2017	170,000	170,000	1.020000		2,108		1,615		1,615	(493)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 245104300 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2016	11/07/2017	100,000	100,000	1.020000		1,230		938		938	(292)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 245205900 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/15/2016	11/07/2017	925,000	925,000	1.020000		12,673		8,679		8,679	(3,994)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 245205300 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/15/2016	11/07/2017	165,000	165,000	1.020000		2,277		1,568		1,568	(709)						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 245104900 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2016	11/07/2017	350,000	350,000	1.030000		3,605		2,596		2,596	(1,009)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 245106700 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2016	11/14/2017	1,065,000	1,065,000	1.010000		28,223		27,336		27,336	(887)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 245106100 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2016	11/14/2017	135,000	135,000	1.010000		3,605		3,498		3,498	(107)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 245206500 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/15/2016	11/14/2017	100,000	100,000	1.010000		3,010		2,591		2,591	(419)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 245207100 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/15/2016	11/14/2017	600,000	600,000	1.010000		17,880		15,401		15,401	(2,479)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 245107900 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2016	11/14/2017	400,000	400,000	1.020000		9,080		8,528		8,528	(552)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 245107300 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2016	11/14/2017	625,000	625,000	1.020000		14,438		13,595		13,595	(843)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 245108500 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2016	11/14/2017	600,000	600,000	1.020000		13,560		12,664		12,664	(896)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 245208900 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/15/2016	11/14/2017	1,160,000	1,160,000	1.020000		29,928		24,731		24,731	(5,197)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 245207700 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/15/2016	11/14/2017	150,000	150,000	1.020000		3,990		3,329		3,329	(661)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 245208300 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/15/2016	11/14/2017	150,000	150,000	1.020000		3,900		3,230		3,230	(670)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 245109100 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2016	11/14/2017	262,500	262,500	1.030000		5,460		5,001		5,001	(459)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 245109700 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2016	11/14/2017	455,000	455,000	1.030000		9,055		8,227		8,227	(828)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 245209500 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/15/2016	11/14/2017	262,500	262,500	1.030000		6,221		5,001		5,001	(1,220)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 245210100 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/15/2016	11/14/2017	350,000	350,000	1.030000		7,840		6,195		6,195	(1,645)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 245210700 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/15/2016	11/14/2017	85,000	85,000	1.030000		1,777		1,381		1,381	(396)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 245604700 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2016	11/07/2017	80,000	80,000	1.020000		1,040		751		751	(289)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 245605300 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2016	11/07/2017	134,000	134,000	1.030000		1,353		892		892	(461)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 245605900 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2016	11/14/2017	425,000	425,000	1.020000		10,583		9,061		9,061	(1,522)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 246092500 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2016	11/14/2017	225,000	225,000	1.020000		5,873		4,797		4,797	(1,076)						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 245606500 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2016	11/14/2017	100,000	100,000	1.030000		2,170		1,789		1,789	(381)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 245607700 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2016	11/21/2017	1,730,175	1,730,175	1.010000		46,023		40,090		40,090	(5,933)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 245609500 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2016	11/21/2017	519,798	519,798	1.020000		11,799		9,855		9,855	(1,944)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 245608300 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2016	11/21/2017	585,236	585,236	1.020000		13,577		11,444		11,444	(2,133)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 245608900 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2016	11/21/2017	619,523	619,523	1.020000		14,125		11,868		11,868	(2,257)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 245753700 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/22/2016	11/21/2017	375,000	375,000	1.020000		8,925		7,184		7,184	(1,741)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 246093100 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2016	11/21/2017	400,000	400,000	1.020000		9,600		7,663		7,663	(1,937)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 245611300 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2016	11/21/2017	210,708	210,708	1.030000		4,151		3,336		3,336	(815)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 245611900 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2016	11/21/2017	140,912	140,912	1.030000		2,593		2,043		2,043	(550)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 245610700 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2016	11/21/2017	465,061	465,061	1.030000		9,301		7,523		7,523	(1,778)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 245610100 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2016	11/21/2017	337,858	337,858	1.030000		7,061		5,767		5,767	(1,294)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 245754300 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/22/2016	11/21/2017	190,000	190,000	1.030000		3,648		2,754		2,754	(894)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 246094900 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2016	11/21/2017	75,000	75,000	1.030000		1,448		1,087		1,087	(361)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 246094300 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2016	11/21/2017	175,000	175,000	1.030000		3,623		2,770		2,770	(853)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 246096700 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2016	11/28/2017	2,554,000	2,554,000	1.010000		67,681		57,237		57,237	(10,444)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 246189900 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/29/2016	11/28/2017	100,000	100,000	1.010000		2,590		2,264		2,264	(326)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 246098500 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2016	11/28/2017	1,010,750	1,010,750	1.020000		23,045		18,711		18,711	(4,334)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 246097300 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2016	11/28/2017	636,000	636,000	1.020000		15,073		12,394		12,394	(2,679)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 246097900 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2016	11/28/2017	933,500	933,500	1.020000		21,564		17,641		17,641	(3,923)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 246190500 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/29/2016	11/28/2017	760,000	760,000	1.020000		17,328		14,656		14,656	(2,672)						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 246191700 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/29/2016	11/28/2017	150,000	150,000	1.020000		3,150		2,607		2,607	(543)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 246191100 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/29/2016	11/28/2017	174,000	174,000	1.020000		3,845		3,221		3,221	(624)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 246099100 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2016	11/28/2017	288,250	288,250	1.030000		5,996		4,754		4,754	(1,242)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 246099700 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2016	11/28/2017	422,750	422,750	1.030000		8,413		6,606		6,606	(1,807)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 246100300 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2016	11/28/2017	154,000	154,000	1.030000		2,972		2,304		2,304	(668)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 246192300 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/29/2016	11/28/2017	85,000	85,000	1.030000		1,581		1,271		1,271	(310)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 247176400 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2016	11/21/2017	110,000	110,000	1.020000		2,618		1,980		1,980	(638)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 247175800 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2016	11/21/2017	260,000	260,000	1.020000		6,500		4,985		4,985	(1,515)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 247177000 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2016	11/28/2017	175,000	175,000	1.020000		4,393		3,375		3,375	(1,018)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 247177600 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2016	11/28/2017	290,000	290,000	1.030000		6,438		4,783		4,783	(1,655)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 247180600 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2016	12/07/2017	2,200,000	2,200,000	1.010000		58,080		44,139		44,139	(13,941)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 247180000 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2016	12/07/2017	300,000	300,000	1.010000		7,980		6,080		6,080	(1,900)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 247183000 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2016	12/07/2017	935,000	935,000	1.020000		21,225		15,422		15,422	(5,803)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 247181800 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2016	12/07/2017	2,650,000	2,650,000	1.020000		62,010		45,589		45,589	(16,421)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 247181200 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2016	12/07/2017	155,000	155,000	1.020000		3,658		2,695		2,695	(963)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 247182400 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2016	12/07/2017	1,210,000	1,210,000	1.020000		27,951		20,384		20,384	(7,567)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 247183600 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2016	12/07/2017	735,000	735,000	1.020000		16,538		11,996		11,996	(4,542)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 247324800 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/08/2016	12/07/2017	1,925,000	1,925,000	1.020000		46,970		33,116		33,116	(13,854)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 247184800 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2016	12/07/2017	675,000	675,000	1.030000		13,433		9,359		9,359	(4,074)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 247184200 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2016	12/07/2017	480,000	480,000	1.030000		9,936		7,033		7,033	(2,903)						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 247185400 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2016	12/07/2017	225,000	225,000	1.030000		4,320		2,984		2,984	(1,336)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 247326000 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/08/2016	12/07/2017	105,000	105,000	1.030000		2,111		1,392		1,392	(719)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 247325400 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/08/2016	12/07/2017	200,000	200,000	1.030000		4,340		2,930		2,930	(1,410)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 247722600 .121	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2016	12/14/2017	2,540,000	2,540,000	1.010000		67,818		53,199		53,199	(14,619)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 247723200 .121	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2016	12/14/2017	1,850,000	1,850,000	1.020000		43,475		32,974		32,974	(10,501)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 247723800 .121	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2016	12/14/2017	1,065,000	1,065,000	1.020000		24,602		18,595		18,595	(6,007)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 247724400 .121	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2016	12/14/2017	1,045,000	1,045,000	1.020000		23,826		17,870		17,870	(5,956)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 247725000 .121	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2016	12/14/2017	508,000	508,000	1.030000		10,566		7,734		7,734	(2,832)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 247725600 .121	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2016	12/14/2017	713,000	713,000	1.030000		14,189		10,285		10,285	(3,904)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 248441500 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/22/2016	11/28/2017	360,000	360,000	1.020000		9,252		6,942		6,942	(2,310)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 248442100 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/22/2016	12/07/2017	180,000	180,000	1.020000		4,248		3,098		3,098	(1,150)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 248442700 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/22/2016	12/07/2017	625,000	625,000	1.020000		14,250		10,317		10,317	(3,933)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 248443300 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/22/2016	12/14/2017	100,000	100,000	1.010000		2,740		2,075		2,075	(665)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 248444500 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/22/2016	12/14/2017	100,000	100,000	1.020000		2,240		1,606		1,606	(634)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 248443900 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/22/2016	12/14/2017	750,000	750,000	1.020000		18,225		13,366		13,366	(4,859)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 248445100 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/22/2016	12/14/2017	190,000	190,000	1.030000		3,800		2,625		2,625	(1,175)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 248367600 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2016	12/21/2017	3,000,000	3,000,000	1.010000		79,800		58,012		58,012	(21,788)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 248445700 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/22/2016	12/21/2017	240,000	240,000	1.010000		5,808		4,233		4,233	(1,575)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 248368200 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2016	12/21/2017	1,850,000	1,850,000	1.020000		45,510		32,308		32,308	(13,202)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 248368800 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2016	12/21/2017	800,000	800,000	1.020000		18,400		12,850		12,850	(5,550)						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 248369400 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2016	12/21/2017	1,060,000	1,060,000	1.020000		23,956		16,670		16,670	(7,286)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 248446300 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/22/2016	12/21/2017	500,000	500,000	1.020000		11,250		8,028		8,028	(3,222)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 248678500 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2016	12/21/2017	275,000	275,000	1.020000		6,353		4,803		4,803	(1,550)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 248370000 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2016	12/21/2017	300,000	300,000	1.030000		6,270		4,237		4,237	(2,033)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 248371200 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2016	12/21/2017	130,000	130,000	1.030000		2,509		1,663		1,663	(846)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 248370600 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2016	12/21/2017	435,000	435,000	1.030000		8,700		5,817		5,817	(2,883)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 248446900 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/22/2016	12/21/2017	185,000	185,000	1.030000		3,774		2,612		2,612	(1,162)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 248679100 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2016	12/21/2017	200,000	200,000	1.030000		3,920		2,824		2,824	(1,096)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 248592600 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2016	12/28/2017	2,285,000	2,285,000	1.010000		60,096		46,497		46,497	(13,599)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 248592000 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2016	12/28/2017	270,000	270,000	1.010000		7,155		5,549		5,549	(1,606)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 248679700 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2017	260,000	260,000	1.010000		6,812		5,294		5,294	(1,518)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 248593200 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2016	12/28/2017	625,000	625,000	1.020000		15,188		11,508		11,508	(3,680)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 248594400 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2016	12/28/2017	745,000	745,000	1.020000		16,688		12,377		12,377	(4,311)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 248593800 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2016	12/28/2017	640,000	640,000	1.020000		14,656		10,969		10,969	(3,687)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 248680300 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2017	200,000	200,000	1.020000		4,460		3,322		3,322	(1,138)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 248595600 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2016	12/28/2017	387,500	387,500	1.030000		7,673		5,491		5,491	(2,182)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 248595000 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2016	12/28/2017	120,000	120,000	1.030000		2,472		1,794		1,794	(678)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 204813800 .129	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/29/2016	01/17/2017	252,696	252,696	1.010000		7,151		10,506		10,506	3,355						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 204814400 .129	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/29/2016	01/17/2017	377,351	377,351	1.020000		9,547		13,025		13,025	3,478						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 204815000 .129	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/29/2016	01/17/2017	134,566	134,566	1.030000		2,987		3,592		3,592	605						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 204815600 .129	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/29/2016	01/23/2017	1,210,084	1,210,084	1.010000		38,239		58,314		58,314	20,075						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 204816200 .129	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/29/2016	01/23/2017	1,345,742	1,345,742	1.020000		37,008		52,693		52,693	15,685						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 204816800 .129	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/29/2016	01/23/2017	430,089	430,089	1.030000		10,322		13,274		13,274	2,952						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 204817400 .129	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/29/2016	01/30/2017	1,805,655	1,805,655	1.010000		52,906		77,224		77,224	24,318						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 204818000 .129	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/29/2016	01/30/2017	840,182	840,182	1.020000		21,257		28,356		28,356	7,099						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 204818600 .129	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/29/2016	01/30/2017	355,111	355,111	1.030000		7,883		9,290		9,290	1,407						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 221102800 .518	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/18/2016	05/08/2017	280,969	280,969	1.020000		6,041		2,551		2,551	(3,490)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 221103400 .518	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/18/2016	05/15/2017	101,175	101,175	1.010000		2,287		1,051		1,051	(1,236)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.03 231420600 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2016	09/21/2017	566,641	566,641	1.030000		11,616		2,295		2,295	(9,321)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 221405700 .052	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/24/2016	04/21/2017	89,066	89,066	1.000000		1,585		1,505		1,505	(80)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 221406900 .052	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/24/2016	05/22/2017	140,891	140,891	1.000000		2,635		2,496		2,496	(139)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 223592800 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/22/2016	05/15/2017	81,464	81,464	1.000000		1,678		1,094		1,094	(584)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 223594000 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/22/2016	06/07/2017	85,714	85,714	1.000000		1,911		1,206		1,206	(705)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 223594600 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/22/2016	06/14/2017	92,154	92,154	1.000000		1,862		1,140		1,140	(722)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 223595200 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/22/2016	06/21/2017	100,470	100,470	1.000000		1,899		1,173		1,173	(726)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 223790100 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2016	06/28/2017	98,671	98,671	1.000000		1,845		694		694	(1,151)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 227252200 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2016	07/21/2017	459,071	459,071	1.000000		8,493		2,378		2,378	(6,115)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 227701800 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2016	07/28/2017	256,400	256,400	1.000000		4,769		1,355		1,355	(3,414)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 227819000 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/29/2016	07/28/2017	94,317	94,317	1.000000		1,801		496		496	(1,305)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 228264900 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/08/2016	08/07/2017	131,952	131,952	1.000000		2,454		730		730	(1,724)						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 229128100 .081	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/16/2016	07/21/2017	100,000	100,000	1.000000		1,940		517		517	(1,423)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 229061700 .081	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/15/2016	08/14/2017	144,338	144,338	1.000000		2,685		678		678	(2,007)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 229489300 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/23/2016	08/14/2017	112,500	112,500	1.000000		2,160		530		530	(1,630)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 229434300 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/22/2016	08/21/2017	197,777	197,777	1.000000		3,698		950		950	(2,748)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 230312200 .090	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2016	09/07/2017	106,765	106,765	1.000000		1,986		480		480	(1,506)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 230869500 .091	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2016	09/14/2017	107,090	107,090	1.000000		2,003		1,001		1,001	(1,002)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 231016800 .091	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2016	09/14/2017	110,000	110,000	1.000000		2,123		1,027		1,027	(1,096)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 241875800 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/29/2016	09/14/2017	106,500	106,500	1.000000		2,694		1,080		1,080	(1,614)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 231417600 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2016	09/21/2017	234,767	234,767	1.000000		4,390		1,578		1,578	(2,812)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 231543300 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/22/2016	09/21/2017	75,000	75,000	1.000000		1,515		506		506	(1,009)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 232201000 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2016	09/28/2017	153,451	153,451	1.000000		2,870		838		838	(2,032)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 241877000 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/29/2016	09/28/2017	100,000	100,000	1.000000		1,960		589		589	(1,371)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 242414300 .100	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/07/2016	09/28/2017	75,000	75,000	1.000000		1,178		416		416	(762)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 242407700 .100	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/07/2016	10/09/2017	338,936	338,936	1.000000		6,338		2,699		2,699	(3,639)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 242874800 .101	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2016	10/09/2017	100,000	100,000	1.000000		1,770		803		803	(967)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 242878400 .101	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2016	10/16/2017	234,844	234,844	1.000000		4,392		2,217		2,217	(2,175)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 243339600 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2016	10/16/2017	90,000	90,000	1.000000		1,791		847		847	(944)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 243344400 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2016	10/23/2017	419,104	419,104	1.000000		7,879		3,442		3,442	(4,437)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 244566500 .110	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2016	10/30/2017	100,000	100,000	1.000000		1,900		1,079		1,079	(821)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 244569500 .110	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2016	11/07/2017	500,000	500,000	1.000000		9,350		5,187		5,187	(4,163)						0010

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JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 245101300 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2016	11/07/2017	92,000	92,000	1.000000		1,104		963		963	(141)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 245201700 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/15/2016	11/14/2017	185,000	185,000	1.000000		3,830		3,500		3,500	(330)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 245751300 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/22/2016	11/14/2017	80,000	80,000	1.000000		1,808		1,656		1,656	(152)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 245751900 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/22/2016	11/21/2017	180,000	180,000	1.000000		3,510		3,113		3,113	(397)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 246188700 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/29/2016	11/28/2017	135,000	135,000	1.000000		2,633		2,402		2,402	(231)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 247174000 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2016	11/28/2017	130,000	130,000	1.000000		2,717		2,313		2,313	(404)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 247178200 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2016	12/07/2017	450,000	450,000	1.000000		9,000		7,342		7,342	(1,658)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 247323600 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/08/2016	12/07/2017	100,000	100,000	1.000000		2,140		1,696		1,696	(444)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 248438500 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/22/2016	12/14/2017	750,000	750,000	1.000000		15,975		12,949		12,949	(3,026)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 248364600 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2016	12/21/2017	270,000	270,000	1.000000		5,535		4,343		4,343	(1,192)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 248439700 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/22/2016	12/21/2017	275,000	275,000	1.000000		5,500		4,373		4,373	(1,127)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 248675500 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2017	63,000	63,000	1.000000		1,247		1,020		1,020	(227)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 221104600 .518	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/18/2016	05/15/2017	97,893	97,893	1.000000		1,733		1,299		1,299	(434)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 220192400 .050	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/09/2016	05/08/2017	237,328	237,328	1.000000		4,960		3,764		3,764	(1,196)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 220274100 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/10/2016	04/21/2017	130,301	130,301	1.000000		3,166		2,481		2,481	(685)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 220274700 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/10/2016	04/28/2017	132,309	132,309	1.000000		2,990		2,157		2,157	(833)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 220616600 .051	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/16/2016	05/15/2017	231,770	231,770	1.000000		5,029		3,424		3,424	(1,605)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 221406300 .052	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/24/2016	05/15/2017	142,499	142,499	1.000000		2,608		2,129		2,129	(479)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 222055200 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/01/2016	05/30/2017	366,063	366,063	1.000000		7,797		7,284		7,284	(513)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 222685000 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/08/2016	06/07/2017	449,340	449,340	1.000000		9,975		6,405		6,405	(3,570)						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 223595800 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/22/2016	06/21/2017	200,371	200,371	1.000000		4,428		2,634		2,634	(1,794)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 223853200 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/29/2016	06/21/2017	395,357	395,357	1.000000		11,940		5,317		5,317	(6,623)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 223790700 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2016	06/28/2017	171,765	171,765	1.000000		3,796		1,336		1,336	(2,460)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 223853800 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/29/2016	06/28/2017	186,006	186,006	1.000000		4,241		1,407		1,407	(2,834)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 224490300 .070	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2016	07/07/2017	163,734	163,734	1.000000		3,537		697		697	(2,840)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 225613200 .071	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2016	07/14/2017	379,833	379,833	1.000000		8,204		1,836		1,836	(6,368)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 227308100 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/22/2016	06/28/2017	262,926	262,926	1.000000		6,442		2,020		2,020	(4,422)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 227252800 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2016	07/21/2017	453,245	453,245	1.000000		9,790		2,583		2,583	(7,207)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 227702400 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2016	07/28/2017	850,004	850,004	1.000000		18,360		4,934		4,934	(13,426)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 227819600 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/29/2016	07/28/2017	328,783	328,783	1.000000		7,365		1,908		1,908	(5,457)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 228265500 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/08/2016	08/07/2017	402,170	402,170	1.000000		8,687		2,453		2,453	(6,234)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 229128700 .081	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/16/2016	07/21/2017	335,000	335,000	1.000000		7,605		1,909		1,909	(5,696)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 229062300 .081	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/15/2016	08/14/2017	731,462	731,462	1.000000		15,800		3,790		3,790	(12,010)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 229489900 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/23/2016	08/14/2017	300,000	300,000	1.000000		6,720		1,554		1,554	(5,166)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 229434900 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/22/2016	08/21/2017	1,231,256	1,231,256	1.000000		26,718		6,529		6,529	(20,189)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 229763100 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/29/2016	08/28/2017	1,022,341	1,022,341	1.000000		22,185		5,418		5,418	(16,767)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 230486700 .090	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/08/2016	08/14/2017	120,000	120,000	1.000000		2,568		622		622	(1,946)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 230487300 .090	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/08/2016	08/21/2017	350,000	350,000	1.000000		7,490		1,856		1,856	(5,634)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 230312800 .090	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2016	09/07/2017	1,230,491	1,230,491	1.000000		26,825		6,153		6,153	(20,672)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 231015600 .091	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2016	09/07/2017	175,000	175,000	1.000000		2,678		875		875	(1,803)						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 230870100 .091	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2016	09/14/2017	676,099	676,099	1.000000		14,739		7,208		7,208	(7,531)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 231017400 .091	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2016	09/14/2017	100,000	100,000	1.000000		2,250		1,066		1,066	(1,184)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 231542700 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/22/2016	09/14/2017	1,375,000	1,375,000	1.000000		37,950		14,660		14,660	(23,290)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 231418200 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2016	09/21/2017	1,333,280	1,333,280	1.000000		29,066		10,102		10,102	(18,964)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 231543900 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/22/2016	09/21/2017	100,000	100,000	1.000000		2,360		758		758	(1,602)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 241876400 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/29/2016	09/21/2017	282,775	282,775	1.000000		6,419		2,113		2,113	(4,306)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 232201600 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2016	09/28/2017	1,034,642	1,034,642	1.000000		22,555		6,370		6,370	(16,185)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 242414900 .100	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/07/2016	09/28/2017	300,000	300,000	1.000000		5,340		1,847		1,847	(3,493)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 242408300 .100	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/07/2016	10/09/2017	1,187,230	1,187,230	1.000000		25,882		10,815		10,815	(15,067)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 242875400 .101	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2016	10/09/2017	541,000	541,000	1.000000		11,036		4,928		4,928	(6,108)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 242879000 .101	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2016	10/16/2017	975,916	975,916	1.000000		21,275		10,611		10,611	(10,664)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 243340200 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2016	10/16/2017	400,000	400,000	1.000000		9,360		4,349		4,349	(5,011)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 243345000 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2016	10/23/2017	917,260	917,260	1.000000		20,088		8,652		8,652	(11,436)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 244567100 .110	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2016	10/30/2017	400,000	400,000	1.000000		8,880		5,029		5,029	(3,851)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 244570100 .110	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2016	11/07/2017	1,370,000	1,370,000	1.000000		30,003		16,562		16,562	(13,441)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 245101900 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2016	11/07/2017	710,000	710,000	1.000000		9,727		8,583		8,583	(1,144)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 245201100 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/15/2016	11/07/2017	200,000	200,000	1.000000		2,980		2,418		2,418	(562)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 245105500 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2016	11/14/2017	680,000	680,000	1.000000		14,892		15,173		15,173	281						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 245603500 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2016	11/14/2017	475,000	475,000	1.000000		11,163		10,599		10,599	(564)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 245607100 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2016	11/21/2017	694,690	694,690	1.000000		15,283		14,230		14,230	(1,053)						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 245752500 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/22/2016	11/21/2017	280,000	280,000	1.000000		6,356		5,735		5,735	(621)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 246188100 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/29/2016	11/21/2017	155,000	155,000	1.000000		3,457		3,219		3,219	(238)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 248365200 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2016	12/21/2017	290,000	290,000	1.000000		6,351		5,017		5,017	(1,334)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 248673700 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2016	12/21/2017	215,000	215,000	1.000000		4,537		3,736		3,736	(801)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 248588400 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2016	12/28/2017	155,000	155,000	1.000000		3,302		2,733		2,733	(569)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 248589000 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2016	12/28/2017	127,500	127,500	1.000000		2,831		2,355		2,355	(476)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 248676100 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2017	125,000	125,000	1.000000		2,663		2,203		2,203	(460)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 221104000 .518	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/18/2016	05/08/2017	130,754	130,754	1.000000		2,811		2,125		2,125	(686)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 218370100 .041	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/15/2016	04/17/2017	293,047	293,047	1.000000		6,975		5,248		5,248	(1,727)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 222054600 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/01/2016	05/08/2017	78,443	78,443	1.000000		1,577		1,304		1,304	(273)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 223593400 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/22/2016	05/30/2017	59,292	59,292	1.000000		1,702		1,235		1,235	(467)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 224490900 .070	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2016	07/07/2017	100,000	100,000	1.000000		2,240		432		432	(1,808)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 225613800 .071	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2016	07/14/2017	146,358	146,358	1.000000		3,293		720		720	(2,573)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 227308700 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/22/2016	06/28/2017	399,005	399,005	1.000000		10,175		3,128		3,128	(7,047)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 227253400 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2016	07/21/2017	99,193	99,193	1.000000		2,232		577		577	(1,655)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 227703000 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2016	07/28/2017	200,000	200,000	1.000000		4,500		1,185		1,185	(3,315)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 227820200 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/29/2016	07/28/2017	245,124	245,124	1.000000		5,711		1,452		1,452	(4,259)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 228266100 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/08/2016	08/07/2017	502,425	502,425	1.000000		11,305		3,131		3,131	(8,174)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 229062900 .081	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/15/2016	08/14/2017	136,648	136,648	1.000000		3,075		723		723	(2,352)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 229490500 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/23/2016	08/14/2017	250,000	250,000	1.000000		5,825		1,323		1,323	(4,502)						0010

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JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 229435500 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/22/2016	08/21/2017	206,751	206,751	1.000000		4,652		1,120		1,120	(3,532)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 229763700 .082	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/29/2016	08/28/2017	337,754	337,754	1.000000		7,633		1,829		1,829	(5,804)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 230313400 .090	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2016	09/07/2017	437,558	437,558	1.000000		9,889		2,235		2,235	(7,654)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 231016200 .091	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2016	09/07/2017	300,000	300,000	1.000000		4,740		1,533		1,533	(3,207)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 230870700 .091	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2016	09/14/2017	198,447	198,447	1.000000		4,505		2,181		2,181	(2,324)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 231018000 .091	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2016	09/14/2017	650,000	650,000	1.000000		15,275		7,142		7,142	(8,133)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 231418800 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2016	09/21/2017	140,015	140,015	1.000000		3,164		1,090		1,090	(2,074)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 231544500 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/22/2016	09/21/2017	290,000	290,000	1.000000		7,134		2,258		2,258	(4,876)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 232202200 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2016	09/28/2017	403,142	403,142	1.000000		9,151		2,547		2,547	(6,604)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 241877600 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/29/2016	09/28/2017	300,000	300,000	1.000000		6,190		1,896		1,896	(4,294)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 242413700 .100	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/07/2016	09/21/2017	500,000	500,000	1.000000		10,350		3,893		3,893	(6,457)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 242408900 .100	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/07/2016	10/09/2017	1,664,281	1,664,281	1.000000		37,779		15,628		15,628	(22,151)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 242876000 .101	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2016	10/09/2017	111,000	111,000	1.000000		2,353		1,042		1,042	(1,311)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 243340800 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2016	10/16/2017	230,000	230,000	1.000000		5,612		2,585		2,585	(3,027)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 243345600 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2016	10/23/2017	247,500	247,500	1.000000		5,643		2,411		2,411	(3,232)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 242880200 .104	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2016	10/16/2017	209,625	209,625	1.000000		4,758		2,356		2,356	(2,402)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 244567700 .110	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2016	10/30/2017	200,000	200,000	1.000000		4,640		2,606		2,606	(2,034)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 244570700 .110	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2016	11/07/2017	762,500	762,500	1.000000		17,385		9,550		9,550	(7,835)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 245102500 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2016	11/07/2017	500,000	500,000	1.000000		7,000		6,263		6,263	(737)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 245202300 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/15/2016	11/14/2017	210,000	210,000	1.000000		5,271		4,901		4,901	(370)						0010

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JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 245750700 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/22/2016	10/16/2017	70,000	70,000	1.000000		994		787		787	(207)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 245604100 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2016	11/14/2017	120,000	120,000	1.000000		2,940		2,800		2,800	(140)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 245753100 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/22/2016	11/21/2017	430,000	430,000	1.000000		10,148		9,202		9,202	(946)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 246091900 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2016	11/21/2017	275,000	275,000	1.000000		6,545		5,885		5,885	(660)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 246189300 .112	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/29/2016	11/28/2017	1,390,000	1,390,000	1.000000		32,109		29,921		29,921	(2,188)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 247174600 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2016	11/28/2017	600,000	600,000	1.000000		15,000		12,916		12,916	(2,084)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 247175200 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2016	11/28/2017	175,000	175,000	1.000000		4,445		3,832		3,832	(613)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 247178800 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2016	12/07/2017	2,900,000	2,900,000	1.000000		68,440		56,727		56,727	(11,713)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 247179400 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2016	12/07/2017	1,075,000	1,075,000	1.000000		25,693		21,377		21,377	(4,316)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 247324200 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/08/2016	12/07/2017	200,000	200,000	1.000000		4,880		3,912		3,912	(968)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 247721400 .121	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2016	12/07/2017	1,825,000	1,825,000	1.000000		45,260		35,961		35,961	(9,299)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 247722000 .121	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2016	12/14/2017	2,500,000	2,500,000	1.000000		59,250		50,267		50,267	(8,983)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 248671900 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2016	11/28/2017	100,000	100,000	1.000000		2,520		2,153		2,153	(367)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 248672500 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2016	12/14/2017	200,000	200,000	1.000000		4,840		4,070		4,070	(770)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 248589600 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2016	12/28/2017	170,000	170,000	1.000000		3,859		3,206		3,206	(653)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.08 248439100 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/22/2016	12/14/2017	1,350,000	1,350,000	1.000000		34,830		28,693		28,693	(6,137)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.08 248673100 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2016	12/14/2017	170,000	170,000	1.000000		4,284		3,613		3,613	(671)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.08 248366400 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2016	12/21/2017	430,000	430,000	1.000000		10,793		8,585		8,585	(2,208)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.08 248365800 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2016	12/21/2017	4,075,000	4,075,000	1.000000		99,430		79,155		79,155	(20,275)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.08 248440300 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/22/2016	12/21/2017	875,000	875,000	1.000000		21,000		16,994		16,994	(4,006)						0010

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JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.08 248440900 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/22/2016	12/21/2017	250,000	250,000	1.000000		6,250		5,066		5,066	(1,184)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.08 248674300 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2016	12/21/2017	200,000	200,000	1.000000		4,680		3,884		3,884	(796)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.08 248590200 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2016	12/28/2017	2,785,000	2,785,000	1.000000		69,068		57,890		57,890	(11,178)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.08 248676700 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2017	715,000	715,000	1.000000		17,732		14,864		14,864	(2,868)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.09 248367000 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2016	12/21/2017	695,000	695,000	1.000000		17,862		14,210		14,210	(3,652)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.09 248674900 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2016	12/21/2017	720,000	720,000	1.000000		17,640		14,721		14,721	(2,919)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.09 248590800 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2016	12/28/2017	490,000	490,000	1.000000		12,446		10,437		10,437	(2,009)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.09 248591400 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2016	12/28/2017	1,630,000	1,630,000	1.000000		42,380		35,461		35,461	(6,919)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.09 248677900 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2017	100,000	100,000	1.000000		2,590		2,175		2,175	(415)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.09 248677300 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2017	550,000	550,000	1.000000		13,970		11,715		11,715	(2,255)						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 219636100 CROJ	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/29/2016	03/14/2017	240,927	240,927	1.020000		7,782		4,618		4,618	(3,164)						0010
JPMORGAN CHASE BANK NA EQFIID - EEJ EQFIID JPM 222753000 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/09/2016	06/14/2017	4,710	600,000	126.750000		19,680		9,510		9,510	(10,170)						0010
JPMORGAN CHASE BANK NA EQFIID - EEJ EQFIID JPM 223984200 .063	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2016	06/21/2017	2,800	365,000	129.700000		11,790		2,843		2,843	(8,947)						0010
JPMORGAN CHASE BANK NA EQFIID - EEJ EQFIID JPM 224572900 .070	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/08/2016	06/21/2017	3,767	500,000	132.070000		15,950		1,941		1,941	(14,009)						0010
JPMORGAN CHASE BANK NA EQFIID - EEJ EQFIID JPM 231546900 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/22/2016	09/21/2017	1,708	225,000	131.160000		7,335		1,844		1,844	(5,491)						0010
JPMORGAN CHASE BANK NA MXEA Asian UpStk1,710.39 247318200 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/08/2016	11/14/2017	712	1,158,002	1627.390000		34,148		34,314		34,314	166						0010
JPMORGAN CHASE BANK NA MXEA Asian UpStk1,710.62 247318800 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/08/2016	11/21/2017	918	1,491,586	1625.140000		45,258		45,330		45,330	72						0010
JPMORGAN CHASE BANK NA MXEA Asian UpStk1,719.25 247319400 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/08/2016	11/28/2017	529	861,920	1628.230000		27,124		26,859		26,859	(265)						0010
JPMORGAN CHASE BANK NA MXEA Asian UpStk1,735.54 247317600 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/08/2016	11/07/2017	760	1,249,890	1645.480000		34,987		34,543		34,543	(444)						0010

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JPMORGAN CHASE BANK NA MXEA Asian UpStk1,762.87 247320000 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/08/2016	12/07/2017	527	880,749	1672.710000		20,709		19,861		19,861	(848)						0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk1,647.75 247320600 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/08/2016	11/07/2017	1,832	3,018,777	1647.750000		77,514		74,344		74,344	(3,170)						0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk1,702.98 247321800 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/08/2016	11/21/2017	1,533	2,490,998	1625.140000		70,539		68,633		68,633	(1,906)						0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk1,703.06 247321200 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/08/2016	11/14/2017	1,303	2,121,222	1627.390000		58,694		56,643		56,643	(2,051)						0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk1,709.15 247322400 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/08/2016	11/28/2017	1,600	2,605,249	1628.230000		75,970		73,384		73,384	(2,586)						0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk1,755.17 247323000 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/08/2016	12/07/2017	1,189	1,989,337	1672.710000		50,842		48,124		48,124	(2,718)						0010
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 2,369.17 248621400 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2016	12/28/2017	1,808	4,067,733	2249.920000		93,151		85,883		85,883	(7,268)						0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 243933700 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/28/2016	10/23/2017	600,000	600,000	1.020000		11,100		4,023		4,023	(7,077)						0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 243934900 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/28/2016	10/23/2017	150,000	150,000	1.030000		2,205		688		688	(1,517)						0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 243934300 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/28/2016	10/23/2017	425,000	425,000	1.030000		6,715		2,198		2,198	(4,517)						0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 243937300 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/28/2016	10/30/2017	919,332	919,332	1.010000		24,270		11,363		11,363	(12,907)						0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 243940300 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/28/2016	10/30/2017	99,317	99,317	1.020000		2,145		897		897	(1,248)						0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 243939100 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/28/2016	10/30/2017	1,623,216	1,623,216	1.020000		36,847		15,839		15,839	(21,008)						0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 243937900 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/28/2016	10/30/2017	351,905	351,905	1.020000		8,340		3,659		3,659	(4,681)						0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 243939700 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/28/2016	10/30/2017	301,538	301,538	1.020000		6,785		2,905		2,905	(3,880)						0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 243938500 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/28/2016	10/30/2017	372,033	372,033	1.020000		8,594		3,724		3,724	(4,870)						0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 243941500 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/28/2016	10/30/2017	336,977	336,977	1.030000		6,706		2,667		2,667	(4,039)						0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 243942100 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/28/2016	10/30/2017	370,159	370,159	1.030000		7,218		2,852		2,852	(4,366)						0010

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JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 243940900 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/28/2016	10/30/2017	334,226	334,226	1.030000		6,918		2,827		2,827	(4,091)						0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 1.05 243932500 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/28/2016	10/23/2017	150,000	150,000	1.000000		2,445		1,229		1,229	(1,216)						0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 1.05 243935500 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/28/2016	10/30/2017	147,148	147,148	1.000000		2,752		1,588		1,588	(1,164)						0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 1.06 243933100 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/28/2016	10/23/2017	310,000	310,000	1.000000		5,859		2,924		2,924	(2,935)						0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 1.06 243936100 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/28/2016	10/30/2017	1,857,790	1,857,790	1.000000		40,686		23,357		23,357	(17,329)						0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 1.07 243936700 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/28/2016	10/30/2017	1,698,684	1,698,684	1.000000		38,730		22,137		22,137	(16,593)						0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2,211.25 243948100 .108	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/28/2016	10/30/2017	3,347	7,116,148	2126.410000		152,997		186,731		186,731	33,734						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 190224900 .081	Equity Indexed Annuities	EXH 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/18/2015	12/29/2017	1	24,000,000	1.050000	1,197,600			843,368		843,368	(392,641)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 190225500 .081	Equity Indexed Annuities	EXH 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/18/2015	12/29/2017	1	2,000,000	1.080000	79,000			50,695		50,695	(31,553)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 190226100 .081	Equity Indexed Annuities	EXH 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/18/2015	12/29/2017	1	2,000,000	1.100000	60,800			34,655		34,655	(29,679)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 1,990.26 201421400 .011	Equity Indexed Annuities	EXH 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	01/14/2016	01/17/2017	2,372	4,559,143	1921.840000		86,624		161,827		161,827	75,203						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 1,999.67 201422000 .011	Equity Indexed Annuities	EXH 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	01/14/2016	01/17/2017	2,573	4,944,491	1921.840000		105,812		199,596		199,596	93,784						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,017.55 201422600 .011	Equity Indexed Annuities	EXH 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	01/14/2016	01/17/2017	9,129	17,545,342	1921.840000		450,915		870,505		870,505	419,590						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,031.38 201423800 .011	Equity Indexed Annuities	EXH 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	01/14/2016	01/17/2017	2,638	5,070,429	1921.840000		146,535		287,762		287,762	141,227						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2022.54 201423200 .011	Equity Indexed Annuities	EXH 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	01/14/2016	01/17/2017	3,792	7,288,424	1921.840000		196,059		380,395		380,395	184,336						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 1,993.29 213692300 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/29/2016	02/28/2017	1,958	3,783,417	1932.230000		65,075		114,917		114,917	49,842						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,003.92 213692900 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/29/2016	02/28/2017	1,957	3,780,485	1932.230000		75,232		134,593		134,593	59,361						0010

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ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,009.52 213693500 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/29/2016	02/28/2017	2,525	4,879,448	1932.230000		103,932		187,114		187,114	83,182						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,011.26 213694100 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/29/2016	02/28/2017	1,812	3,500,676	1932.230000		75,965		137,223		137,223	61,258						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,014.35 213694700 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/29/2016	02/28/2017	3,085	5,960,381	1932.230000		134,109		242,647		242,647	108,538						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,017.25 213695300 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/29/2016	02/28/2017	1,669	3,224,928	1932.230000		74,818		135,847		135,847	61,029						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,019.18 213695900 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/29/2016	02/28/2017	4,803	9,280,200	1932.230000		219,941		399,640		399,640	179,699						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,024.40 213696500 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/29/2016	02/28/2017	1,204	2,327,296	1932.230000		57,950		106,126		106,126	48,176						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,030.58 213697100 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/29/2016	02/28/2017	3,475	6,714,066	1932.230000		177,251		326,273		326,273	149,022						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,034.06 213697700 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/29/2016	02/28/2017	6,666	12,881,116	1932.230000		350,366		647,629		647,629	297,263						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,060.72 213698300 .022	Equity Indexed Annuities	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/29/2016	02/28/2017	1,251	2,418,114	1932.230000		80,040		152,452		152,452	72,412						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,101.62 215600900 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/28/2016	03/28/2017	2,727	5,555,312	2037.050000		96,662		153,848		153,848	57,186						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,113.64 215601500 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/28/2016	03/28/2017	1,739	3,541,484	2037.050000		71,538		115,605		115,605	44,067						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,118.53 215602100 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/28/2016	03/28/2017	4,126	8,405,372	2037.050000		179,875		291,111		291,111	111,236						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,120.37 215602700 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/28/2016	03/30/2017	2,221	4,523,978	2037.050000		98,623		160,056		160,056	61,433						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,125.46 215603300 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/28/2016	03/28/2017	3,409	6,943,343	2037.050000		159,697		259,901		259,901	100,204						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,134.42 215603900 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/28/2016	03/28/2017	3,108	6,331,435	2037.050000		157,653		259,380		259,380	101,727						0010

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ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,138.90 215604500 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/28/2016	03/28/2017	8,599	17,516,486	2037.050000		453,677		748,147		748,147	294,470						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,144.81 215605100 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/28/2016	03/28/2017	5,912	12,043,882	2037.050000		327,594		541,856		541,856	214,262						0010
SUNTRUST S&P 500 Asian UpStk 1,949.26 211471500 .021	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	02/17/2016	02/08/2017	834	1,546,066	1853.440000		47,163		79,872		79,872	32,709						0010
SUNTRUST S&P 500 Asian UpStk 1,990.17 211472100 .021	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	02/17/2016	02/16/2017	606	1,148,172	1895.580000		29,704		57,244		57,244	27,540						0010
SUNTRUST S&P 500 Asian UpStk 2,022.66 213830700 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	03/01/2016	03/02/2017	572	1,105,158	1932.230000		27,609		51,661		51,661	24,052						0010
SUNTRUST S&P 500 Asian UpStk 2,024.20 214404900 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	03/08/2016	02/28/2017	758	1,464,553	1932.230000		40,922		69,627		69,627	28,705						0010
SUNTRUST S&P 500 Asian UpStk 2,041.41 213830100 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	03/01/2016	02/22/2017	834	1,622,917	1945.500000		39,833		79,927		79,927	40,094						0010
SUNTRUST S&P 500 Asian UpStk 2,051.32 201004100 .010	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/08/2016	01/09/2017	530	1,030,362	1943.090000		27,447		57,381		57,381	29,934						0010
SUNTRUST S&P 500 Asian UpStk 2,119.93 221319200 .052	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	05/23/2016	05/22/2017	1,564	3,203,609	2048.040000		57,024		107,619		107,619	50,595						0010
SUNTRUST S&P 500 Asian UpStk 2,123.38 217439700 .040	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/07/2016	04/07/2017	2,698	5,508,886	2041.910000		108,525		214,774		214,774	106,249						0010
SUNTRUST S&P 500 Asian UpStk 2,136.04 217440900 .040	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/07/2016	04/07/2017	2,419	4,939,305	2041.910000		108,665		220,768		220,768	112,103						0010
SUNTRUST S&P 500 Asian UpStk 2,136.31 221319800 .052	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	05/23/2016	05/22/2017	2,615	5,356,414	2048.040000		111,413		218,994		218,994	107,581						0010
SUNTRUST S&P 500 Asian UpStk 2,136.46 215640800 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	03/29/2016	03/28/2017	685	1,395,379	2037.050000		30,996		66,023		66,023	35,027						0010
SUNTRUST S&P 500 Asian UpStk 2,144.01 217442100 .040	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/07/2016	04/07/2017	869	1,773,836	2041.910000		41,330		85,379		85,379	44,049						0010
SUNTRUST S&P 500 Asian UpStk 2,145.32 221320400 .052	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	05/23/2016	05/22/2017	730	1,495,583	2048.040000		33,501		66,984		66,984	33,483						0010
SUNTRUST S&P 500 Asian UpStk 2,147.20 215640200 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	03/29/2016	03/21/2017	1,024	2,101,700	2051.600000		41,141		94,545		94,545	53,404						0010
SUNTRUST S&P 500 Asian UpStk 2,149.09 219591600 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/28/2016	04/28/2017	1,056	2,191,699	2075.810000		38,793		71,628		71,628	32,835						0010
SUNTRUST S&P 500 Asian UpStk 2,149.11 217443300 .040	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/07/2016	04/07/2017	2,416	4,933,653	2041.910000		118,901		247,870		247,870	128,969						0010
SUNTRUST S&P 500 Asian UpStk 2,150.44 221321000 .052	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	05/23/2016	05/22/2017	1,287	2,635,872	2048.040000		61,152		123,791		123,791	62,639						0010

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SUNTRUST S&P 500 Asian UpStk 2,158.91 217444500 .040	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/07/2016	04/07/2017	1,888	3,854,215	2041.910000		98,668		208,371		208,371	109,703						0010
SUNTRUST S&P 500 Asian UpStk 2,162.79 219592200 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/28/2016	04/28/2017	2,619	5,436,968	2075.810000		109,283		205,938		205,938	96,655						0010
SUNTRUST S&P 500 Asian UpStk 2,170.51 221321600 .052	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	05/23/2016	05/22/2017	1,256	2,573,207	2048.040000		67,418		141,608		141,608	74,190						0010
SUNTRUST S&P 500 Asian UpStk 2,176.28 219592800 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/28/2016	04/28/2017	2,445	5,074,448	2075.810000		113,668		215,534		215,534	101,866						0010
SUNTRUST S&P 500 Asian UpStk 2,193.72 219593400 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/28/2016	04/28/2017	2,148	4,459,763	2075.810000		111,048		209,266		209,266	98,218						0010
SUNTRUST S&P 500 Asian UpStk 2,213.85 219594000 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/28/2016	04/28/2017	532	1,105,147	2075.810000		30,281		55,133		55,133	24,852						0010
SUNTRUST S&P 500 Asian UpStk 2,224.02 243352200 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	10/21/2016	10/23/2017	1,927	4,125,334	2141.160000		77,556		112,324		112,324	34,768						0010
SUNTRUST S&P 500 Asian UpStk 2,243.16 225614400 .071	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	07/14/2016	07/14/2017	791	1,711,325	2163.750000		29,178		37,340		37,340	8,162						0010
SUNTRUST S&P 500 Asian UpStk 2,248.00 243352800 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	10/21/2016	10/23/2017	3,421	7,325,749	2141.160000		166,295		246,460		246,460	80,165						0010
SUNTRUST S&P 500 Asian UpStk 2,254.60 228271500 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	08/08/2016	08/07/2017	1,377	3,002,341	2180.890000		48,788		57,513		57,513	8,725						0010
SUNTRUST S&P 500 Asian UpStk 2,258.50 243353400 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	10/21/2016	10/23/2017	1,623	3,475,234	2141.160000		84,101		125,533		125,533	41,432						0010
SUNTRUST S&P 500 Asian UpStk 2,261.34 225615000 .071	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	07/14/2016	07/14/2017	1,181	2,555,644	2163.750000		50,474		62,804		62,804	12,330						0010
SUNTRUST S&P 500 Asian UpStk 2,271.94 225615600 .071	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	07/14/2016	07/14/2017	835	1,807,534	2163.750000		38,229		46,623		46,623	8,394						0010
SUNTRUST S&P 500 Asian UpStk 2,276.19 228272100 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	08/08/2016	08/07/2017	2,204	4,806,027	2180.890000		93,958		108,296		108,296	14,338						0010
SUNTRUST S&P 500 Asian UpStk 2,278.41 243354000 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	10/21/2016	10/23/2017	2,795	5,984,623	2141.160000		159,789		241,823		241,823	82,034						0010
SUNTRUST S&P 500 Asian UpStk 2,280.59 225616200 .071	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	07/14/2016	07/14/2017	1,928	4,172,329	2163.750000		92,417		110,703		110,703	18,286						0010
SUNTRUST S&P 500 Asian UpStk 2,293.21 228272700 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	08/08/2016	08/07/2017	1,292	2,817,490	2180.890000		61,280		69,023		69,023	7,743						0010
SUNTRUST S&P 500 Asian UpStk 2,298.66 228273300 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	08/08/2016	08/07/2017	3,539	7,718,895	2180.890000		172,517		192,555		192,555	20,038						0010
SUNTRUST S&P 500 Asian UpStk 2,299.20 225616800 .071	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	07/14/2016	07/14/2017	1,657	3,585,021	2163.750000		85,861		98,729		98,729	12,868						0010
SUNTRUST S&P 500 Asian UpStk 2,319.81 228273900 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	08/08/2016	08/07/2017	2,528	5,513,739	2180.890000		134,260		144,462		144,462	10,202						0010

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SUNTRUST S&P 500 Asian UpStk 2,336.99 248620200 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	12/28/2016	12/28/2017	1,403	3,157,438	2249.920000		58,728		53,662		53,662	(5,066)						0010
SUNTRUST S&P 500 Asian UpStk 2,338.90 247726200 .121	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	12/14/2016	12/14/2017	1,739	3,917,699	2253.280000		69,147		63,004		63,004	(6,143)						0010
SUNTRUST S&P 500 Asian UpStk 2,361.97 248620800 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	12/28/2016	12/28/2017	1,242	2,793,518	2249.920000		61,457		56,775		56,775	(4,682)						0010
SUNTRUST S&P 500 Asian UpStk 2,367.97 247726800 .121	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	12/14/2016	12/14/2017	2,317	5,221,369	2253.280000		113,043		102,146		102,146	(10,897)						0010
SUNTRUST S&P 500 Asian UpStk 2,376.31 247727400 .121	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	12/14/2016	12/14/2017	999	2,250,090	2253.280000		50,740		45,825		45,825	(4,915)						0010
SUNTRUST S&P 500 Asian UpStk 2,384.47 248622000 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	12/28/2016	12/28/2017	1,848	4,157,051	2249.920000		102,263		94,133		94,133	(8,130)						0010
SUNTRUST S&P 500 Asian UpStk 2,388.48 247728000 .121	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	12/14/2016	12/14/2017	1,537	3,463,057	2253.280000		82,594		74,220		74,220	(8,374)						0010
SUNTRUST S&P 500 Asian UpStk 2,394.36 248622600 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	12/28/2016	12/28/2017	1,332	2,997,298	2249.920000		76,431		70,531		70,531	(5,900)						0010
SUNTRUST S&P 500 Asian UpStk 2,395.46 247728600 .121	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	12/14/2016	12/14/2017	1,382	3,113,734	2253.280000		76,442		68,468		68,468	(7,974)						0010
SUNTRUST S&P 500 Euro UpStk 1,931.28 211473300 .021	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	02/17/2016	02/07/2017	784	1,452,708	1853.440000		36,133		60,220		60,220	24,087						0010
SUNTRUST S&P 500 Euro UpStk 1,936.27 204405300 .012	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/21/2016	01/23/2017	3,273	6,117,321	1868.990000		117,453		219,275		219,275	101,822						0010
SUNTRUST S&P 500 Euro UpStk 1,940.92 213831300 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	03/01/2016	02/07/2017	760	1,408,948	1853.440000		42,266		65,618		65,618	23,352						0010
SUNTRUST S&P 500 Euro UpStk 1,944.68 204405900 .012	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/21/2016	01/23/2017	2,244	4,194,733	1868.990000		89,767		169,129		169,129	79,362						0010
SUNTRUST S&P 500 Euro UpStk 1,949.63 211473900 .021	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	02/17/2016	02/07/2017	1,933	3,582,366	1853.440000		107,948		183,387		183,387	75,439						0010
SUNTRUST S&P 500 Euro UpStk 1,953.09 204406500 .012	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/21/2016	01/23/2017	6,755	12,624,804	1868.990000		296,683		565,484		565,484	268,801						0010
SUNTRUST S&P 500 Euro UpStk 1,958.89 211349300 .021	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	02/16/2016	02/14/2017	2,973	5,635,116	1895.580000		101,432		184,357		184,357	82,925						0010
SUNTRUST S&P 500 Euro UpStk 1,967.11 204407700 .012	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/21/2016	01/23/2017	2,553	4,771,774	1868.990000		128,361		249,282		249,282	120,921						0010
SUNTRUST S&P 500 Euro UpStk 1,970.64 211349900 .021	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	02/16/2016	02/14/2017	2,220	4,208,498	1895.580000		88,799		163,088		163,088	74,289						0010
SUNTRUST S&P 500 Euro UpStk 1,975.52 204408300 .012	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/21/2016	01/23/2017	3,208	5,995,128	1868.990000		173,259		339,957		339,957	166,698						0010
SUNTRUST S&P 500 Euro UpStk 1,976.14 211350500 .021	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	02/16/2016	02/14/2017	5,562	10,543,536	1895.580000		236,175		438,319		438,319	202,144						0010

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SUNTRUST S&P 500 Euro UpStk 1,976.14 213831900 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	03/01/2016	02/14/2017	1,445	2,738,980	1895.580000		69,588		113,866		113,866	44,278						0010
SUNTRUST S&P 500 Euro UpStk 1,976.71 211474500 .021	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	02/17/2016	02/14/2017	1,070	2,028,612	1895.580000		47,580		84,927		84,927	37,347						0010
SUNTRUST S&P 500 Euro UpStk 1,979.93 211351100 .021	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	02/16/2016	02/14/2017	2,935	5,564,198	1895.580000		130,202		242,119		242,119	111,917						0010
SUNTRUST S&P 500 Euro UpStk 1,988.22 211472700 .021	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	02/17/2016	01/30/2017	784	1,483,694	1893.360000		40,271		73,517		73,517	33,246						0010
SUNTRUST S&P 500 Euro UpStk 1,990.36 211351700 .021	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	02/16/2016	02/14/2017	1,923	3,645,067	1895.580000		94,407		178,050		178,050	83,643						0010
SUNTRUST S&P 500 Euro UpStk 1,993.96 213832500 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	03/01/2016	02/14/2017	2,215	4,198,084	1895.580000		127,720		212,777		212,777	85,057						0010
SUNTRUST S&P 500 Euro UpStk 1,994.91 211352300 .021	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	02/16/2016	02/14/2017	8,814	16,708,165	1895.580000		451,120		854,939		854,939	403,819						0010
SUNTRUST S&P 500 Euro UpStk 1,994.91 211475100 .021	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	02/17/2016	02/14/2017	1,362	2,581,079	1895.580000		72,493		132,071		132,071	59,578						0010
SUNTRUST S&P 500 Euro UpStk 2,009.71 214405500 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	03/08/2016	02/28/2017	1,192	2,304,146	1932.230000		55,188		88,572		88,572	33,384						0010
SUNTRUST S&P 500 Euro UpStk 2,012.16 211352900 .021	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	02/16/2016	02/14/2017	676	1,281,838	1895.580000		39,865		76,839		76,839	36,974						0010
SUNTRUST S&P 500 Euro UpStk 2,016.67 213834300 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	03/01/2016	02/28/2017	2,345	4,530,616	1932.230000		110,063		189,568		189,568	79,505						0010
SUNTRUST S&P 500 Euro UpStk 2,026.72 214406100 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	03/08/2016	02/28/2017	2,141	4,136,634	1932.230000		118,411		193,288		193,288	74,877						0010
SUNTRUST S&P 500 Euro UpStk 2,027.41 213833100 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	03/01/2016	02/21/2017	2,268	4,411,791	1945.500000		100,912		178,454		178,454	77,542						0010
SUNTRUST S&P 500 Euro UpStk 2,038.69 201006500 .010	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/08/2016	01/09/2017	1,331	2,586,758	1943.090000		67,002		127,180		127,180	60,178						0010
SUNTRUST S&P 500 Euro UpStk 2,045.11 213833700 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	03/01/2016	02/21/2017	3,692	7,183,409	1945.500000		195,250		352,072		352,072	156,822						0010
SUNTRUST S&P 500 Euro UpStk 2,081.23 214406700 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	03/08/2016	03/07/2017	1,529	3,060,030	2001.760000		62,920		111,642		111,642	48,722						0010
SUNTRUST S&P 500 Euro UpStk 2,083.86 214754900 .031	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	03/14/2016	03/14/2017	2,195	4,432,682	2019.640000		77,572		127,420		127,420	49,848						0010
SUNTRUST S&P 500 Euro UpStk 2,096.18 214755500 .031	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	03/14/2016	03/14/2017	1,109	2,240,769	2019.640000		45,712		76,368		76,368	30,656						0010
SUNTRUST S&P 500 Euro UpStk 2,100.43 214756100 .031	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	03/14/2016	03/14/2017	2,687	5,426,986	2019.640000		116,138		194,858		194,858	78,720						0010
SUNTRUST S&P 500 Euro UpStk 2,101.25 214407300 .030	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	03/08/2016	03/07/2017	1,317	2,636,638	2001.760000		65,871		119,481		119,481	53,610						0010

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SUNTRUST S&P 500 Euro UpStk 2,102.04 214756700 .031	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	03/14/2016	03/14/2017	2,159	4,360,266	2019.640000		95,054		159,560		159,560	64,506						0010
SUNTRUST S&P 500 Euro UpStk 2,104.80 217446300 .040	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/07/2016	04/07/2017	2,377	4,853,302	2041.910000		82,021		128,686		128,686	46,665						0010
SUNTRUST S&P 500 Euro UpStk 2,106.89 214757300 .031	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	03/14/2016	03/14/2017	3,115	6,291,044	2019.640000		144,065		243,217		243,217	99,152						0010
SUNTRUST S&P 500 Euro UpStk 2,113.96 214757900 .031	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	03/14/2016	03/14/2017	2,014	4,067,175	2019.640000		99,646		169,402		169,402	69,756						0010
SUNTRUST S&P 500 Euro UpStk 2,116.09 215642600 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	03/29/2016	03/28/2017	1,884	3,837,741	2037.050000		79,127		129,110		129,110	49,983						0010
SUNTRUST S&P 500 Euro UpStk 2,116.85 217446900 .040	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/07/2016	04/07/2017	2,996	6,118,493	2041.910000		121,146		192,053		192,053	70,907						0010
SUNTRUST S&P 500 Euro UpStk 2,120.62 214758500 .031	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	03/14/2016	03/14/2017	5,694	11,499,181	2019.640000		298,979		511,050		511,050	212,071						0010
SUNTRUST S&P 500 Euro UpStk 2,123.59 217448100 .040	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/07/2016	04/07/2017	5,459	11,147,656	2041.910000		238,560		379,914		379,914	141,354						0010
SUNTRUST S&P 500 Euro UpStk 2,123.65 214759100 .031	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	03/14/2016	03/14/2017	1,542	3,113,396	2019.640000		83,128		142,294		142,294	59,166						0010
SUNTRUST S&P 500 Euro UpStk 2,125.42 217449300 .040	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/07/2016	04/07/2017	3,018	6,163,154	2041.910000		134,357		214,517		214,517	80,160						0010
SUNTRUST S&P 500 Euro UpStk 2,128.69 217450500 .040	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/07/2016	04/07/2017	3,431	7,005,424	2041.910000		157,622		252,826		252,826	95,204						0010
SUNTRUST S&P 500 Euro UpStk 2,129.71 214759700 .031	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	03/14/2016	03/14/2017	3,882	7,840,227	2019.640000		219,526		377,848		377,848	158,322						0010
SUNTRUST S&P 500 Euro UpStk 2,131.35 217451700 .040	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/07/2016	04/07/2017	2,428	4,957,623	2041.910000		114,521		184,043		184,043	69,522						0010
SUNTRUST S&P 500 Euro UpStk 2,132.02 215641400 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	03/29/2016	03/21/2017	1,329	2,727,356	2051.600000		54,717		92,063		92,063	37,346						0010
SUNTRUST S&P 500 Euro UpStk 2,134.42 215643200 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	03/29/2016	03/28/2017	1,703	3,470,033	2037.050000		85,769		142,157		142,157	56,388						0010
SUNTRUST S&P 500 Euro UpStk 2,138.71 219594600 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/28/2016	04/28/2017	2,128	4,417,679	2075.810000		73,996		108,439		108,439	34,443						0010
SUNTRUST S&P 500 Euro UpStk 2,138.90 217452900 .040	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/07/2016	04/07/2017	2,539	5,185,071	2041.910000		128,590		207,564		207,564	78,974						0010
SUNTRUST S&P 500 Euro UpStk 2,139.92 217454100 1488	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/07/2016	04/07/2017	1,970	4,022,277	2041.910000		100,557		162,584		162,584	62,027						0010
SUNTRUST S&P 500 Euro UpStk 2,144.01 217455300 .040	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/07/2016	04/07/2017	11,181	22,829,949	2041.910000		591,296		958,341		958,341	367,045						0010
SUNTRUST S&P 500 Euro UpStk 2,148.88 219595200 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/28/2016	04/28/2017	2,030	4,214,308	2075.810000		80,283		119,134		119,134	38,851						0010

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SUNTRUST S&P 500 Euro UpStk 2,150.69 215642000 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	03/29/2016	03/21/2017	1,934	3,968,328	2051.600000		95,185		162,635		162,635	67,450						0010
SUNTRUST S&P 500 Euro UpStk 2,150.95 217456500 .040	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/07/2016	04/07/2017	4,458	9,102,796	2041.910000		249,417		405,906		405,906	156,489						0010
SUNTRUST S&P 500 Euro UpStk 2,151.12 215643800 .032	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	03/29/2016	03/28/2017	1,310	2,668,474	2037.050000		75,376		126,474		126,474	51,098						0010
SUNTRUST S&P 500 Euro UpStk 2,154.07 219595800 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/28/2016	04/28/2017	3,060	6,352,680	2075.810000		128,642		191,484		191,484	62,842						0010
SUNTRUST S&P 500 Euro UpStk 2,158.84 219596400 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/28/2016	04/28/2017	3,663	7,603,149	2075.810000		162,327		242,144		242,144	79,817						0010
SUNTRUST S&P 500 Euro UpStk 2,166.52 219597000 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/28/2016	04/28/2017	2,887	5,993,798	2075.810000		138,157		207,148		207,148	68,991						0010
SUNTRUST S&P 500 Euro UpStk 2,169.22 219597600 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/28/2016	04/28/2017	6,739	13,988,591	2075.810000		329,431		496,647		496,647	167,216						0010
SUNTRUST S&P 500 Euro UpStk 2,174.41 219598200 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/28/2016	04/28/2017	2,382	4,944,704	2075.810000		122,381		184,447		184,447	62,066						0010
SUNTRUST S&P 500 Euro UpStk 2,176.69 219598800 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/28/2016	04/28/2017	1,891	3,925,564	2075.810000		98,728		149,507		149,507	50,779						0010
SUNTRUST S&P 500 Euro UpStk 2,184.79 219599400 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/28/2016	04/28/2017	4,981	10,340,561	2075.810000		277,644		422,385		422,385	144,741						0010
SUNTRUST S&P 500 Euro UpStk 2,193.18 243946900 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	10/28/2016	10/30/2017	2,147	4,565,021	2126.410000		79,431		95,383		95,383	15,952						0010
SUNTRUST S&P 500 Euro UpStk 2,196.53 244580900 .110	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	11/07/2016	11/07/2017	1,994	4,250,757	2131.520000		72,050		85,548		85,548	13,498						0010
SUNTRUST S&P 500 Euro UpStk 2,203.17 243947500 .102	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	10/28/2016	10/30/2017	1,974	4,198,521	2126.410000		82,711		100,220		100,220	17,509						0010
SUNTRUST S&P 500 Euro UpStk 2,204.42 244581500 .110	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	11/07/2016	11/07/2017	1,455	3,101,090	2131.520000		58,145		69,638		69,638	11,493						0010
SUNTRUST S&P 500 Euro UpStk 2,208.68 244582100 .116	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	11/07/2016	11/07/2017	2,441	5,203,675	2131.520000		102,773		123,335		123,335	20,562						0010
SUNTRUST S&P 500 Euro UpStk 2,216.78 243948700 .108	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	10/28/2016	10/30/2017	3,011	6,402,704	2126.410000		145,982		178,273		178,273	32,291						0010
SUNTRUST S&P 500 Euro UpStk 2,216.99 244582700 .116	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	11/07/2016	11/07/2017	4,870	10,381,530	2131.520000		224,760		271,007		271,007	46,247						0010
SUNTRUST S&P 500 Euro UpStk 2,221.89 243949300 .108	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	10/28/2016	10/30/2017	8,142	17,313,870	2126.410000		413,802		507,473		507,473	93,671						0010
SUNTRUST S&P 500 Euro UpStk 2,222.11 244583300 .116	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	11/07/2016	11/07/2017	5,494	11,711,003	2131.520000		266,425		322,846		322,846	56,421						0010
SUNTRUST S&P 500 Euro UpStk 2,227.44 244583900 .116	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	11/07/2016	11/07/2017	7,938	16,919,277	2131.520000		405,217		491,950		491,950	86,733						0010

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SUNTRUST S&P 500 Euro UpStk 2,228.45 225617400 .071	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	07/14/2016	07/14/2017	1,227	2,654,750	2163.750000		43,007		52,289		52,289	9,282						0010
SUNTRUST S&P 500 Euro UpStk 2,232.56 227712000 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	07/28/2016	07/28/2017	1,248	2,707,290	2170.060000		42,775		50,636		50,636	7,861						0010
SUNTRUST S&P 500 Euro UpStk 2,232.77 244584500 .116	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	11/07/2016	11/07/2017	1,457	3,105,529	2131.520000		77,794		94,935		94,935	17,141						0010
SUNTRUST S&P 500 Euro UpStk 2,232.94 243949900 .108	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	10/28/2016	10/30/2017	6,198	13,178,443	2126.410000		345,275		427,435		427,435	82,160						0010
SUNTRUST S&P 500 Euro UpStk 2,237.03 244585100 .116	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	11/07/2016	11/07/2017	3,910	8,334,591	2131.520000		216,283		264,644		264,644	48,361						0010
SUNTRUST S&P 500 Euro UpStk 2,238.05 243950500 .108	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	10/28/2016	10/30/2017	3,582	7,616,258	2126.410000		207,924		257,861		257,861	49,937						0010
SUNTRUST S&P 500 Euro UpStk 2,238.10 244585700 .116	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	11/07/2016	11/07/2017	5,451	11,618,359	2131.520000		303,820		372,346		372,346	68,526						0010
SUNTRUST S&P 500 Euro UpStk 2,239.26 225618000 .071	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	07/14/2016	07/14/2017	690	1,491,987	2163.750000		27,751		33,905		33,905	6,154						0010
SUNTRUST S&P 500 Euro UpStk 2,242.08 225618600 .071	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	07/14/2016	07/14/2017	1,426	3,085,931	2163.750000		59,250		72,423		72,423	13,173						0010
SUNTRUST S&P 500 Euro UpStk 2,242.79 244586300 .116	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	11/07/2016	11/07/2017	2,375	5,062,938	2131.520000		137,459		168,626		168,626	31,167						0010
SUNTRUST S&P 500 Euro UpStk 2,246.97 228274500 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	08/08/2016	08/07/2017	2,589	5,647,311	2180.890000		93,463		107,626		107,626	14,163						0010
SUNTRUST S&P 500 Euro UpStk 2,247.75 227712600 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	07/28/2016	07/28/2017	1,388	3,011,541	2170.060000		57,822		68,598		68,598	10,776						0010
SUNTRUST S&P 500 Euro UpStk 2,251.38 225619200 .071	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	07/14/2016	07/14/2017	1,299	2,809,809	2163.750000		59,568		72,718		72,718	13,150						0010
SUNTRUST S&P 500 Euro UpStk 2,255.71 225619800 .071	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	07/14/2016	07/14/2017	3,628	7,851,078	2163.750000		172,724		211,823		211,823	39,099						0010
SUNTRUST S&P 500 Euro UpStk 2,257.30 227713200 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	07/28/2016	07/28/2017	3,091	6,708,448	2170.060000		142,219		169,122		169,122	26,903						0010
SUNTRUST S&P 500 Euro UpStk 2,259.18 228275100 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	08/08/2016	08/07/2017	2,754	6,006,843	2180.890000		115,632		133,059		133,059	17,427						0010
SUNTRUST S&P 500 Euro UpStk 2,261.12 225620400 .071	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	07/14/2016	07/14/2017	4,557	9,860,588	2163.750000		228,766		279,390		279,390	50,624						0010
SUNTRUST S&P 500 Euro UpStk 2,262.29 227713800 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	07/28/2016	07/28/2017	2,194	4,761,173	2170.060000		106,174		125,954		125,954	19,780						0010
SUNTRUST S&P 500 Euro UpStk 2,266.53 225621000 .071	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	07/14/2016	07/14/2017	3,392	7,339,165	2163.750000		178,342		217,715		217,715	39,373						0010
SUNTRUST S&P 500 Euro UpStk 2,267.71 227714400 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	07/28/2016	07/28/2017	2,077	4,507,959	2170.060000		105,486		125,251		125,251	19,765						0010

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SUNTRUST S&P 500 Euro UpStk 2,268.34 228275700 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	08/08/2016	08/07/2017	5,641	12,302,325	2180.890000		261,424		300,198		300,198	38,774						0010
SUNTRUST S&P 500 Euro UpStk 2,270.86 225621600 .071	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	07/14/2016	07/14/2017	3,602	7,793,943	2163.750000		195,628		239,376		239,376	43,748						0010
SUNTRUST S&P 500 Euro UpStk 2,273.14 227715000 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	07/28/2016	07/28/2017	2,565	5,565,338	2170.060000		136,351		161,920		161,920	25,569						0010
SUNTRUST S&P 500 Euro UpStk 2,273.58 228276300 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	08/08/2016	08/07/2017	2,635	5,747,266	2180.890000		127,877		147,483		147,483	19,606						0010
SUNTRUST S&P 500 Euro UpStk 2,277.35 225622200 .071	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	07/14/2016	07/14/2017	3,574	7,732,522	2163.750000		204,139		249,419		249,419	45,280						0010
SUNTRUST S&P 500 Euro UpStk 2,277.91 227715600 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	07/28/2016	07/28/2017	10,773	23,378,850	2170.060000		596,161		706,657		706,657	110,496						0010
SUNTRUST S&P 500 Euro UpStk 2,279.03 228276900 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	08/08/2016	08/07/2017	2,118	4,618,690	2180.890000		107,846		124,474		124,474	16,628						0010
SUNTRUST S&P 500 Euro UpStk 2,284.48 228277500 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	08/08/2016	08/07/2017	3,241	7,068,428	2180.890000		172,823		199,445		199,445	26,622						0010
SUNTRUST S&P 500 Euro UpStk 2,286.59 227716200 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	07/28/2016	07/28/2017	1,776	3,854,525	2170.060000		104,843		124,272		124,272	19,429						0010
SUNTRUST S&P 500 Euro UpStk 2,288.38 225622800 .714	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	07/14/2016	07/14/2017	576	1,246,885	2163.750000		35,412		43,390		43,390	7,978						0010
SUNTRUST S&P 500 Euro UpStk 2,288.84 228278100 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	08/08/2016	08/07/2017	8,333	18,173,903	2180.890000		460,708		530,917		530,917	70,209						0010
SUNTRUST S&P 500 Euro UpStk 2,289.93 228278700 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	08/08/2016	08/07/2017	5,933	12,938,469	2180.890000		330,578		381,168		381,168	50,590						0010
SUNTRUST S&P 500 Euro UpStk 2,295.06 227716800 .072	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	07/28/2016	07/28/2017	6,268	13,602,128	2170.060000		391,741		464,507		464,507	72,766						0010
SUNTRUST S&P 500 Euro UpStk 2,298.66 228279300 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	08/08/2016	08/07/2017	2,274	4,958,335	2180.890000		135,115		155,790		155,790	20,675						0010
SUNTRUST S&P 500 Euro UpStk 2,306.51 228279900 .080	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	08/08/2016	08/07/2017	9,915	21,623,352	2180.890000		619,509		716,768		716,768	97,259						0010
SUNTRUST S&P 500 Euro UpStk 2,315.31 247237600 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	12/07/2016	12/07/2017	1,489	3,338,139	2241.350000		59,419		57,943		57,943	(1,476)						0010
SUNTRUST S&P 500 Euro UpStk 2,324.50 247238200 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	12/07/2016	12/07/2017	1,561	3,499,335	2241.350000		69,287		67,638		67,638	(1,649)						0010
SUNTRUST S&P 500 Euro UpStk 2,327.64 247729200 .121	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	12/14/2016	12/14/2017	1,365	3,074,960	2253.280000		54,119		52,069		52,069	(2,050)						0010
SUNTRUST S&P 500 Euro UpStk 2,331.00 247238800 .127	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	12/07/2016	12/07/2017	3,384	7,585,300	2241.350000		160,050		156,966		156,966	(3,084)						0010
SUNTRUST S&P 500 Euro UpStk 2,336.43 247729800 .121	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	12/14/2016	12/14/2017	1,485	3,345,054	2253.280000		64,894		62,726		62,726	(2,168)						0010

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SUNTRUST S&P 500 Euro UpStk 2,339.52 247239400 .127	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	12/07/2016	12/07/2017	2,715	6,085,532	2241.350000		138,750		136,591		136,591	(2,159)						0010
SUNTRUST S&P 500 Euro UpStk 2,343.41 247730400 .121	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	12/14/2016	12/14/2017	3,550	7,998,382	2253.280000		166,366		161,286		161,286	(5,080)						0010
SUNTRUST S&P 500 Euro UpStk 2,345.57 247240000 .127	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	12/07/2016	12/07/2017	5,189	11,630,845	2241.350000		279,140		275,224		275,224	(3,916)						0010
SUNTRUST S&P 500 Euro UpStk 2,349.04 247731000 .121	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	12/14/2016	12/14/2017	1,381	3,110,959	2253.280000		68,130		66,213		66,213	(1,917)						0010
SUNTRUST S&P 500 Euro UpStk 2,353.42 247240600 .127	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	12/07/2016	12/07/2017	6,094	13,658,702	2241.350000		349,663		344,021		344,021	(5,642)						0010
SUNTRUST S&P 500 Euro UpStk 2,354.68 247731600 .121	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	12/14/2016	12/14/2017	1,453	3,273,435	2253.280000		75,289		73,167		73,167	(2,122)						0010
SUNTRUST S&P 500 Euro UpStk 2,358.06 247732200 .121	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	12/14/2016	12/14/2017	5,247	11,823,058	2253.280000		280,206		271,620		271,620	(8,586)						0010
SUNTRUST S&P 500 Euro UpStk 2,358.80 247241200 .127	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	12/07/2016	12/07/2017	6,606	14,806,648	2241.350000		393,857		387,599		387,599	(6,258)						0010
SUNTRUST S&P 500 Euro UpStk 2,363.06 247241800 .127	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	12/07/2016	12/07/2017	4,232	9,485,871	2241.350000		259,913		255,642		255,642	(4,271)						0010
SUNTRUST S&P 500 Euro UpStk 2,365.94 247732800 .121	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	12/14/2016	12/14/2017	6,461	14,558,421	2253.280000		366,872		355,209		355,209	(11,663)						0010
SUNTRUST S&P 500 Euro UpStk 2,371.58 247733400 .121	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	12/14/2016	12/14/2017	7,176	16,170,087	2253.280000		423,634		410,673		410,673	(12,983)						0010
SUNTRUST S&P 500 Euro UpStk 2,375.41 247734000 .121	Equity Indexed Annuities	EXH 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	12/14/2016	12/14/2017	2,829	6,373,537	2253.280000		171,448		166,124		166,124	(5,324)						0010
UBS AG S&P 500 Euro UpStk 229215000 .081	Equity Indexed Annuities	EXH 5	Equity/Index.	UBS AG BFM8T61CT2L1QCEMIK50	08/18/2016	12/31/2018	23,000,000	23,000,000	1.050000		1,058,000		1,269,763		1,269,763	211,790						0010
UBS AG S&P 500 Euro UpStk 229215600 .081	Equity Indexed Annuities	EXH 5	Equity/Index.	UBS AG BFM8T61CT2L1QCEMIK50	08/18/2016	12/31/2018	2,000,000	2,000,000	1.080000		70,600		90,994		90,994	20,394						0010
UBS AG S&P 500 Euro UpStk 229216200 .081	Equity Indexed Annuities	EXH 5	Equity/Index.	UBS AG BFM8T61CT2L1QCEMIK50	08/18/2016	12/31/2018	2,000,000	2,000,000	1.100000		53,200		74,894		74,894	21,694						0010
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										1,857,067	120,320,640		161,674,035	XXX	161,674,035	39,760,080					XXX	XXX
JPMORGAN CHASE BANK NA EQFIXD - EEJ EQFIXD JPM 223601800 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/22/2016	06/21/2017	2,866	365,000	126.750000		11,899		7,515		7,515	(4,384)						0010
JPMORGAN CHASE BANK NA EQFIXD - EEJ EQFIXD JPM 231020400 .091	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2016	06/14/2017	4,636	600,000	129.030000		16,980		18,451		18,451	1,471						0010
JPMORGAN CHASE BANK NA EQFIXD - EEJ EQFIXD JPM 245212500 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/15/2016	06/21/2017	3,981	500,000	125.320000		12,600		7,617		7,617	(4,983)						0010
0099999. Subtotal - Purchased Options - Hedging Other - Put Options											41,479		33,583	XXX	33,583	(7,896)					XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										1,857,067	120,362,119		161,707,618	XXX	161,707,618	39,752,184					XXX	XXX
0219999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										1,857,067	120,320,640		161,674,035	XXX	161,674,035	39,760,080					XXX	XXX
0379999. Total Purchased Options - Put Options											41,479		33,583	XXX	33,583	(7,896)					XXX	XXX

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0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX
0429999. Total Purchased Options										1,857,067	120,362,119		161,707,618	XXX	161,707,618	39,752,184					XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
BANK OF AMERICA S&P 500 Euro UpStk 1,942.68 248449900 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/22/2016	02/07/2017	916	1,698,585	1853.440000		(81,005)		(80,693)		(80,693)	312						0010
BANK OF AMERICA S&P 500 Euro UpStk 1,957.39 248448700 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/22/2016	01/23/2017	766	1,431,422	1868.990000		(67,405)		(67,387)		(67,387)	18						0010
BANK OF AMERICA S&P 500 Euro UpStk 1,984.39 248449300 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/22/2016	01/30/2017	771	1,459,515	1893.360000		(69,578)		(69,413)		(69,413)	165						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,015.04 248448100 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/22/2016	01/17/2017	276	530,812	1921.840000		(25,623)		(25,648)		(25,648)	(25)						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,020.77 248451100 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/22/2016	02/28/2017	272	525,663	1932.230000		(23,165)		(23,044)		(23,044)	121						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,036.93 248450500 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/22/2016	02/21/2017	866	1,685,620	1945.500000		(76,453)		(75,962)		(75,962)	491						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,038.50 248447500 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/22/2016	01/09/2017	576	1,119,200	1943.090000		(54,828)		(54,917)		(54,917)	(89)						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,093.22 248451700 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/22/2016	03/07/2017	540	1,081,451	2001.760000		(45,667)		(45,200)		(45,200)	467						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,111.50 248452300 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/22/2016	03/14/2017	585	1,180,944	2019.640000		(48,527)		(47,962)		(47,962)	565						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,129.47 248453500 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/22/2016	03/28/2017	1,062	2,162,512	2037.050000		(85,851)		(84,391)		(84,391)	1,460						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,133.52 248454100 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/22/2016	04/07/2017	825	1,684,780	2041.910000		(65,001)		(63,959)		(63,959)	1,042						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,145.33 248452900 .122	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/22/2016	03/21/2017	677	1,389,097	2051.600000		(55,168)		(54,083)		(54,083)	1,085						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,175.65 248454700 .120	Equity Indexed Annuities	EXH 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/22/2016	04/17/2017	656	1,366,908	2082.780000		(49,491)		(48,028)		(48,028)	1,463						0010

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BARCLAYS BANK PLC S&P 500 Euro UpStk 2,129.94 219635500 .042	Equity Indexed Annuities	EXH 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/29/2016	03/28/2017	5,891	11,999,997	2037.050000		(296,128)		(470,514)		(470,514)	(174,386)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,942.49 222051000 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/01/2016	02/07/2017	1,049	1,945,074	1853.440000		(72,800)		(92,207)		(92,207)	(19,407)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,957.42 222050400 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/01/2016	01/23/2017	653	1,219,778	1868.990000		(44,738)		(57,443)		(57,443)	(12,705)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,020.77 222051600 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/01/2016	02/28/2017	2,640	5,100,488	1932.230000		(164,981)		(223,591)		(223,591)	(58,610)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,093.20 222052200 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/01/2016	03/07/2017	530	1,061,593	2001.760000		(30,558)		(44,360)		(44,360)	(13,802)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,145.32 222052800 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/01/2016	03/21/2017	947	1,943,029	2051.600000		(50,110)		(75,643)		(75,643)	(25,533)						0010
JPMORGAN CHASE BANK NA EQFWD - EEJ EQFWD JPM 223601200 .062	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/22/2016	06/21/2017	2,866	365,000	126.750000		(11,899)		(5,921)		(5,921)	5,978						0010
JPMORGAN CHASE BANK NA EQFWD - EEJ EQFWD JPM 231019800 .091	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2016	06/14/2017	4,636	600,000	129.030000		(16,980)		(5,390)		(5,390)	11,590						0010
JPMORGAN CHASE BANK NA EQFWD - EEJ EQFWD JPM 245213100 .111	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/15/2016	06/21/2017	3,981	500,000	125.320000		(12,600)		(11,058)		(11,058)	1,542						0010
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants											(1,448,556)		(1,726,814)	XXX	(1,726,814)	(278,258)					XXX	XXX
JPMORGAN CHASE BANK NA EEJ EQFWD 03/03/2017 JPM 222321800 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/06/2016	03/03/2017	2,768	350,000	125.970000		(9,905)		(3,477)		(3,477)	6,428						0010
JPMORGAN CHASE BANK NA EEJ EQFWD 06/05/2017 JPM 222323000 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/06/2016	06/05/2017	2,768	350,000	125.810000		(11,445)		(5,599)		(5,599)	5,846						0010
JPMORGAN CHASE BANK NA EQFWD - EEJ EQFWD JPM 222753600 .060	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/09/2016	06/14/2017	4,710	600,000	126.750000		(19,680)		(12,075)		(12,075)	7,605						0010
JPMORGAN CHASE BANK NA EQFWD - EEJ EQFWD JPM 223984800 .063	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2016	06/21/2017	2,800	365,000	129.700000		(11,790)		(12,611)		(12,611)	(821)						0010
JPMORGAN CHASE BANK NA EQFWD - EEJ EQFWD JPM 224573500 .070	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/08/2016	06/21/2017	3,767	500,000	132.070000		(15,950)		(23,985)		(23,985)	(8,035)						0010
JPMORGAN CHASE BANK NA EQFWD - EEJ EQFWD JPM 231547500 .092	Equity Indexed Annuities	EXH 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/22/2016	09/21/2017	1,708	225,000	131.160000		(7,335)		(10,436)		(10,436)	(3,101)						0010
0519999. Subtotal - Written Options - Hedging Other - Put Options											(76,105)		(68,183)	XXX	(68,183)	7,922					XXX	XXX
0569999. Subtotal - Written Options - Hedging Other											(1,524,661)		(1,794,997)	XXX	(1,794,997)	(270,336)					XXX	XXX
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999. Total Written Options - Call Options and Warrants											(1,448,556)		(1,726,814)	XXX	(1,726,814)	(278,258)					XXX	XXX
0799999. Total Written Options - Put Options											(76,105)		(68,183)	XXX	(68,183)	7,922					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 Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options											(1,524,661)		(1,794,997)	XXX	(1,794,997)	(270,336)					XXX	XXX
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	635990CS1	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	09/03/2014	09/04/2020		3,166,500	2.013500 /			41,742			25,672					30,363		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	635990CS1	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	09/03/2014	09/04/2020		3,166,500	2.013500 /			41,742			25,672					30,363		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	635990CS1	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	09/03/2014	09/04/2021		3,166,500	2.181500 /			47,061			34,895					34,243		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	635990CS1	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	09/03/2014	09/04/2021		3,166,500	2.181500 /			47,061			34,895					34,243		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	635990CS1	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	09/03/2014	09/04/2022		3,166,500	2.313000 /			51,225			44,908					37,726		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	635990CS1	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	09/03/2014	09/04/2022		3,166,500	2.313000 /			51,225			44,908					37,726		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	MEREDITH CORPORATION PRIVATE PLACEMENT 589433G@4	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	12/18/2014	12/19/2022		10,000,000	2.172500 /			149,641			51,946					122,162		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	MEREDITH CORPORATION PRIVATE PLACEMENT 589433G@4	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	12/18/2014	12/19/2022		8,800,000	2.172500 /			131,684			45,713					107,503		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	07/22/2015	07/17/2022		26,550,000	2.129500 /			382,601			130,198					312,660		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	07/22/2015	07/17/2022		32,450,000	2.129500 /			467,623			159,130					382,140		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	08/17/2015	08/12/2022		18,800,000	1.967500 /			240,530			(77,444)					222,775		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	08/17/2015	08/12/2022		16,200,000	1.967500 /			207,265			(66,734)					191,966		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	10/27/2015	10/18/2022		121,000,000	1.672000 /			1,190,359			(2,625,550)					1,457,033		100/100

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	10/27/2015	10/18/2022		51,000,000	1.672000 /			501,722			(1,106,637)					614,121		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	01/20/2016	01/20/2023		16,000,000	1.597500 /			133,492			(454,262)					196,864		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	01/20/2016	01/20/2023		67,000,000	1.597500 /			559,000			(1,902,221)					824,369		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	04/21/2016	04/18/2023		56,000,000	1.525000 /			306,627			(1,972,782)					702,794		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	04/21/2016	04/18/2023		74,000,000	1.525000 /			405,186			(2,606,890)					928,693		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	07/25/2016	07/19/2023		25,000,000	1.335000 /			57,885			(1,244,776)					319,980		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	07/25/2016	07/19/2023		28,000,000	1.335000 /			64,832			(1,394,149)					358,378		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	11/08/2016	10/19/2023		40,000,000	1.540000 /			36,560			(1,590,207)					521,643		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	11/08/2016	10/19/2023		32,000,000	1.540000 /			29,248			(1,272,166)					417,314		100/100
GOLDMAN SACHS INTERNATION Fixed Rate Interest Rate Swap	AVISTA CAPITAL CAP SECS BNDS 05379HAA2	Sch D-1	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/02/2011	06/01/2018		20,000,000	2.792500 /			419,231			420,725					119,140		100/100
GOLDMAN SACHS INTERNATION Fixed Rate Interest Rate Swap	ALABAMA POWER CAP TR V CO GTY 01039XAA8	Sch D-1	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/31/2011	07/01/2018		9,000,000	2.620000 /			173,657			173,587					55,165		100/100
JPMORGAN CHASE BANK NA Fixed Rate Interest Rate Swap	FIRST CHICAGO-NBD CAP I CAP SEC 31945HAA3	Sch D-1	Interest Rate	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/05/2011	05/01/2018		20,000,000	2.702500 /			402,853			377,520					115,590		100/100
JPMORGAN CHASE BANK NA Fixed Rate Interest Rate Swap	US BANCORP PREFERRED 902973866	Sch D-1	Interest Rate	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/06/2011	07/15/2021		20,000,000	3.310000 /			523,623			1,224,419					213,112		100/100
MORGAN STANLEY & CO. INTE Fixed Rate Interest Rate Swap	ALABAMA POWER CAP TR V CO GTY 01039XAA8	Sch D-1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	06/02/2011	07/01/2021		9,000,000	3.118000 /			218,477			476,835					95,489		100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate												6,882,152		XXX	(13,042,795)					8,483,555	XXX	XXX
BNP PARIBAS Fixed Rate Currency Swap	EE FINANCE PLC	Sch D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/17/2013	03/28/2019		10,231,200	4.245000 /(4.375000)			90,689	2,446,605		2,369,073		1,500,975			76,639		100/100
BNP PARIBAS Fixed Rate Currency Swap	SEGRO PLC	Sch D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/19/2013	06/20/2018		6,546,000	5.195000 /(5.500000)			44,293	1,603,400		1,595,339		953,000			39,713		100/100
BNP PARIBAS Fixed Rate Currency Swap	ASML HOLDING NV	Sch D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/13/2014	09/19/2023		10,374,828	4.587500 /(3.375000)			192,352	2,391,426		2,020,575		238,802			134,468		100/100
BNP PARIBAS Fixed Rate Currency Swap	TDC A/S K94545CE6	Sch D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/14/2014	02/23/2023		6,710,800	5.650000 /(5.625000)			107,532	1,768,200		1,731,186		953,000			83,192		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
BNP PARIBAS Fixed Rate Currency Swap	YOPLAIT S.A.S. PRIVATE PLACEMENT F9876*AA4	Sch D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/20/2014	06/24/2021		7,535,000	3.399000 /(2.200000)			125,648	1,733,875		1,517,532		173,525			79,773		100/100
BNP PARIBAS Fixed Rate Currency Swap	YOPLAIT S.A.S. PRIVATE PLACEMENT F9876*AA4	Sch D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/20/2014	06/24/2021		7,535,000	3.399000 /(2.200000)			125,648	1,733,875		1,517,532		173,525			79,773		100/100
BNP PARIBAS Fixed Rate Currency Swap	CENTRICA PLC EMTN	Sch D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/23/2014	03/10/2022		13,352,850	6.230000 /(6.375000)			211,334	3,652,998		3,659,693		1,870,263			152,165		100/100
BNP PARIBAS Fixed Rate Currency Swap	EXPERIAN FINANCE PLC EMTN	Sch D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/23/2014	10/15/2021		15,819,300	3.360000 /(3.500000)			150,841	4,327,755		3,830,535		2,215,725			173,141		100/100
BNP PARIBAS Fixed Rate Currency Swap	TESCO PLC EMTN	Sch D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/30/2014	02/24/2022		1,966,155	5.955000 /(6.125000)			33,211	545,158		539,917		273,988			22,310		100/100
BNP PARIBAS Fixed Rate Currency Swap	TESCO PLC EMTN	Sch D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/30/2014	02/24/2022		6,154,920	5.955000 /(6.125000)			103,966	1,706,580		1,690,175		857,700			69,839		100/100
BNP PARIBAS Fixed Rate Currency Swap	BRISTOL AIRPORT PRIVATE PLACEMENT G8278*AA9	Sch D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/24/2015	05/15/2030		4,549,800	4.254500 /(3.680000)			51,645	842,850		679,415		714,750			83,197		100/100
BNP PARIBAS Fixed Rate Currency Swap	BRISTOL AIRPORT PRIVATE PLACEMENT G8278*AA9	Sch D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/24/2015	05/15/2030		13,194,420	4.254500 /(3.680000)			149,771	2,444,265		1,970,304		2,072,775			241,272		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	NATIONWIDE BLDG SOCIETY G63983K93	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/06/2012	07/22/2020		11,520,000	7.085000 /(6.750000)			157,063	2,027,250		1,618,043		283,950			108,696		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	RWE FINANCE BV N7660FAD9	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/13/2012	04/20/2021		9,534,000	6.615000 /(6.500000)			133,025	2,120,100		2,127,080		1,429,500			98,914		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	ELECTRICITE DE FRANCE F2940HFL4	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/16/2012	12/12/2022		7,920,000	6.917500 /(6.875000)			116,815	1,741,750		1,708,815		1,191,250			96,595		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	TDC A/S K94545CE6	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/06/2012	02/23/2023		14,472,000	5.712500 /(5.625000)			215,550	3,351,150		3,178,098		2,144,250			179,406		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	ENW FINANCE PLC G3157JAA4	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/13/2012	07/21/2021		8,067,500	6.280000 /(6.125000)			120,305	1,889,250		1,917,238		1,191,250			86,122		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	UNITED UTILITIES WATER PLC G7973DAV4	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/07/2013	03/25/2022		11,258,100	5.835000 /(5.750000)			160,411	2,608,550		2,524,059		1,667,750			128,807		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	COVENTRY BLDG SOCIETY G2479P2Y0	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/04/2013	09/28/2022		11,016,600	6.032500 /(5.875000)			129,180	2,367,050		2,279,672		1,667,750			132,021		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	DAIMLER INTL FINANCE BV N3114MAG8	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/06/2013	06/06/2019		12,522,400	3.590000 /(3.500000)			82,101	2,637,200		2,502,823		1,906,000			97,669		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	ELECTRICITE DE FRANCE F2940HFL4	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/20/2013	12/12/2022		7,650,000	6.967500 /(6.875000)			101,963	1,471,750		1,381,313		1,191,250			93,302		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	RWE FINANCE BV N7660FAD9	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/20/2013	04/20/2021		6,395,400	6.577500 /(6.500000)			73,962	1,230,383		1,173,502		995,885			66,352		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	ELECTRICITE DE FRANCE F2940HFL4	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/20/2013	12/12/2022		4,590,000	6.967500 /(6.875000)			61,178	883,050		828,788		714,750			55,981		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	DEUTSCHE TELEKOM INT FIN N2557FEP5	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/07/2013	04/08/2022		9,782,500	6.760000 /(6.500000)			137,979	1,750,775		1,669,890		1,548,625			112,310		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	SOUTHERN GAS NETWORK PLC G82920AK8	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/07/2013	10/05/2023		6,020,000	5.142500 /(4.875000)			72,121	1,077,400		911,695		953,000			78,283		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	SSE PLC G7885VFQ7	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/08/2013	09/14/2021		1,492,500	4.552500 /(4.250000)			14,897	256,850		225,357		238,250			16,188		100/100

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	SSE PLC G7885VFQ7	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/08/2013	09/14/2021		3,043,208	4.552500 /(4.250000)			30,376	523,717		459,503		485,792			33,007		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	LONDON POWER NETWORKS G5607DAD2	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/11/2013	03/31/2023		4,879,095	5.482500 /(5.125000)			55,982	832,341		735,719		780,269			60,989		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	RWE FINANCE BV N7660FBK2	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/18/2013	07/06/2022		9,632,700	5.822500 /(5.500000)			154,304	1,848,105		1,754,998		1,500,975			113,124		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	ELECTRICITE DE FRANCE F2940HFL4	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/22/2013	12/12/2022		7,546,275	7.260000 /(6.875000)			121,119	1,429,808		1,456,906		1,179,338			92,037		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	HEATHROW FUNDING LTD SERIES REGS G0753UAJ4	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/03/2013	02/15/2023		22,576,500	5.517500 /(5.225000)			308,295	4,659,575		4,392,406		3,454,625			279,370		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	HEATHROW FUNDING LTD SERIES REGS G0753UAJ4	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/03/2013	02/15/2023		3,632,481	5.517500 /(5.225000)			49,604	749,710		706,723		555,837			44,950		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	SOUTHERN GAS NETWORK PLC G82920AK8	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/17/2013	10/05/2023		9,427,200	5.200000 /(4.875000)			134,028	2,013,300		1,883,661		1,429,500			122,589		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	INTU SGS FINANCE PLC EMTN G4929AAA8	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/20/2013	03/17/2023		7,732,500	4.215000 /(3.875000)			73,520	1,554,250		1,376,515		1,191,250			96,377		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	NATL GRID ELECT TRANS G6374WAE7	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/02/2013	02/02/2024		2,730,600	6.357500 /(5.875000)			44,629	506,430		497,282		428,850			36,351		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	NATL GRID ELECT TRANS G6374WAE7	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/02/2013	02/02/2024		1,061,900	6.357500 /(5.875000)			17,356	196,945		193,388		166,775			14,137		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	EVERSHOLT FUNDING PLC	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/29/2013	12/02/2020		11,421,060	5.914000 /(5.832000)			122,126	2,647,945		2,633,823		1,691,575			113,095		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	ENW FINANCE PLC G3157JAA4	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/21/2013	07/21/2021		6,942,350	6.208500 /(6.125000)			98,769	1,629,055		1,632,144		1,024,475			74,110		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	COVENTRY BLDG SOCIETY	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/22/2013	10/16/2019		3,237,200	5.940000 /(6.000000)			39,892	765,900		767,460		476,500			27,057		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	TATE & LYLE INTL FIN PLC	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/22/2013	11/25/2019		4,177,607	6.682500 /(6.750000)			66,387	988,394		1,004,984		614,923			35,588		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	DWR CYMRU FINANCING LTD B1	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/14/2013	03/31/2021		16,331,350	6.955000 /(6.907000)			252,377	3,789,503		3,855,942		2,418,238			168,340		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	SOUTHERN WATER SRVCS FIN	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/14/2014	03/31/2019		3,292,000	5.994000 /(6.125000)			42,949	820,700		828,503		476,500			24,690		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	HEATHROW FUNDING LTD SERIES EMTN	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/23/2014	03/29/2021		4,145,500	9.190000 /(9.200000)			81,669	1,056,375		1,185,773		595,625			42,717		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	CORIO NV EMTN	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/14/2014	02/26/2021		4,867,050	4.455000 /(3.250000)			93,793	1,122,688		1,030,684		112,003			49,608		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	SHURGARD LUXEMBOURG SARL PRIVATE PLACEMENT L8367#AC7	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/25/2014	07/24/2026		8,726,400	4.727500 /(3.260000)			186,633	1,976,000		1,774,233		201,920			134,954		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	SHURGARD LUXEMBOURG SARL PRIVATE PLACEMENT L8367#AA1	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/25/2014	07/24/2021		5,590,350	4.150000 /(2.670000)			113,470	1,265,875		1,186,950		129,355			59,732		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	SHURGARD LUXEMBOURG SARL PRIVATE PLACEMENT L8367#AB9	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/25/2014	07/24/2024		5,181,300	4.600000 /(3.110000)			110,379	1,173,250		1,059,018		119,890			71,262		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	ARQIVA PP FINANCING PLC PRIVATE PLACEMENT G0566*AC3	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/27/2014	06/30/2029		18,888,870	5.075000 /(2.633380)			555,901	5,173,155		6,991,379		2,644,575			333,911		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	ARQIVA PP FINANCING PLC PRIVATE PLACEMENT G0566*AC3	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/27/2014	06/30/2029		10,040,030	5.075000 /(2.633380)			295,479	2,749,695		3,716,138		1,405,675			177,484		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	PORTERBROOK RAIL FINANCE LTD EMTN	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/10/2014	10/20/2020		6,665,400	6.701250 /(6.500000)			95,557	1,475,670		1,516,193		1,000,650			65,014		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	PORTERBROOK RAIL FINANCE LTD EMTN	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/10/2014	10/20/2020		6,665,400	6.701250 /(6.500000)			95,557	1,475,670		1,516,193		1,000,650			65,014		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	SEASPAN ULC PRIVATE PLACEMENT C8318#AA1	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/26/2015	03/04/2025		11,476,726	3.815000 /(3.460000)			58,599	813,439		783,772		(368,851)			164,099		100/100
GOLDMAN SACHS INTERNATION Fixed Rate Currency Swap	MORRISON WM SUPERMARKETS G62748AA9	Sch D-1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/08/2013	12/08/2023		7,761,000	4.955000 /(4.625000)			62,216	1,335,620		1,123,859		1,238,900			102,219		100/100
GOLDMAN SACHS INTERNATION Fixed Rate Currency Swap	EASTERN POWER NETWORKS SERIES EMTN G3028KAA8	Sch D-1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/23/2013	09/30/2021		15,285,000	5.070000 /(4.750000)			186,272	2,928,500		2,724,422		2,382,500			166,564		100/100
GOLDMAN SACHS INTERNATION Fixed Rate Currency Swap	HAMMERSON PLC G42730AE7	Sch D-1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/17/2013	03/31/2020		12,830,658	7.142500 /(6.875000)			186,158	2,396,829		2,440,102		2,011,783			115,654		100/100
GOLDMAN SACHS INTERNATION Fixed Rate Currency Swap	UNITED UTILITIES WATER PLC G7973DAV4	Sch D-1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/17/2013	03/25/2022		9,428,400	6.070000 /(5.750000)			146,733	2,014,500		2,006,756		1,429,500			107,873		100/100
GOLDMAN SACHS INTERNATION Fixed Rate Currency Swap	EE FINANCE PLC	Sch D-1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/17/2013	03/28/2019		10,171,350	4.270000 /(4.375000)			90,691	2,386,755		2,310,796		1,500,975			76,191		100/100
GOLDMAN SACHS INTERNATION Fixed Rate Currency Swap	WPP FINANCE SA	Sch D-1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/18/2013	11/06/2020		8,903,400	6.420000 /(6.375000)			144,234	2,107,325		2,125,482		1,310,375			87,349		100/100
GOLDMAN SACHS INTERNATION Fixed Rate Currency Swap	SOUTHERN WATER SRVCS FIN EMTN	Sch D-1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/23/2014	03/31/2021		11,736,900	4.800000 /(5.000000)			128,606	3,210,915		3,048,304		1,643,925			120,981		100/100
JPMORGAN CHASE BANK NA Fixed Rate Currency Swap	POSTNL N7203CAB4	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2012	08/14/2018		9,594,000	7.510000 /(7.500000)			178,952	2,180,100		2,261,180		1,429,500			61,098		100/100
JPMORGAN CHASE BANK NA Fixed Rate Currency Swap	SECURITAS AB W7912CAE0	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/12/2012	03/14/2018		11,736,000	2.679500 /(2.250000)			94,196	2,243,250		2,100,341		283,950			64,429		100/100
JPMORGAN CHASE BANK NA Fixed Rate Currency Swap	NEXT PLC G65016AH3	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2012	10/26/2021		8,060,000	5.520000 /(5.375000)			127,597	1,881,750		1,826,788		1,191,250			88,497		100/100
JPMORGAN CHASE BANK NA Fixed Rate Currency Swap	RWE FINANCE BV N7660FBK2	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/08/2013	07/06/2022		4,811,400	5.600000 /(5.500000)			75,838	1,104,450		1,052,589		714,750			56,504		100/100
JPMORGAN CHASE BANK NA Fixed Rate Currency Swap	DEUTSCHE TELEKOM INT FIN N2557FEP5	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/15/2013	04/08/2022		4,827,000	6.550000 /(6.500000)			74,637	1,120,050		1,111,712		714,750			55,417		100/100
JPMORGAN CHASE BANK NA Fixed Rate Currency Swap	SOUTHERN GAS NETWORK PLC G82920AJ1	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/12/2013	11/02/2018		7,825,000	5.200000 /(5.125000)			101,194	1,646,750		1,639,305		1,191,250			53,056		100/100
JPMORGAN CHASE BANK NA Fixed Rate Currency Swap	SOUTHERN GAS NETWORK PLC G82920AJ1	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/12/2013	11/02/2018		10,172,500	5.200000 /(5.125000)			131,553	2,140,775		2,131,096		1,548,625			68,972		100/100

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
JPMORGAN CHASE BANK NA Fixed Rate Currency Swap	NEXT PLC G65016AH3	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/12/2013	10/26/2021		4,607,220	5.765000 /(5.375000)			68,871	776,705		724,622		738,575			50,586		100/100
JPMORGAN CHASE BANK NA Fixed Rate Currency Swap	UNITED UTILITIES WATER PLC G7973DAV4	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/22/2013	03/25/2022		9,833,025	6.120000 /(5.750000)			144,292	1,863,083		1,812,622		1,536,713			112,502		100/100
JPMORGAN CHASE BANK NA Fixed Rate Currency Swap	DEUTSCHE TELEKOM INT FIN N2557FEP5	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2013	04/08/2022		3,138,000	6.801000 /(6.500000)			52,394	666,700		681,145		476,500			36,026		100/100
JPMORGAN CHASE BANK NA Fixed Rate Currency Swap	DEUTSCHE TELEKOM INT FIN N2557FEP5	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2013	04/08/2022		6,276,000	6.801000 /(6.500000)			104,789	1,333,400		1,362,290		953,000			72,053		100/100
JPMORGAN CHASE BANK NA Fixed Rate Currency Swap	ORANGE SA SERIES EMTN	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/31/2016	12/05/2025		3,874,541	5.675000 /(5.250000)			45,428	585,241		464,054		585,241			57,893		100/100
JPMORGAN CHASE BANK NA Fixed Rate Currency Swap	ORANGE SA SERIES EMTN	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/31/2016	12/05/2025		10,047,317	5.675000 /(5.250000)			117,801	1,517,625		1,203,367		1,517,625			150,127		100/100
JPMORGAN CHASE Fixed Rate Currency Swap	EYSTUR OG SANDOYARTUNLAR PP4K0WJN0	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/02/2016	01/31/2040		11,100,000	4.550000 /(2.730000)			9,649	552,500		114,663		552,500			266,650		100/100
JPMORGAN CHASE Fixed Rate Currency Swap	EYSTUR OG SANDOYARTUNLAR PP4K0WJN0	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/02/2016	01/31/2040		7,992,000	4.550000 /(2.730000)			6,947	397,800		82,557		397,800			191,988		100/100
JPMORGAN CHASE Fixed Rate Currency Swap	EYSTUR OG SANDOYARTUNLAR PP4K0WJN0	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/02/2016	01/31/2040		7,770,000	4.550000 /(2.730000)			6,754	386,750		80,264		386,750			186,655		100/100
MORGAN STANLEY & CO. INTE Fixed Rate Currency Swap	HSBC BANK PLC G6097DAJ4	Sch D-1	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	11/08/2012	07/07/2023		9,583,800	6.597500 /(6.500000)			172,814	2,169,900		2,128,842		1,429,500			122,353		100/100
MORGAN STANLEY CAPITAL SE Fixed Rate Currency Swap	INTERM CAP GROUP G4588#BG5	Sch D-1	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	03/30/2015	05/11/2020		4,886,100	4.822000 /(2.960000)			87,753	139,725		50,843		141,975			44,808		100/100
ROYAL BANK OF CANADA Fixed Rate Currency Swap	GREAT ROLLING STOCK PLC EMTN	Sch D-1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/06/2014	07/27/2020		6,837,860	6.405000 /(6.250000)			97,665	1,524,565		1,552,283		1,024,475			64,644		100/100
ROYAL BANK OF CANADA Fixed Rate Currency Swap	GREAT ROLLING STOCK PLC EMTN	Sch D-1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/06/2014	07/27/2020		6,837,860	6.405000 /(6.250000)			97,665	1,524,565		1,552,283		1,024,475			64,644		100/100
ROYAL BANK OF CANADA Fixed Rate Currency Swap	ANGEL TRAINS PRIVATE PLACEMENT G9408*AA0	Sch D-1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/25/2014	11/28/2021		15,700,000	6.012000 /(4.307250)			348,829	3,343,500		3,995,455		2,382,500			173,964		100/100
ROYAL BANK OF CANADA Fixed Rate Currency Swap	ANGEL TRAINS PRIVATE PLACEMENT G9408*AA0	Sch D-1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/25/2014	11/28/2021		13,659,000	6.012000 /(4.307250)			303,481	2,908,845		3,476,049		2,072,775			151,349		100/100
ROYAL BANK OF CANADA Fixed Rate Currency Swap	ARQIVA FINANCING PLC EMTN	Sch D-1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/12/2015	06/30/2020		7,418,600	4.505000 /(4.040000)			79,718	1,363,915		1,320,752		1,167,425			69,395		100/100
ROYAL BANK OF CANADA Fixed Rate Currency Swap	ARQIVA FINANCING PLC EMTN	Sch D-1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/12/2015	06/30/2020		7,418,600	4.505000 /(4.040000)			79,718	1,363,915		1,320,752		1,167,425			69,395		100/100
ROYAL BANK OF CANADA Fixed Rate Currency Swap	INTERM CAP GROUP G4588#BH3	Sch D-1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/30/2015	05/11/2025		4,886,100	5.570000 /(3.380000)			103,322	139,722		(4,125)		141,969			70,654		100/100
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												9,918,997	145,103,015	XXX	141,929,389		90,127,658			8,266,224	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective												16,801,149	145,103,015	XXX	128,886,594		90,127,658			16,749,779	XXX	XXX
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	06/03/2015	06/05/2022		2,250,000	2.142500 /(0.941670)			32,530	13,767		13,767	(19,107)				26,216		0040

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	06/03/2015	06/05/2022		2,250,000	2.142500 /(0.941670)			32,530	13,767		13,767	(19,107)				26,216		0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	11/22/2016	11/22/2023		6,890,000	1.996500 /(0.916220)			7,268	(76,138)		(76,138)	(76,138)				90,456		0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	11/22/2016	11/22/2023		6,890,000	1.996500 /(0.916220)			7,268	(76,138)		(76,138)	(76,138)				90,456		0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	12/02/2016	12/06/2023		10,000,000	2.095000 /(0.946390)			7,714	(48,955)		(48,955)	(48,955)				131,656		0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	12/02/2016	12/06/2023		10,000,000	2.095000 /(0.946390)			7,714	(48,955)		(48,955)	(48,955)				131,656		0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	12/13/2016	12/15/2023		29,000,000	2.152500 /(0.963440)			14,550	(37,084)		(37,084)	(37,084)				382,490		0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	12/13/2016	12/15/2023		29,000,000	2.152500 /(0.963440)			14,550	(37,084)		(37,084)	(37,084)				382,490		0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	12/21/2016	12/27/2023		15,090,000	2.285500 /(0.997610)			3,901	109,611		109,611	109,611				199,503		0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	12/21/2016	12/27/2023		15,090,000	2.285500 /(0.997610)			3,901	109,611		109,611	109,611				199,503		0040
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												131,926	(77,598)	XXX	(77,598)	(143,346)				1,660,642	XXX	XXX
CITIBANK NA. Variable Rate Total Return Swap	Multiple	Sch D 2-2	Equity/Index.	CITIBANK NA. E57ODZWZ7FF32TWEFA76	10/21/2016	01/26/2017		11,000,050	0.953720 /0.000000			20,008	(877,805)		(877,805)	(877,805)				14,781		0050
CITIBANK NA. Variable Rate Total Return Swap	Multiple	Sch D 2-2	Equity/Index.	CITIBANK NA. E57ODZWZ7FF32TWEFA76	10/21/2016	01/26/2017		89,000,178	0.953720 /0.000000			161,885	(7,102,222)		(7,102,222)	(7,102,222)				119,590		0050
JPMORGAN CHASE Variable Rate Total Return Swap	Multiple	Sch D 2-2	Equity/Index.	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/27/2016	02/01/2017		25,561,995	1.015940 /0.000000			44,004	(1,331,584)		(1,331,584)	(1,331,584)				37,505		0050
JPMORGAN CHASE Variable Rate Total Return Swap	Multiple	Sch D 2-2	Equity/Index.	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/27/2016	02/01/2017		258,440,779	1.015940 /0.000000			444,894	(13,462,781)		(13,462,781)	(13,462,781)				379,193		0050
0949999. Subtotal - Swaps - Hedging Other - Total Return												670,791	(22,774,392)	XXX	(22,774,392)	(22,774,392)				551,069	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other												802,717	(22,851,990)	XXX	(22,851,990)	(22,917,738)				2,211,711	XXX	XXX
1029999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate												7,014,078	(77,598)	XXX	(13,120,393)	(143,346)				10,144,197	XXX	XXX
1169999. Total Swaps - Credit Default														XXX							XXX	XXX
1179999. Total Swaps - Foreign Exchange												9,918,997	145,103,015	XXX	141,929,389		90,127,658			8,266,224	XXX	XXX
1189999. Total Swaps - Total Return												670,791	(22,774,392)	XXX	(22,774,392)	(22,774,392)				551,069	XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
1209999. Total Swaps												17,603,866	122,251,025	XXX	106,034,604	(22,917,738)	90,127,658			18,961,490	XXX	XXX
Long: EURO Short: U.S. Dollar	Investment in Foreign Stock	Sch D-2.2	Currency	UBS AG BFM8T61CT2L1QCEMIK50	12/28/2016	03/15/2017		4,176,801	0.955516				48,373		48,373	48,373				9,532		0030
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Stock	Sch D-2.2	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/14/2016	03/15/2017		2,077,978	1.308965				47,768		47,768	47,768				4,742		0030
Long: U.S. Dollar Short: EURO	Investment in Foreign Stock	Sch D-2.2	Currency	MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	12/14/2016	03/15/2017		5,667,748	0.935821				52,534		52,534	52,534				12,935		0030
Long: U.S. Dollar Short: Japanese Yen	Investment in Foreign Stock	Sch D-2.2	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/14/2016	03/15/2017		1,886,417	114.392000				29,354		29,354	29,354				4,305		0030
Long: U.S. Dollar Short: Swedish Krona	Investment in Foreign Stock	Sch D-2.2	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/14/2016	03/15/2017		2,643,020	9.122898				(22,885)		(22,885)	(22,885)				6,032		0030
1229999. Subtotal - Forwards - Hedging Other													155,144	XXX	155,144	155,144				37,546	XXX	XXX
1269999. Subtotal - Forwards													155,144	XXX	155,144	155,144				37,546	XXX	XXX
1399999. Subtotal - Hedging Effective												16,801,149	145,103,015	XXX	128,886,594		90,127,658			16,749,779	XXX	XXX
1409999. Subtotal - Hedging Other										1,857,067	118,837,458	802,717	137,215,775	XXX	137,215,775	16,719,254				2,249,257	XXX	XXX
1419999. Subtotal - Replication														XXX							XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										1,857,067	118,837,458	17,603,866	282,318,790	XXX	266,102,369	16,719,254	90,127,658			18,999,036	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 foreign denominated stocks.
0030	Provide an economic hedge on the foreign currency risk arising from investing in assets denominated in foreign currency.
0040	Provide an economic hedge on interest rate risk arising from investing in variable rate bonds
0050	provide an economic hedge for the equity exposure arising from investing in equities - including equity Exchange Traded Funds

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999. Subtotal - Purchased Options - Hedging Effective																	XXX							XXX
BANK OF AMERICA MXEA Asian UpStk 1,717.33 197557000 .120	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/02/2015	09/28/2016	09/28/2016	Closing Sale	399	644,083	1613.940000	30,469		12,006		30,469		2,989			(18,463)			0010
BANK OF AMERICA MXEA Asian UpStk 1,760.52 200603400 .122	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/29/2015	12/14/2016	12/14/2016	Expiration	542	902,848	1665.740000	30,141				30,141		3,153			(30,141)			0010
BANK OF AMERICA MXEA Asian UpStk 1,777.93 200604000 .122	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/29/2015	12/21/2016	12/21/2016	Expiration	520	875,235	1682.530000	26,883				26,883		2,907			(26,883)			0010
BANK OF AMERICA MXEA Asian UpStk 1,795.01 197560600 .120	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/02/2015	11/14/2016	11/14/2016	Expiration	778	1,326,923	1706.610000	37,445				37,445		9,310			(37,445)			0010
BANK OF AMERICA MXEA Asian UpStk 1,797.80 197556400 .120	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/02/2015	09/21/2016	09/21/2016	Expiration	240	405,962	1688.520000	14,805				14,805		3,731			(14,805)			0010
BANK OF AMERICA MXEA Asian UpStk 1,808.94 200604600 .122	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/29/2015	12/28/2016	12/28/2016	Expiration	254	435,846	1717.890000	10,496				10,496		1,289			(10,496)			0010
BANK OF AMERICA MXEA Asian UpStk 1,825.98 197560000 .120	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/02/2015	11/07/2016	11/07/2016	Expiration	557	967,213	1735.720000	23,215				23,215		7,345			(23,215)			0010
BANK OF AMERICA MXEA Asian UpStk 1,826.11 197557600 .120	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/02/2015	10/07/2016	10/07/2016	Expiration	474	819,632	1728.950000	21,404				21,404		6,746			(21,404)			0010
BANK OF AMERICA MXEA Asian UpStk 1,829.30 200602800 .122	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/29/2015	12/07/2016	12/07/2016	Expiration	478	828,832	1734.430000	17,619				17,619		2,397			(17,619)			0010
BANK OF AMERICA MXEA Asian UpStk 1,833.17 197558200 .120	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/02/2015	10/14/2016	10/14/2016	Expiration	434	752,831	1733.990000	19,364				19,364		6,958			(19,364)			0010
BANK OF AMERICA MXEA Asian UpStk 1,838.77 197561200 .120	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/02/2015	11/21/2016	11/21/2016	Expiration	603	1,051,144	1743.740000	25,113				25,113		8,041			(25,113)			0010
BANK OF AMERICA MXEA Asian UpStk 1,841.81 197561800 .120	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/02/2015	11/28/2016	11/28/2016	Expiration	319	554,895	1741.010000	14,084				14,084		4,226			(14,084)			0010
BANK OF AMERICA MXEA Asian UpStk 1,858.83 197558800 .120	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/02/2015	10/21/2016	10/21/2016	Expiration	297	523,100	1760.030000	11,163				11,163		4,501			(11,163)			0010
BANK OF AMERICA MXEA Asian UpStk 1,877.83 197559400 .120	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/02/2015	10/28/2016	10/28/2016	Expiration	181	322,655	1779.960000	5,899				5,899		2,484			(5,899)			0010
BANK OF AMERICA MXEA Euro UpStk 1,714.59 194993400 .103	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/30/2015	09/28/2016	09/28/2016	Closing Sale	333	545,877	1638.090000	17,125		20,264		17,125		2,149			3,139			0010
BANK OF AMERICA MXEA Euro UpStk 1,715.74 215651000 .032	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/29/2016	09/28/2016	09/28/2016	Closing Sale	889	1,455,934	1638.090000		31,695	54,048		31,695					22,353			0010
BANK OF AMERICA MXEA Euro UpStk 1,750.53 200607000 .122	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/29/2015	12/14/2016	12/14/2016	Closing Sale	1,213	2,020,193	1665.740000	61,197		36,590		61,197		6,656			(24,608)			0010
BANK OF AMERICA MXEA Euro UpStk 1,767.50 200607600 .122	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/29/2015	12/21/2016	12/21/2016	Expiration	1,510	2,541,377	1682.530000	73,453				73,453		8,557			(73,453)			0010
BANK OF AMERICA MXEA Euro UpStk 1,779.16 194988600 .103	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/30/2015	09/21/2016	09/21/2016	Closing Sale	454	771,638	1698.970000	21,705		91		21,705		4,089			(21,614)			0010
BANK OF AMERICA MXEA Euro UpStk 1,801.04 200608200 .122	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/29/2015	12/28/2016	12/28/2016	Expiration	421	723,764	1717.890000	18,373				18,373		2,410			(18,373)			0010
BANK OF AMERICA MXEA Euro UpStk 1,813.79 194997600 .103	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/30/2015	10/14/2016	10/14/2016	Expiration	926	1,602,992	1731.710000	41,414				41,414		8,834			(41,414)			0010
BANK OF AMERICA MXEA Euro UpStk 1,816.50 194995200 .103	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/30/2015	10/07/2016	10/07/2016	Expiration	1,535	2,654,538	1729.510000	72,337				72,337		15,347			(72,337)			0010
BANK OF AMERICA MXEA Euro UpStk 1,822.02 200606400 .122	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/29/2015	12/07/2016	12/07/2016	Expiration	992	1,719,722	1734.430000	42,328				42,328		5,309			(42,328)			0010
BANK OF AMERICA MXEA Euro UpStk 1,833.37 200605200 .122	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/29/2015	11/21/2016	11/21/2016	Expiration	152	264,735	1743.740000	6,345				6,345		790			(6,345)			0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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BANK OF AMERICA MXEA Euro UpStk 1,842.21 194998200 .103	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/30/2015	10/21/2016	10/21/2016	Expiration	746	1,311,704	1758.670000	31,549				31,549		7,681			(31,549)			0010
BANK OF AMERICA MXEA Euro UpStk 1,863.77 194999400 .103	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/30/2015	10/28/2016	10/28/2016	Expiration	951	1,690,095	1776.710000	39,543				39,543		10,445			(39,543)			0010
BANK OF AMERICA MXEA Euro UpStk1,827.89 200605800 .122	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/29/2015	11/28/2016	11/28/2016	Expiration	337	586,773	1741.010000	13,919				13,919		1,747			(13,919)			0010
BANK OF AMERICA RecSwaption 11/10/16 10y .0155 244073200 .103	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/31/2016	11/17/2016	11/17/2016	Expiration	10,500,000	10,500,000	0.020000	15,000				15,000					(15,000)			0010
BANK OF AMERICA RecSwaption 11/10/16 10y .0155 244075600 .103	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/31/2016	11/17/2016	11/17/2016	Expiration	10,500,000	10,500,000	0.020000	15,000				15,000					(15,000)			0010
BANK OF AMERICA RecSwaption 11/10/16 10y .0155 244076800 .103	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/31/2016	12/01/2016	12/01/2016	Expiration	10,500,000	10,500,000	0.020000	37,000				37,000					(37,000)			0010
BANK OF AMERICA S&P 500 Asian UpStk 1,963.44 192328900 .092	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/28/2015	09/28/2016	09/28/2016	Closing Sale	2,177	4,095,934	1881.770000	86,424		177,766		86,424		(60,344)			91,342			0010
BANK OF AMERICA S&P 500 Asian UpStk 1,980.56 192329500 .092	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/28/2015	09/28/2016	09/28/2016	Closing Sale	2,575	4,846,327	1881.770000	119,704		254,425		119,704		(87,142)			134,720			0010
BANK OF AMERICA S&P 500 Asian UpStk 1,990.16 192330100 .092	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/28/2015	09/28/2016	09/28/2016	Closing Sale	1,513	2,847,314	1881.770000	75,454		164,005		75,454		(56,628)			88,552			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,012.18 192330700 .092	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/28/2015	09/28/2016	09/28/2016	Closing Sale	2,735	5,147,393	1881.770000	156,481		356,723		156,481		(124,066)			200,243			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,029.98 191445300 .091	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/14/2015	09/14/2016	09/14/2016	Closing Sale	1,429	2,791,636	1953.030000	56,112		109,991		56,112		(19,890)			53,879			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,042.11 191889700 .092	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/21/2015	09/21/2016	09/21/2016	Closing Sale	1,386	2,726,801	1966.970000	52,082		104,166		52,082		(17,698)			52,084			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,053.50 191973800 .092	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/22/2015	09/14/2016	09/14/2016	Closing Sale	1,135	2,217,529	1953.030000	49,766		111,130		49,766		(25,362)			61,364			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,054.59 191445900 .091	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/14/2015	09/14/2016	09/14/2016	Closing Sale	1,917	3,743,417	1953.030000	93,960		187,599		93,960		(33,926)			93,639			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,067.88 191890300 .092	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/21/2015	09/21/2016	09/21/2016	Closing Sale	2,880	5,663,890	1966.970000	135,933		270,788		135,933		(47,951)			134,855			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,068.45 191446500 .091	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/14/2015	09/14/2016	09/14/2016	Closing Sale	1,981	3,869,886	1953.030000	106,809		193,937		106,809		(38,644)			87,128			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,069.06 192366200 .092	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/29/2015	09/21/2016	09/21/2016	Closing Sale	1,694	3,331,300	1966.970000	57,109		159,268		57,109		(52,004)			102,159			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,071.07 192944100 .100	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/07/2015	10/07/2016	10/07/2016	Closing Sale	943	1,881,948	1995.830000	35,004		65,644		35,004		(7,750)			30,640			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,073.01 193355800 .101	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/15/2015	10/14/2016	10/14/2016	Closing Sale	1,322	2,635,488	1994.240000	52,902		90,165		52,902		(8,044)			37,263			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,080.46 191890900 .092	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/21/2015	09/21/2016	09/21/2016	Closing Sale	1,532	3,014,323	1966.970000	78,975		144,113		78,975		(27,762)			65,138			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,085.64 192944700 .100	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/07/2015	10/07/2016	10/07/2016	Closing Sale	1,521	3,034,806	1995.830000	64,641		105,857		64,641		(14,742)			41,216			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,087.63 191974400 .092	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/22/2015	09/08/2016	09/08/2016	Closing Sale	590	1,161,066	1969.410000	26,506		48,879		26,506		(15,672)			22,373			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,091.30 191447100 .091	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/14/2015	09/14/2016	09/14/2016	Closing Sale	2,031	3,965,904	1953.030000	124,133		198,749		124,133		(44,505)			74,616			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,091.76 194904200 .102	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/29/2015	10/14/2016	10/14/2016	Closing Sale	562	1,120,823	1994.240000	35,650		38,345		35,650		5,019			2,696			0010

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BANK OF AMERICA S&P 500 Asian UpStk 2,093.15 193356400 .101	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/15/2015	10/14/2016	10/14/2016	Closing Sale	1,747	3,483,160	1994.240000	83,174		119,165		83,174		(13,040)			35,992			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,094.82 193355200 .101	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/15/2015	10/07/2016	10/07/2016	Closing Sale	910	1,816,305	1995.830000	42,809		63,355		42,809		(8,347)			20,546			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,095.62 192945300 .100	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/07/2015	10/07/2016	10/07/2016	Closing Sale	618	1,234,003	1995.830000	28,505		43,043		28,505		(6,462)			14,538			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,099.29 193765600 .102	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/21/2015	10/21/2016	10/21/2016	Closing Sale	1,603	3,235,729	2018.940000	60,508		83,748		60,508		(7,251)			23,240			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,103.87 191891500 .092	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/21/2015	09/21/2016	09/21/2016	Closing Sale	3,179	6,253,134	1966.970000	185,718		298,960		185,718		(65,843)			113,242			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,104.83 199460700 .122	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/21/2015	12/21/2016	12/21/2016	Closing Sale	1,955	3,951,781	2021.150000	80,616		155,791		80,616		(4,904)			75,175			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,105.40 192945900 .100	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/07/2015	10/07/2016	10/07/2016	Closing Sale	2,833	5,653,642	1995.830000	139,080		197,205		139,080		(32,460)			58,125			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,105.72 193357000 .101	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/15/2015	10/14/2016	10/14/2016	Closing Sale	1,829	3,648,083	1994.240000	94,905		124,808		94,905		(15,045)			29,903			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,120.09 193766200 .102	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/21/2015	10/21/2016	10/21/2016	Closing Sale	771	1,557,580	2018.940000	34,401		40,314		34,401		(4,357)			5,913			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,120.09 193766200 .102	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/21/2015	10/21/2016	10/21/2016	Expiration		1,557,580	2018.940000	21				21		21			(21)			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,122.87 193357600 .101	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/15/2015	10/14/2016	10/14/2016	Closing Sale	1,749	3,487,507	1994.240000	100,188		119,314		100,188		(15,425)			19,126			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,123.12 194905400 .102	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/29/2015	10/21/2016	10/21/2016	Closing Sale	1,134	2,290,104	2018.940000	69,979		59,273		69,979		11,810			(10,706)			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,123.12 194905400 .102	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/29/2015	10/21/2016	10/21/2016	Expiration		2,290,104	2018.940000	19				19		19			(19)			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,123.36 192946500 .100	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/07/2015	10/07/2016	10/07/2016	Closing Sale	3,272	6,529,743	1995.830000	178,262		227,764		178,262		(41,160)			49,502			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,129.58 193766800 .102	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/21/2015	10/21/2016	10/21/2016	Closing Sale	2,792	5,636,631	2018.940000	132,461		145,890		132,461		(16,642)			13,429			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,134.33 199461300 .122	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/21/2015	12/21/2016	12/21/2016	Closing Sale	3,102	6,270,434	2021.150000	160,523		247,200		160,523		(12,033)			86,677			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,134.33 199461300 .122	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/21/2015	12/21/2016	12/21/2016	Expiration		6,270,434	2021.150000	1				1					(1)			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,147.14 193767400 .102	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/21/2015	10/21/2016	10/21/2016	Closing Sale	2,592	5,233,887	2018.940000	135,014		135,466		135,014		(16,165)			452			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,147.14 193767400 .102	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/21/2015	10/21/2016	10/21/2016	Expiration		5,233,887	2018.940000	20				20		20			(20)			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,147.88 199461900 .122	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/21/2015	12/21/2016	12/21/2016	Closing Sale	2,792	5,643,221	2021.150000	156,317		222,473		156,317		(12,181)			66,156			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,162.44 198514500 .120	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/07/2015	12/07/2016	12/07/2016	Closing Sale	1,856	3,855,472	2077.070000	77,495		12,025		77,495		16,648			(65,469)			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,162.44 198514500 .120	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/07/2015	12/07/2016	12/07/2016	Expiration		3,855,472	2077.070000													0010
BANK OF AMERICA S&P 500 Asian UpStk 2,164.08 192947100 .100	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/07/2015	10/07/2016	10/07/2016	Closing Sale	648	1,293,067	1995.830000	41,507		45,104		41,507		(8,717)			3,596			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,169.55 193768000 .102	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/21/2015	10/21/2016	10/21/2016	Closing Sale	451	909,861	2018.940000	25,658		23,549		25,658		(2,837)			(2,109)			0010

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BANK OF AMERICA S&P 500 Asian UpStk 2,170.26 196780000 .112	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/23/2015	11/21/2016	11/21/2016	Expiration	2,382	4,970,751	2086.590000	97,427				97,427		26,584			(97,427)			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,176.05 194906000 .102	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/29/2015	10/28/2016	10/28/2016	Expiration	3,333	6,967,952	2090.350000	131,602				131,602		40,227			(131,602)			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,186.04 196482100 .111	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/17/2015	11/07/2016	11/07/2016	Expiration	912	1,896,580	2078.580000	39,874				39,874		8,163			(39,874)			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,186.44 198628600 .120	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/08/2015	12/07/2016	12/07/2016	Closing Sale	763	1,584,887	2077.070000	35,848		4,943		35,848		6,410			(30,904)			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,190.20 198628000 .120	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/08/2015	11/29/2016	11/29/2016	Closing Sale	621	1,291,415	2080.410000	28,312		5,683		28,312		4,808			(22,629)			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,192.35 198517500 .120	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/07/2015	12/07/2016	12/07/2016	Closing Sale	2,049	4,255,165	2077.070000	105,953		13,272		105,953		24,413			(92,681)			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,192.35 198517500 .120	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/07/2015	12/07/2016	12/07/2016	Expiration		4,255,165	2077.070000	1				1					(1)			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,198.21 196481500 .111	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/17/2015	10/28/2016	10/28/2016	Expiration	851	1,778,595	2090.350000	34,630				34,630		8,313			(34,630)			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,198.64 196780600 .112	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/23/2015	11/21/2016	11/21/2016	Expiration	3,242	6,764,876	2086.590000	163,034				163,034		48,084			(163,034)			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,203.65 194907200 .102	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/28/2015	10/28/2016	10/28/2016	Expiration	3,807	7,957,879	2090.350000	181,173				181,173		60,831			(181,173)			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,207.09 198518100 .120	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/07/2015	12/07/2016	12/07/2016	Closing Sale	2,099	4,358,817	2077.070000	117,252		13,595		117,252		28,034			(103,657)			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,218.25 196781200 .112	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/23/2015	11/21/2016	11/21/2016	Expiration	3,123	6,516,597	2086.590000	173,993				173,993		54,323			(173,993)			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,224.55 194907800 .102	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/29/2015	10/28/2016	10/28/2016	Expiration	2,501	5,228,153	2090.350000	131,832				131,832		47,899			(131,832)			0010
BANK OF AMERICA S&P 500 Euro UpStk 198629200 .120	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/08/2015	11/21/2016	11/21/2016	Closing Sale	873	1,821,405	2086.590000	45,182		92,982		45,182		3,418			47,801			0010
BANK OF AMERICA S&P 500 Euro UpStk 1,962.50 192370400 .092	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/29/2015	09/28/2016	09/28/2016	Closing Sale	1,733	3,260,900	1881.770000	74,636		139,896		74,636		(24,383)			65,261			0010
BANK OF AMERICA S&P 500 Euro UpStk 1,973.22 193358200 .101	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/15/2015	09/28/2016	09/28/2016	Closing Sale	774	1,456,772	1881.770000	46,054		70,796		46,054		(3,678)			24,742			0010
BANK OF AMERICA S&P 500 Euro UpStk 1,978.12 192371000 .092	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/29/2015	09/28/2016	09/28/2016	Closing Sale	1,495	2,813,303	1881.770000	75,125		144,046		75,125		(25,710)			68,921			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,018.85 191447700 .091	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/14/2015	09/14/2016	09/14/2016	Closing Sale	1,580	3,085,680	1953.030000	56,159		103,992		56,159		(11,314)			47,833			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,034.44 191892100 .092	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/21/2015	09/21/2016	09/21/2016	Closing Sale	1,422	2,797,023	1966.970000	50,906		95,942		50,906		(9,735)			45,036			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,034.67 191448300 .091	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/14/2015	09/14/2016	09/14/2016	Closing Sale	4,175	8,153,360	1953.030000	180,189		340,824		180,189		(38,082)			160,635			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,034.86 191977400 .092	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/22/2015	09/14/2016	09/14/2016	Closing Sale	2,096	4,094,156	1953.030000	86,745		171,541		86,745		(23,096)			84,796			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,040.93 192368000 .100	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/29/2015	09/21/2016	09/21/2016	Closing Sale	862	1,694,918	1966.970000	28,151		63,731		28,151		(11,898)			35,579			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,047.17 191448900 .091	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/14/2015	09/14/2016	09/14/2016	Closing Sale	3,834	7,488,504	1953.030000	187,213		360,961		187,213		(41,305)			173,748			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,047.36 192366800 .092	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/29/2015	09/14/2016	09/14/2016	Closing Sale	1,044	2,038,260	1953.030000	43,342		98,447		43,342		(18,970)			55,104			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,047.81 191892700 .092	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/21/2015	09/21/2016	09/21/2016	Closing Sale	2,825	5,557,541	1966.970000	118,931		228,408		118,931		(23,612)			109,477			0010

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
BANK OF AMERICA S&P 500 Euro UpStk 2,049.13 190694600 .082	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/28/2015	08/29/2016	08/29/2016	Closing Sale	619	1,231,312	1988.870000	20,563		37,307		20,563		(2,426)			16,744			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,049.13 190695200 .082	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/28/2015	08/29/2016	08/29/2016	Closing Sale	1,779	3,538,015	1988.870000	67,222		124,541		67,222		(8,595)			57,319			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,051.27 191449500 .091	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/14/2015	09/14/2016	09/14/2016	Closing Sale	5,254	10,261,151	1953.030000	266,790		516,150		266,790		(58,576)			249,360			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,051.46 191978000 .092	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/22/2015	09/14/2016	09/14/2016	Closing Sale	2,707	5,287,360	1953.030000	131,600		266,476		131,600		(36,345)			134,876			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,052.88 190669200 .082	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/28/2015	08/22/2016	08/22/2016	Closing Sale	2,065	4,069,166	1970.890000	108,806		203,458		108,806		(15,744)			94,652			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,052.88 190668600 .082	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/28/2015	08/22/2016	08/22/2016	Closing Sale	901	1,774,939	1970.890000	40,445		73,837		40,445		(5,641)			33,393			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,055.48 192368600 .092	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/29/2015	09/21/2016	09/21/2016	Closing Sale	1,774	3,488,598	1966.970000	67,361		156,980		67,361		(29,792)			89,620			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,055.68 191893300 .092	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/21/2015	09/21/2016	09/21/2016	Closing Sale	2,100	4,130,515	1966.970000	95,828		186,285		95,828		(19,437)			90,458			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,057.13 191450100 .091	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/14/2015	09/14/2016	09/14/2016	Closing Sale	1,763	3,443,555	1953.030000	94,353		183,548		94,353		(20,638)			89,194			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,058.88 190697000 .082	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/28/2015	08/29/2016	08/29/2016	Closing Sale	2,552	5,075,640	1988.870000	127,399		245,147		127,399		(17,054)			117,749			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,060.45 191450700 .091	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/14/2015	09/14/2016	09/14/2016	Closing Sale	1,705	3,330,833	1953.030000	93,930		183,202		93,930		(20,440)			89,272			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,061.69 192947700 .100	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/07/2015	10/07/2016	10/07/2016	Closing Sale	1,458	2,909,500	1995.830000	51,030		96,010		51,030		(6,286)			44,980			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,061.78 191893900 .092	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/21/2015	09/21/2016	09/21/2016	Closing Sale	4,505	8,862,007	1966.970000	218,005		427,158		218,005		(44,540)			209,153			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,062.79 191978600 .092	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/22/2015	09/14/2016	09/14/2016	Closing Sale	2,260	4,412,949	1953.030000	120,501		248,007		120,501		(33,939)			127,506			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,063.95 191976800 .092	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/22/2015	09/21/2016	09/21/2016	Closing Sale	2,378	4,677,317	1966.970000	110,407		230,612		110,407		(30,996)			120,204			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,064.24 193360000 .101	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/15/2015	10/14/2016	10/14/2016	Closing Sale	2,080	4,148,797	1994.240000	79,367		145,627		79,367		(7,359)			66,260			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,064.35 191451300 .091	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/14/2015	09/14/2016	09/14/2016	Closing Sale	3,199	6,246,979	1953.030000	181,162		356,069		181,162		(40,200)			174,907			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,065.32 192369200 .092	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/29/2015	09/21/2016	09/21/2016	Closing Sale	2,149	4,226,114	1966.970000	89,014		211,309		89,014		(40,358)			122,295			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,065.91 191894500 .092	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/21/2015	09/21/2016	09/21/2016	Closing Sale	3,686	7,250,271	1966.970000	184,882		364,694		184,882		(38,252)			179,812			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,067.28 191451900 .091	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/14/2015	09/14/2016	09/14/2016	Closing Sale	3,589	7,009,777	1953.030000	208,190		410,064		208,190		(45,937)			201,873			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,069.43 190669800 .082	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/28/2015	08/22/2016	08/22/2016	Closing Sale	681	1,343,096	1970.890000	38,360		72,527		38,360		(5,622)			34,167			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,070.78 191975600 .092	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/22/2015	09/07/2016	09/07/2016	Closing Sale	825	1,625,669	1969.410000	39,440		83,677		39,440		(11,565)			44,236			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,071.42 191895100 .092	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/21/2015	09/21/2016	09/21/2016	Closing Sale	1,880	3,697,099	1966.970000	99,082		196,323		99,082		(20,303)			97,241			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,073.19 192369800 .092	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/29/2015	09/21/2016	09/21/2016	Closing Sale	1,332	2,620,024	1966.970000	58,728		141,486		58,728		(27,141)			82,758			0010

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BANK OF AMERICA S&P 500 Euro UpStk 2,074.41 193360600 .101	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/15/2015	10/14/2016	10/14/2016	Closing Sale	3,002	5,986,928	1994.240000	129,091		240,679		129,091		(12,545)			111,588			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,076.06 192948300 .100	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/07/2015	10/07/2016	10/07/2016	Closing Sale	4,838	9,656,446	1995.830000	201,810		388,178		201,810		(25,995)			186,368			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,077.32 190670400 .082	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/28/2015	08/22/2016	08/22/2016	Closing Sale	1,464	2,885,511	1970.890000	86,907		165,917		86,907		(12,868)			79,010			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,078.57 190698200 .082	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/28/2015	08/29/2016	08/29/2016	Closing Sale	2,327	4,627,734	1988.870000	129,114		253,134		129,114		(17,676)			124,020			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,079.28 191895700 .092	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/21/2015	09/21/2016	09/21/2016	Closing Sale	7,651	15,049,349	1966.970000	428,906		859,287		428,906		(89,036)			430,381			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,080.05 193358800 .101	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/15/2015	10/07/2016	10/07/2016	Closing Sale	1,691	3,374,689	1995.830000	75,582		142,405		75,582		(7,593)			66,823			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,083.58 193361200 .101	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/15/2015	10/14/2016	10/14/2016	Closing Sale	3,459	6,897,159	1994.240000	163,485		308,986		163,485		(16,401)			145,501			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,084.93 190698800 .082	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/28/2015	08/29/2016	08/29/2016	Closing Sale	7,780	15,472,928	1988.870000	448,715		885,025		448,715		(61,512)			436,310			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,085.64 192948900 .100	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/07/2015	10/07/2016	10/07/2016	Closing Sale	3,895	7,773,463	1995.830000	179,310		349,797		179,310		(23,633)			170,486			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,089.11 190699400 .082	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/28/2015	08/29/2016	08/29/2016	Closing Sale	497	988,675	1988.870000	32,132		65,056		32,132		(4,592)			32,924			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,090.43 192949500 .100	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/07/2015	10/07/2016	10/07/2016	Closing Sale	2,521	5,030,965	1995.830000	121,392		238,462		121,392		(16,161)			117,070			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,092.29 199462500 .122	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/21/2015	12/21/2016	12/21/2016	Closing Sale	2,327	4,702,336	2021.150000	88,874		165,512		88,874		(2,832)			76,638			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,093.95 193361800 .101	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/15/2015	10/14/2016	10/14/2016	Closing Sale	6,213	12,390,951	1994.240000	322,847		619,535		322,847		(33,425)			296,688			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,095.62 192950100 .100	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/07/2015	10/07/2016	10/07/2016	Closing Sale	11,639	23,229,713	1995.830000	586,852		1,161,468		586,852		(78,975)			574,616			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,097.66 190700000 .082	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/28/2015	08/29/2016	08/29/2016	Closing Sale	800	1,590,440	1988.870000	37,693		71,730		37,693		(4,916)			34,037			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,097.77 191896300 .092	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/21/2015	09/21/2016	09/21/2016	Closing Sale	601	1,181,201	1966.970000	38,153		78,548		38,153		(8,207)			40,395			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,098.72 191975000 .092	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/22/2015	08/29/2016	08/29/2016	Closing Sale	630	1,253,326	1988.870000	30,431		69,224		30,431		(9,662)			38,793			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,098.74 193362400 .101	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/15/2015	10/14/2016	10/14/2016	Closing Sale	3,219	6,418,741	1994.240000	174,064		336,348		174,064		(18,346)			162,284			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,098.81 193359400 .101	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/15/2015	10/07/2016	10/07/2016	Closing Sale	2,352	4,694,312	1995.830000	124,988		242,215		124,988		(13,386)			117,227			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,100.61 192950700 .100	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/07/2015	10/07/2016	10/07/2016	Closing Sale	3,423	6,831,283	1995.830000	179,916		358,639		179,916		(24,566)			178,723			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,102.00 199463100 CLMK	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/21/2015	12/21/2016	12/21/2016	Closing Sale	3,026	6,116,414	2021.150000	129,668		244,669		129,668		(4,596)			115,001			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,102.00 199463100 CLMK	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/21/2015	12/21/2016	12/21/2016	Expiration		6,116,414	2021.150000													0010
BANK OF AMERICA S&P 500 Euro UpStk 2,102.63 190700600 .082	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/28/2015	08/29/2016	08/29/2016	Closing Sale	3,161	6,286,439	1988.870000	134,530		252,707		134,530		(17,423)			118,177			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,105.60 192951900 .100	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/07/2015	10/07/2016	10/07/2016	Closing Sale	3,688	7,360,731	1995.830000	201,640		404,838		201,640		(27,909)			203,198			0010

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BANK OF AMERICA S&P 500 Euro UpStk 2,106.91 193363000 .101	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/15/2015	10/14/2016	10/14/2016	Closing Sale	3,118	6,217,941	1994.240000	179,656		351,299		179,656		(19,525)			171,643			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,109.99 192952500 .100	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/07/2015	10/07/2016	10/07/2016	Closing Sale	3,667	7,319,434	1995.830000	207,228		418,666		207,228		(28,987)			211,438			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,116.14 199463700 .122	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/21/2015	12/21/2016	12/21/2016	Closing Sale	2,105	4,254,475	2021.150000	103,809		199,952		103,809		(4,378)			96,143			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,116.14 199463700 .122	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/21/2015	12/21/2016	12/21/2016	Expiration		4,254,475	2021.150000													0010
BANK OF AMERICA S&P 500 Euro UpStk 2,118.57 192953100 .100	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/07/2015	10/07/2016	10/07/2016	Closing Sale	2,563	5,115,130	1995.830000	153,807		314,571		153,807		(21,923)			160,765			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,122.21 199464300 .122	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/21/2015	12/21/2016	12/21/2016	Closing Sale	10,555	21,333,161	2021.150000	550,396		1,066,684		550,396		(23,118)			516,289			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,123.82 196418300 .111	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/16/2015	11/14/2016	11/14/2016	Closing Sale	1,771	3,637,097	2053.190000	66,559		125,117		66,559		1,753			58,558			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,123.82 196418300 .111	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/16/2015	11/14/2016	11/14/2016	Expiration		3,637,097	2053.190000													0010
BANK OF AMERICA S&P 500 Euro UpStk 2,127.06 199464900 .122	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/21/2015	12/21/2016	12/21/2016	Closing Sale	3,276	6,620,553	2021.150000	177,430		346,923		177,430		(8,140)			169,492			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,127.06 199464900 .122	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/21/2015	12/21/2016	12/21/2016	Expiration		6,620,553	2021.150000	1				1					(1)			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,136.56 199465500 .122	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/21/2015	12/21/2016	12/21/2016	Closing Sale	5,140	10,389,490	2021.150000	299,217		593,252		299,217		(14,856)			294,035			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,136.56 199465500 .122	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/21/2015	12/21/2016	12/21/2016	Expiration		10,389,490	2021.150000	1				1					(1)			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,137.58 196418900 .111	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/16/2015	11/14/2016	11/14/2016	Closing Sale	3,411	7,002,840	2053.190000	150,561		287,830		150,561		3,908			137,269			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,144.76 196419500 .111	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/16/2015	11/14/2016	11/14/2016	Closing Sale	1,668	3,424,268	2053.190000	79,100		152,719		79,100		1,985			73,618			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,144.76 196419500 .111	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/16/2015	11/14/2016	11/14/2016	Expiration		3,424,268	2053.190000													0010
BANK OF AMERICA S&P 500 Euro UpStk 2,148.46 196485100 .111	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/17/2015	11/14/2016	11/14/2016	Closing Sale	1,447	2,970,555	2053.190000	73,975		137,837		73,975		4,732			63,862			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,149.56 198519300 .120	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/07/2015	12/07/2016	12/07/2016	Closing Sale	2,175	4,517,969	2077.070000	85,390		157,678		85,390		8,328			72,288			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,152.77 196934300 .112	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/24/2015	11/14/2016	11/14/2016	Closing Sale	1,011	2,075,180	2053.190000	55,346		100,647		55,346		5,103			45,300			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,155.85 196420100 .111	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/16/2015	11/14/2016	11/14/2016	Closing Sale	8,049	16,526,564	2053.190000	421,427		826,332		421,427		10,781			404,905			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,157.90 196420700 .111	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/16/2015	11/14/2016	11/14/2016	Closing Sale	1,579	3,242,038	2053.190000	83,969		165,340		83,969		2,051			81,371			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,158.58 196781800 .112	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/23/2015	11/21/2016	11/21/2016	Closing Sale	2,953	6,161,749	2086.590000	115,225		212,588		115,225		14,177			97,363			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,160.15 198519900 .120	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/07/2015	12/07/2016	12/07/2016	Closing Sale	3,270	6,792,406	2077.070000	144,678		271,687		144,678		14,009			127,009			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,160.15 198519900 .120	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/07/2015	12/07/2016	12/07/2016	Expiration		6,792,406	2077.070000													0010
BANK OF AMERICA S&P 500 Euro UpStk 2,161.63 194787400 .102	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/28/2015	10/28/2016	10/28/2016	Closing Sale	2,016	4,214,762	2090.350000	77,552		72,708		77,552		10,348			(4,844)			0010

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BANK OF AMERICA S&P 500 Euro UpStk 2,163.39 196483900 .111	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/17/2015	11/07/2016	11/07/2016	Closing Sale	1,980	4,115,505	2078.580000	86,366		104,819		86,366		6,607			18,453			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,164.06 196421300 .111	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/16/2015	11/14/2016	11/14/2016	Closing Sale	3,046	6,253,586	2053.190000	170,098		337,687		170,098		4,309			167,589			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,169.01 196934900 .112	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/24/2015	11/21/2016	11/21/2016	Closing Sale	496	1,034,051	2086.590000	21,280		40,845		21,280		2,192			19,565			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,170.05 196782400 .112	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/23/2015	11/21/2016	11/21/2016	Closing Sale	3,250	6,781,937	2086.590000	144,455		271,266		144,455		17,902			126,811			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,170.05 196782400 .112	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/23/2015	11/21/2016	11/21/2016	Expiration		6,781,937	2086.590000													0010
BANK OF AMERICA S&P 500 Euro UpStk 2,173.75 196482700 .111	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/17/2015	10/28/2016	10/28/2016	Closing Sale	1,652	3,453,572	2090.350000	68,779		59,577		68,779		5,703			(9,202)			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,174.07 198520500 .120	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/07/2015	12/07/2016	12/07/2016	Closing Sale	1,653	3,432,380	2077.070000	83,750		160,294		83,750		8,269			76,543			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,175.43 194788000 .102	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/28/2015	10/28/2016	10/28/2016	Closing Sale	3,222	6,735,738	2090.350000	144,145		116,196		144,145		19,016			(27,949)			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,177.01 198630400 .120	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/08/2015	12/07/2016	12/07/2016	Closing Sale	2,296	4,768,205	2077.070000	115,012		229,426		115,012		7,462			114,415			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,180.92 198521100 .120	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/07/2015	12/07/2016	12/07/2016	Closing Sale	7,555	15,692,529	2077.070000	404,867		784,600		404,867		39,264			379,733			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,180.92 198521100 .120	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/07/2015	12/07/2016	12/07/2016	Expiration		15,692,529	2077.070000	1				1					(1)			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,181.95 196783000 .112	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/23/2015	11/21/2016	11/21/2016	Closing Sale	1,698	3,542,792	2086.590000	84,672		161,910		84,672		10,593			77,238			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,181.95 196783000 .112	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/23/2015	11/21/2016	11/21/2016	Expiration		3,542,792	2086.590000	1				1					(1)			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,183.34 196484500 .111	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/17/2015	11/07/2016	11/07/2016	Closing Sale	2,726	5,665,793	2078.580000	141,987		144,304		141,987		10,737			2,317			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,185.46 194789200 .102	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/28/2015	10/28/2016	10/28/2016	Closing Sale	3,248	6,790,159	2090.350000	159,569		117,135		159,569		21,036			(42,434)			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,186.12 198521700 .120	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/07/2015	12/07/2016	12/07/2016	Closing Sale	3,320	6,896,690	2077.070000	185,521		362,089		185,521		18,145			176,568			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,186.26 198629800 .120	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/08/2015	11/28/2016	11/28/2016	Closing Sale	3,338	6,944,825	2080.410000	174,621		353,348		174,621		12,396			178,727			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,190.92 196783600 .112	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/23/2015	11/21/2016	11/21/2016	Closing Sale	8,981	18,738,670	2086.590000	481,584		936,938		481,584		59,215			455,354			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,194.87 194789800 .102	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/28/2015	10/28/2016	10/28/2016	Closing Sale	8,534	17,839,710	2090.350000	453,129		307,747		453,129		59,826			(145,381)			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,194.87 196483300 .111	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/17/2015	10/28/2016	10/28/2016	Closing Sale	1,431	2,990,350	2090.350000	71,857		51,586		71,857		5,930			(20,271)			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,194.88 196935500 .112	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/24/2015	11/21/2016	11/21/2016	Closing Sale	1,841	3,841,370	2086.590000	99,781		199,360		99,781		10,501			99,579			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,195.93 196784200 .112	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/23/2015	11/21/2016	11/21/2016	Closing Sale	4,021	8,389,773	2086.590000	224,845		439,635		224,845		28,308			214,790			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,195.93 196784200 .112	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/23/2015	11/21/2016	11/21/2016	Expiration		8,389,773	2086.590000	1				1					(1)			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,196.09 198522300 .120	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/07/2015	12/07/2016	12/07/2016	Closing Sale	4,806	9,983,414	2077.070000	289,518		572,068		289,518		29,159			282,550			0010

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BANK OF AMERICA S&P 500 Euro UpStk 2,196.09 198522300 .120	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/07/2015	12/07/2016	12/07/2016	Expiration		9,983,414	2077.070000	1				1					(1)			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,198.63 194790400 .102	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/28/2015	10/28/2016	10/28/2016	Closing Sale	1,480	3,094,048	2090.350000	81,064		53,374		81,064		10,875			(27,690)			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,206.36 194791000 .102	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/28/2015	10/28/2016	10/28/2016	Closing Sale	3,690	7,712,995	2090.350000	213,650		133,055		213,650		28,811			(80,595)			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,206.36 196784800 .112	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/23/2015	11/21/2016	11/21/2016	Closing Sale	4,092	8,538,615	2086.590000	246,765		456,642		246,765		31,484			209,876			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,206.36 196784800 .112	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/23/2015	11/21/2016	11/21/2016	Expiration		8,538,615	2086.590000	1				1					(1)			0010
BANK OF AMERICA S&P 500 Euro UpStk 3,160.81 190697600 .082	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/28/2015	08/29/2016	08/29/2016	Closing Sale	8,659	17,222,323	1988.870000	447,780		868,013		447,780		(60,973)			420,233			0010
BANK OF AMERICA S&P GSCI Asian UpStk 218.66 212657800 .022	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/24/2016	12/29/2016	12/29/2016	Closing Sale	1,777	372,745	209.820000		4,548	15,150		4,548					10,602			0010
BANK OF AMERICA S&P GSCI Asian UpStk 218.68 212657200 .022	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/24/2016	12/21/2016	12/21/2016	Closing Sale	1,963	411,893	209.820000		5,241	17,393		5,241					12,151			0010
BANK OF AMERICA S&P GSCI Asian UpStk 225.65 212656600 .022	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/24/2016	12/14/2016	12/14/2016	Closing Sale	1,449	311,736	215.090000		3,522	6,385		3,522					2,863			0010
BANK OF AMERICA S&P GSCI Asian UpStk 232.39 212656000 .022	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/24/2016	12/07/2016	12/07/2016	Expiration	3,336	744,778	223.240000		6,105			6,105					(6,105)			0010
BANK OF AMERICA S&P GSCI Asian UpStk 240.84 197550400 .120	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/02/2015	11/23/2016	11/23/2016	Expiration	2,523	584,981	231.850000	12,565				12,565		9,221			(12,565)			0010
BANK OF AMERICA S&P GSCI Asian UpStk 252.28 197549200 .120	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/02/2015	11/09/2016	11/09/2016	Expiration	3,296	799,449	242.580000	12,391				12,391		10,286			(12,391)			0010
BANK OF AMERICA S&P GSCI Asian UpStk 254.80 190509800 N.A.	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/25/2015	08/22/2016	08/22/2016	Expiration	1,844	453,833	246.090000	2,861				2,861		2,384			(2,861)			0010
BANK OF AMERICA S&P GSCI Asian UpStk 260.54 197548000 .120	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/02/2015	10/21/2016	10/21/2016	Expiration	2,210	555,613	251.400000	6,255				6,255		5,581			(6,255)			0010
BANK OF AMERICA S&P GSCI Asian UpStk 263.24 197548600 .120	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/02/2015	10/28/2016	10/28/2016	Expiration	1,324	335,515	253.400000	3,721				3,721		3,303			(3,721)			0010
BANK OF AMERICA S&P GSCI Asian UpStk 268.95 197551000 .120	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/02/2015	11/29/2016	11/29/2016	Expiration	4,029	1,051,815	261.030000	9,066				9,066		8,274			(9,066)			0010
BANK OF AMERICA S&P GSCI Asian UpStk 269.14 190509200 N.A.	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/25/2015	08/15/2016	08/15/2016	Expiration	1,351	348,536	258.040000	5,515				5,515		5,436			(5,515)			0010
BANK OF AMERICA S&P GSCI Asian UpStk 269.24 190508600 N.A.	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/25/2015	08/08/2016	08/08/2016	Expiration	5,000	1,295,179	259.060000	18,742				18,742		18,487			(18,742)			0010
BANK OF AMERICA S&P GSCI Asian UpStk 273.81 197546800 .120	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/02/2015	10/07/2016	10/07/2016	Expiration	1,944	510,661	262.710000	4,121				4,121		3,904			(4,121)			0010
BANK OF AMERICA S&P GSCI Asian UpStk 275.49 197547400 .120	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/02/2015	10/14/2016	10/14/2016	Expiration	5,003	1,318,974	263.650000	10,906				10,906		10,291			(10,906)			0010
BANK OF AMERICA S&P GSCI Asian UpStk 282.36 190508000 N.A.	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/25/2015	07/28/2016	07/28/2016	Expiration	1,611	438,245	272.100000	4,215				4,215		4,206			(4,215)			0010
BANK OF AMERICA S&P GSCI Asian UpStk 292.94 181267800 .041	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	04/16/2015	03/16/2016	03/16/2016	Expiration	1,949	550,402	282.440000	17,218				17,218		17,218			(17,218)			0010
BANK OF AMERICA S&P GSCI Asian UpStk 296.46 169953100 .012	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	01/23/2015	01/21/2016	01/21/2016	Expiration	669	191,980	287.090000	3,618				3,618		3,618			(3,618)			0010
BANK OF AMERICA S&P GSCI Asian UpStk 297.50 190507400 N.A.	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/25/2015	07/21/2016	07/21/2016	Expiration	2,312	657,528	284.390000	4,916				4,916		4,915			(4,916)			0010

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
BANK OF AMERICA S&P GSCI Asian UpStk 299.75 169952500 .012	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	01/23/2015	01/14/2016	01/14/2016	Expiration	1,133	327,722	289.190000	6,375				6,375		6,375			(6,375)			0010
BANK OF AMERICA S&P GSCI Asian UpStk 302.18 190506200 N.A.	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/25/2015	07/07/2016	07/07/2016	Expiration	2,852	827,809	290.250000	5,251				5,251		5,251			(5,251)			0010
BANK OF AMERICA S&P GSCI Asian UpStk 302.24 181268400 .041	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	04/16/2015	03/23/2016	03/23/2016	Expiration	1,823	530,807	291.190000	15,012				15,012		15,012			(15,012)			0010
BANK OF AMERICA S&P GSCI Asian UpStk 304.16 181269000 .041	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	04/16/2015	03/28/2016	03/28/2016	Expiration	3,031	883,959	291.620000	27,304				27,304		27,304			(27,304)			0010
BANK OF AMERICA S&P GSCI Asian UpStk 306.52 190506800 N.A.	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/25/2015	07/14/2016	07/14/2016	Expiration	587	172,843	294.270000	1,053				1,053		1,053			(1,053)			0010
BANK OF AMERICA S&P GSCI Asian UpStk 308.14 169951900 .012	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	01/23/2015	01/07/2016	01/07/2016	Expiration	1,054	313,319	297.140000	5,184				5,184		5,184			(5,184)			0010
BANK OF AMERICA S&P GSCI Asian UpStk 311.54 181270200 .041	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	04/16/2015	04/14/2016	04/14/2016	Expiration	2,592	775,976	299.430000	20,193				20,193		20,193			(20,193)			0010
BANK OF AMERICA S&P GSCI Asian UpStk 314.88 181269600 .041	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	04/16/2015	04/07/2016	04/07/2016	Expiration	1,969	596,325	302.820000	14,502				14,502		14,502			(14,502)			0010
BANK OF AMERICA S&P GSCI Asian UpStk 316.74 184050300 .060	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	06/03/2015	04/21/2016	04/21/2016	Expiration	2,182	666,147	305.310000	17,500				17,500		17,500			(17,500)			0010
BANK OF AMERICA S&P GSCI Asian UpStk 317.00 184053300 .060	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	06/03/2015	05/31/2016	05/31/2016	Expiration	982	300,378	305.800000	7,581				7,581		7,581			(7,581)			0010
BANK OF AMERICA S&P GSCI Asian UpStk 318.28 190503800 N.A.	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/25/2015	06/08/2016	06/08/2016	Expiration	1,381	424,465	307.340000	2,112				2,112		2,112			(2,112)			0010
BANK OF AMERICA S&P GSCI Asian UpStk 319.25 190505000 N.A.	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/25/2015	06/22/2016	06/22/2016	Expiration	1,582	486,060	307.170000	2,450				2,450		2,450			(2,450)			0010
BANK OF AMERICA S&P GSCI Asian UpStk 320.43 190504400 N.A.	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/25/2015	06/15/2016	06/15/2016	Expiration	2,950	908,698	308.050000	4,549				4,549		4,549			(4,549)			0010
BANK OF AMERICA S&P GSCI Asian UpStk 324.70 184050900 .060	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	06/03/2015	04/28/2016	04/28/2016	Expiration	1,425	443,764	311.400000	10,996				10,996		10,996			(10,996)			0010
BANK OF AMERICA S&P GSCI Asian UpStk 329.14 184051500 .060	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	06/03/2015	05/09/2016	05/09/2016	Expiration	2,178	688,697	316.190000	15,164				15,164		15,164			(15,164)			0010
BANK OF AMERICA S&P GSCI Asian UpStk 330.97 184052700 .060	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	06/03/2015	05/23/2016	05/23/2016	Expiration	1,461	466,481	319.280000	9,021				9,021		9,021			(9,021)			0010
BANK OF AMERICA S&P GSCI Asian UpStk 334.11 184052100 .060	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	06/03/2015	05/16/2016	05/16/2016	Expiration	1,205	387,971	321.960000	7,095				7,095		7,095			(7,095)			0010
BANK OF AMERICA S&P GSCI Euro UpStk 213.38 212663800 .022	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/24/2016	12/21/2016	12/21/2016	Closing Sale	2,362	487,421	206.320000		7,087	16,679		7,087		9,592						0010
BANK OF AMERICA S&P GSCI Euro UpStk 215.47 212664400 .022	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/24/2016	12/28/2016	12/28/2016	Closing Sale	2,273	474,281	208.700000		6,386	15,385		6,386		8,999						0010
BANK OF AMERICA S&P GSCI Euro UpStk 217.60 212663200 .022	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/24/2016	12/14/2016	12/14/2016	Closing Sale	1,397	294,387	210.680000		3,745	9,669		3,745		5,925						0010
BANK OF AMERICA S&P GSCI Euro UpStk 225.90 212662600 .022	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/24/2016	12/07/2016	12/07/2016	Closing Sale	1,990	434,726	218.420000		4,637	14,888		4,637		10,250						0010
BANK OF AMERICA S&P GSCI Euro UpStk 238.57 197555800 .120	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/02/2015	11/28/2016	11/28/2016	Expiration	1,866	429,373	230.080000	9,262				9,262		4,759			(9,262)			0010
BANK OF AMERICA S&P GSCI Euro UpStk 240.03 197555200 .120	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/02/2015	11/21/2016	11/21/2016	Expiration	2,897	671,630	231.850000	13,645				13,645		7,265			(13,645)			0010
BANK OF AMERICA S&P GSCI Euro UpStk 240.37 197554600 .120	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/02/2015	11/14/2016	11/14/2016	Expiration	1,379	320,273	232.220000	6,429				6,429		3,456			(6,429)			0010
BANK OF AMERICA S&P GSCI Euro UpStk 241.33 197549800 .120	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/02/2015	11/16/2016	11/16/2016	Expiration	1,512	351,163	232.220000	7,470				7,470		5,600			(7,470)			0010
BANK OF AMERICA S&P GSCI Euro UpStk 250.23 197554000 .120	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/02/2015	11/07/2016	11/07/2016	Expiration	2,341	567,766	242.580000	8,838				8,838		5,438			(8,838)			0010
BANK OF AMERICA S&P GSCI Euro UpStk 254.85 190513400 N.A.	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/25/2015	08/22/2016	08/22/2016	Expiration	3,829	942,261	246.090000	19,750				19,750		15,124			(19,750)			0010
BANK OF AMERICA S&P GSCI Euro UpStk 257.76 197552800 .120	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/02/2015	10/21/2016	10/21/2016	Expiration	1,362	340,232	249.770000	4,522				4,522		2,965			(4,522)			0010

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BANK OF AMERICA S&P GSCI Euro UpStk 259.00 197553400 .120	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2015	10/28/2016	10/28/2016	Expiration	2,626	660,231	251.460000	8,195				8,195		5,459			(8,195)			0010
BANK OF AMERICA S&P GSCI Euro UpStk 264.25 197552200 .120	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2015	10/14/2016	10/14/2016	Expiration	2,794	715,452	256.060000	8,123				8,123		5,555			(8,123)			0010
BANK OF AMERICA S&P GSCI Euro UpStk 267.23 190512800 N.A.	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/25/2015	08/15/2016	08/15/2016	Expiration	1,939	500,217	258.040000	8,635				8,635		7,166			(8,635)			0010
BANK OF AMERICA S&P GSCI Euro UpStk 268.30 190512200 N.A.	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/25/2015	08/08/2016	08/08/2016	Expiration	2,666	690,546	259.060000	11,642				11,642		9,759			(11,642)			0010
BANK OF AMERICA S&P GSCI Euro UpStk 270.00 197551600 .120	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2015	10/07/2016	10/07/2016	Expiration	3,419	892,493	261.030000	9,202				9,202		6,424			(9,202)			0010
BANK OF AMERICA S&P GSCI Euro UpStk 281.79 190511600 N.A.	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/25/2015	07/28/2016	07/28/2016	Expiration	2,528	687,923	272.100000	8,746				8,746		7,745			(8,746)			0010
BANK OF AMERICA S&P GSCI Euro UpStk 291.96 181271400 .041	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/16/2015	03/14/2016	03/14/2016	Expiration	2,222	627,486	282.440000	16,906				16,906		16,875			(16,906)			0010
BANK OF AMERICA S&P GSCI Euro UpStk 295.03 190511000 N.A.	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/25/2015	07/21/2016	07/21/2016	Expiration	870	247,384	284.390000	2,403				2,403		2,208			(2,403)			0010
BANK OF AMERICA S&P GSCI Euro UpStk 301.51 181272000 .041	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/16/2015	03/21/2016	03/21/2016	Expiration	2,089	608,276	291.190000	16,000				16,000		15,980			(16,000)			0010
BANK OF AMERICA S&P GSCI Euro UpStk 302.75 181272600 .041	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/16/2015	03/28/2016	03/28/2016	Expiration	2,580	752,304	291.620000	20,861				20,861		20,827			(20,861)			0010
BANK OF AMERICA S&P GSCI Euro UpStk 304.93 190510400 N.A.	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/25/2015	07/14/2016	07/14/2016	Expiration	1,422	418,370	294.270000	3,120				3,120		2,929			(3,120)			0010
BANK OF AMERICA S&P GSCI Euro UpStk 309.86 181274000 .041	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/16/2015	04/14/2016	04/14/2016	Expiration	2,653	794,535	299.430000	19,358				19,358		19,321			(19,358)			0010
BANK OF AMERICA S&P GSCI Euro UpStk 313.29 181273400 .041	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/16/2015	04/07/2016	04/07/2016	Expiration	2,045	619,334	302.820000	14,489				14,489		14,473			(14,489)			0010
BANK OF AMERICA S&P GSCI Euro UpStk 317.22 190505600 N.A.	Equity Indexed Annuities	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/25/2015	06/29/2016	06/29/2016	Expiration	1,742	533,218	306.080000	2,723				2,723		2,723			(2,723)			0010
BARCLAYS BANK PLC EEJPUSSE Euro UpStk 1,853.62 190726200 .083	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/31/2015	08/22/2016	08/22/2016	Expiration	821	1,442,643	1756.650000	37,326				37,326		9,194			(37,326)			0010
BARCLAYS BANK PLC MXEA Asian UpStk 1,788.34 192059100 .092	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/23/2015	09/21/2016	09/21/2016	Expiration	246	418,320	1698.970000	7,470				7,470		1,885			(7,470)			0010
BARCLAYS BANK PLC MXEA Asian UpStk 1,788.47 192057900 .092	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/23/2015	09/07/2016	09/07/2016	Expiration	316	534,696	1691.380000	10,315				10,315		2,886			(10,315)			0010
BARCLAYS BANK PLC MXEA Asian UpStk 1,793.21 192058500 .092	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/23/2015	09/14/2016	09/14/2016	Expiration	285	483,632	1697.790000	8,902				8,902		1,535			(8,902)			0010
BARCLAYS BANK PLC MXEA Asian UpStk 1,809.80 204791000 .012	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/29/2016	12/28/2016	12/28/2016	Expiration	215	369,793	1717.890000	2,757				2,757					(2,757)			0010
BARCLAYS BANK PLC MXEA Asian UpStk 1,845.37 192057300 .092	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/23/2015	08/29/2016	08/29/2016	Expiration	195	340,829	1747.840000	3,927				3,927		426			(3,927)			0010
BARCLAYS BANK PLC MXEA Asian UpStk 1,870.55 192056700 .092	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/23/2015	08/22/2016	08/22/2016	Expiration	259	456,062	1761.890000	5,172				5,172		1,058			(5,172)			0010
BARCLAYS BANK PLC MXEA Asian UpStk 1,893.59 187178900 .072	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/24/2015	07/07/2016	07/07/2016	Expiration	268	480,837	1792.570000	16,470				16,470		15,418			(16,470)			0010
BARCLAYS BANK PLC MXEA Asian UpStk 1,953.97 190724400 .083	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/31/2015	08/15/2016	08/15/2016	Expiration	560	1,030,596	1840.940000	12,607				12,607		12,049			(12,607)			0010
BARCLAYS BANK PLC MXEA Asian UpStk 1,969.83 187178300 .072	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/24/2015	06/28/2016	06/28/2016	Expiration	82	151,263	1855.330000	3,718				3,718		3,707			(3,718)			0010
BARCLAYS BANK PLC MXEA Asian UpStk 1,981.25 187179500 .072	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/24/2015	07/14/2016	07/14/2016	Expiration	129	242,845	1877.930000	4,758				4,758		4,747			(4,758)			0010
BARCLAYS BANK PLC MXEA Asian UpStk 1,998.49 187180100 .072	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/24/2015	07/21/2016	07/21/2016	Expiration	186	352,844	1894.420000	6,193				6,193		6,183			(6,193)			0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,770.53 204794000 .012	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/29/2016	12/21/2016	12/21/2016	Expiration	144	242,200	1682.530000	4,426				4,426					(4,426)			0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,780.86 192062100 .092	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/23/2015	09/21/2016	09/21/2016	Closing Sale	678	1,151,834	1698.970000	24,529		136		24,529		2,247			(24,393)			0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,785.25 192060900 .092	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/23/2015	09/07/2016	09/07/2016	Closing Sale	1,277	2,160,518	1691.380000	52,219		55,361		52,219		5,884			3,142			0010

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BARCLAYS BANK PLC MXEA Euro UpStk 1,790.15 192061500 .092	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/23/2015	09/14/2016	09/14/2016	Expiration	1,340	2,275,514	1697.790000	53,290				53,290		(5,514)			(53,290)			0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,804.47 204794600 .012	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/29/2016	12/28/2016	12/28/2016	Expiration	617	1,060,694	1717.890000		15,893			15,893					(15,893)			0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,844.85 192060300 .092	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/23/2015	08/29/2016	08/29/2016	Expiration	994	1,737,615	1747.840000	33,702				33,702		(2,266)			(33,702)			0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,849.93 192059700 .092	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/23/2015	08/22/2016	08/22/2016	Expiration	142	248,566	1756.650000	4,452				4,452		(257)			(4,452)			0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,880.69 187181300 .072	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/24/2015	07/07/2016	07/07/2016	Expiration	1,160	2,080,133	1792.570000	61,514				61,514		34,904			(61,514)			0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,945.32 190725600 .083	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/31/2015	08/15/2016	08/15/2016	Expiration	1,083	1,993,543	1840.940000	36,862				36,862		15,652			(36,862)			0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,949.28 187180700 .072	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/24/2015	06/28/2016	06/28/2016	Expiration	463	859,642	1855.330000	21,351				21,351		15,491			(21,351)			0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,969.56 187181900 .072	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/24/2015	07/14/2016	07/14/2016	Expiration	443	832,150	1877.930000	18,638				18,638		13,881			(18,638)			0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,975.53 190725000 .083	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/31/2015	08/08/2016	08/08/2016	Expiration	440	822,062	1868.640000	13,259				13,259		6,652			(13,259)			0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,986.75 187182500 .072	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/24/2015	07/21/2016	07/21/2016	Expiration	527	998,949	1894.420000	21,029				21,029		16,011			(21,029)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,045.39 190403300 .082	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/21/2015	08/22/2016	08/22/2016	Closing Sale	1,187	2,340,000	1970.890000	43,524		87,591		43,524		(14,645)			44,067			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,048.19 191101300 .090	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/08/2015	09/07/2016	09/07/2016	Closing Sale	1,567	3,085,454	1969.410000	64,795		123,424		64,795		(17,633)			58,629			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,057.29 190689200 .082	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/28/2015	08/29/2016	08/29/2016	Closing Sale	769	1,529,856	1988.870000	27,690		42,597		27,690		(4,702)			14,906			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,065.30 190403900 .082	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/21/2015	08/22/2016	08/22/2016	Closing Sale	1,308	2,577,766	1970.890000	58,000		96,491		58,000		(18,848)			38,491			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,068.63 170107900 .012	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/28/2015	01/28/2016	01/28/2016	Closing Sale	280	561,338	2002.160000	9,262		12,977		9,262		(7,098)			3,714			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,070.02 190689800 .082	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/28/2015	08/29/2016	08/29/2016	Closing Sale	1,250	2,486,525	1988.870000	51,720		69,234		51,720		(8,375)			17,514			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,073.59 191101900 .090	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/08/2015	09/07/2016	09/07/2016	Closing Sale	2,425	4,775,487	1969.410000	124,640		202,023		124,640		(34,031)			77,383			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,073.99 191502100 .091	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/15/2015	09/08/2016	09/08/2016	Closing Sale	728	1,434,577	1969.410000	35,431		60,394		35,431		(12,366)			24,963			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,074.58 191170000 .090	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/09/2015	09/08/2016	09/08/2016	Closing Sale	1,010	1,989,616	1969.410000	51,756		83,760		51,756		(14,805)			32,004			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,082.56 190466200 .082	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/24/2015	08/22/2016	08/22/2016	Closing Sale	594	1,171,280	1970.890000	26,999		43,843		26,999		(12,223)			16,845			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,083.23 190404500 .082	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/21/2015	08/22/2016	08/22/2016	Closing Sale	2,630	5,182,621	1970.890000	132,157		193,995		132,157		(42,067)			61,839			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,084.68 169652200 .011	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/14/2015	01/14/2016	01/14/2016	Closing Sale	350	703,493	2011.270000	12,944		14,352		12,944		(4,923)			1,408			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,086.05 170108500 .012	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/28/2015	01/28/2016	01/28/2016	Closing Sale	599	1,199,571	2002.160000	23,632		27,731		23,632		(11,468)			4,099			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,088.71 190691000 .082	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/28/2015	08/29/2016	08/29/2016	Closing Sale	671	1,333,831	1988.870000	32,279		37,138		32,279		(5,126)			4,859			0010

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BARCLAYS BANK PLC S&P 500 Asian UpStk 2,089.14 190405100 .082	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/21/2015	08/22/2016	08/22/2016	Closing Sale	2,066	4,071,861	1970.890000	107,497		152,418		107,497		(33,891)			44,920			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,089.74 191102500 .090	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/08/2015	09/07/2016	09/07/2016	Closing Sale	1,801	3,547,516	1969.410000	102,878		150,075		102,878		(27,565)			47,197			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,094.74 169652800 .011	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/14/2015	01/14/2016	01/14/2016	Closing Sale	586	1,178,691	2011.270000	24,045		24,047		24,045		(5,891)			2			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,095.27 190691600 .082	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/28/2015	08/29/2016	08/29/2016	Closing Sale	2,385	4,743,324	1988.870000	120,955		132,072		120,955		(17,686)			11,117			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,096.63 190405700 .082	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/21/2015	08/22/2016	08/22/2016	Closing Sale	958	1,888,732	1970.890000	51,940		70,699		51,940		(16,073)			18,759			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,098.66 170109100 .012	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/28/2015	01/28/2016	01/28/2016	Closing Sale	570	1,141,986	2002.160000	24,895		26,399		24,895		(8,520)			1,504			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,104.03 190692200 .082	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/28/2015	08/29/2016	08/29/2016	Closing Sale	774	1,539,673	1988.870000	41,417		42,870		41,417		(5,794)			1,453			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,104.31 191103100 .090	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/08/2015	09/07/2016	09/07/2016	Closing Sale	2,468	4,860,335	1969.410000	152,128		205,612		152,128		(40,200)			53,484			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,105.02 191501500 .091	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/15/2015	08/29/2016	08/29/2016	Closing Sale	503	1,001,058	1988.870000	23,435		27,873		23,435		(7,412)			4,438			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,105.52 169203900 .010	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/07/2015	01/07/2016	01/07/2016	Closing Sale	1,071	2,170,688	2025.900000	42,111		25,168		42,111		8,006			(16,943)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,113.77 190692800 .082	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/28/2015	08/29/2016	08/29/2016	Closing Sale	1,638	3,258,565	1988.870000	93,195		90,731		93,195		(11,124)			(2,464)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,116.48 170109700 .012	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/28/2015	01/28/2016	01/28/2016	Closing Sale	1,700	3,404,327	2002.160000	82,725		78,698		82,725		(16,888)			(4,027)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,123.12 190693400 .082	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/28/2015	08/29/2016	08/29/2016	Closing Sale	1,833	3,646,137	1988.870000	109,384		101,522		109,384		(11,351)			(7,862)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,123.50 169654000 .011	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/14/2015	01/14/2016	01/14/2016	Closing Sale	2,145	4,314,787	2011.270000	109,596		88,027		109,596		11			(21,569)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,129.89 200608800 .122	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/29/2015	12/21/2016	12/21/2016	Closing Sale	1,526	3,084,437	2021.150000	95,243		121,598		95,243		12,886			26,355			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,137.32 169204500 .010	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/07/2015	01/07/2016	01/07/2016	Closing Sale	411	833,277	2025.900000	20,665		9,661		20,665		7,573			(11,004)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,137.73 200571300 .122	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/28/2015	12/28/2016	12/28/2016	Closing Sale	1,317	2,708,752	2056.500000	52,279		54,153		52,279		3,683			1,875			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,137.73 200571300 .122	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/28/2015	12/28/2016	12/28/2016	Expiration		2,708,752	2056.500000													0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,144.57 184271400 .060	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/08/2015	06/07/2016	06/07/2016	Expiration	1,318	2,741,417	2079.280000	43,863				43,863		33,043			(43,863)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,145.31 170110300 .012	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/28/2015	01/28/2016	01/28/2016	Closing Sale	2,225	4,455,422	2002.160000	122,970		102,997		122,970		(7,399)			(19,973)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,146.85 169205100 .010	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/07/2015	01/07/2016	01/07/2016	Closing Sale	1,194	2,418,791	2025.900000	63,130		28,045		63,130		25,127			(35,086)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,151.56 190694000 .082	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/28/2015	08/29/2016	08/29/2016	Closing Sale	400	794,664	1988.870000	26,860		22,126		26,860		(1,314)			(4,733)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,155.08 169655200 .011	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/14/2015	01/14/2016	01/14/2016	Closing Sale	1,483	2,981,970	2011.270000	89,459		60,836		89,459		13,724			(28,623)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,156.52 189321100 .080	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/07/2015	08/08/2016	08/08/2016	Expiration	1,475	3,065,099	2077.570000	55,478				55,478		30,460			(55,478)			0010

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BARCLAYS BANK PLC S&P 500 Asian UpStk 2,157.70 196417100 .111	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/16/2015	11/14/2016	11/14/2016	Closing Sale	1,973	4,051,043	2053.190000	95,199		41,567		95,199		10,417			(53,632)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,157.70 196417100 .111	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/16/2015	11/14/2016	11/14/2016	Expiration		4,051,043	2053.190000													0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,157.99 169205700 .010	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/07/2015	01/07/2016	01/07/2016	Closing Sale	818	1,656,860	2025.900000	45,729		19,210		45,729		19,697			(26,519)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,158.24 172884100 .031	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/10/2015	03/07/2016	03/07/2016	Expiration	1,096	2,279,949	2079.430000	37,575				37,575		37,098			(37,575)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,159.62 182571700 .050	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/07/2015	05/09/2016	05/09/2016	Expiration	1,009	2,107,466	2088.000000	36,038				36,038		33,306			(36,038)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,165.78 184272000 .060	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/08/2015	06/07/2016	06/07/2016	Expiration	1,133	2,354,918	2079.280000	46,863				46,863		37,448			(46,863)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,166.86 180597700 .041	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/10/2015	04/07/2016	04/07/2016	Expiration	466	968,068	2076.330000	22,449				22,449		21,192			(22,449)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,166.93 200609400 .122	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/29/2015	12/28/2016	12/28/2016	Closing Sale	569	1,170,066	2056.500000	31,532		23,392		31,532		5,169			(8,140)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,167.55 181544800 .042	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2015	04/21/2016	04/21/2016	Expiration	598	1,254,326	2097.290000	20,304				20,304		19,931			(20,304)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,167.60 172885300 .031	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/10/2015	03/07/2016	03/07/2016	Expiration	531	1,104,884	2079.430000	19,745				19,745		19,514			(19,745)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,170.22 200571900 .122	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/28/2015	12/28/2016	12/28/2016	Closing Sale	3,113	6,401,062	2056.500000	158,746		127,969		158,746		11,629			(30,777)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,170.75 169206300 .010	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/07/2015	01/07/2016	01/07/2016	Closing Sale	1,004	2,033,859	2025.900000	59,185		23,581		59,185		27,230			(35,604)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,171.25 196417700 .111	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/16/2015	11/14/2016	11/14/2016	Closing Sale	2,299	4,719,301	2053.190000	120,814		48,424		120,814		14,457			(72,390)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,171.73 182572300 .050	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/07/2015	05/09/2016	05/09/2016	Expiration	1,251	2,611,973	2088.000000	50,411				50,411		47,025			(50,411)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,172.69 190144400 .081	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/14/2015	08/15/2016	08/15/2016	Expiration	761	1,590,664	2091.540000	29,586				29,586		20,894			(29,586)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,175.31 185984700 .070	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/08/2015	06/28/2016	06/28/2016	Expiration	500	1,028,429	2057.640000	25,330				25,330		16,592			(25,330)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,175.93 187344600 .072	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/28/2015	07/28/2016	07/28/2016	Expiration	1,747	3,656,052	2093.250000	67,271				67,271		51,968			(67,271)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,175.97 184272600 .060	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/08/2015	06/07/2016	06/07/2016	Expiration	2,503	5,203,739	2079.280000	111,880				111,880		91,048			(111,880)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,178.83 182572900 .050	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/07/2015	05/09/2016	05/09/2016	Expiration	1,998	4,171,022	2088.000000	85,089				85,089		79,682			(85,089)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,178.96 189321700 .080	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/07/2015	08/08/2016	08/08/2016	Expiration	2,548	5,294,367	2077.570000	114,888				114,888		69,102			(114,888)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,181.11 172885900 .031	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/10/2015	03/07/2016	03/07/2016	Expiration	2,310	4,803,171	2079.430000	94,334				94,334		93,328			(94,334)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,182.20 179241500 .032	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/24/2015	03/16/2016	03/16/2016	Expiration	589	1,226,071	2081.190000	30,069				30,069		27,574			(30,069)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,182.23 181545400 .042	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2015	04/21/2016	04/21/2016	Expiration	800	1,677,748	2097.290000	31,230				31,230		30,731			(31,230)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,182.49 179209100 .032	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/24/2015	03/21/2016	03/21/2016	Expiration	841	1,770,280	2104.420000	23,277				23,277		23,273			(23,277)			0010

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BARCLAYS BANK PLC S&P 500 Asian UpStk 2,184.12 182122000 .042	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/29/2015	04/21/2016	04/21/2016	Expiration	819	1,718,100	2097.290000	33,546				33,546		33,035			(33,546)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,185.71 182639900 .050	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/08/2015	05/09/2016	05/09/2016	Expiration	1,571	3,280,123	2088.000000	80,024				80,024		75,772			(80,024)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,187.09 200572500 .122	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/28/2015	12/28/2016	12/28/2016	Closing Sale	1,297	2,668,072	2056.500000	72,838		53,340		72,838		5,834			(19,498)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,187.09 200572500 .122	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/28/2015	12/28/2016	12/28/2016	Expiration		2,668,072	2056.500000	1				1					(1)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,187.53 180591700 .041	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/10/2015	03/28/2016	03/28/2016	Expiration	542	1,129,741	2086.240000	26,367				26,367		26,174			(26,367)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,188.44 184273200 .060	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/08/2015	06/07/2016	06/07/2016	Expiration	793	1,648,525	2079.280000	38,411				38,411		31,808			(38,411)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,188.90 181544200 .042	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2015	04/14/2016	04/14/2016	Expiration	935	1,958,940	2095.840000	38,724				38,724		38,301			(38,724)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,190.20 181546000 .042	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2015	04/21/2016	04/21/2016	Expiration	1,760	3,690,832	2097.290000	72,751				72,751		71,653			(72,751)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,190.52 182573500 .050	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/07/2015	05/09/2016	05/09/2016	Expiration	1,654	3,452,578	2088.000000	76,647				76,647		72,171			(76,647)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,192.14 172886500 .031	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/10/2015	03/07/2016	03/07/2016	Expiration	1,006	2,091,387	2079.430000	43,800				43,800		43,362			(43,800)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,192.14 190145000 .081	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/14/2015	08/15/2016	08/15/2016	Expiration	1,581	3,305,983	2091.540000	71,409				71,409		52,778			(71,409)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,193.23 180598300 .041	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/10/2015	04/07/2016	04/07/2016	Expiration	541	1,123,917	2076.330000	32,765				32,765		31,305			(32,765)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,193.43 182076700 .042	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/28/2015	04/28/2016	04/28/2016	Expiration	879	1,857,957	2114.760000	32,700				32,700		32,665			(32,700)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,194.07 179209700 .032	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/24/2015	03/21/2016	03/21/2016	Expiration	931	1,958,899	2104.420000	38,798				38,798		38,794			(38,798)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,195.72 184273800 .060	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/08/2015	06/07/2016	06/07/2016	Expiration	2,345	4,875,469	2079.280000	118,474				118,474		98,944			(118,474)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,195.99 189322300 .080	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/07/2015	08/08/2016	08/08/2016	Expiration	3,767	7,826,721	2077.570000	187,059				187,059		118,359			(187,059)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,196.66 187345200 .072	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/28/2015	07/28/2016	07/28/2016	Expiration	944	1,975,865	2093.250000	42,284				42,284		33,869			(42,284)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,199.35 185985300 .070	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/08/2015	07/07/2016	07/07/2016	Expiration	762	1,585,752	2081.340000	33,919				33,919		24,832			(33,919)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,199.51 186639400 .071	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/15/2015	07/07/2016	07/07/2016	Expiration	718	1,493,819	2081.340000	41,872				41,872		33,311			(41,872)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,200.06 186553400 .071	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/14/2015	07/14/2016	07/14/2016	Expiration	1,558	3,286,514	2108.950000	64,416				64,416		57,904			(64,416)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,203.88 182574100 .050	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/07/2015	05/09/2016	05/09/2016	Expiration	2,199	4,590,834	2088.000000	110,639				110,639		104,687			(110,639)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,204.38 179210300 .032	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/24/2015	03/21/2016	03/21/2016	Expiration	972	2,044,844	2104.420000	43,619				43,619		43,614			(43,619)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,205.27 182077300 .042	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/28/2015	04/28/2016	04/28/2016	Expiration	1,490	3,150,722	2114.760000	61,754				61,754		61,695			(61,754)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,207.40 182122600 .042	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/29/2015	04/21/2016	04/21/2016	Expiration	911	1,910,904	2097.290000	43,707				43,707		43,139			(43,707)			0010

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BARCLAYS BANK PLC S&P 500 Asian UpStk 2,207.68 190382900 .082	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/21/2015	08/15/2016	08/15/2016	Expiration	825	1,726,378	2091.540000	25,637				25,637		15,798			(25,637)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,208.75 180591100 .041	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/10/2015	03/23/2016	03/23/2016	Expiration	666	1,401,460	2104.420000	29,023				29,023		29,020			(29,023)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,210.76 190145600 .081	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/14/2015	08/15/2016	08/15/2016	Expiration	2,020	4,224,180	2091.540000	101,380				101,380		77,272			(101,380)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,210.85 182639300 .050	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/08/2015	04/28/2016	04/28/2016	Expiration	802	1,696,714	2114.760000	34,379				34,379		34,347			(34,379)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,211.08 187436200 .072	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/29/2015	07/28/2016	07/28/2016	Expiration	1,070	2,239,547	2093.250000	55,880				55,880		46,303			(55,880)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,211.83 182077900 .042	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/28/2015	04/28/2016	04/28/2016	Expiration	555	1,174,137	2114.760000	23,952				23,952		23,930			(23,952)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,211.99 189322900 .080	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/07/2015	08/08/2016	08/08/2016	Expiration	1,723	3,579,378	2077.570000	91,990				91,990		60,367			(91,990)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,212.57 187345800 .072	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/28/2015	07/28/2016	07/28/2016	Expiration	2,902	6,074,840	2093.250000	141,544				141,544		115,559			(141,544)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,212.64 181546600 .042	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2015	04/21/2016	04/21/2016	Expiration	2,910	6,103,093	2097.290000	138,312				138,312		136,496			(138,312)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,213.86 172887700 .031	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/10/2015	03/02/2016	03/02/2016	Expiration	492	1,041,819	2117.390000	14,348				14,348		14,348			(14,348)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,215.85 182123200 .042	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/29/2015	04/28/2016	04/28/2016	Expiration	882	1,865,768	2114.760000	36,323				36,323		36,288			(36,323)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,216.59 179210900 .032	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/24/2015	03/21/2016	03/21/2016	Expiration	2,250	4,735,576	2104.420000	108,554				108,554		108,543			(108,554)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,217.03 190146200 .081	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/14/2015	08/15/2016	08/15/2016	Expiration	1,701	3,557,307	2091.540000	88,221				88,221		67,873			(88,221)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,220.59 182574700 .050	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/07/2015	05/09/2016	05/09/2016	Expiration	561	1,170,540	2088.000000	30,434				30,434		28,916			(30,434)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,225.40 190146800 .081	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/14/2015	08/15/2016	08/15/2016	Expiration	973	2,035,032	2091.540000	52,300				52,300		40,636			(52,300)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,226.03 172887100 .031	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/10/2015	03/07/2016	03/07/2016	Expiration	1,401	2,912,408	2079.430000	69,735				69,735		69,125			(69,735)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,226.82 187103800 .072	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/22/2015	07/14/2016	07/14/2016	Expiration	1,134	2,391,732	2108.950000	55,570				55,570		50,813			(55,570)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,227.68 186554600 .071	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/14/2015	07/14/2016	07/14/2016	Expiration	2,274	4,796,090	2108.950000	111,269				111,269		101,731			(111,269)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,228.58 179211500 .032	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/24/2015	03/21/2016	03/21/2016	Expiration	2,003	4,214,185	2104.420000	102,530				102,530		102,521			(102,530)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,231.40 187346400 .072	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/28/2015	07/28/2016	07/28/2016	Expiration	1,388	2,905,188	2093.250000	73,211				73,211		60,764			(73,211)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,231.49 182078500 .042	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/28/2015	04/28/2016	04/28/2016	Expiration	2,261	4,782,099	2114.760000	109,510				109,510		109,420			(109,510)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,232.36 181547200 .042	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2015	04/21/2016	04/21/2016	Expiration	454	951,436	2097.290000	23,544				23,544		23,261			(23,544)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,235.25 187104400 .072	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/22/2015	07/21/2016	07/21/2016	Expiration	629	1,333,719	2119.210000	28,849				28,849		27,118			(28,849)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,239.78 185984100 .070	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/08/2015	06/22/2016	06/22/2016	Expiration	399	847,824	2122.850000	11,918				11,918		11,658			(11,918)			0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,241.39 186555800 .071	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/14/2015	07/14/2016	07/14/2016	Expiration	1,032	2,176,996	2108.950000	53,554				53,554		49,223			(53,554)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,249.05 182079100 .042	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/28/2015	04/28/2016	04/28/2016	Expiration	443	936,111	2114.760000	23,122				23,122		23,104			(23,122)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk2,135.93 196416500 .111	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/16/2015	11/14/2016	11/14/2016	Closing Sale	1,993	4,091,555	2053.190000	80,603		41,983		80,603		7,695			(38,620)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk2,135.93 196416500 .111	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/16/2015	11/14/2016	11/14/2016	Expiration		4,091,555	2053.190000													0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,036.57 191103700 .090	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/08/2015	09/07/2016	09/07/2016	Closing Sale	1,496	2,946,222	1969.410000	54,505		100,471		54,505		(9,055)			45,966			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,040.27 190406300 .082	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/21/2015	08/22/2016	08/22/2016	Closing Sale	1,994	3,930,718	1970.890000	73,898		138,371		73,898		(13,674)			64,473			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,045.43 191171800 .090	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/09/2015	09/07/2016	09/07/2016	Closing Sale	638	1,256,621	1969.410000	26,014		48,506		26,014		(4,412)			22,492			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,048.78 191104300 .090	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/08/2015	09/07/2016	09/07/2016	Closing Sale	2,825	5,564,392	1969.410000	119,634		224,253		119,634		(20,506)			104,618			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,049.12 191505100 .091	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/15/2015	09/14/2016	09/14/2016	Closing Sale	1,669	3,260,232	1953.030000	85,152		160,405		85,152		(16,191)			75,253			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,049.92 190406900 .082	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/21/2015	08/22/2016	08/22/2016	Closing Sale	1,953	3,849,652	1970.890000	81,228		154,366		81,228		(15,451)			73,138			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,052.13 191503900 .091	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/15/2015	09/07/2016	09/07/2016	Closing Sale	1,364	2,686,137	1969.410000	58,799		112,824		58,799		(11,443)			54,025			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,055.64 190407500 .082	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/21/2015	08/22/2016	08/22/2016	Closing Sale	1,304	2,569,317	1970.890000	57,296		110,483		57,296		(11,442)			53,187			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,061.55 190408100 .082	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/21/2015	08/22/2016	08/22/2016	Closing Sale	2,512	4,950,933	1970.890000	117,337		227,741		117,337		(23,380)			110,403			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,061.75 190467400 .082	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/24/2015	08/22/2016	08/22/2016	Closing Sale	1,128	2,223,440	1970.890000	49,390		102,503		49,390		(13,930)			53,113			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,062.76 191104900 .090	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/08/2015	09/07/2016	09/07/2016	Closing Sale	3,069	6,044,160	1969.410000	148,082		286,493		148,082		(28,158)			138,411			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,068.67 191105500 .090	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/08/2015	09/07/2016	09/07/2016	Closing Sale	8,138	16,026,450	1969.410000	419,893		807,747		419,893		(73,664)			387,854			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,069.43 190408700 .082	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/21/2015	08/22/2016	08/22/2016	Closing Sale	2,423	4,775,938	1970.890000	121,786		238,786		121,786		(24,391)			117,000			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,069.65 191172400 .090	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/09/2015	09/07/2016	09/07/2016	Closing Sale	1,872	3,687,307	1969.410000	97,453		187,678		97,453		(17,095)			90,226			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,070.63 170110900 .012	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/28/2015	01/28/2016	01/28/2016	Expiration	999	2,000,835	2002.160000	36,215				36,215		(4,525)			(36,215)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,074.36 190409300 .082	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/21/2015	08/22/2016	08/22/2016	Closing Sale	6,202	12,222,528	1970.890000	325,119		641,672		325,119		(65,389)			316,553			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,074.97 191504500 .091	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/15/2015	09/07/2016	09/07/2016	Closing Sale	2,603	5,127,300	1969.410000	138,947		274,822		138,947		(27,763)			135,875			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,076.53 190409900 .082	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/21/2015	08/22/2016	08/22/2016	Closing Sale	2,934	5,782,432	1970.890000	156,126		309,939		156,126		(32,005)			153,814			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,076.73 191502700 .091	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/15/2015	08/22/2016	08/22/2016	Closing Sale	563	1,109,197	1970.890000	29,991		59,566		29,991		(6,156)			29,575			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,076.94 191106100 .090	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/08/2015	09/07/2016	09/07/2016	Closing Sale	4,090	8,055,665	1969.410000	225,559		439,840		225,559		(40,642)			214,282			0010

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BARCLAYS BANK PLC S&P 500 Euro UpStk 2,081.67 191106700 .090	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/08/2015	09/07/2016	09/07/2016	Closing Sale	4,465	8,792,824	1969.410000	255,871		501,207		255,871		(45,798)			245,336			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,082.85 191173000 .090	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/09/2015	09/07/2016	09/07/2016	Closing Sale	1,095	2,155,775	1969.410000	63,357		124,175		63,357		(11,278)			60,818			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,083.45 170111500 .012	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/28/2015	01/28/2016	01/28/2016	Expiration	3,561	7,130,237	2002.160000	150,448				150,448		(12,698)			(150,448)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,083.62 190468000 .082	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/24/2015	08/22/2016	08/22/2016	Closing Sale	1,275	2,512,353	1970.890000	67,051		143,700		67,051		(19,427)			76,650			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,084.22 190410500 .082	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/21/2015	08/22/2016	08/22/2016	Closing Sale	3,976	7,835,795	1970.890000	224,887		450,573		224,887		(46,067)			225,686			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,084.82 191107300 .090	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/08/2015	09/07/2016	09/07/2016	Closing Sale	3,784	7,452,721	1969.410000	207,931		436,739		207,931		(53,962)			228,808			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,092.26 170112100 .012	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/28/2015	01/28/2016	01/28/2016	Expiration	1,141	2,284,835	2002.160000	52,551				52,551		(3,126)			(52,551)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,093.68 191503300 .091	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/15/2015	08/29/2016	08/29/2016	Closing Sale	1,471	2,925,628	1988.870000	74,506		154,176		74,506		(15,328)			79,669			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,094.88 191170600 .090	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/09/2015	08/29/2016	08/29/2016	Closing Sale	666	1,324,607	1988.870000	34,806		70,604		34,806		(6,269)			35,798			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,095.19 169206900 .010	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/07/2015	01/07/2016	01/07/2016	Expiration	1,168	2,365,709	2025.900000	43,056				43,056		12,146			(43,056)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,102.47 170112700 .012	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/28/2015	01/28/2016	01/28/2016	Expiration	2,228	4,461,426	2002.160000	112,874				112,874		(2,578)			(112,874)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,106.73 169207500 .010	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/07/2015	01/07/2016	01/07/2016	Expiration	2,168	4,391,630	2025.900000	91,785				91,785		32,373			(91,785)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,108.76 170707300 .020	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/09/2015	02/08/2016	02/08/2016	Expiration	777	1,591,273	2046.740000	26,256				26,256		5,824			(26,256)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,117.96 200610600 .122	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/29/2015	12/21/2016	12/21/2016	Closing Sale	2,595	5,244,824	2021.150000	149,366		251,219		149,366		13,695			101,853			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,119.49 170113300 .012	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/28/2015	01/28/2016	01/28/2016	Expiration	4,240	8,489,495	2002.160000	244,497				244,497		8,217			(244,497)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,120.22 170707900 .020	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/09/2015	02/08/2016	02/08/2016	Expiration	1,260	2,578,360	2046.740000	49,505				49,505		12,541			(49,505)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,120.59 204801800 .012	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/29/2016	12/21/2016	12/21/2016	Closing Sale	440	888,578	2021.150000		16,192	43,718		16,192					27,526			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,122.03 200610000 .122	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/29/2015	12/14/2016	12/14/2016	Closing Sale	999	2,019,574	2021.940000	58,891		99,973		58,891		5,131			41,082			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,122.89 169237000 .010	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/08/2015	01/07/2016	01/07/2016	Expiration	1,493	3,024,527	2025.900000	79,573				79,573		37,824			(79,573)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,123.28 172624600 .030	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/03/2015	02/08/2016	02/08/2016	Expiration	290	592,920	2046.740000	13,566				13,566		4,858			(13,566)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,124.57 200573100 .122	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/28/2015	12/28/2016	12/28/2016	Closing Sale	1,522	3,128,994	2056.500000	56,322		103,569		56,322		2,969			47,248			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,124.76 169208100 .010	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/07/2015	01/07/2016	01/07/2016	Expiration	1,819	3,685,988	2025.900000	91,781				91,781		40,846			(91,781)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,127.06 200611200 .122	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/29/2015	12/21/2016	12/21/2016	Closing Sale	2,206	4,459,445	2021.150000	137,392		233,679		137,392		12,397			96,287			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,127.38 170708500 .020	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/09/2015	02/08/2016	02/08/2016	Expiration	2,519	5,155,703	2046.740000	107,754				107,754		29,773			(107,754)			0010

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BARCLAYS BANK PLC S&P 500 Euro UpStk 2,128.82 169208700 .010	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/07/2015	01/07/2016	01/07/2016	Expiration	5,138	10,408,553	2025.900000	267,500				267,500		123,407			(267,500)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,133.32 170709100 .020	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/09/2015	02/08/2016	02/08/2016	Expiration	3,311	6,776,831	2046.740000	150,446				150,446		44,060			(150,446)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,135.09 180433600 .040	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/07/2015	04/07/2016	04/07/2016	Expiration	916	1,901,370	2076.330000	29,281				29,281		6,490			(29,281)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,138.84 170709700 .020	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/09/2015	02/08/2016	02/08/2016	Expiration	1,343	2,748,418	2046.740000	64,313				64,313		19,878			(64,313)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,139.17 200573700 .122	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/28/2015	12/28/2016	12/28/2016	Closing Sale	3,118	6,411,981	2056.500000	137,216		257,758		137,216		6,556			120,542			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,139.17 200573700 .122	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/28/2015	12/28/2016	12/28/2016	Expiration		6,411,981	2056.500000													0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,142.85 172888300 .031	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/10/2015	03/07/2016	03/07/2016	Expiration	875	1,819,792	2079.430000	28,425				28,425		8,417			(28,425)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,144.42 169209300 .010	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/07/2015	01/07/2016	01/07/2016	Expiration	3,396	6,880,422	2025.900000	199,532				199,532		104,006			(199,532)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,146.30 180599500 .041	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/10/2015	04/07/2016	04/07/2016	Expiration	337	699,619	2076.330000	13,545				13,545		3,935			(13,545)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,149.62 180434200 .040	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/07/2015	04/07/2016	04/07/2016	Expiration	1,102	2,288,836	2076.330000	42,801				42,801		10,301			(42,801)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,150.10 170710300 .020	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/09/2015	02/08/2016	02/08/2016	Expiration	4,871	9,970,386	2046.740000	258,233				258,233		89,552			(258,233)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,154.50 172888900 .031	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/10/2015	03/07/2016	03/07/2016	Expiration	655	1,361,736	2079.430000	24,662				24,662		8,047			(24,662)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,154.80 200611800 .122	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/29/2015	12/28/2016	12/28/2016	Closing Sale	1,702	3,500,225	2056.500000	92,182		167,310		92,182		9,028			75,128			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,155.80 181550200 .042	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2015	04/21/2016	04/21/2016	Expiration	856	1,794,924	2097.290000	27,275				27,275		8,107			(27,275)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,156.75 185988300 .070	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/08/2015	06/28/2016	06/28/2016	Expiration	2,163	4,449,832	2057.640000	108,367				108,367		7,782			(108,367)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,158.55 180434800 .040	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/07/2015	04/07/2016	04/07/2016	Expiration	4,216	8,752,842	2076.330000	181,184				181,184		46,640			(181,184)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,158.91 200574300 .122	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/28/2015	12/28/2016	12/28/2016	Closing Sale	8,528	17,538,433	2056.500000	452,492		873,382		452,492		20,828			420,891			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,158.97 180600100 .041	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/10/2015	04/07/2016	04/07/2016	Expiration	780	1,619,081	2076.330000	36,291				36,291		11,319			(36,291)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,160.56 204802400 .012	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/29/2016	12/28/2016	12/28/2016	Closing Sale	541	1,112,279	2056.500000		17,848	56,282		17,848		38,434			0010			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,160.80 186640000 .071	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/15/2015	06/28/2016	06/28/2016	Expiration	472	970,568	2057.640000	28,259				28,259		5,633			(28,259)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,161.25 180435400 .040	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/07/2015	04/07/2016	04/07/2016	Expiration	2,870	5,958,133	2076.330000	126,908				126,908		33,340			(126,908)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,161.98 172889500 .031	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/10/2015	03/07/2016	03/07/2016	Expiration	2,888	6,005,456	2079.430000	118,120				118,120		40,941			(118,120)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,162.75 190147400 .081	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/14/2015	08/08/2016	08/08/2016	Closing Sale	666	1,382,623	2077.570000	30,706		56,687		30,706		4,628			25,981			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,163.97 186640600 .071	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/15/2015	07/07/2016	07/07/2016	Closing Sale	776	1,614,558	2081.340000	36,157		12,846		36,157		7,679			(23,311)			0010

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BARCLAYS BANK PLC S&P 500 Euro UpStk 2,164.26 200612400 .122	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/29/2015	12/28/2016	12/28/2016	Closing Sale	1,662	3,417,183	2056.500000	97,472		179,059		97,472		9,615			81,587			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,164.47 200574900 .122	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/28/2015	12/28/2016	12/28/2016	Closing Sale	2,056	4,227,722	2056.500000	114,148		221,963		114,148		5,271			107,815			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,164.47 200574900 .122	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/28/2015	12/28/2016	12/28/2016	Expiration		4,227,722	2056.500000	1				1		(1)			(1)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,164.95 190149800 .081	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/14/2015	08/15/2016	08/15/2016	Closing Sale	1,478	3,091,577	2091.540000	57,813		108,510		57,813		9,097			50,697			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,165.20 180600700 .041	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/10/2015	04/07/2016	04/07/2016	Expiration	947	1,965,745	2076.330000	46,930				46,930		15,138			(46,930)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,166.30 182643500 .050	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/08/2015	05/09/2016	05/09/2016	Expiration	1,116	2,330,062	2088.000000	49,346				49,346		14,608			(49,346)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,166.36 181567000 .042	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2015	03/14/2016	03/14/2016	Expiration	160	332,470	2081.190000	7,337				7,337		2,870			(7,337)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,167.39 172890100 .031	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/10/2015	03/07/2016	03/07/2016	Expiration	2,467	5,129,476	2079.430000	106,564				106,564		38,484			(106,564)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,167.70 170710900 .020	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/09/2015	02/08/2016	02/08/2016	Expiration	8,612	17,626,103	2046.740000	521,733				521,733		210,614			(521,733)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,168.18 182123800 .042	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/29/2015	04/21/2016	04/21/2016	Expiration	605	1,268,189	2097.290000	23,232				23,232		7,636			(23,232)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,168.67 181547800 .042	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2015	04/07/2016	04/07/2016	Expiration	815	1,692,250	2076.330000	40,637				40,637		12,600			(40,637)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,169.65 187347000 .072	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/28/2015	07/28/2016	07/28/2016	Closing Sale	2,135	4,468,879	2093.250000	84,909		163,106		84,909		13,668			78,198			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,170.39 185987700 .070	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/08/2015	06/07/2016	06/07/2016	Closing Sale	217	450,933	2079.280000	9,529		7,124		9,529		1,157			(2,405)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,172.05 180436000 .040	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/07/2015	04/07/2016	04/07/2016	Expiration	2,210	4,588,741	2076.330000	109,212				109,212		31,493			(109,212)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,172.55 181567600 .042	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2015	03/28/2016	03/28/2016	Expiration	205	428,514	2086.240000	9,430				9,430		3,453			(9,430)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,173.63 172890700 .031	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/10/2015	03/07/2016	03/07/2016	Expiration	3,081	6,406,350	2079.430000	141,102				141,102		53,279			(141,102)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,173.72 200575500 .122	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/28/2015	12/28/2016	12/28/2016	Closing Sale	3,181	6,540,883	2056.500000	189,031		372,829		189,031		8,460			183,798			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,173.72 200575500 .122	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/28/2015	12/28/2016	12/28/2016	Expiration		6,540,883	2056.500000	1				1		(1)			(1)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,174.40 182079700 .042	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/28/2015	04/28/2016	04/28/2016	Expiration	893	1,888,989	2114.760000	28,902				28,902		10,869			(28,902)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,174.48 172041100 .021	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/18/2015	02/18/2016	02/18/2016	Expiration	1,408	2,957,090	2100.340000	55,007				55,007		33,747			(55,007)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,175.20 190150400 .081	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/14/2015	08/15/2016	08/15/2016	Closing Sale	1,392	2,911,667	2091.540000	60,854		116,464		60,854		9,734			55,611			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,175.62 186641200 .071	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/15/2015	07/07/2016	07/07/2016	Closing Sale	1,521	3,165,843	2081.340000	78,913		25,189		78,913		16,988			(53,724)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,175.66 179245100 .032	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/24/2015	03/14/2016	03/14/2016	Expiration	1,761	3,665,850	2081.190000	91,629				91,629		39,671			(91,629)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,175.73 181550800 .042	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2015	04/21/2016	04/21/2016	Expiration	3,976	8,338,322	2097.290000	164,040				164,040		54,071			(164,040)			0010

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BARCLAYS BANK PLC S&P 500 Euro UpStk 2,177.58 181548400 .042	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2015	04/14/2016	04/14/2016	Expiration	1,695	3,551,548	2095.840000	72,511				72,511		25,070			(72,511)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,179.28 172323000 .022	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/24/2015	02/22/2016	02/22/2016	Expiration	1,606	3,388,114	2109.660000	60,755				60,755		38,760			(60,755)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,179.38 190384100 .082	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/21/2015	08/15/2016	08/15/2016	Closing Sale	690	1,444,098	2091.540000	25,056		60,652		25,056		(1,320)			35,596			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,179.52 187105600 .072	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/22/2015	07/07/2016	07/07/2016	Closing Sale	501	1,043,361	2081.340000	27,210		8,301		27,210		6,162			(18,909)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,180.15 180601300 .041	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/10/2015	04/07/2016	04/07/2016	Expiration	1,303	2,706,164	2076.330000	73,052				73,052		24,991			(73,052)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,180.35 180436600 .040	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/07/2015	04/07/2016	04/07/2016	Expiration	5,162	10,717,356	2076.330000	274,364				274,364		83,819			(274,364)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,181.18 181552000 .042	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2015	04/21/2016	04/21/2016	Expiration	1,960	4,111,339	2097.290000	85,724				85,724		29,042			(85,724)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,181.18 182124400 .042	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/29/2015	04/21/2016	04/21/2016	Expiration	1,222	2,562,930	2097.290000	54,441				54,441		19,106			(54,441)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,181.21 185988900 .070	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/08/2015	07/07/2016	07/07/2016	Closing Sale	2,854	5,940,644	2081.340000	134,663		47,266		134,663		13,269			(87,397)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,181.45 190148000 .081	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/14/2015	08/08/2016	08/08/2016	Closing Sale	1,201	2,494,393	2077.570000	65,566		124,049		65,566		10,445			58,483			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,181.76 172619200 .030	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/03/2015	02/29/2016	02/29/2016	Expiration	929	1,966,971	2117.390000	31,204				31,204		19,287			(31,204)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,181.96 204801200 .012	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/29/2016	12/07/2016	12/07/2016	Closing Sale	453	941,474	2077.070000		13,485	47,543		13,485		34,059			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,183.26 187347600 .072	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/28/2015	07/28/2016	07/28/2016	Closing Sale	1,537	3,217,067	2093.250000	70,454		118,047		70,454		11,964			47,594			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,183.57 190151000 .081	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/14/2015	08/15/2016	08/15/2016	Closing Sale	3,178	6,646,749	2091.540000	150,881		292,464		150,881		24,881			141,583			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,184.03 186557000 .071	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/14/2015	07/14/2016	07/14/2016	Closing Sale	1,874	3,951,543	2108.950000	74,289		102,679		74,289		18,065			28,390			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,184.27 190383500 .082	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/21/2015	08/08/2016	08/08/2016	Closing Sale	731	1,518,475	2077.570000	32,642		75,516		32,642		(1,612)			42,874			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,185.39 182641700 .050	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/08/2015	04/28/2016	04/28/2016	Expiration	621	1,313,393	2114.760000	23,488				23,488		9,324			(23,488)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,185.51 182644100 .050	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/08/2015	05/09/2016	05/09/2016	Expiration	2,029	4,235,884	2088.000000	108,839				108,839		35,350			(108,839)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,185.90 172891300 .031	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/10/2015	03/07/2016	03/07/2016	Expiration	1,557	3,238,109	2079.430000	79,137				79,137		32,430			(79,137)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,186.81 172328400 .022	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/24/2015	02/22/2016	02/22/2016	Expiration	635	1,332,729	2100.340000	29,791				29,791		19,715			(29,791)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,187.03 182641100 .050	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/08/2015	04/21/2016	04/21/2016	Expiration	654	1,372,068	2097.290000	31,939				31,939		12,197			(31,939)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,188.02 185005300 .062	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/22/2015	06/21/2016	06/21/2016	Expiration	1,909	4,052,465	2122.850000	66,866				66,866		21,499			(66,866)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,188.52 182125000 .042	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/29/2015	04/21/2016	04/21/2016	Expiration	489	1,025,533	2097.290000	23,403				23,403		8,497			(23,403)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,188.70 187348200 .072	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/28/2015	07/28/2016	07/28/2016	Closing Sale	2,348	4,914,727	2093.250000	113,530		180,342		113,530		20,014			66,811			0010

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BARCLAYS BANK PLC S&P 500 Euro UpStk 2,189.12 182640500 .050	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/08/2015	04/14/2016	04/14/2016	Expiration	553	1,159,586	2095.840000	28,002				28,002		11,204			(28,002)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,189.20 182126800 .042	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/29/2015	04/28/2016	04/28/2016	Expiration	504	1,065,797	2114.760000	19,378				19,378		7,463			(19,378)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,189.70 180437200 .040	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/07/2015	04/07/2016	04/07/2016	Expiration	3,938	8,176,045	2076.330000	224,024				224,024		71,768			(224,024)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,189.76 190148600 .081	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/14/2015	08/08/2016	08/08/2016	Closing Sale	484	1,006,063	2077.570000	28,188		50,033		28,188		4,613			21,845			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,189.78 181564600 .042	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2015	04/21/2016	04/21/2016	Expiration	2,515	5,275,565	2097.290000	119,558				119,558		42,237			(119,558)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,190.05 182080300 .042	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/28/2015	04/28/2016	04/28/2016	Expiration	1,580	3,341,293	2114.760000	62,816				62,816		25,175			(62,816)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,190.49 179243300 .032	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/24/2015	03/21/2016	03/21/2016	Expiration	911	1,917,400	2104.420000	41,302				41,302		20,467			(41,302)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,190.53 180601900 .041	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/10/2015	04/07/2016	04/07/2016	Expiration	567	1,177,404	2076.330000	34,766				34,766		12,758			(34,766)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,190.82 186642400 .071	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/15/2015	07/07/2016	07/07/2016	Closing Sale	1,821	3,790,183	2081.340000	108,060		30,156		108,060		25,193			(77,904)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,191.21 189277900 .080	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/07/2015	07/28/2016	07/28/2016	Closing Sale	2,048	4,286,515	2093.250000	95,201		157,290		95,201		12,005			62,089			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,191.67 182125600 .042	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/29/2015	04/21/2016	04/21/2016	Expiration	766	1,607,384	2097.290000	37,753				37,753		13,907			(37,753)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,193.20 172324200 .022	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/24/2015	02/22/2016	02/22/2016	Expiration	1,677	3,537,204	2109.660000	74,478				74,478		49,922			(74,478)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,193.62 172619800 .030	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/03/2015	02/29/2016	02/29/2016	Expiration	1,082	2,291,016	2117.390000	42,155				42,155		27,209			(42,155)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,194.21 172891900 .031	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/10/2015	03/07/2016	03/07/2016	Expiration	3,432	7,137,332	2079.430000	185,381				185,381		79,671			(185,381)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,194.65 190151600 .081	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/14/2015	08/15/2016	08/15/2016	Closing Sale	2,151	4,499,565	2091.540000	112,939		212,141		112,939		19,741			99,202			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,194.95 180598900 .041	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/10/2015	03/21/2016	03/21/2016	Expiration	285	600,349	2104.420000	13,308				13,308		6,622			(13,308)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,196.12 190384700 .082	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/21/2015	08/15/2016	08/15/2016	Closing Sale	1,176	2,459,150	2091.540000	48,982		115,942		48,982		(2,505)			66,960			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,196.18 182080900 .042	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/28/2015	04/28/2016	04/28/2016	Expiration	1,733	3,665,116	2114.760000	74,035				74,035		30,570			(74,035)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,197.24 190149200 .081	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/14/2015	08/08/2016	08/08/2016	Closing Sale	2,066	4,291,283	2077.570000	126,720		213,411		126,720		21,241			86,690			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,197.50 172624000 .030	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/03/2015	02/22/2016	02/22/2016	Expiration	1,304	2,751,440	2109.660000	58,807				58,807		39,416			(58,807)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,197.91 187348800 .072	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/28/2015	07/28/2016	07/28/2016	Closing Sale	4,895	10,246,263	2093.250000	255,132		375,978		255,132		46,142			120,846			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,198.16 186643000 .071	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/15/2015	07/14/2016	07/14/2016	Closing Sale	1,084	2,285,828	2108.950000	50,335		59,396		50,335		13,144			9,061			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,198.48 172324800 .022	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/24/2015	02/22/2016	02/22/2016	Expiration	1,995	4,208,540	2109.660000	93,441				93,441		63,688			(93,441)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,199.35 182081500 .042	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/28/2015	04/28/2016	04/28/2016	Expiration	1,889	3,995,164	2114.760000	83,499				83,499		34,962			(83,499)			0010

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BARCLAYS BANK PLC S&P 500 Euro UpStk 2,199.35 182127400 .042	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/29/2015	04/28/2016	04/28/2016	Expiration	491	1,039,130	2114.760000	21,095				21,095		8,471			(21,095)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,199.42 186557600 .071	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/14/2015	07/14/2016	07/14/2016	Closing Sale	1,767	3,727,523	2108.950000	82,378		96,858		82,378		21,088			14,480			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,200.63 181549000 .042	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2015	04/14/2016	04/14/2016	Expiration	1,826	3,827,465	2095.840000	96,424				96,424		37,286			(96,424)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,200.75 190466800 .082	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/24/2015	08/15/2016	08/15/2016	Closing Sale	641	1,340,112	2091.540000	21,176		63,182		21,176		(7,813)			42,006			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,201.32 181565200 .042	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2015	04/21/2016	04/21/2016	Expiration	3,967	8,320,704	2097.290000	208,088				208,088		77,589			(208,088)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,201.35 187438000 .072	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/29/2015	07/28/2016	07/28/2016	Closing Sale	3,493	7,312,727	2093.250000	194,447		268,334		194,447		41,703			73,887			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,201.45 172620400 .030	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/03/2015	02/29/2016	02/29/2016	Expiration	2,372	5,023,148	2117.390000	100,516				100,516		66,564			(100,516)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,202.15 182126200 .042	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/29/2015	04/21/2016	04/21/2016	Expiration	3,563	7,472,435	2097.290000	191,862				191,862		74,160			(191,862)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,202.18 190152200 .081	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/14/2015	08/15/2016	08/15/2016	Closing Sale	12,213	25,544,939	2091.540000	679,495		1,204,369		679,495		121,523			524,874			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,203.15 187349400 .072	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/28/2015	07/28/2016	07/28/2016	Closing Sale	6,483	13,570,603	2093.250000	352,836		497,962		352,836		65,957			145,126			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,203.39 185986500 .070	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/08/2015	05/16/2016	05/16/2016	Expiration	358	759,036	2121.100000	12,396				12,396		3,181			(12,396)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,204.27 172893100 .031	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/10/2015	02/29/2016	02/29/2016	Expiration	998	2,113,515	2117.390000	37,741				37,741		23,303			(37,741)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,204.27 190385300 .082	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/21/2015	08/15/2016	08/15/2016	Closing Sale	688	1,439,496	2091.540000	30,255		67,868		30,255		(1,627)			37,613			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,204.40 185985900 .070	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/08/2015	04/28/2016	04/28/2016	Expiration	282	597,208	2114.760000	10,692				10,692		3,175			(10,692)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,205.23 172326000 .022	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/24/2015	02/22/2016	02/22/2016	Expiration	3,295	6,952,342	2109.660000	164,379				164,379		114,296			(164,379)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,205.54 186558800 .071	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/14/2015	07/14/2016	07/14/2016	Closing Sale	2,806	5,918,357	2108.950000	138,490		153,786		138,490		36,345			15,296			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,205.69 182642300 .050	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/08/2015	04/28/2016	04/28/2016	Expiration	2,279	4,820,426	2114.760000	107,817				107,817		46,626			(107,817)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,206.53 172621000 .030	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/03/2015	02/29/2016	02/29/2016	Expiration	2,393	5,066,300	2117.390000	106,571				106,571		71,690			(106,571)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,207.60 182082100 .042	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/28/2015	04/28/2016	04/28/2016	Expiration	2,025	4,283,299	2114.760000	96,803				96,803		41,764			(96,803)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,207.82 181565800 .042	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2015	04/21/2016	04/21/2016	Expiration	6,912	14,495,567	2097.290000	381,035				381,035		146,289			(381,035)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,207.83 187106200 .072	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/22/2015	07/14/2016	07/14/2016	Closing Sale	2,663	5,616,724	2108.950000	135,108		145,948		135,108		36,505			10,840			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,208.12 181566400 .042	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2015	02/29/2016	02/29/2016	Expiration	210	444,271	2117.390000	9,108				9,108		6,033			(9,108)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,208.17 187350000 .072	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/28/2015	07/28/2016	07/28/2016	Closing Sale	1,176	2,461,861	2093.250000	66,224		90,336		66,224		12,488			24,112			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,209.08 182128000 .042	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/29/2015	04/28/2016	04/28/2016	Expiration	1,223	2,586,055	2114.760000	57,584				57,584		24,050			(57,584)			0010

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,211.37 185005900 .062	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/22/2015	06/21/2016	06/21/2016	Expiration	3,112	6,605,978	2122.850000	142,029				142,029		48,865			(142,029)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,211.49 187436800 .072	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/29/2015	07/14/2016	07/14/2016	Closing Sale	500	1,054,686	2108.950000	25,355		27,405		25,355		6,352			2,050			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,211.62 182082700 .042	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/28/2015	04/28/2016	04/28/2016	Expiration	1,532	3,239,061	2114.760000	75,794				75,794		33,157			(75,794)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,211.80 190385900 .082	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/21/2015	08/15/2016	08/15/2016	Closing Sale	1,612	3,371,762	2091.540000	75,075		158,969		75,075		(3,192)			83,893			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,211.94 189278500 .080	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/07/2015	07/28/2016	07/28/2016	Closing Sale	2,734	5,722,004	2093.250000	148,541		209,964		148,541		20,781			61,423			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,212.01 190152800 .081	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/14/2015	08/15/2016	08/15/2016	Closing Sale	3,372	7,053,013	2091.540000	202,421		332,529		202,421		38,503			130,107			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,212.59 179244500 .032	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/24/2015	03/21/2016	03/21/2016	Expiration	1,292	2,719,900	2104.420000	71,047				71,047		38,412			(71,047)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,213.52 172621600 .030	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/03/2015	02/29/2016	02/29/2016	Expiration	4,231	8,957,851	2117.390000	200,785				200,785		137,827			(200,785)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,214.40 186559400 .071	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/14/2015	07/14/2016	07/14/2016	Closing Sale	3,154	6,652,160	2108.950000	166,969		172,853		166,969		44,724			5,884			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,215.50 187350600 .072	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/28/2015	07/28/2016	07/28/2016	Closing Sale	2,489	5,210,490	2093.250000	147,457		191,194		147,457		28,719			43,738			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,216.62 172326600 .022	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/24/2015	02/22/2016	02/22/2016	Expiration	849	1,790,827	2109.660000	46,535				46,535		33,340			(46,535)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,216.73 185987100 .070	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/08/2015	05/31/2016	05/31/2016	Expiration	392	831,901	2120.790000	15,459				15,459		3,642			(15,459)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,217.42 187437400 .072	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/29/2015	07/21/2016	07/21/2016	Closing Sale	2,637	5,587,318	2119.210000	125,445		121,174		125,445		32,727			(4,271)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,218.38 185006500 .062	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/22/2015	06/21/2016	06/21/2016	Expiration	2,923	6,204,954	2122.850000	142,714				142,714		50,461			(142,714)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,219.46 186643600 .071	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/15/2015	07/14/2016	07/14/2016	Closing Sale	892	1,880,171	2108.950000	49,542		48,855		49,542		13,855			(686)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,220.50 182083300 .042	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/28/2015	04/28/2016	04/28/2016	Expiration	2,252	4,761,494	2114.760000	119,990				119,990		54,303			(119,990)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,220.50 182642900 .050	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/08/2015	04/28/2016	04/28/2016	Expiration	826	1,746,876	2114.760000	44,400				44,400		20,301			(44,400)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,220.69 187106800 .072	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/22/2015	07/21/2016	07/21/2016	Closing Sale	1,813	3,841,555	2119.210000	91,416		83,313		91,416		26,162			(8,103)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,221.15 186560000 .071	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/14/2015	07/14/2016	07/14/2016	Closing Sale	5,592	11,793,439	2108.950000	311,347		306,447		311,347		85,181			(4,900)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,221.77 182128600 .042	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/29/2015	04/28/2016	04/28/2016	Expiration	1,292	2,732,143	2114.760000	67,556				67,556		29,636			(67,556)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,221.87 172892500 .031	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/10/2015	03/07/2016	03/07/2016	Expiration	810	1,684,193	2079.430000	51,674				51,674		25,338			(51,674)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,222.01 187105000 .072	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/22/2015	06/21/2016	06/21/2016	Expiration	480	1,018,785	2122.850000	23,357				23,357		7,826			(23,357)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,223.47 185007100 .062	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/22/2015	06/21/2016	06/21/2016	Expiration	2,874	6,101,298	2122.850000	147,041				147,041		53,129			(147,041)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,224.95 172622200 .030	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/03/2015	02/29/2016	02/29/2016	Expiration	1,948	4,125,078	2117.390000	101,618				101,618		71,920			(101,618)			0010

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BARCLAYS BANK PLC S&P 500 Euro UpStk 2,225.78 182083900 .042	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/28/2015	04/28/2016	04/28/2016	Expiration	4,477	9,468,150	2114.760000	249,012				249,012		115,202			(249,012)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,225.90 172327200 .022	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/24/2015	02/22/2016	02/22/2016	Expiration	3,576	7,544,840	2109.660000	210,002				210,002		153,739			(210,002)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,228.99 185007700 .062	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/22/2015	06/21/2016	06/21/2016	Expiration	4,362	9,260,717	2122.850000	233,370				233,370		85,829			(233,370)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,234.06 172622800 .030	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/03/2015	02/29/2016	02/29/2016	Expiration	4,152	8,791,170	2117.390000	231,136				231,136		167,037			(231,136)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,235.36 185008300 .062	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/22/2015	06/21/2016	06/21/2016	Expiration	3,471	7,368,616	2122.850000	194,531				194,531		72,816			(194,531)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,241.30 187435600 .072	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/29/2015	07/21/2016	07/21/2016	Expiration	979	2,074,791	2119.210000	42,451				42,451		39,758			(42,451)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,254.17 172327800 .022	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/24/2015	02/22/2016	02/22/2016	Expiration	1,089	2,297,567	2109.660000	75,930				75,930		58,528			(75,930)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,262.43 172623400 .030	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/03/2015	02/29/2016	02/29/2016	Expiration	1,185	2,509,509	2117.390000	77,891				77,891		59,293			(77,891)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2130.24 172044700 .021	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/18/2015	02/10/2016	02/10/2016	Expiration	994	2,033,805	2046.740000	48,978				48,978		17,637			(48,978)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2160.83 172040500 .021	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/18/2015	02/18/2016	02/18/2016	Expiration	535	1,123,682	2100.340000	17,500				17,500		10,087			(17,500)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2187.5 172041700 .021	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/18/2015	02/18/2016	02/18/2016	Expiration	3,981	8,361,012	2100.340000	179,056				179,056		115,702			(179,056)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2196.12 172042300 .021	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/18/2015	02/18/2016	02/18/2016	Expiration	1,876	3,939,314	2100.340000	91,790				91,790		61,227			(91,790)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2206.2 172042900 .021	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/18/2015	02/18/2016	02/18/2016	Expiration	1,794	3,768,073	2100.340000	95,155				95,155		65,349			(95,155)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2216.07 172043500 .021	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/18/2015	02/18/2016	02/18/2016	Expiration	3,399	7,140,043	2100.340000	193,464				193,464		136,272			(193,464)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2244.21 172044100 .021	Equity Indexed Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/18/2015	02/18/2016	02/18/2016	Expiration	367	771,119	2100.340000	24,955				24,955		18,682			(24,955)			0010
BNP PARIBAS RecSwaption 5/19/16 10y .015 220430200	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	05/11/2016	05/19/2016	05/19/2016	Expiration	18,375,000	18,375,000	0.020000		15,500			15,500					(15,500)			0010
BNP PARIBAS RecSwaption 5/19/16 10y .015 220432000	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	05/11/2016	05/19/2016	05/19/2016	Expiration	18,375,000	18,375,000	0.020000		15,500			15,500					(15,500)			0010
BNP PARIBAS RecSwaption 5/26/16 10y .015 220430800	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	05/11/2016	05/26/2016	05/26/2016	Expiration	18,375,000	18,375,000	0.020000		33,500			33,500					(33,500)			0010
BNP PARIBAS RecSwaption 5/26/16 10y .015 220432600	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	05/11/2016	05/26/2016	05/26/2016	Expiration	18,375,000	18,375,000	0.020000		33,500			33,500					(33,500)			0010
BNP PARIBAS RecSwaption 6/2/16 10y .015 220431400	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	05/11/2016	06/02/2016	06/02/2016	Expiration	18,375,000	18,375,000	0.020000		46,000			46,000					(46,000)			0010
BNP PARIBAS RecSwaption 6/2/16 10y .015 220433200	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	05/11/2016	06/02/2016	06/02/2016	Expiration	18,375,000	18,375,000	0.020000		46,000			46,000					(46,000)			0010
BNP PARIBAS RecSwaption 9/15/16 10y .0135 230533500 .090	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	09/08/2016	09/15/2016	09/15/2016	Expiration	15,750,000	15,750,000	0.010000		8,000			8,000					(8,000)			0010
BNP PARIBAS RecSwaption 9/15/16 10y .135 230535300 .090	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	09/08/2016	09/15/2016	09/15/2016	Expiration	15,750,000	15,750,000	0.010000		8,000			8,000					(8,000)			0010
BNP PARIBAS RecSwaption 9/22/16 10y .0135 230534100 .090	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	09/08/2016	09/22/2016	09/22/2016	Expiration	15,750,000	15,750,000	0.010000		28,000			28,000					(28,000)			0010
BNP PARIBAS RecSwaption 9/22/16 10y .0135 230535900 .090	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	09/08/2016	09/22/2016	09/22/2016	Expiration	15,750,000	15,750,000	0.010000		28,000			28,000					(28,000)			0010
BNP PARIBAS RecSwaption 9/29/16 10y .0135 230534700 .090	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	09/08/2016	09/29/2016	09/29/2016	Expiration	15,750,000	15,750,000	0.010000		40,000			40,000					(40,000)			0010

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
BNP PARIBAS RecSwaption 9/29/16 10y .0135 230536500 .090	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/08/2016	09/29/2016	09/29/2016	Expiration	15,750,000	15,750,000	0.010000		40,000			40,000					(40,000)			0010
BNP PARIBAS S&P 500 Asian UpStk 2,108.73 169878600 .012	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	01/21/2015	01/21/2016	01/21/2016	Closing Sale	289	586,328	2032.120000	10,847		5,586		10,847		1,105			(5,261)			0010
BNP PARIBAS S&P 500 Asian UpStk 2,146.73 169879800 .012	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	01/21/2015	01/21/2016	01/21/2016	Closing Sale	847	1,721,978	2032.120000	43,222		16,407		43,222		14,612			(26,815)			0010
BNP PARIBAS S&P 500 Asian UpStk 2,147.55 180430600 .040	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	04/07/2015	04/07/2016	04/07/2016	Expiration	471	978,950	2076.330000	16,251				16,251		14,980			(16,251)			0010
BNP PARIBAS S&P 500 Asian UpStk 2,155.30 184772800 .061	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	06/16/2015	06/14/2016	06/14/2016	Expiration	883	1,839,947	2084.430000	31,133				31,133		23,569			(31,133)			0010
BNP PARIBAS S&P 500 Asian UpStk 2,159.23 177463500 .031	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/17/2015	03/14/2016	03/14/2016	Expiration	626	1,302,679	2081.190000	22,721				22,721		20,088			(22,721)			0010
BNP PARIBAS S&P 500 Asian UpStk 2,163.12 180431200 .040	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	04/07/2015	04/07/2016	04/07/2016	Expiration	1,357	2,818,577	2076.330000	54,680				54,680		51,020			(54,680)			0010
BNP PARIBAS S&P 500 Asian UpStk 2,168.18 177464100 .031	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/17/2015	03/14/2016	03/14/2016	Expiration	1,608	3,346,283	2081.190000	63,366				63,366		56,603			(63,366)			0010
BNP PARIBAS S&P 500 Asian UpStk 2,172.95 169880400 .012	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	01/21/2015	01/21/2016	01/21/2016	Closing Sale	1,209	2,456,020	2032.120000	70,242		23,401		70,242		29,436			(46,842)			0010
BNP PARIBAS S&P 500 Asian UpStk 2,173.92 180431800 .040	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	04/07/2015	04/07/2016	04/07/2016	Expiration	1,491	3,095,770	2076.330000	65,321				65,321		61,301			(65,321)			0010
BNP PARIBAS S&P 500 Asian UpStk 2,177.19 184773400 .061	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	06/16/2015	06/14/2016	06/14/2016	Expiration	1,312	2,734,939	2084.430000	56,852				56,852		45,490			(56,852)			0010
BNP PARIBAS S&P 500 Asian UpStk 2,180.12 172318800 .022	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	02/24/2015	02/22/2016	02/22/2016	Expiration	401	845,784	2109.660000	14,040				14,040		14,040			(14,040)			0010
BNP PARIBAS S&P 500 Asian UpStk 2,181.12 184775200 .061	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	06/16/2015	06/08/2016	06/08/2016	Expiration	526	1,092,807	2079.280000	24,833				24,833		20,454			(24,833)			0010
BNP PARIBAS S&P 500 Asian UpStk 2,185.34 180432400 .040	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	04/07/2015	04/07/2016	04/07/2016	Expiration	1,171	2,431,237	2076.330000	55,432				55,432		52,275			(55,432)			0010
BNP PARIBAS S&P 500 Asian UpStk 2,185.67 177464700 .031	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/17/2015	03/14/2016	03/14/2016	Expiration	1,894	3,941,420	2081.190000	84,976				84,976		77,010			(84,976)			0010
BNP PARIBAS S&P 500 Asian UpStk 2,187.05 172615600 .030	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/03/2015	02/29/2016	02/29/2016	Expiration	595	1,259,318	2117.390000	18,729				18,729		18,729			(18,729)			0010
BNP PARIBAS S&P 500 Asian UpStk 2,190.32 184774000 .061	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	06/16/2015	06/14/2016	06/14/2016	Expiration	1,566	3,265,197	2084.430000	74,486				74,486		60,903			(74,486)			0010
BNP PARIBAS S&P 500 Asian UpStk 2,193.78 177465300 .031	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/17/2015	03/14/2016	03/14/2016	Expiration	675	1,404,387	2081.190000	31,797				31,797		28,959			(31,797)			0010
BNP PARIBAS S&P 500 Asian UpStk 2,195.52 172319400 .022	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	02/24/2015	02/22/2016	02/22/2016	Expiration	1,029	2,171,768	2109.660000	42,022				42,022		42,022			(42,022)			0010
BNP PARIBAS S&P 500 Asian UpStk 2,197.80 180433000 .040	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	04/07/2015	04/07/2016	04/07/2016	Expiration	1,708	3,546,207	2076.330000	86,527				86,527		81,922			(86,527)			0010
BNP PARIBAS S&P 500 Asian UpStk 2,200.22 183041500 .051	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	05/14/2015	05/16/2016	05/16/2016	Expiration	1,779	3,774,081	2121.100000	66,801				66,801		66,552			(66,801)			0010
BNP PARIBAS S&P 500 Asian UpStk 2,200.57 172618600 .030	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/03/2015	02/17/2016	02/17/2016	Expiration	257	539,997	2100.340000	11,400				11,400		11,400			(11,400)			0010
BNP PARIBAS S&P 500 Asian UpStk 2,201.99 184774600 .061	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	06/16/2015	06/14/2016	06/14/2016	Expiration	2,343	4,884,528	2084.430000	119,299				119,299		98,973			(119,299)			0010
BNP PARIBAS S&P 500 Asian UpStk 2,204.84 172616200 .030	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/03/2015	02/29/2016	02/29/2016	Expiration	1,488	3,151,375	2117.390000	55,306				55,306		55,306			(55,306)			0010

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BNP PARIBAS S&P 500 Asian UpStk 2,209.45 172320600 .022	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	02/24/2015	02/22/2016	02/22/2016	Expiration	592	1,249,763	2109.660000	26,948				26,948		26,948			(26,948)			0010
BNP PARIBAS S&P 500 Asian UpStk 2,215.99 172321200 .022	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	02/24/2015	02/22/2016	02/22/2016	Expiration	1,564	3,299,002	2109.660000	74,263				74,263		74,263			(74,263)			0010
BNP PARIBAS S&P 500 Asian UpStk 2,220.79 183042100 .051	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	05/14/2015	05/16/2016	05/16/2016	Expiration	2,415	5,122,974	2121.100000	107,582				107,582		107,244			(107,582)			0010
BNP PARIBAS S&P 500 Asian UpStk 2,220.93 172616800 .030	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/03/2015	02/29/2016	02/29/2016	Expiration	2,274	4,815,771	2117.390000	94,410				94,410		94,410			(94,410)			0010
BNP PARIBAS S&P 500 Asian UpStk 2,224.58 177465900 .031	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/17/2015	03/14/2016	03/14/2016	Expiration	1,317	2,740,428	2081.190000	71,342				71,342		65,803			(71,342)			0010
BNP PARIBAS S&P 500 Asian UpStk 2,224.64 172321800 .022	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	02/24/2015	02/22/2016	02/22/2016	Expiration	883	1,863,716	2109.660000	44,127				44,127		44,127			(44,127)			0010
BNP PARIBAS S&P 500 Asian UpStk 2,232.15 172617400 .030	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/03/2015	02/29/2016	02/29/2016	Expiration	1,152	2,438,471	2117.390000	50,810				50,810		50,810			(50,810)			0010
BNP PARIBAS S&P 500 Asian UpStk 2,245.82 183042700 .051	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	05/14/2015	05/16/2016	05/16/2016	Expiration	3,237	6,866,795	2121.100000	166,176				166,176		165,723			(166,176)			0010
BNP PARIBAS S&P 500 Asian UpStk 2,257.55 172322400 .022	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	02/24/2015	02/22/2016	02/22/2016	Expiration	1,693	3,570,768	2109.660000	97,323				97,323		97,323			(97,323)			0010
BNP PARIBAS S&P 500 Asian UpStk 2,266.03 172618000 .030	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/03/2015	02/29/2016	02/29/2016	Expiration	1,428	3,024,395	2117.390000	71,604				71,604		71,604			(71,604)			0010
BNP PARIBAS S&P 500 Asian UpStk 2120.92 169879200 .012	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	01/21/2015	01/21/2016	01/21/2016	Closing Sale	596	1,211,773	2032.120000	25,205		11,546		25,205		5,072			(13,659)			0010
BNP PARIBAS S&P 500 Euro UpStk 2,101.62 169881000 .012	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	01/21/2015	01/21/2016	01/21/2016	Expiration	1,073	2,180,775	2032.120000	39,690				39,690		8,117			(39,690)			0010
BNP PARIBAS S&P 500 Euro UpStk 2,113.61 169881600 .012	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	01/21/2015	01/21/2016	01/21/2016	Expiration	2,170	4,410,558	2032.120000	92,622				92,622		23,528			(92,622)			0010
BNP PARIBAS S&P 500 Euro UpStk 2,133.32 169882200 .012	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	01/21/2015	01/21/2016	01/21/2016	Expiration	2,709	5,504,299	2032.120000	139,809				139,809		46,737			(139,809)			0010
BNP PARIBAS S&P 500 Euro UpStk 2,136.57 169882800 .012	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	01/21/2015	01/21/2016	01/21/2016	Expiration	1,626	3,303,996	2032.120000	86,234				86,234		29,922			(86,234)			0010
BNP PARIBAS S&P 500 Euro UpStk 2,151.00 169883400 .012	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	01/21/2015	01/21/2016	01/21/2016	Expiration	3,031	6,160,101	2032.120000	179,875				179,875		72,406			(179,875)			0010
BNP PARIBAS S&P 500 Euro UpStk 2,173.27 184776400 .061	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	06/16/2015	06/07/2016	06/07/2016	Closing Sale	2,053	4,267,951	2079.280000	102,138		67,428		102,138		21,062			(34,710)			0010
BNP PARIBAS S&P 500 Euro UpStk 2,181.15 184777000 .061	Equity Indexed Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	06/16/2015	06/14/2016	06/14/2016	Expiration	1,899	3,957,415	2084.430000	95,498				95,498		20,182			(95,498)			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,235.15 185422700 .630	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/30/2015	06/21/2016	06/21/2016	Expiration	1,354	2,873,384	2122.850000	62,074				62,074		14,665			(62,074)			0010
CITIBANK N.A. S&P 500 Asian UpStk 2,130.48 185418500 .063	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/30/2015	06/28/2016	06/28/2016	Expiration	609	1,252,362	2057.640000	22,964				22,964		12,250			(22,964)			0010
CITIBANK N.A. S&P 500 Asian UpStk 1,977.18 193015900 .100	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	10/08/2015	09/28/2016	09/28/2016	Closing Sale	1,944	3,658,575	1881.770000	126,569		185,494		126,569		(24,725)			58,925			0010
CITIBANK N.A. S&P 500 Asian UpStk 2,090.93 191090500 .090	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	09/08/2015	08/29/2016	08/29/2016	Closing Sale	1,133	2,253,151	1988.870000	50,662		62,736		50,662		(13,452)			12,074			0010
CITIBANK N.A. S&P 500 Asian UpStk 2,104.00 193016500 .100	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	10/08/2015	10/07/2016	10/07/2016	Closing Sale	634	1,265,576	1995.830000	31,186		44,142		31,186		(6,863)			12,957			0010
CITIBANK N.A. S&P 500 Asian UpStk 2,114.20 191091100 .090	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	09/08/2015	08/29/2016	08/29/2016	Closing Sale	1,314	2,613,395	1988.870000	67,593		72,767		67,593		(16,214)			5,174			0010

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CITIBANK N.A. S&P 500 Asian UpStk 2,140.56 185419100 .063	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/30/2015	06/28/2016	06/28/2016	Expiration	579	1,190,365	2057.640000	24,234				24,234		13,794			(24,234)			0010
CITIBANK N.A. S&P 500 Asian UpStk 2,151.26 185419700 .063	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/30/2015	06/28/2016	06/28/2016	Expiration	855	1,759,344	2057.640000	39,417				39,417		23,811			(39,417)			0010
CITIBANK N.A. S&P 500 Asian UpStk 2,160.52 185420300 .063	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/30/2015	06/28/2016	06/28/2016	Expiration	2,578	5,305,151	2057.640000	134,070				134,070		86,767			(134,070)			0010
CITIBANK N.A. S&P 500 Asian UpStk 2,188.30 185421500 .630	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/30/2015	06/28/2016	06/28/2016	Expiration	1,541	3,171,235	2057.640000	89,189				89,189		60,773			(89,189)			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,171.84 185420900 .630	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/30/2015	06/28/2016	06/28/2016	Expiration	1,546	3,180,803	2057.640000	82,146				82,146		53,693			(82,146)			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,214.13 185422100 .630	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/30/2015	06/21/2016	06/21/2016	Expiration	945	2,005,754	2122.850000	38,427				38,427		9,524			(38,427)			0010
CITIBANK N.A. S&P 500 Euro UpStk 1,944.06 192331300 .092	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	09/28/2015	09/28/2016	09/28/2016	Closing Sale	1,930	3,631,062	1881.770000	63,180		120,185		63,180		(22,983)			57,005			0010
CITIBANK N.A. S&P 500 Euro UpStk 1,957.04 192331900 .092	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	09/28/2015	09/28/2016	09/28/2016	Closing Sale	2,080	3,914,251	1881.770000	81,416		156,567		81,416		(29,825)			75,150			0010
CITIBANK N.A. S&P 500 Euro UpStk 1,962.69 192332500 .092	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	09/28/2015	09/28/2016	09/28/2016	Closing Sale	1,688	3,176,351	1881.770000	70,515		136,580		70,515		(26,150)			66,065			0010
CITIBANK N.A. S&P 500 Euro UpStk 1,962.87 193019500 .100	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	10/08/2015	09/28/2016	09/28/2016	Closing Sale	2,587	4,867,349	1881.770000	134,166		209,772		134,166		(14,272)			75,606			0010
CITIBANK N.A. S&P 500 Euro UpStk 1,966.64 192333100 .092	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	09/28/2015	09/28/2016	09/28/2016	Closing Sale	3,440	6,473,835	1881.770000	149,546		291,963		149,546		(56,517)			142,418			0010
CITIBANK N.A. S&P 500 Euro UpStk 1,972.28 192333700 .092	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	09/28/2015	09/28/2016	09/28/2016	Closing Sale	5,049	9,500,233	1881.770000	232,756		456,951		232,756		(88,451)			224,195			0010
CITIBANK N.A. S&P 500 Euro UpStk 1,976.05 192334300 .092	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	09/28/2015	09/28/2016	09/28/2016	Closing Sale	4,320	8,129,254	1881.770000	206,483		407,267		206,483		(79,050)			200,784			0010
CITIBANK N.A. S&P 500 Euro UpStk 1,977.55 193020100 .100	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	10/08/2015	09/28/2016	09/28/2016	Closing Sale	2,666	5,016,479	1881.770000	161,176		255,333		161,176		(17,635)			94,157			0010
CITIBANK N.A. S&P 500 Euro UpStk 1,981.32 192334900 .092	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	09/28/2015	09/28/2016	09/28/2016	Closing Sale	2,054	3,864,898	1881.770000	102,806		204,449		102,806		(39,991)			101,642			0010
CITIBANK N.A. S&P 500 Euro UpStk 1,990.35 192335500 .092	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	09/28/2015	09/28/2016	09/28/2016	Closing Sale	8,240	15,505,036	1881.770000	446,545		894,621		446,545		(174,174)			448,076			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,054.39 193017700 .100	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	10/08/2015	09/14/2016	09/14/2016	Closing Sale	1,027	2,006,543	1953.030000	57,750		104,137		57,750		(7,680)			46,387			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,072.43 191092300 .090	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	09/08/2015	08/29/2016	08/29/2016	Closing Sale	1,143	2,273,935	1988.870000	47,585		95,541		47,585		(9,606)			47,956			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,073.20 193017100 .100	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	10/08/2015	09/07/2016	09/07/2016	Closing Sale	707	1,392,373	1969.410000	39,239		73,380		39,239		(5,365)			34,141			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,074.77 191091700 .090	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	09/08/2015	08/22/2016	08/22/2016	Closing Sale	1,284	2,530,229	1970.890000	67,297		133,357		67,297		(13,821)			66,060			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,079.59 194923500 .102	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	10/29/2015	10/14/2016	10/14/2016	Closing Sale	1,992	3,972,785	1994.240000	106,838		170,028		106,838		7,385			63,190			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,088.35 191092900 .090	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	09/08/2015	08/29/2016	08/29/2016	Closing Sale	3,008	5,982,541	1988.870000	145,888		299,222		145,888		(29,661)			153,333			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,088.64 194922900 .102	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	10/29/2015	10/07/2016	10/07/2016	Closing Sale	1,324	2,643,437	1995.830000	76,581		122,925		76,581		5,520			46,344			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,091.23 193020700 .100	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	10/08/2015	10/07/2016	10/07/2016	Closing Sale	2,197	4,384,998	1995.830000	106,778		209,601		106,778		(14,011)			102,823			0010

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CITIBANK N.A. S&P 500 Euro UpStk 2,094.75 194924100 .102	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	10/29/2015	10/14/2016	10/14/2016	Closing Sale	1,606	3,203,667	1994.240000	100,018		161,465		100,018		7,254			61,447			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,096.30 191093500 .090	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	09/08/2015	08/29/2016	08/29/2016	Closing Sale	1,256	2,497,842	1988.870000	65,094		134,923		65,094		(13,270)			69,829			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,099.09 194929500 .102	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	10/29/2015	10/21/2016	10/21/2016	Closing Sale	1,490	3,009,109	2018.940000	72,250		119,459		72,250		5,902			47,209			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,099.09 194929500 .102	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	10/29/2015	10/21/2016	10/21/2016	Expiration		3,009,109	2018.940000	21				21		21			(21)			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,103.26 191094100 .090	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	09/08/2015	08/29/2016	08/29/2016	Closing Sale	4,606	9,161,431	1988.870000	251,783		526,928		251,783		(51,769)			275,145			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,120.69 194930100 .102	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	10/29/2015	10/21/2016	10/21/2016	Closing Sale	1,703	3,438,517	2018.940000	102,504		173,293		102,504		8,563			70,790			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,120.69 194930100 .102	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	10/29/2015	10/21/2016	10/21/2016	Expiration		3,438,517	2018.940000	8				8					(8)			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,126.16 185369700 .062	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/29/2015	06/28/2016	06/28/2016	Expiration	1,375	2,829,576	2057.640000	50,084				50,084		3,056			(50,084)			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,144.27 185370300 .062	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/29/2015	06/28/2016	06/28/2016	Expiration	2,446	5,032,509	2057.640000	109,709				109,709		7,514			(109,709)			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,146.94 185423300 .630	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/30/2015	06/28/2016	06/28/2016	Expiration	1,346	2,769,419	2057.640000	63,433				63,433		5,778			(63,433)			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,150.08 189323500 .080	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	08/07/2015	08/08/2016	08/08/2016	Closing Sale	2,661	5,529,200	2077.570000	102,014		192,977		102,014		10,848			90,963			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,150.44 185370900 .062	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/29/2015	06/28/2016	06/28/2016	Expiration	3,972	8,173,373	2057.640000	188,805				188,805		13,348			(188,805)			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,150.51 184718100 .061	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/15/2015	06/14/2016	06/14/2016	Expiration	2,194	4,573,343	2084.430000	77,747				77,747		13,031			(77,747)			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,155.58 185371500 .062	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/29/2015	06/28/2016	06/28/2016	Expiration	3,097	6,372,671	2057.640000	154,856				154,856		12,131			(154,856)			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,160.52 185372100 .062	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/29/2015	06/28/2016	06/28/2016	Expiration	1,005	2,067,089	2057.640000	52,504				52,504		4,415			(52,504)			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,160.67 189324100 .080	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	08/07/2015	08/08/2016	08/08/2016	Closing Sale	2,327	4,834,149	2077.570000	100,309		193,359		100,309		10,965			93,051			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,165.46 185424500 .630	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/30/2015	06/28/2016	06/28/2016	Expiration	1,337	2,750,777	2057.640000	74,116				74,116		7,804			(74,116)			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,165.67 185372700 .062	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/29/2015	06/28/2016	06/28/2016	Expiration	9,063	18,648,996	2057.640000	492,333				492,333		42,112			(492,333)			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,166.91 189324700 .080	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	08/07/2015	08/08/2016	08/08/2016	Closing Sale	2,125	4,414,258	2077.570000	97,776		189,823		97,776		11,217			92,047			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,170.31 184719300 .061	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/15/2015	06/14/2016	06/14/2016	Expiration	2,642	5,507,984	2084.430000	118,422				118,422		22,470			(118,422)			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,172.10 189325300 .080	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	08/07/2015	08/08/2016	08/08/2016	Closing Sale	3,268	6,789,964	2077.570000	157,867		308,945		157,867		18,539			151,079			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,173.28 185373300 .062	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/29/2015	06/28/2016	06/28/2016	Expiration	1,332	2,741,778	2057.640000	76,496				76,496		6,887			(76,496)			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,174.89 184719900 .061	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/15/2015	06/14/2016	06/14/2016	Expiration	2,560	5,335,490	2084.430000	120,049				120,049		23,383			(120,049)			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,175.43 194930700 .102	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	10/29/2015	10/28/2016	10/28/2016	Closing Sale	899	1,878,221	2090.350000	39,706		32,401		39,706		4,815			(7,305)			0010

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CITIBANK N.A. S&P 500 Euro UpStk 2,181.45 189325900 .080	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZIIZ7FF32TIIEFA76	08/07/2015	08/08/2016	08/08/2016	Closing Sale	6,590	13,690,485	2077.570000	344,316		680,844		344,316		41,787			336,528			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,183.65 184720500 .061	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZIIZ7FF32TIIEFA76	06/15/2015	06/14/2016	06/14/2016	Expiration	2,942	6,132,584	2084.430000	149,635				149,635		30,754			(149,635)			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,186.64 189326500 .080	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZIIZ7FF32TIIEFA76	08/07/2015	08/08/2016	08/08/2016	Closing Sale	8,373	17,395,073	2077.570000	456,621		865,077		456,621		57,595			408,457			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,189.07 184721100 .061	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZIIZ7FF32TIIEFA76	06/15/2015	06/14/2016	06/14/2016	Expiration	6,726	14,019,734	2084.430000	357,503				357,503		75,309			(357,503)			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,189.55 189327100 .080	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZIIZ7FF32TIIEFA76	08/07/2015	08/08/2016	08/08/2016	Closing Sale	1,764	3,664,330	2077.570000	98,021		182,231		98,021		12,276			84,211			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,190.63 187057800 .072	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZIIZ7FF32TIIEFA76	07/21/2015	07/21/2016	07/21/2016	Closing Sale	1,350	2,861,142	2119.210000	50,928		62,051		50,928		13,729			11,122			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,196.75 194931900 .102	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZIIZ7FF32TIIEFA76	10/29/2015	10/28/2016	10/28/2016	Closing Sale	2,082	4,351,084	2090.350000	111,735		75,059		111,735		14,414			(36,676)			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,197.86 189327700 .080	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZIIZ7FF32TIIEFA76	08/07/2015	08/08/2016	08/08/2016	Closing Sale	6,818	14,165,272	2077.570000	403,002		704,456		403,002		53,509			301,454			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,207.79 187058400 .072	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZIIZ7FF32TIIEFA76	07/21/2015	07/21/2016	07/21/2016	Closing Sale	2,630	5,573,352	2119.210000	119,827		120,871		119,827		34,101			1,044			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,215.63 187059000 .072	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZIIZ7FF32TIIEFA76	07/21/2015	07/21/2016	07/21/2016	Closing Sale	2,538	5,377,923	2119.210000	124,230		116,633		124,230		36,164			(7,597)			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,225.17 187059600 .072	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZIIZ7FF32TIIEFA76	07/21/2015	07/21/2016	07/21/2016	Closing Sale	2,288	4,849,068	2119.210000	121,712		105,163		121,712		36,819			(16,548)			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,231.74 187060200 .072	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZIIZ7FF32TIIEFA76	07/21/2015	07/21/2016	07/21/2016	Closing Sale	8,473	17,956,002	2119.210000	472,243		389,418		472,243		144,780			(82,825)			0010
CITIBANK N.A. S&P 500 Euro UpStk1,208.98 193018300 .100	Equity Indexed Annuities	Exh 5	Equity/Index	CITIBANK E57ODZIIZ7FF32TIIEFA76	10/08/2015	09/21/2016	09/21/2016	Closing Sale	1,209	2,378,027	1966.970000	59,518		108,917		59,518		(7,773)			49,399			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,070.60 200493600 .122	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/22/2015	09/21/2016	09/21/2016	Closing Sale	537	1,057,187	1966.970000	33,758		50,544		33,758		(1,262)			16,785			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,089.41 170848100 .021	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/10/2015	01/28/2016	01/28/2016	Closing Sale	405	811,175	2002.160000	21,372		18,752		21,372		(2,364)			(2,620)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,103.02 199002300 .121	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2015	12/14/2016	12/14/2016	Closing Sale	1,806	3,651,234	2021.940000	73,755		124,702		73,755		(2,540)			50,947			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,103.02 199002300 .121	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2015	12/14/2016	12/14/2016	Expiration		3,651,234	2021.940000													0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,113.89 169686200 .011	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/15/2015	01/14/2016	01/14/2016	Closing Sale	572	1,150,648	2011.270000	26,591		23,475		26,591		(2,633)			(3,117)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,115.44 169899900 .012	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/22/2015	01/14/2016	01/14/2016	Closing Sale	516	1,037,152	2011.270000	28,068		21,159		28,068		1,727			(6,909)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,116.94 170703700 .020	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/09/2015	02/08/2016	02/08/2016	Expiration	493	1,009,396	2046.740000	17,463				17,463		11,771			(17,463)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,129.02 170704300 .020	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/09/2015	02/08/2016	02/08/2016	Expiration	746	1,526,892	2046.740000	30,080				30,080		21,470			(30,080)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,133.55 199002900 .121	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2015	12/14/2016	12/14/2016	Closing Sale	2,418	4,889,852	2021.940000	127,136		167,004		127,136		(4,543)			39,869			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,133.55 199002900 .121	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2015	12/14/2016	12/14/2016	Expiration		4,889,852	2021.940000	1				1					(1)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,134.19 200494200 .122	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/22/2015	12/14/2016	12/14/2016	Closing Sale	896	1,812,325	2021.940000	47,290		61,897		47,290		(1,721)			14,606			0010

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,134.53 169685600 .011	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/15/2015	01/07/2016	01/07/2016	Closing Sale	452	915,869	2025.900000	20,005		10,619		20,005		5,615			(9,386)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,135.77 169900500 .012	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/22/2015	01/21/2016	01/21/2016	Closing Sale	512	1,039,612	2032.120000	25,313		9,905		25,313		8,040			(15,408)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,140.69 170704900 .020	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/09/2015	02/08/2016	02/08/2016	Expiration	1,300	2,661,711	2046.740000	57,759				57,759		42,750			(57,759)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,148.11 199003500 .121	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2015	12/14/2016	12/14/2016	Closing Sale	2,200	4,448,307	2021.940000	125,887		151,924		125,887		(4,855)			26,038			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,148.11 199003500 .121	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2015	12/14/2016	12/14/2016	Expiration		4,448,307	2021.940000	1				1					(1)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,149.08 170705500 .020	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/09/2015	02/08/2016	02/08/2016	Expiration	1,669	3,416,542	2046.740000	78,922				78,922		59,657			(78,922)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,150.73 197394100 .113	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/30/2015	11/28/2016	11/28/2016	Closing Sale	1,167	2,428,170	2080.410000	41,279		8,858		41,279		8,700			(32,421)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,150.73 197394100 .113	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/30/2015	11/28/2016	11/28/2016	Expiration		2,428,170	2080.410000													0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,156.82 197475700 .120	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/01/2015	11/14/2016	11/15/2016	Closing Sale	464	951,920	2053.190000	26,172		8,590		26,172		7,024			(17,582)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,162.76 195829700 .110	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/09/2015	11/07/2016	11/07/2016	Expiration	3,381	7,028,398	2078.580000	137,054				137,054		35,431			(137,054)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,162.79 170706100 .020	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/09/2015	02/08/2016	02/08/2016	Expiration	1,491	3,051,417	2046.740000	76,896				76,896		59,690			(76,896)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,164.14 170849300 .021	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/10/2015	01/21/2016	01/21/2016	Expiration	538	1,092,346	2032.120000	28,414				28,414		10,286			(28,414)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,180.06 197394700 .113	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/30/2015	11/28/2016	11/28/2016	Closing Sale	1,555	3,234,860	2080.410000	72,137		11,801		72,137		17,000			(60,337)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,189.58 195830300 .110	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/09/2015	11/07/2016	11/07/2016	Expiration	3,185	6,620,441	2078.580000	157,566				157,566		44,971			(157,566)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,193.49 170706700 .020	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/09/2015	02/08/2016	02/08/2016	Expiration	3,991	8,169,237	2046.740000	237,725				237,725		191,660			(237,725)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,195.77 197476900 .120	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/01/2015	11/28/2016	11/28/2016	Closing Sale	1,482	3,082,231	2080.410000	80,804		1,607		80,804		24,064			(79,196)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,197.26 197476300 .120	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/01/2015	11/21/2016	11/21/2016	Expiration	762	1,589,084	2086.590000	38,703				38,703		12,914			(38,703)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,198.99 197395300 .113	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/30/2015	11/28/2016	11/28/2016	Closing Sale	1,669	3,471,609	2080.410000	87,485		12,664		87,485		22,075			(74,820)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,202.67 195830900 .110	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/09/2015	11/07/2016	11/07/2016	Expiration	3,751	7,796,005	2078.580000	199,578				199,578		59,662			(199,578)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,213.14 197395900 .113	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/30/2015	11/28/2016	11/28/2016	Closing Sale	1,590	3,307,230	2080.410000	89,295		12,065		89,295		23,397			(77,231)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,219.68 183410500 .052	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/21/2015	05/23/2016	05/23/2016	Expiration	3,316	7,066,183	2130.820000	134,257				134,257		134,015			(134,257)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,248.87 183411100 .052	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/21/2015	05/23/2016	05/23/2016	Expiration	1,820	3,877,325	2130.820000	88,015				88,015		87,882			(88,015)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,973.60 197482300	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/01/2015	09/28/2016	09/28/2016	Closing Sale	328	616,543	1881.770000	22,578		30,087		22,578		1,448			7,510			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,047.07 197480500 1974	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/01/2015	09/14/2016	09/14/2016	Closing Sale	294	573,488	1953.030000	19,137		27,614		19,137		1,653			8,477			0010

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CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,064.04 197481100 .120	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/01/2015	09/21/2016	09/21/2016	Closing Sale	355	698,648	1966.970000	23,297		34,478		23,297		2,158			11,181			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,071.59 197479900 .120	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/01/2015	09/07/2016	09/07/2016	Closing Sale	338	665,227	1969.410000	23,233		34,514		23,233		2,214			11,282			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,076.01 197479300 .120	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/01/2015	08/22/2016	08/22/2016	Closing Sale	369	727,534	1970.890000	26,120		38,804		26,120		2,551			12,684			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,078.65 169655800 .011	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/14/2015	01/14/2016	01/14/2016	Expiration	1,018	2,047,090	2011.270000	36,848				36,848		313			(36,848)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,085.30 197482900 .120	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/01/2015	10/14/2016	10/14/2016	Closing Sale	307	612,212	1994.240000	18,082		27,955		18,082		1,840			9,873			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,087.83 170674300 .020	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/09/2015	01/28/2016	01/28/2016	Expiration	2,639	5,283,440	2002.160000	133,632				133,632		8,705			(133,632)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,091.52 169656400 .011	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/14/2015	01/14/2016	01/14/2016	Expiration	1,755	3,528,796	2011.270000	74,458				74,458		5,521			(74,458)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,093.92 199004100 .121	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2015	12/14/2016	12/14/2016	Closing Sale	2,143	4,333,402	2021.940000	83,201		154,267		83,201		(2,145)			71,066			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,102.82 199004700 .121	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2015	12/14/2016	12/14/2016	Closing Sale	3,355	6,783,693	2021.940000	145,171		271,356		145,171		(3,649)			126,185			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,105.87 169689800 .011	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/15/2015	01/14/2016	01/14/2016	Expiration	1,497	3,011,113	2011.270000	71,802				71,802		8,972			(71,802)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,107.76 169902900 .012	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/22/2015	01/14/2016	01/14/2016	Expiration	1,970	3,961,377	2011.270000	104,782				104,782		21,589			(104,782)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,111.43 169657000 .011	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/14/2015	01/14/2016	01/14/2016	Expiration	2,668	5,366,602	2011.270000	137,385				137,385		23,407			(137,385)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,112.91 200496600 .122	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/22/2015	12/21/2016	12/21/2016	Closing Sale	1,479	2,989,887	2021.150000	73,388		135,741		73,388		(299)			62,353			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,114.45 169657600 .011	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/14/2015	01/14/2016	01/14/2016	Expiration	1,493	3,002,095	2011.270000	78,655				78,655		14,378			(78,655)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,115.69 197483500 .120	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/01/2015	10/21/2016	10/21/2016	Closing Sale	444	895,965	2018.940000	26,414		42,936		26,414		3,003			16,522			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,116.57 199005300 .121	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2015	12/14/2016	12/14/2016	Closing Sale	1,967	3,977,015	2021.940000	97,437		186,131		97,437		(3,231)			88,694			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,117.78 200495400 .122	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/22/2015	12/14/2016	12/14/2016	Closing Sale	2,418	4,889,192	2021.940000	124,168		231,748		124,168		(1,014)			107,580			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,122.95 169689200 .011	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/15/2015	01/07/2016	01/07/2016	Expiration	1,082	2,192,490	2025.900000	51,103				51,103		20,838			(51,103)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,123.04 199005900 .121	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2015	12/14/2016	12/14/2016	Closing Sale	7,335	14,831,060	2021.940000	385,608		741,575		385,608		(12,741)			355,967			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,125.91 169902300 .012	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/22/2015	01/07/2016	01/07/2016	Expiration	249	504,753	2025.900000	13,220				13,220		6,241			(13,220)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,126.78 169904100 .012	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/22/2015	01/21/2016	01/21/2016	Expiration	2,445	4,968,249	2032.120000	121,730				121,730		39,342			(121,730)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,127.01 170848700 .021	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/10/2015	02/08/2016	02/08/2016	Expiration	998	2,042,728	2046.740000	54,882				54,882		43,363			(54,882)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,127.06 200497200 .122	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/22/2015	12/21/2016	12/21/2016	Closing Sale	1,990	4,022,958	2021.150000	111,603		210,806		111,603		(1,158)			99,203			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,128.09 199006500 .121	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2015	12/14/2016	12/14/2016	Closing Sale	3,098	6,263,206	2021.940000	169,733		328,813		169,733		(5,935)			159,080			0010

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,128.09 200496000 .122	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/22/2015	12/14/2016	12/14/2016	Closing Sale	2,079	4,202,966	2021.940000	116,406		220,652		116,406		(1,477)			104,246			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,128.93 169658200 .011	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/14/2015	01/14/2016	01/14/2016	Expiration	2,690	5,409,708	2011.270000	158,504				158,504		39,542			(158,504)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,137.59 199007100 .121	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2015	12/14/2016	12/14/2016	Closing Sale	2,994	6,052,961	2021.940000	176,746		346,215		176,746		(6,288)			169,468			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,142.17 177466500 .031	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/17/2015	03/14/2016	03/14/2016	Expiration	961	1,999,836	2081.190000	31,124				31,124		9,292			(31,124)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,144.68 195831500 .110	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/09/2015	11/07/2016	11/07/2016	Closing Sale	1,589	3,301,976	2078.580000	57,124		84,099		57,124		5,722			26,975			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,151.51 170849900 .021	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/10/2015	02/08/2016	02/08/2016	Expiration	1,497	3,062,946	2046.740000	83,086				83,086		31,044			(83,086)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,151.77 197396500 .113	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/30/2015	11/28/2016	11/28/2016	Closing Sale	1,810	3,764,965	2080.410000	69,652		129,142		69,652		7,056			59,490			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,154.66 177467100 .031	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/17/2015	03/14/2016	03/14/2016	Expiration	631	1,313,751	2081.190000	24,145				24,145		7,932			(24,145)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,154.86 195832100 .110	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/09/2015	11/07/2016	11/07/2016	Closing Sale	1,931	4,013,650	2078.580000	78,667		102,225		78,667		7,726			23,558			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,154.86 195832100 .110	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/09/2015	11/07/2016	11/07/2016	Expiration		4,013,650	2078.580000													0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,161.48 177471300 .031	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/17/2015	03/07/2016	03/07/2016	Expiration	503	1,045,018	2079.430000	21,268				21,268		7,881			(21,268)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,161.72 195832700 .110	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/09/2015	11/07/2016	11/07/2016	Closing Sale	3,668	7,623,845	2078.580000	161,626		194,174		161,626		16,389			32,549			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,163.63 197397100 .113	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/30/2015	11/28/2016	11/28/2016	Closing Sale	2,128	4,426,181	2080.410000	94,278		177,055		94,278		10,036			82,777			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,163.81 177467700 .031	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/17/2015	03/14/2016	03/14/2016	Expiration	3,033	6,311,250	2081.190000	128,549				128,549		45,147			(128,549)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,166.92 195833300 .110	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/09/2015	11/07/2016	11/07/2016	Closing Sale	3,463	7,197,905	2078.580000	161,233		183,326		161,233		16,765			22,093			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,166.92 195833300 .110	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/09/2015	11/07/2016	11/07/2016	Expiration		7,197,905	2078.580000													0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,169.02 177468300 .031	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/17/2015	03/14/2016	03/14/2016	Expiration	2,887	6,008,687	2081.190000	129,055				129,055		46,978			(129,055)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,169.06 180400600 .040	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/07/2015	03/28/2016	03/28/2016	Expiration	1,098	2,290,712	2086.240000	48,620				48,620		17,447			(48,620)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,171.09 197484100 .120	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/01/2015	11/07/2016	11/07/2016	Closing Sale	330	685,453	2078.580000	16,690		17,458		16,690		2,381			768			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,171.49 195833900 .110	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/09/2015	11/07/2016	11/07/2016	Closing Sale	3,051	6,341,931	2078.580000	148,401		161,525		148,401		15,528			13,124			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,171.49 195833900 .110	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/09/2015	11/07/2016	11/07/2016	Expiration		6,341,931	2078.580000													0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,174.86 197477500 .120	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/01/2015	11/28/2016	11/28/2016	Closing Sale	1,941	4,038,159	2080.410000	99,595		183,331		99,595		13,891			83,736			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,176.30 177468900 .031	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/17/2015	03/14/2016	03/14/2016	Expiration	1,334	2,776,120	2081.190000	63,841				63,841		24,365			(63,841)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,177.57 197397700 .113	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/30/2015	11/28/2016	11/28/2016	Closing Sale	1,641	3,413,484	2080.410000	83,289		159,418		83,289		9,082			76,129			0010

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CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,182.51 195834500 .110	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/09/2015	11/07/2016	11/07/2016	Closing Sale	12,484	25,948,035	2078.580000	666,864		660,879		666,864		69,707			(5,985)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,182.51 195834500 .110	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/09/2015	11/07/2016	11/07/2016	Expiration		25,948,035	2078.580000	1				1					(1)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,183.33 200494800 .122	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/22/2015	11/28/2016	11/28/2016	Closing Sale	509	1,058,762	2080.410000	24,123		52,378		24,123		(37)			28,255			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,184.43 197398300 .113	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/30/2015	11/28/2016	11/28/2016	Closing Sale	7,158	14,891,961	2080.410000	385,701		744,594		385,701		42,852			358,893			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,184.43 197398300 .113	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/30/2015	11/28/2016	11/28/2016	Expiration		14,891,961	2080.410000	1				1					(1)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,186.29 177469500 .031	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/17/2015	03/14/2016	03/14/2016	Expiration	5,263	10,953,261	2081.190000	273,991				273,991		111,019			(273,991)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,188.74 195835100 .110	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/09/2015	11/07/2016	11/07/2016	Closing Sale	5,540	11,515,794	2078.580000	310,926		293,299		310,926		32,932			(17,627)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,189.52 197484700 .120	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/01/2015	11/21/2016	11/21/2016	Closing Sale	1,715	3,579,503	2086.590000	93,391		176,574		93,391		13,606			83,184			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,189.63 197398900 .113	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/30/2015	11/28/2016	11/28/2016	Closing Sale	2,613	5,436,182	2080.410000	146,777		285,396		146,777		16,454			138,619			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,189.63 197478100 .120	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/01/2015	11/28/2016	11/28/2016	Closing Sale	1,764	3,670,592	2080.410000	102,474		192,703		102,474		14,478			90,229			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,190.55 180401200 .040	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/07/2015	03/28/2016	03/28/2016	Expiration	1,037	2,164,307	2086.240000	55,689				55,689		22,239			(55,689)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,194.51 177472500 .031	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/17/2015	02/22/2016	02/22/2016	Expiration	321	677,475	2109.660000	12,787				12,787		8,061			(12,787)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,195.86 177470100 .031	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/17/2015	03/14/2016	03/14/2016	Expiration	2,960	6,160,343	2081.190000	165,583				165,583		70,717			(165,583)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,196.54 197478700 .120	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/01/2015	08/15/2016	08/15/2016	Closing Sale	247	515,962	2091.540000	13,334		24,326		13,334		2,498			10,993			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,197.51 183411700 .052	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/21/2015	05/23/2016	05/23/2016	Expiration	2,476	5,275,079	2130.820000	88,094				88,094		36,021			(88,094)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,202.77 177471900 .031	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/17/2015	02/29/2016	02/29/2016	Expiration	240	507,200	2117.390000	9,371				9,371		5,925			(9,371)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,215.84 183412300 .052	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/21/2015	05/23/2016	05/23/2016	Expiration	5,019	10,695,140	2130.820000	221,389				221,389		96,365			(221,389)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,223.75 177470700 .031	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/17/2015	03/14/2016	03/14/2016	Expiration	524	1,090,689	2081.190000	34,830				34,830		16,943			(34,830)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,226.07 183412900 .052	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/21/2015	05/23/2016	05/23/2016	Expiration	2,717	5,789,821	2130.820000	132,008				132,008		59,343			(132,008)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,226.46 197481700 .120	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/01/2015	05/23/2016	05/23/2016	Expiration	169	360,641	2130.820000	6,848				6,848		2,311			(6,848)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2237.57 183413500 .052	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/21/2015	05/23/2016	05/23/2016	Expiration	5,675	12,092,979	2130.820000	303,534				303,534		141,579			(303,534)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk SPX500 197399500 .113	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/30/2015	11/28/2016	11/28/2016	Closing Sale	3,236	6,731,736	2080.410000	195,220		385,057		195,220		22,144			189,837			0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 289.19 172937700 .031	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/11/2015	01/28/2016	01/28/2016	Expiration	864	242,054	280.090000	5,729				5,729		5,729			(5,729)			0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 311.24 172940700 .031	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/11/2015	03/09/2016	03/09/2016	Expiration	2,756	825,039	299.400000	15,942				15,942		15,942			(15,942)			0010

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CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 312.16 172939500 .031	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/11/2015	02/23/2016	02/23/2016	Expiration	1,607	482,978	300.640000	8,687				8,687		8,687			(8,687)			0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 314.48 172940100 .031	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/11/2015	03/02/2016	03/02/2016	Expiration	2,758	834,293	302.450000	14,949				14,949		14,949			(14,949)			0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 320.02 172938300 .031	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/11/2015	02/09/2016	02/09/2016	Expiration	2,435	750,344	308.190000	10,896				10,896		10,896			(10,896)			0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 324.59 172938900 .031	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/11/2015	02/17/2016	02/17/2016	Expiration	1,673	522,197	312.110000	7,022				7,022		7,022			(7,022)			0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 295.85 169958500 .012	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/23/2015	01/21/2016	01/21/2016	Expiration	1,474	423,030	287.090000	8,696				8,696		8,696			(8,696)			0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 298.22 169957900 .012	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/23/2015	01/14/2016	01/14/2016	Expiration	1,817	525,348	289.190000	10,681				10,681		10,681			(10,681)			0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 306.82 169957300 .012	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/23/2015	01/07/2016	01/07/2016	Expiration	1,470	436,704	297.140000	8,274				8,274		8,274			(8,274)			0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro Upstk 290.59 172941300 .031	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/11/2015	01/28/2016	01/28/2016	Expiration	1,461	409,125	280.090000	10,732				10,732		10,731			(10,732)			0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro Upstk 310.12 172943100 .031	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/11/2015	02/22/2016	02/22/2016	Expiration	1,164	349,903	300.640000	6,437				6,437		6,435			(6,437)			0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro Upstk 310.36 172944900 .031	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/11/2015	03/07/2016	03/07/2016	Expiration	1,719	514,639	299.400000	10,723				10,723		10,714			(10,723)			0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro Upstk 313.01 172944300 .031	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/11/2015	02/29/2016	02/29/2016	Expiration	2,357	712,999	302.450000	13,772				13,772		13,765			(13,772)			0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro Upstk 318.91 172941900 .031	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/11/2015	02/08/2016	02/08/2016	Expiration	1,994	614,574	308.190000	10,797				10,797		10,796			(10,797)			0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro Upstk 321.61 172942500 .031	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/11/2015	02/16/2016	02/16/2016	Expiration	986	307,687	312.110000	4,692				4,692		4,692			(4,692)			0010
GOLDMAN SACHS INTERNATIONAL RecSwaption 11/10/16 10y .0155 244075000 .103	Equity Indexed Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/31/2016	11/10/2016	11/10/2016	Expiration	10,500,000	10,500,000	0.020000	6,250				6,250					(6,250)			0010
GOLDMAN SACHS INTERNATIONAL RecSwaption 11/10/16 10y .0155 244072600 .103	Equity Indexed Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/31/2016	11/10/2016	11/10/2016	Expiration	10,500,000	10,500,000	0.020000	6,250				6,250					(6,250)			0010
GOLDMAN SACHS INTERNATIONAL RecSwaption 11/10/16 10y .0155 244076200 .103	Equity Indexed Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/31/2016	11/23/2016	11/23/2016	Expiration	10,500,000	10,500,000	0.020000	28,000				28,000					(28,000)			0010
GOLDMAN SACHS INTERNATIONAL RecSwaption 11/10/16 10y .0155 244073800 .103	Equity Indexed Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/31/2016	11/23/2016	11/23/2016	Expiration	10,500,000	10,500,000	0.020000	28,000				28,000					(28,000)			0010
GOLDMAN SACHS INTERNATIONAL RecSwaption 11/10/16 10y .0155 244074400 .103	Equity Indexed Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/31/2016	12/01/2016	12/01/2016	Expiration	10,500,000	10,500,000	0.020000	37,000				37,000					(37,000)			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 315.51 184057500 .060	Equity Indexed Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/03/2015	05/31/2016	05/31/2016	Expiration	1,319	403,225	305.800000	7,964				7,964		7,892			(7,964)			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 315.90 184054500 .060	Equity Indexed Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/03/2015	04/21/2016	04/21/2016	Expiration	2,556	780,418	305.310000	16,641				16,641		16,568			(16,641)			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 321.66 184055100 .060	Equity Indexed Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/03/2015	04/28/2016	04/28/2016	Expiration	2,348	731,077	311.400000	13,805				13,805		13,747			(13,805)			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 326.52 184055700 .060	Equity Indexed Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/03/2015	05/09/2016	05/09/2016	Expiration	2,702	854,466	316.190000	15,052				15,052		14,982			(15,052)			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 329.41 184056900 .060	Equity Indexed Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/03/2015	05/23/2016	05/23/2016	Expiration	1,733	553,296	319.280000	9,098				9,098		9,046			(9,098)			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 332.94 184056300 .060	Equity Indexed Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/03/2015	05/16/2016	05/16/2016	Expiration	2,339	753,177	321.960000	12,656				12,656		12,598			(12,656)			0010

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GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 259.61 192433600 .093	Equity Indexed Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2015	09/28/2016	09/28/2016	Expiration	3,654	912,023	249.630000	23,821				23,821		22,898			(23,821)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 262.83 192432400 .093	Equity Indexed Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2015	09/14/2016	09/14/2016	Expiration	2,818	711,124	252.380000	18,371				18,371		17,883			(18,371)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 264.47 192433000 .093	Equity Indexed Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2015	09/21/2016	09/21/2016	Expiration	1,605	410,725	255.870000	5,233				5,233		5,038			(5,233)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 270.53 192431800 .093	Equity Indexed Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2015	09/08/2016	09/08/2016	Expiration	3,014	780,794	259.060000	19,651				19,651		19,322			(19,651)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 271.82 192431200 .093	Equity Indexed Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2015	08/29/2016	08/29/2016	Expiration	2,605	675,415	259.300000	16,983				16,983		16,704			(16,983)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 258.04 192436600 .093	Equity Indexed Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2015	09/28/2016	09/28/2016	Expiration	2,350	586,596	249.630000	11,608				11,608		8,689			(11,608)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 261.39 192435400 .093	Equity Indexed Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2015	09/14/2016	09/14/2016	Expiration	3,256	821,807	252.380000	16,379				16,379		12,806			(16,379)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 265.41 192436000 .093	Equity Indexed Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2015	09/21/2016	09/21/2016	Expiration	1,601	409,650	255.870000	8,037				8,037		6,446			(8,037)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 268.49 192434200 .093	Equity Indexed Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2015	08/29/2016	08/29/2016	Expiration	3,395	877,493	258.490000	17,041				17,041		14,330			(17,041)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 268.91 192434800 .093	Equity Indexed Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2015	09/07/2016	09/07/2016	Expiration	2,922	756,883	259.060000	14,316				14,316		11,965			(14,316)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 301.00 186127900 NA	Equity Indexed Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/10/2015	07/07/2016	07/07/2016	Expiration	2,258	655,263	290.250000	15,577				15,577		15,229			(15,577)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 317.48 186125500 NA	Equity Indexed Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/10/2015	06/07/2016	06/07/2016	Expiration	2,097	644,464	307.340000	11,365				11,365		11,241			(11,365)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 317.80 186126700 NA	Equity Indexed Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/10/2015	06/21/2016	06/21/2016	Expiration	1,625	499,007	307.170000	9,179				9,179		9,059			(9,179)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 317.91 186127300 NA	Equity Indexed Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/10/2015	06/28/2016	06/28/2016	Expiration	2,433	744,772	306.080000	14,965				14,965		14,745			(14,965)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 319.17 186126100 NA	Equity Indexed Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/10/2015	06/14/2016	06/14/2016	Expiration	1,575	485,176	308.050000	9,040				9,040		8,933			(9,040)			0010
JPMORGAN CHASE BANK NA EEJ EOFWD 09/06/2016 JPM 222318800 .060	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/06/2016	09/06/2016	09/06/2016	Closing Sale	2,768	350,000	126.280000		5,845	17,064		5,845		11,219						0010
JPMORGAN CHASE BANK NA EEJ EOFWD 12/05/2016 JPM 222320000 .060	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/06/2016	12/05/2016	12/05/2016	Expiration	2,768	350,000	126.120000		8,190			8,190					(8,190)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 172861800 .030	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/09/2015	03/07/2016	03/07/2016	Expiration	9,800	9,800	1.030000	191				191		191			(191)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 177473700 .031	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/17/2015	03/07/2016	03/07/2016	Expiration	24,503	24,503	1.030000	563				563		563			(563)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 177474300 .031	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/17/2015	03/14/2016	03/14/2016	Expiration	2,940	2,940	1.020000	63				63		63			(63)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 177476100 .031	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/17/2015	03/14/2016	03/14/2016	Expiration	68,600	68,600	1.030000	1,331				1,331		1,331			(1,331)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 177474900 .031	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/17/2015	03/14/2016	03/14/2016	Expiration	19,600	19,600	1.030000	413				413		413			(413)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 179245700 .032	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/24/2015	03/14/2016	03/14/2016	Expiration	108,222	108,222	1.025000	3,095				3,095		3,095			(3,095)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 179246300 .032	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/24/2015	03/14/2016	03/14/2016	Expiration	50,409	50,409	1.030000	1,336				1,336		1,336			(1,336)			0010

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JPMORGAN CHASE BANK NA EEJPUSSE Euro 179246900 .032	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/24/2015	03/21/2016	03/21/2016	Expiration	680,177	680,177	1.025000	14,420				14,420		14,420			(14,420)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 179247500 .032	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/24/2015	03/21/2016	03/21/2016	Expiration	433,714	433,714	1.030000	8,457				8,457		8,457			(8,457)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 179894400 .033	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/31/2015	03/14/2016	03/14/2016	Expiration	16,173	16,173	1.030000	375				375		375			(375)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 179895000 .033	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/31/2015	03/21/2016	03/21/2016	Expiration	137,724	137,724	1.025000	2,534				2,534		2,534			(2,534)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 179895600 .033	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/31/2015	03/21/2016	03/21/2016	Expiration	131,871	131,871	1.030000	2,215				2,215		2,215			(2,215)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 179896200 .033	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/31/2015	03/28/2016	03/28/2016	Expiration	908,097	908,097	1.025000	19,161				19,161		19,160			(19,161)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 179896800 .033	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/31/2015	03/28/2016	03/28/2016	Expiration	397,840	397,840	1.030000	7,718				7,718		7,718			(7,718)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 180602500 .041	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/10/2015	03/14/2016	03/14/2016	Expiration	19,114	19,114	1.030000	411				411		411			(411)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 180603100 .041	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/10/2015	03/21/2016	03/21/2016	Expiration	150,712	150,712	1.030000	2,336				2,336		2,336			(2,336)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 180603700 .041	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/10/2015	03/28/2016	03/28/2016	Expiration	64,206	64,206	1.020000	1,252				1,252		1,252			(1,252)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 181187700 .041	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/15/2015	03/28/2016	03/28/2016	Expiration	21,565	21,565	1.030000	384				384		384			(384)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 181187100 .041	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/15/2015	03/28/2016	03/28/2016	Expiration	49,012	49,012	1.030000	956				956		956			(956)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 180604300 .041	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/10/2015	03/28/2016	03/28/2016	Expiration	73,518	73,518	1.030000	1,301				1,301		1,301			(1,301)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 181188900 .041	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/15/2015	04/07/2016	04/07/2016	Expiration	245,085	245,085	1.030000	4,608				4,608		4,607			(4,608)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 181188300 .041	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/15/2015	04/07/2016	04/07/2016	Expiration	165,938	165,938	1.030000	3,385				3,385		3,384			(3,385)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 180605500 .041	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/10/2015	04/07/2016	04/07/2016	Expiration	473,656	473,656	1.030000	8,810				8,810		8,809			(8,810)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 180604900 .041	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/10/2015	04/07/2016	04/07/2016	Expiration	876,071	876,071	1.030000	17,784				17,784		17,780			(17,784)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 181189500 .041	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/15/2015	04/14/2016	04/14/2016	Expiration	168,289	168,289	1.020000	3,753				3,753		3,751			(3,753)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 181190700 .041	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/15/2015	04/14/2016	04/14/2016	Expiration	462,338	462,338	1.030000	9,339				9,339		9,336			(9,339)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 181190100 .041	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/15/2015	04/14/2016	04/14/2016	Expiration	1,097,566	1,097,566	1.030000	24,037				24,037		24,026			(24,037)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 181540000 .042	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/22/2015	04/07/2016	04/07/2016	Expiration	33,171	33,171	1.030000	590				590		590			(590)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 181540600 .042	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/22/2015	04/07/2016	04/07/2016	Expiration	29,400	29,400	1.030000	479				479		479			(479)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 182112400 .042	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/29/2015	04/14/2016	04/14/2016	Expiration	127,082	127,082	1.030000	1,919				1,919		1,918			(1,919)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 181541200 .042	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/22/2015	04/14/2016	04/14/2016	Expiration	1,805,036	1,805,036	1.030000	34,657				34,657		34,640			(34,657)			0010

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JPMORGAN CHASE BANK NA EEJPUSSE Euro 181541800 .042	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/22/2015	04/14/2016	04/14/2016	Expiration	149,462	149,462	1.030000	2,616				2,616		2,615			(2,616)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 182113000 .042	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/29/2015	04/21/2016	04/21/2016	Expiration	814,893	814,893	1.020000	14,505				14,505		14,492			(14,505)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 181542400 .042	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/22/2015	04/21/2016	04/21/2016	Expiration	184,082	184,082	1.020000	3,829				3,829		3,826			(3,829)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 182113600 .042	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/29/2015	04/21/2016	04/21/2016	Expiration	694,069	694,069	1.030000	11,244				11,244		11,238			(11,244)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 181543600 .042	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/22/2015	04/21/2016	04/21/2016	Expiration	676,582	676,582	1.030000	12,720				12,720		12,714			(12,720)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 181543000 .042	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/22/2015	04/21/2016	04/21/2016	Expiration	1,273,655	1,273,655	1.030000	26,110				26,110		26,090			(26,110)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 182114200 .042	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/29/2015	04/28/2016	04/28/2016	Expiration	1,214,890	1,214,890	1.020000	23,690				23,690		23,651			(23,690)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 182114800 .042	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/29/2015	04/28/2016	04/28/2016	Expiration	728,679	728,679	1.030000	12,970				12,970		12,955			(12,970)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 182644700 .050	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2015	04/14/2016	04/14/2016	Expiration	49,002	49,002	1.030000	613				613		613			(613)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 182645300 .050	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2015	04/21/2016	04/21/2016	Expiration	47,326	47,326	1.020000	719				719		718			(719)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 182645900 .050	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2015	04/21/2016	04/21/2016	Expiration	115,159	115,159	1.030000	1,566				1,566		1,565			(1,566)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 182646500 .050	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2015	04/28/2016	04/28/2016	Expiration	185,046	185,046	1.020000	3,090				3,090		3,084			(3,090)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 182647100 .050	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2015	04/28/2016	04/28/2016	Expiration	547,767	547,767	1.030000	8,983				8,983		8,966			(8,983)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 182647700 .050	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2015	04/28/2016	04/28/2016	Expiration	514,379	514,379	1.030000	7,716				7,716		7,706			(7,716)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 182648300 .050	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2015	05/09/2016	05/09/2016	Expiration	201,909	201,909	1.020000	4,987				4,987		4,940			(4,987)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 182648900 .050	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2015	05/09/2016	05/09/2016	Expiration	2,593,611	2,593,611	1.030000	62,765				62,765		62,205			(62,765)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 182649500 .050	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2015	05/09/2016	05/09/2016	Expiration	791,782	791,782	1.030000	17,736				17,736		17,616			(17,736)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 201007100 .010	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/08/2016	12/21/2016	12/21/2016	Closing Sale	407,133	407,133	1.020000		8,346	11,355		8,346		3,009			3,009			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 201007700 .010	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/08/2016	12/28/2016	12/28/2016	Closing Sale	820,333	820,333	1.020000		16,735	20,423		16,735		3,688			3,688			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 210506300 .020	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/09/2016	11/14/2016	11/14/2016	Closing Sale	52,022	52,022	1.020000		1,509	1,144		1,509		(365)			(365)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 210506900 .020	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/09/2016	11/28/2016	11/28/2016	Closing Sale	95,619	95,619	1.030000		1,951	833		1,951		(1,118)			(1,118)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 183103700 .051	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2015	05/09/2016	05/09/2016	Expiration	384,236	384,236	1.030000	9,106				9,106		9,023			(9,106)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 183104300 .051	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2015	05/09/2016	05/09/2016	Expiration	259,088	259,088	1.030000	5,648				5,648		5,609			(5,648)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 183104900 .051	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2015	05/16/2016	05/16/2016	Expiration	159,409	159,409	1.020000	3,523				3,523		3,493			(3,523)			0010

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JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 183106100 .051	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2015	05/16/2016	05/16/2016	Expiration	1,741,930	1,741,930	1.030000	37,800				37,800		37,495			(37,800)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 183106700 .051	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2015	05/16/2016	05/16/2016	Expiration	403,201	403,201	1.030000	8,064				8,064		8,014			(8,064)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 183472100 .052	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2015	05/09/2016	05/09/2016	Expiration	129,048	129,048	1.020000	2,981				2,981		2,953			(2,981)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 183756100 .052	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/29/2015	05/16/2016	05/16/2016	Expiration	173,009	173,009	1.020000	3,806				3,806		3,774			(3,806)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 183472700 .052	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2015	05/16/2016	05/16/2016	Expiration	626,048	626,048	1.020000	13,272				13,272		13,162			(13,272)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 183473300 .052	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2015	05/16/2016	05/16/2016	Expiration	67,211	67,211	1.030000	1,304				1,304		1,296			(1,304)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 183474500 .052	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2015	05/23/2016	05/23/2016	Expiration	627,505	627,505	1.020000	13,429				13,429		13,299			(13,429)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 183756700 .052	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/29/2015	05/23/2016	05/23/2016	Expiration	852,960	852,960	1.020000	18,424				18,424		18,256			(18,424)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 183475100 .052	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2015	05/23/2016	05/23/2016	Expiration	1,062,742	1,062,742	1.020000	21,892				21,892		21,703			(21,892)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 183475700 .052	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2015	05/23/2016	05/23/2016	Expiration	321,613	321,613	1.030000	6,143				6,143		6,101			(6,143)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 183757300 .052	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/29/2015	05/23/2016	05/23/2016	Expiration	637,447	637,447	1.030000	12,494				12,494		12,408			(12,494)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 183757900 .052	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/29/2015	05/31/2016	05/31/2016	Expiration	1,205,126	1,205,126	1.020000	27,236				27,236		26,921			(27,236)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 183758500 .052	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/29/2015	05/31/2016	05/31/2016	Expiration	1,142,887	1,142,887	1.030000	23,886				23,886		23,665			(23,886)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 184340100 .060	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/09/2015	04/14/2016	04/14/2016	Expiration	88,547	88,547	1.030000	673				673		672			(673)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 184340700 .060	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/09/2015	04/28/2016	04/28/2016	Expiration	30,909	30,909	1.030000	297				297		296			(297)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 184341300 .060	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/09/2015	05/16/2016	05/16/2016	Expiration	20,810	20,810	1.030000	312				312		308			(312)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 184341900 .060	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/09/2015	05/23/2016	05/23/2016	Expiration	85,481	85,481	1.020000	1,291				1,291		1,274			(1,291)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 184342500 .060	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/09/2015	05/23/2016	05/23/2016	Expiration	98,456	98,456	1.030000	1,319				1,319		1,306			(1,319)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 184343100 .060	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/09/2015	05/31/2016	05/31/2016	Expiration	834,532	834,532	1.020000	13,269				13,269		13,046			(13,269)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 184343700 .060	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/09/2015	05/31/2016	05/31/2016	Expiration	706,736	706,736	1.030000	10,036				10,036		9,908			(10,036)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 184344300 .060	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/09/2015	06/07/2016	06/07/2016	Expiration	2,248,964	2,248,964	1.020000	46,554				46,554		45,006			(46,554)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 184344900 .060	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/09/2015	06/07/2016	06/07/2016	Expiration	557,014	557,014	1.030000	11,029				11,029		10,695			(11,029)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 184345500 .060	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/09/2015	06/07/2016	06/07/2016	Expiration	887,931	887,931	1.030000	16,516				16,516		16,085			(16,516)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 184768600 .061	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/16/2015	05/31/2016	05/31/2016	Expiration	102,656	102,656	1.030000	1,560				1,560		1,541			(1,560)			0010

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JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 184769200 .061	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/16/2015	06/07/2016	06/07/2016	Expiration	721,473	721,473	1.020000	15,800				15,800		15,316			(15,800)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 184769800 .061	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/16/2015	06/07/2016	06/07/2016	Expiration	321,111	321,111	1.030000	6,390				6,390		6,232			(6,390)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 184770400 .061	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/16/2015	06/14/2016	06/14/2016	Expiration	2,297,937	2,297,937	1.020000	51,244				51,244		49,478			(51,244)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 184771000 .061	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/16/2015	06/14/2016	06/14/2016	Expiration	1,902,579	1,902,579	1.030000	38,242				38,242		37,195			(38,242)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 185035500 .062	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/23/2015	06/07/2016	06/07/2016	Expiration	23,799	23,799	1.020000	600				600		584			(600)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 185036100 .062	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/23/2015	06/14/2016	06/14/2016	Expiration	838,081	838,081	1.030000	20,365				20,365		19,816			(20,365)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 185036700 .062	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/23/2015	06/21/2016	06/21/2016	Expiration	2,853,402	2,853,402	1.020000	64,487				64,487		62,814			(64,487)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 185037300 .062	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/23/2015	06/21/2016	06/21/2016	Expiration	1,658,678	1,658,678	1.030000	33,339				33,339		32,679			(33,339)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 185403500 .063	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2015	06/07/2016	06/07/2016	Expiration	339	43,277	1.020000	840				840		810			(840)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 185404100 .063	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2015	06/14/2016	06/14/2016	Expiration	1,712	218,445	1.020000	4,216				4,216		4,059			(4,216)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 185405300 .063	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2015	06/21/2016	06/21/2016	Expiration	5,958	766,286	1.020000	12,720				12,720		12,324			(12,720)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 185404700 .063	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2015	06/21/2016	06/21/2016	Expiration	5,733	737,429	1.020000	14,232				14,232		13,643			(14,232)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 185405900 .063	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2015	06/28/2016	06/28/2016	Closing Sale	4,665	592,111	1.020000	14,211		1,907		14,211		13,300			(12,304)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 185407100 .063	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2015	06/28/2016	06/28/2016	Expiration	3,143	398,916	1.020000	8,497				8,497		8,063			(8,497)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 185406500 .063	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2015	06/28/2016	06/28/2016	Expiration	12,761	1,619,707	1.020000	35,957				35,957		33,979			(35,957)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 185407700 .063	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2015	06/28/2016	06/28/2016	Expiration	9,012	1,143,833	1.030000	22,877				22,877		21,833			(22,877)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 185981100 .070	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/08/2015	06/21/2016	06/21/2016	Expiration	129,302	129,302	1.020000	1,823				1,823		1,743			(1,823)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 185981700 .070	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/08/2015	06/28/2016	06/28/2016	Expiration	380,552	380,552	1.020000	6,888				6,888		6,407			(6,888)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 185982300 .070	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/08/2015	07/07/2016	07/07/2016	Closing Sale	562,490	562,490	1.020000	12,262		15,322		12,262		11,061			3,059			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 185982900 .070	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/08/2015	07/07/2016	07/07/2016	Closing Sale	824,975	824,975	1.020000	16,500		18,289		16,500		15,088			1,789			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 185983500 .070	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/08/2015	07/07/2016	07/07/2016	Closing Sale	1,467,161	1,467,161	1.030000	27,583		27,479		27,583		25,427			(104)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 186632200 .071	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/15/2015	05/16/2016	05/16/2016	Expiration	39,202	39,202	1.030000	553				553		546			(553)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 186632800 .071	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/15/2015	05/31/2016	05/31/2016	Expiration	14,700	14,700	1.030000	198				198		195			(198)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 186633400 .071	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/15/2015	06/21/2016	06/21/2016	Expiration	117,631	117,631	1.030000	1,870				1,870		1,823			(1,870)			0010

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JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 186634000 .071	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/15/2015	06/28/2016	06/28/2016	Closing Sale	370,033	370,033	1.020000	8,881		285		8,881		8,372			(8,596)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 186634600 .071	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/15/2015	07/07/2016	07/07/2016	Closing Sale	1,909,343	1,909,343	1.020000	49,261		43,970		49,261		45,866			(5,291)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 186635800 .071	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/15/2015	07/14/2016	07/14/2016	Closing Sale	1,191,981	1,191,981	1.020000	25,389		9,855		25,389		24,086			(15,534)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 186635200 .071	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/15/2015	07/14/2016	07/14/2016	Closing Sale	1,321,163	1,321,163	1.020000	31,576		20,105		31,576		29,600			(11,471)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 187414600 .072	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/29/2015	06/28/2016	06/28/2016	Closing Sale	196,080	196,080	1.020000	4,137		631		4,137		3,835			(3,506)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 187101400 .072	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/22/2015	07/07/2016	07/07/2016	Closing Sale	217,098	217,098	1.030000	4,993		4,131		4,993		4,670			(862)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 187102000 .072	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/22/2015	07/14/2016	07/14/2016	Closing Sale	1,353,869	1,353,869	1.020000	27,890		13,008		27,890		26,316			(14,882)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 187102600 .072	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/22/2015	07/21/2016	07/21/2016	Closing Sale	2,734,677	2,734,677	1.020000	60,163		24,660		60,163		56,209			(35,503)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 187415200 .072	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/29/2015	07/21/2016	07/21/2016	Closing Sale	1,061,391	1,061,391	1.020000	20,803		9,688		20,803		19,261			(11,115)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 187415800 .072	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/29/2015	07/28/2016	07/28/2016	Closing Sale	1,651,277	1,651,277	1.020000	39,135		31,941		39,135		35,195			(7,194)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 187416400 .072	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/29/2015	07/28/2016	07/28/2016	Closing Sale	1,407,980	1,407,980	1.030000	29,990		18,224		29,990		27,400			(11,766)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 189611000 .081	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/10/2015	07/07/2016	07/07/2016	Closing Sale	203,421	203,421	1.020000	4,455		4,634		4,455		4,097			179			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 190179700 .081	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/17/2015	07/07/2016	07/07/2016	Closing Sale	49,022	49,022	1.020000	1,000		1,086		1,000		916			86			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 189611600 .081	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/10/2015	07/21/2016	07/21/2016	Closing Sale	148,865	148,865	1.030000	2,694		604		2,694		2,521			(2,090)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 190180300 .081	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/17/2015	07/28/2016	07/28/2016	Closing Sale	73,019	73,019	1.020000	1,504		1,050		1,504		1,361			(454)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 189612200 .081	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/10/2015	07/28/2016	07/28/2016	Closing Sale	416,589	416,589	1.020000	10,331		9,145		10,331		9,228			(1,186)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 189612800 .081	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/10/2015	07/28/2016	07/28/2016	Closing Sale	764,232	764,232	1.030000	16,355		9,831		16,355		14,954			(6,524)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 189614000 .081	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/10/2015	08/08/2016	08/08/2016	Closing Sale	2,066,001	2,066,001	1.020000	46,278		29,495		46,278		41,842			(16,783)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 190180900 .081	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/17/2015	08/08/2016	08/08/2016	Closing Sale	450,937	450,937	1.020000	10,281		8,548		10,281		9,115			(1,733)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 189613400 .081	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/10/2015	08/08/2016	08/08/2016	Closing Sale	1,560,556	1,560,556	1.020000	39,638		34,030		39,638		35,132			(5,608)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 190181500 .081	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/17/2015	08/08/2016	08/08/2016	Closing Sale	321,002	321,002	1.030000	6,548		3,854		6,548		5,920			(2,694)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 190182700 .081	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/17/2015	08/15/2016	08/15/2016	Closing Sale	563,066	563,066	1.020000	11,881		11,321		11,881		10,628			(559)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 190182100 .081	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/17/2015	08/15/2016	08/15/2016	Closing Sale	2,065,999	2,065,999	1.020000	49,377		56,849		49,377		43,242			7,472			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 190462600 .082	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/24/2015	08/08/2016	07/07/2016	Closing Sale	109,412	109,412	1.020000	1,149		2,972		1,149		916			1,823			0010

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JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 190463800 .082	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/24/2015	08/15/2016	08/15/2016	Closing Sale	1,189,210	1,189,210	1.020000	14,033		32,616		14,033		10,514			18,583			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 190464400 .082	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/24/2015	08/15/2016	08/15/2016	Closing Sale	672,252	672,252	1.030000	6,790		13,187		6,790		5,323			6,398			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 190465000 .082	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/24/2015	08/22/2016	08/22/2016	Closing Sale	1,185,345	1,185,345	1.020000	22,759		62,451		22,759		14,257			39,692			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 190465600 .082	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/24/2015	08/22/2016	08/22/2016	Closing Sale	1,545,036	1,545,036	1.030000	26,111		69,721		26,111		17,386			43,610			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 190732800 .083	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/31/2015	07/28/2016	07/28/2016	Closing Sale	246,398	246,398	1.030000	3,105		3,278		3,105		2,645			173			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 190733400 .083	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/31/2015	08/08/2016	08/08/2016	Closing Sale	68,143	68,143	1.020000	981		1,250		981		809			269			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 190734000 .083	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/31/2015	08/15/2016	08/15/2016	Closing Sale	202,652	202,652	1.030000	2,675		3,933		2,675		2,236			1,258			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 190734600 .083	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/31/2015	08/22/2016	08/22/2016	Closing Sale	890,578	890,578	1.020000	20,038		42,815		20,038		14,509			22,777			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 190735200 .083	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/31/2015	08/29/2016	08/29/2016	Closing Sale	1,163,020	1,163,020	1.020000	27,098		58,342		27,098		19,359			31,243			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 190735800 .083	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/31/2015	08/29/2016	08/29/2016	Closing Sale	1,616,010	1,616,010	1.030000	32,967		68,396		32,967		24,598			35,429			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 191186800 .090	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/09/2015	08/15/2016	08/15/2016	Closing Sale	102,204	102,204	1.020000	991		2,309		991		740			1,318			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 191188000 .090	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/09/2015	08/22/2016	08/22/2016	Closing Sale	99,973	99,973	1.020000	1,780		5,271		1,780		1,062			3,492			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 191189200 .090	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/09/2015	08/29/2016	08/29/2016	Closing Sale	1,666,358	1,666,358	1.020000	26,995		79,258		26,995		16,776			52,263			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 191189800 .090	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/09/2015	09/07/2016	09/07/2016	Closing Sale	2,211,561	2,211,561	1.020000	49,097		150,645		49,097		26,059			101,548			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 191511100 .091	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2015	08/15/2016	08/15/2016	Closing Sale	166,616	166,616	1.030000	1,483		3,315		1,483		1,115			1,832			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 191511700 .091	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2015	08/22/2016	08/22/2016	Closing Sale	86,258	86,258	1.020000	1,492		4,539		1,492		874			3,047			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 191512300 .091	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2015	08/29/2016	08/29/2016	Closing Sale	210,525	210,525	1.020000	3,221		9,656		3,221		1,998			6,434			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 191512900 .091	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2015	09/07/2016	09/07/2016	Closing Sale	458,307	458,307	1.020000	10,037		31,585		10,037		5,157			21,548			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 191514100 .091	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2015	09/14/2016	09/14/2016	Closing Sale	1,295,281	1,295,281	1.020000	25,647		43,920		25,647		13,908			18,274			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 191513500 .091	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2015	09/14/2016	09/14/2016	Closing Sale	1,336,393	1,336,393	1.020000	29,935		55,070		29,935		15,151			25,135			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 192097500 .092	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/23/2015	09/07/2016	09/07/2016	Closing Sale	399,136	399,136	1.020000	8,901		27,028		8,901		4,789			18,128			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 192098700 .092	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/23/2015	09/14/2016	09/14/2016	Closing Sale	750,174	750,174	1.020000	15,529		25,812		15,529		8,635			10,283			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 192098100 .092	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/23/2015	09/14/2016	09/14/2016	Closing Sale	1,118,223	1,118,223	1.020000	25,943		46,080		25,943		13,572			20,137			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 192372200 .092	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/29/2015	09/14/2016	09/14/2016	Closing Sale	210,511	210,511	1.020000	4,273		7,370		4,273		2,306			3,096			0010

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JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 192099900 .092	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/23/2015	09/21/2016	09/21/2016	Closing Sale	826,991	826,991	1.020000	17,698		41,666		17,698		9,627			23,969			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 192099300 .092	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/23/2015	09/21/2016	09/21/2016	Closing Sale	1,230,205	1,230,205	1.020000	29,648		70,839		29,648		15,114			41,191			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 192373400 .092	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/29/2015	09/28/2016	09/28/2016	Closing Sale	2,807,413	2,807,413	1.020000	61,482		172,330		61,482		31,754			110,848			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 193021300 .100	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/08/2015	09/21/2016	09/21/2016	Closing Sale	302,455	302,455	1.020000	6,594		15,571		6,594		3,553			8,978			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 193021900 .100	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/08/2015	09/28/2016	09/28/2016	Closing Sale	813,752	813,752	1.020000	18,635		50,684		18,635		9,813			32,049			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 193022500 .100	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/08/2015	10/07/2016	10/07/2016	Closing Sale	872,215	872,215	1.010000	22,590		47,320		22,590		11,038			24,729			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 193023100 .100	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/08/2015	10/07/2016	10/07/2016	Closing Sale	1,942,319	1,942,319	1.020000	44,479		90,420		44,479		23,303			45,941			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 193023700 .100	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/08/2015	10/07/2016	10/07/2016	Closing Sale	1,684,322	1,684,322	1.030000	33,855		65,440		33,855		18,876			31,585			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 193350400 .101	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/15/2015	09/28/2016	09/28/2016	Closing Sale	113,585	113,585	1.020000	2,862		7,302		2,862		1,565			4,439			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 193352800 .101	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/15/2015	10/07/2016	10/07/2016	Closing Sale	945,688	945,688	1.020000	23,548		45,348		23,548		12,858			21,800			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 193353400 .101	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2015	10/14/2016	10/14/2016	Closing Sale	886,285	886,285	1.010000	23,309		38,578		23,309		12,326			15,269			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 193354000 .101	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2015	10/14/2016	10/14/2016	Closing Sale	1,622,153	1,622,153	1.020000	36,661		55,523		36,661		20,803			18,862			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 193354600 .101	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2015	10/14/2016	10/14/2016	Closing Sale	157,612	157,612	1.030000	3,089		4,023		3,089		1,870			934			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 193838600 .102	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/22/2015	10/07/2016	10/07/2016	Closing Sale	88,907	88,907	1.020000	2,143		4,041		2,143		1,201			1,898			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 194893400 .102	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/29/2015	10/14/2016	10/14/2016	Closing Sale	144,693	144,693	1.010000	3,386		5,936		3,386		1,702			2,551			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 193839200 .102	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/22/2015	10/14/2016	10/14/2016	Closing Sale	748,344	748,344	1.020000	18,185		28,458		18,185		10,112			10,273			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 194894000 .102	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/29/2015	10/21/2016	10/21/2016	Closing Sale	497,279	497,279	1.020000	11,239		22,300		11,239		5,777			11,062			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 193840400 .102	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/22/2015	10/21/2016	10/21/2016	Closing Sale	1,042,285	1,042,285	1.020000	23,139		40,278		23,139		13,380			17,140			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 193839800 .102	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/22/2015	10/25/2016	10/21/2016	Closing Sale	1,655,773	1,655,773	1.010000	44,375		83,690		44,375		23,425			39,315			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 194895200 .102	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/29/2015	10/28/2016	10/28/2016	Closing Sale	1,484,956	1,484,956	1.020000	33,709		46,726		33,709		17,255			13,017			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 195982400 .111	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/10/2015	10/28/2016	10/28/2016	Closing Sale	1,093,496	1,093,496	1.020000	17,715		33,315		17,715		5,897			15,600			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 195983000 .111	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/10/2015	11/07/2016	11/07/2016	Closing Sale	2,462,701	2,462,701	1.010000	68,217		157,598		68,217		13,693			89,381			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 195983600 .111	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/10/2015	11/07/2016	11/07/2016	Closing Sale	1,760,948	1,760,948	1.020000	40,326		91,558		40,326		10,024			51,233			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 196486300 .111	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/17/2015	11/14/2016	11/14/2016	Closing Sale	1,504,886	1,504,886	1.010000	41,083		41,815		41,083		8,199			732			0010

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JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 196486900 .111	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/17/2015	11/14/2016	11/14/2016	Closing Sale	1,550,225	1,550,225	1.020000	35,345		25,712		35,345		8,526			(9,633)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 192372800 .112	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/29/2015	09/21/2016	09/21/2016	Closing Sale	980,049	980,049	1.020000	21,365		52,024		21,365		11,080			30,659			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 196932500 .112	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/24/2015	11/14/2016	11/14/2016	Closing Sale	441,946	441,946	1.020000	11,756		9,186		11,756		3,395			(2,569)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 196933100 .112	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/24/2015	11/21/2016	11/21/2016	Closing Sale	1,576,736	1,576,736	1.010000	40,995		38,886		40,995		11,993			(2,110)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 196933700 .112	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/24/2015	11/21/2016	11/21/2016	Closing Sale	1,433,166	1,433,166	1.020000	30,956		19,293		30,956		10,315			(11,663)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 197485300 .120	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/01/2015	11/07/2016	11/07/2016	Closing Sale	147,183	147,183	1.020000	4,430		8,595		4,430		1,526			4,164			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 197485900 .120	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/01/2015	11/21/2016	11/21/2016	Closing Sale	215,501	215,501	1.020000	5,560		3,957		5,560		2,099			(1,603)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 197487100 .120	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/01/2015	11/21/2016	11/28/2016	Closing Sale	1,961,211	1,961,211	1.020000	47,854		31,986		47,854		18,760			(15,868)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 197486500 .120	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/01/2015	11/28/2016	11/28/2016	Closing Sale	2,257,732	2,257,732	1.010000	64,345		59,173		64,345		22,880			(5,172)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 198626200 .120	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/08/2015	11/28/2016	11/28/2016	Closing Sale	301,995	301,995	1.020000	6,523		5,028		6,523		2,009			(1,495)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 198626800 .120	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/08/2015	12/07/2016	12/07/2016	Closing Sale	1,860,149	1,860,149	1.010000	49,852		65,372		49,852		13,058			15,520			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 198627400 .120	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/08/2015	12/07/2016	12/07/2016	Closing Sale	2,154,902	2,154,902	1.020000	48,701		52,652		48,701		14,606			3,951			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 199078700 .121	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/15/2015	12/07/2016	12/07/2016	Closing Sale	2,676	931,088	1.010000	59		28,178		59		59			28,119			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 199078700 .121	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/15/2015	12/07/2016	12/07/2016	Expiration	928,412	931,088	1.010000	20,611				20,611		3,949			(20,611)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 199079300 .121	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/15/2015	12/14/2016	12/14/2016	Closing Sale	1,476,243	1,476,243	1.010000	39,120		58,038		39,120		6,310			18,918			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 199079900 .121	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/15/2015	12/14/2016	12/14/2016	Closing Sale	1,374,722	1,374,722	1.020000	30,519		38,788		30,519		6,054			8,269			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 200648000 .122	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2015	11/21/2016	11/21/2016	Closing Sale	230,636	230,636	1.020000	4,866		3,635		4,866		1,365			(1,231)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 200648600 .122	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2015	11/28/2016	11/28/2016	Closing Sale	283,243	283,243	1.010000	6,430		6,064		6,430		1,721			(366)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 200497800 .122	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/22/2015	12/14/2016	12/14/2016	Closing Sale	886,528	886,528	1.010000	25,266		34,676		25,266		5,639			9,410			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 200649200 .122	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2015	12/14/2016	12/14/2016	Closing Sale	225,683	225,683	1.020000	5,823		7,315		5,823		1,474			1,493			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 200498400 .122	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/22/2015	12/14/2016	12/14/2016	Closing Sale	685,232	685,232	1.020000	16,309		18,923		16,309		4,264			2,614			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 200499000 .122	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/22/2015	12/21/2016	12/21/2016	Closing Sale	2,097,414	2,097,414	1.010000	54,952		78,003		54,952		13,283			23,051			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 200649800 .122	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2015	12/21/2016	12/21/2016	Closing Sale	1,333,422	1,333,422	1.010000	32,669		43,590		32,669		8,480			10,921			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 200499600 .122	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/22/2015	12/21/2016	12/21/2016	Closing Sale	994,900	994,900	1.020000	21,390		24,863		21,390		6,031			3,472			0010

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JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 200650400 .122	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2016	12/28/2016	Closing Sale	857,692	857,692	1.010000	21,871		27,785		21,871		5,572			5,914			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 200651000 .122	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2016	12/28/2016	Closing Sale	1,225,367	1,225,367	1.020000	26,345		26,953		26,345		7,573			607			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 204813200 .129	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/29/2016	12/07/2016	12/07/2016	Closing Sale	120,808	120,808	1.020000		2,259	2,581		2,259					322			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 190463200 EP	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/24/2015	08/08/2016	08/08/2016	Closing Sale	238,035	238,035	1.020000	2,452		3,570		2,452		1,926			1,118			0010
JPMORGAN CHASE BANK NA MXEA Asian UpStk 1956.64 189608000 .081	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/10/2015	07/28/2016	07/28/2016	Expiration	338	624,303	1848.580000	17,426				17,426		17,242			(17,426)			0010
JPMORGAN CHASE BANK NA MXEA Asian UpStk 1959.27 184420500 .061	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/10/2015	06/07/2016	06/07/2016	Expiration	553	1,031,540	1863.690000	27,763				27,763		22,148			(27,763)			0010
JPMORGAN CHASE BANK NA MXEA Asian UpStk 1961.05 185410700 .063	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2015	06/07/2016	06/07/2016	Expiration	327	608,924	1863.690000	13,056				13,056		13,046			(13,056)			0010
JPMORGAN CHASE BANK NA MXEA Asian UpStk 1966.24 185412500 .063	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2015	06/28/2016	06/28/2016	Expiration	161	299,101	1855.330000	7,582				7,582		7,560			(7,582)			0010
JPMORGAN CHASE BANK NA MXEA Asian UpStk 1973.06 185411300 .063	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2015	06/14/2016	06/14/2016	Expiration	380	709,270	1867.940000	15,712				15,712		15,695			(15,712)			0010
JPMORGAN CHASE BANK NA MXEA Asian UpStk 1980.88 189608600 .081	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/10/2015	08/08/2016	08/08/2016	Expiration	263	490,879	1868.640000	12,822				12,822		12,726			(12,822)			0010
JPMORGAN CHASE BANK NA MXEA Asian UpStk 1990.83 184416300 .061	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/10/2015	05/09/2016	05/09/2016	Expiration	465	879,717	1893.010000	18,668				18,668		18,668			(18,668)			0010
JPMORGAN CHASE BANK NA MXEA Asian UpStk 1996.71 184419300 .061	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/10/2015	05/31/2016	05/31/2016	Expiration	534	1,022,175	1913.470000	20,690				20,690		18,200			(20,690)			0010
JPMORGAN CHASE BANK NA MXEA Asian UpStk 2006.17 189607400 .081	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/10/2015	07/25/2016	07/25/2016	Expiration	93	176,590	1894.420000	4,436				4,436		4,431			(4,436)			0010
JPMORGAN CHASE BANK NA MXEA Asian UpStk 2010.41 185410100 .063	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2015	05/31/2016	05/31/2016	Expiration	355	679,938	1913.470000	9,637				9,637		9,637			(9,637)			0010
JPMORGAN CHASE BANK NA MXEA Asian UpStk 2012.32 183265000 .051	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/19/2015	04/21/2016	04/21/2016	Expiration	213	406,915	1911.140000	11,038				11,038		11,038			(11,038)			0010
JPMORGAN CHASE BANK NA MXEA Asian UpStk 2014.5 184419900 .061	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/10/2015	05/31/2016	05/31/2016	Expiration	680	1,300,827	1913.470000	30,347				30,347		26,854			(30,347)			0010
JPMORGAN CHASE BANK NA MXEA Asian UpStk 2030.08 184417500 .061	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/10/2015	05/16/2016	05/16/2016	Expiration	290	563,573	1942.470000	10,497				10,497		9,737			(10,497)			0010
JPMORGAN CHASE BANK NA MXEA Asian UpStk 2034.11 185411900 .063	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2015	06/21/2016	06/21/2016	Expiration	208	399,947	1922.700000	6,101				6,101		6,101			(6,101)			0010
JPMORGAN CHASE BANK NA MXEA Asian UpStk 2039.39 184418700 .061	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/10/2015	05/23/2016	05/23/2016	Expiration	638	1,242,256	1948.410000	23,099				23,099		21,364			(23,099)			0010
JPMORGAN CHASE BANK NA MXEA Asian UpStk 2041.31 185408900 .063	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2015	05/16/2016	05/16/2016	Expiration	196	380,120	1942.470000	3,792				3,792		3,792			(3,792)			0010
JPMORGAN CHASE BANK NA MXEA Asian UpStk 2046.5 185409500 .063	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2015	05/23/2016	05/23/2016	Expiration	281	547,191	1948.410000	5,566				5,566		5,566			(5,566)			0010
JPMORGAN CHASE BANK NA MXEA Asian UpStk 2047.44 183265600 .051	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/19/2015	04/28/2016	04/28/2016	Expiration	201	391,687	1945.580000	8,546				8,546		8,546			(8,546)			0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk 1787.33 197564200 .122	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/02/2015	11/14/2016	11/14/2016	Expiration	1,038	1,771,205	1706.610000	46,423				46,423		6,778			(46,423)			0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk 1818.17 197563600 .122	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/02/2015	11/07/2016	11/07/2016	Expiration	1,402	2,432,716	1735.720000	58,922				58,922		9,782			(58,922)			0010

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JPMORGAN CHASE BANK NA MXEA Euro UpStk 1830.58 197564800 .122	Equity Indexed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/02/2015	11/21/2016	11/21/2016	Expiration	1,036	1,805,904	1743.740000	44,595				44,595		7,674			(44,595)			0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk 1861.99 197563000 .122	Equity Indexed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/02/2015	10/28/2016	10/28/2016	Expiration	176	312,275	1776.710000	7,352				7,352		2,064			(7,352)			0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk 1937.71 185416100 .063	Equity Indexed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2015	06/28/2016	06/28/2016	Expiration	543	1,006,850	1855.330000	22,418				22,418		16,064			(22,418)			0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk 1950.19 185414300 .063	Equity Indexed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2015	06/07/2016	06/07/2016	Expiration	208	387,999	1863.690000	8,665				8,665		6,664			(8,665)			0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk 1951.35 189609800 .081	Equity Indexed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/10/2015	07/28/2016	07/28/2016	Expiration	963	1,780,110	1848.580000	48,552				48,552		32,388			(48,552)			0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk 1955.7 185416700 .063	Equity Indexed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2015	06/28/2016	06/28/2016	Expiration	598	1,108,560	1855.330000	28,626				28,626		20,786			(28,626)			0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk 1960.02 185414900 .063	Equity Indexed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2015	06/14/2016	06/14/2016	Expiration	819	1,530,404	1867.940000	35,279				35,279		27,170			(35,279)			0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk 1969.37 189610400 .081	Equity Indexed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/10/2015	08/08/2016	08/08/2016	Expiration	736	1,375,648	1868.640000	35,057				35,057		24,387			(35,057)			0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk 1985.39 185413100 .063	Equity Indexed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2015	05/09/2016	05/09/2016	Expiration	124	235,307	1893.010000	4,940				4,940		4,324			(4,940)			0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk 1988.58 183267400 .051	Equity Indexed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/19/2015	05/09/2016	05/09/2016	Expiration	1,018	1,927,668	1893.010000	56,139				56,139		51,010			(56,139)			0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk 1988.88 189609200 .081	Equity Indexed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/10/2015	07/21/2016	07/21/2016	Expiration	180	341,563	1894.420000	8,272				8,272		6,532			(8,272)			0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk 1996.41 185413700 .063	Equity Indexed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2015	05/31/2016	05/31/2016	Expiration	56	107,760	1913.470000	1,909				1,909		1,647			(1,909)			0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk 2010.01 183266200 .051	Equity Indexed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/19/2015	04/21/2016	04/21/2016	Expiration	274	524,181	1911.140000	14,328				14,328		13,523			(14,328)			0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk 2017.6 185415500 .063	Equity Indexed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2015	06/21/2016	06/21/2016	Expiration	809	1,555,047	1922.700000	29,577				29,577		25,083			(29,577)			0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk 2036.76 183268000 .051	Equity Indexed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/19/2015	05/16/2016	05/16/2016	Expiration	628	1,219,382	1942.470000	26,780				26,780		25,081			(26,780)			0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk 2038.03 183266800 .051	Equity Indexed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/19/2015	04/28/2016	04/28/2016	Expiration	697	1,356,088	1945.580000	28,919				28,919		27,638			(28,919)			0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk1828.58 197565400 .122	Equity Indexed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/02/2015	11/28/2016	11/28/2016	Expiration	849	1,478,239	1741.010000	37,274				37,274		6,407			(37,274)			0010
JPMORGAN CHASE BANK NA RecSwaption 3/17/16 10y .01525 213901600 .030	Equity Indexed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/02/2016	03/17/2016	03/17/2016	Expiration	22,050,000	22,050,000	1.525000	42,446				42,446					(42,446)			0010
JPMORGAN CHASE BANK NA RecSwaption 3/17/16 10y 0.1525 213903400 .030	Equity Indexed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/02/2016	03/17/2016	03/17/2016	Expiration	14,700,000	14,700,000	1.525000	28,298				28,298					(28,298)			0010
JPMORGAN CHASE BANK NA RecSwaption 3/24/16 10y .01525 213902200 .030	Equity Indexed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/02/2016	03/24/2016	03/24/2016	Expiration	22,050,000	22,050,000	1.525000	66,150				66,150					(66,150)			0010
JPMORGAN CHASE BANK NA RecSwaption 3/24/16 10y 0.1525 213904000 .030	Equity Indexed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/02/2016	03/24/2016	03/24/2016	Expiration	14,700,000	14,700,000	1.252000	44,100				44,100					(44,100)			0010
JPMORGAN CHASE BANK NA RecSwaption 3/31/16 10y .01525 213902800 .030	Equity Indexed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/02/2016	03/31/2016	03/31/2016	Expiration	22,050,000	22,050,000	1.525000	82,688				82,688					(82,688)			0010
JPMORGAN CHASE BANK NA RecSwaption 3/31/16 10y 0.1525 213904600 .030	Equity Indexed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/02/2016	03/31/2016	03/31/2016	Expiration	14,700,000	14,700,000	1.525000	55,125				55,125					(55,125)			0010
JPMORGAN CHASE BANK NA RecSwaption 7/14/2016 10y .012 223857400 .062	Equity Indexed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/29/2016	07/14/2016	07/14/2016	Expiration	18,375,000	18,375,000	0.010000	30,000				30,000					(30,000)			0010

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JPMORGAN CHASE BANK NA RecSwaption 7/14/2016 10y .012 223859200 .062	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/29/2016	07/14/2016	07/14/2016	Expiration	18,375,000	18,375,000	0.010000		30,000			30,000					(30,000)			0010
JPMORGAN CHASE BANK NA RecSwaption 7/21/2016 10y .012 223858000 .062	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/29/2016	07/21/2016	07/21/2016	Expiration	18,375,000	18,375,000	0.010000		40,000			40,000					(40,000)			0010
JPMORGAN CHASE BANK NA RecSwaption 7/21/2016 10y .012 223859800 .062	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/29/2016	07/21/2016	07/21/2016	Expiration	18,375,000	18,375,000	0.010000		40,000			40,000					(40,000)			0010
JPMORGAN CHASE BANK NA RecSwaption 7/28/2016 10y .012 223858600 .062	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/29/2016	07/28/2016	07/28/2016	Expiration	18,375,000	18,375,000	0.010000		55,000			55,000					(55,000)			0010
JPMORGAN CHASE BANK NA RecSwaption 7/28/2016 10y .012 223860400 .062	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/29/2016	07/28/2016	07/28/2016	Expiration	18,375,000	18,375,000	0.010000		55,000			55,000					(55,000)			0010
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 2,146.68 172039300 .021	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/18/2015	02/09/2016	02/09/2016	Expiration	694	1,420,724	2046.740000	39,601				39,601		31,575			(39,601)			0010
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 2,158.56 185918200 .070	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2015	07/07/2016	07/07/2016	Expiration	566	1,178,841	2081.340000	21,691				21,691		15,101			(21,691)			0010
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 2,172.38 172035700 .021	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/18/2015	02/16/2016	02/16/2016	Expiration	696	1,462,719	2100.340000	24,291				24,291		24,291			(24,291)			0010
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 2,180.41 185918800 .070	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2015	07/07/2016	07/07/2016	Expiration	1,532	3,188,368	2081.340000	70,463				70,463		52,275			(70,463)			0010
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 2,184.77 172036300 .021	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/18/2015	02/16/2016	02/16/2016	Expiration	603	1,265,686	2100.340000	23,755				23,755		23,755			(23,755)			0010
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 2,199.48 172036900 .021	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/18/2015	02/16/2016	02/16/2016	Expiration	620	1,302,484	2100.340000	27,466				27,466		27,466			(27,466)			0010
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 2,199.48 172038100 .021	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/18/2015	02/16/2016	02/16/2016	Expiration	791	1,660,403	2100.340000	38,760				38,760		38,760			(38,760)			0010
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 2,199.98 185919400 0707	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2015	07/07/2016	07/07/2016	Expiration	2,485	5,171,414	2081.340000	128,768				128,768		99,130			(128,768)			0010
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 2,205.36 172037500 .021	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/18/2015	02/16/2016	02/16/2016	Expiration	1,129	2,370,360	2100.340000	51,981				51,981		51,981			(51,981)			0010
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 2,216.42 185920000 .070	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2015	07/07/2016	07/07/2016	Expiration	1,418	2,951,421	2081.340000	79,984				79,984		63,052			(79,984)			0010
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 2,247.36 172038700 .021	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/18/2015	02/16/2016	02/16/2016	Expiration	1,978	4,153,506	2100.340000	111,237				111,237		111,236			(111,237)			0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 196485700 .111	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/17/2015	11/07/2016	11/07/2016	Closing Sale	514,137	514,137	1.020000	12,134		27,863		12,134		2,856			15,729			0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2,153.98 185921200 .070	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2015	07/07/2016	07/07/2016	Closing Sale	1,766	3,676,410	2081.340000	67,940		29,251		67,940		9,552			(38,689)			0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2,170.63 185922400 0707	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2015	07/07/2016	07/07/2016	Closing Sale	2,073	4,314,140	2081.340000	95,256		34,325		95,256		14,350			(60,931)			0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2,175.62 185923000 0707	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2015	07/07/2016	07/07/2016	Closing Sale	3,297	6,862,547	2081.340000	159,074		54,601		159,074		24,839			(104,473)			0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2,183.67 183043300 .051	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/14/2015	05/16/2016	05/16/2016	Expiration	1,298	2,754,202	2121.100000	44,618				44,618		17,125			(44,618)			0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2,184.78 185924200 0707	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2015	07/07/2016	07/07/2016	Closing Sale	2,954	6,147,845	2081.340000	154,188		48,915		154,188		25,229			(105,273)			0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2,190.61 185925400 0707	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2015	07/07/2016	07/07/2016	Closing Sale	9,315	19,387,552	2081.340000	507,566		154,255		507,566		84,271			(353,311)			0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2,200.00 183043900 .051	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/14/2015	05/16/2016	05/16/2016	Expiration	3,080	6,532,691	2121.100000	129,347				129,347		52,260			(129,347)			0010

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JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2,201.02 185926600 .070	Equity Indexed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2015	07/07/2016	07/07/2016	Closing Sale	898	1,869,087	2081.340000	52,858		14,871		52,858		9,348			(37,987)			0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2,206.58 183044500 .051	Equity Indexed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/14/2015	05/16/2016	05/16/2016	Expiration	2,936	6,228,449	2121.100000	132,043				132,043		54,510			(132,043)			0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2,216.55 183045700 .051	Equity Indexed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/14/2015	05/16/2016	05/16/2016	Expiration	2,467	5,232,608	2121.100000	121,920				121,920		52,117			(121,920)			0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2,227.16 183046300 .051	Equity Indexed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/14/2015	05/18/2016	05/18/2016	Expiration	3,357	7,120,992	2121.100000	181,585				181,585		80,652			(181,585)			0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2,232.46 183046900 .051	Equity Indexed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/14/2015	05/16/2016	05/16/2016	Expiration	3,128	6,634,606	2121.100000	175,817				175,817		79,297			(175,817)			0010
MORGAN STANLEY & CO. INTERNATI MXEA Asian UpStk 2,001.07 181828300 .042	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	04/24/2015	04/07/2016	04/07/2016	Expiration	226	429,110	1895.360000	12,604				12,604		12,604			(12,604)			0010
MORGAN STANLEY & CO. INTERNATI MXEA Asian UpStk 2,015.75 181828900 .042	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	04/24/2015	04/14/2016	04/14/2016	Expiration	114	216,956	1909.490000	5,871				5,871		5,871			(5,871)			0010
MORGAN STANLEY & CO. INTERNATI MXEA Asian UpStk 2,018.95 181826500 .042	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	04/24/2015	04/21/2016	04/21/2016	Expiration	241	461,483	1911.140000	12,477				12,477		12,477			(12,477)			0010
MORGAN STANLEY & CO. INTERNATI MXEA Euro UpStk 1,963.91 181827700 .042	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	04/24/2015	03/28/2016	03/28/2016	Expiration	141	264,173	1871.180000	7,819				7,819		7,286			(7,819)			0010
MORGAN STANLEY & CO. INTERNATI MXEA Euro UpStk 1,989.57 181830100 .042	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	04/24/2015	04/07/2016	04/07/2016	Expiration	527	998,722	1895.360000	27,601				27,601		26,093			(27,601)			0010
MORGAN STANLEY & CO. INTERNATI MXEA Euro UpStk 1,998.84 181829500 .042	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	04/24/2015	03/21/2016	03/21/2016	Expiration	388	738,248	1900.840000	20,732				20,732		20,089			(20,732)			0010
MORGAN STANLEY & CO. INTERNATI MXEA Euro UpStk 2,007.45 181830700 .042	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	04/24/2015	04/14/2016	04/14/2016	Expiration	128	244,816	1909.490000	6,587				6,587		6,251			(6,587)			0010
MORGAN STANLEY & CO. INTERNATI MXEA Euro UpStk 2,009.37 181831300 .042	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	04/24/2015	04/21/2016	04/21/2016	Expiration	313	598,837	1911.140000	16,099				16,099		15,182			(16,099)			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,151.12 179906400 .033	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2015	03/28/2016	03/28/2016	Expiration	365	760,831	2086.240000	11,229				11,229		11,083			(11,229)			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,165.10 179907000 .033	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2015	03/28/2016	03/28/2016	Expiration	477	994,907	2086.240000	17,178				17,178		16,988			(17,178)			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,173.24 179907600 .033	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2015	03/28/2016	03/28/2016	Expiration	1,521	3,172,608	2086.240000	59,065				59,065		58,458			(59,065)			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,174.39 184336500 .060	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	06/09/2015	06/08/2016	06/08/2016	Expiration	455	946,675	2079.280000	19,546				19,546		15,755			(19,546)			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,182.78 183770500 .052	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/29/2015	05/09/2016	05/09/2016	Expiration	485	1,013,473	2088.000000	23,148				23,148		21,834			(23,148)			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,185.34 179908200 .033	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2015	03/28/2016	03/28/2016	Expiration	1,179	2,460,449	2086.240000	50,359				50,359		49,888			(50,359)			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,194.38 183766300 .052	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/29/2015	05/31/2016	05/31/2016	Expiration	924	1,959,610	2120.790000	30,963				30,963		30,767			(30,963)			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,197.65 190183300 .081	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/17/2015	08/08/2016	08/08/2016	Expiration	1,095	2,274,648	2077.570000	63,688				63,688		43,703			(63,688)			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,199.52 179908800 .033	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2015	03/28/2016	03/28/2016	Expiration	2,473	5,159,772	2086.240000	115,624				115,624		114,637			(115,624)			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,209.92 190183900 .081	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/17/2015	08/15/2016	08/15/2016	Expiration	980	2,050,295	2091.540000	52,543				52,543		40,846			(52,543)			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,210.58 179905800 .033	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2015	02/23/2016	02/23/2016	Expiration	336	708,107	2109.660000	11,402				11,402		11,402			(11,402)			0010

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,213.89 183766900 .052	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/29/2015	05/31/2016	05/31/2016	Expiration	1,347	2,857,574	2120.790000	53,560				53,560		53,274			(53,560)			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,220.91 184335900 .060	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	06/09/2015	05/31/2016	05/31/2016	Expiration	1,171	2,482,724	2120.790000	38,901				38,901		38,652			(38,901)			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,226.36 183768100 .052	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/29/2015	05/23/2016	05/23/2016	Expiration	602	1,283,670	2130.820000	22,422				22,422		22,378			(22,422)			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,230.19 179909400 .033	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2015	03/28/2016	03/28/2016	Expiration	2,110	4,401,132	2086.240000	113,454				113,454		112,612			(113,454)			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,238.92 183767500 .052	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/29/2015	05/31/2016	05/31/2016	Expiration	1,906	4,041,335	2120.790000	87,962				87,962		87,557			(87,962)			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 167765700 .112	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	11/21/2014	12/30/2016	12/30/2016	Closing Sale	26,000,000	26,000,000	1.050000	1,297,400		1,179,104		1,297,400		316,401			(118,296)			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,096.49 179916600 .033	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2015	01/14/2016	01/14/2016	Expiration	172	346,522	2011.270000	8,940				8,940		1,990			(8,940)			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,124.19 179916000 .033	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2015	01/07/2016	01/07/2016	Expiration	178	361,137	2025.900000	10,164				10,164		5,175			(10,164)			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,145.28 179911200 .033	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2015	03/28/2016	03/28/2016	Expiration	1,032	2,153,125	2086.240000	32,149				32,149		8,823			(32,149)			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,159.47 179911800 .033	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2015	03/28/2016	03/28/2016	Expiration	1,687	3,519,904	2086.240000	63,911				63,911		19,607			(63,911)			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,161.41 179919000 .331	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2015	03/07/2016	03/07/2016	Expiration	233	483,717	2079.430000	9,886				9,886		3,692			(9,886)			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,169.06 179912400 .033	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2015	03/28/2016	03/28/2016	Expiration	4,223	8,810,546	2086.240000	178,598				178,598		58,700			(178,598)			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,170.45 184338300 .060	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	06/09/2015	06/07/2016	06/07/2016	Closing Sale	2,252	4,683,017	2079.280000	105,044		73,986		105,044		18,060			(31,058)			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,174.07 179913000 .033	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2015	03/28/2016	03/28/2016	Expiration	2,815	5,872,912	2086.240000	125,355				125,355		42,591			(125,355)			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,175.56 183772300 .052	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/29/2015	05/09/2016	05/09/2016	Expiration	422	880,885	2088.000000	20,119				20,119		5,901			(20,119)			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,180.18 179917800 .033	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2015	02/16/2016	02/16/2016	Expiration	209	438,635	2100.340000	8,153				8,153		4,917			(8,153)			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,183.25 179913600 .033	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2015	03/28/2016	03/28/2016	Expiration	1,930	4,026,965	2086.240000	93,694				93,694		33,717			(93,694)			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,188.18 179910000 .033	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2015	03/21/2016	03/21/2016	Expiration	841	1,769,859	2104.420000	34,095				34,095		15,127			(34,095)			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,188.44 183774700 .052	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/29/2015	05/31/2016	05/31/2016	Expiration	1,633	3,464,098	2120.790000	56,842				56,842		18,352			(56,842)			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,189.42 190186300 .081	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/17/2015	08/15/2016	08/15/2016	Closing Sale	1,645	3,439,558	2091.540000	84,643		160,965		84,643		16,204			76,322			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,189.76 190185700 .081	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/17/2015	08/08/2016	08/08/2016	Closing Sale	771	1,602,077	2077.570000	46,191		79,673		46,191		8,650			33,482			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,190.76 179914200 .033	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2015	03/28/2016	03/28/2016	Expiration	6,371	13,291,915	2086.240000	329,584				329,584		123,953			(329,584)			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,200.96 183775300 .052	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/29/2015	05/31/2016	05/31/2016	Expiration	1,965	4,167,904	2120.790000	79,534				79,534		27,073			(79,534)			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,201.82 179914800 .033	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2015	03/28/2016	03/28/2016	Expiration	5,601	11,685,155	2086.240000	315,284				315,284		126,019			(315,284)			0010

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MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,204.61 190184500 .081	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/17/2015	07/28/2016	07/28/2016	Closing Sale	708	1,481,372	2093.250000	40,444		54,358		40,444		8,828			13,913			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,204.68 179918400 .331	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2015	02/22/2016	02/22/2016	Expiration	146	307,652	2109.660000	6,428				6,428		4,215			(6,428)			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,206.89 183775900 .052	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/29/2015	05/31/2016	05/31/2016	Expiration	1,608	3,410,718	2120.790000	69,250				69,250		24,138			(69,250)			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,207.46 183772900 .052	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/29/2015	05/16/2016	05/16/2016	Expiration	485	1,028,182	2121.100000	20,907				20,907		8,023			(20,907)			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,209.29 190186900 .081	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/17/2015	08/15/2016	08/15/2016	Closing Sale	1,978	4,136,125	2091.540000	118,871		195,006		118,871		24,308			76,136			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,209.64 179910600 .033	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2015	03/21/2016	03/21/2016	Expiration	1,495	3,145,940	2104.420000	73,595				73,595		36,233			(73,595)			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,213.47 183776500 .052	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/29/2015	05/31/2016	05/31/2016	Expiration	2,150	4,559,232	2120.790000	98,653				98,653		35,314			(98,653)			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,214.81 184337700 .060	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	06/09/2015	05/31/2016	05/31/2016	Expiration	3,174	6,731,154	2120.790000	135,271				135,271		40,884			(135,271)			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,218.33 184337100 .060	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	06/09/2015	05/23/2016	05/23/2016	Expiration	646	1,376,084	2130.820000	25,018				25,018		8,630			(25,018)			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,219.26 183774100 .052	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/29/2015	05/23/2016	05/23/2016	Expiration	2,587	5,513,113	2130.820000	110,763				110,763		44,664			(110,763)			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,226.83 183777100 .052	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/29/2015	05/31/2016	05/31/2016	Expiration	6,831	14,486,226	2120.790000	351,297				351,297		132,475			(351,297)			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,231.71 183777700 .052	Equity Indexed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/29/2015	05/31/2016	05/31/2016	Expiration	555	1,176,487	2120.790000	29,618				29,618		11,378			(29,618)			0010
ROYAL BANK OF CANADA RecSwaption 1/14/16 10y 0.0206 200490000 .122	Equity Indexed Annuities	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/22/2015	01/14/2016	01/14/2016	Closing Sale	22,050,000	22,050,000	2.060000	48,000		259,020		48,000		31,529			211,020			0010
ROYAL BANK OF CANADA RecSwaption 1/14/16 10y 0.0206 200491800 .122	Equity Indexed Annuities	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/22/2015	01/14/2016	01/14/2016	Closing Sale	14,700,000	14,700,000	2.060000	32,000		172,680		32,000		21,019			140,680			0010
ROYAL BANK OF CANADA RecSwaption 1/21/16 10y 0.0206 200492400 .122	Equity Indexed Annuities	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/22/2015	01/21/2016	01/21/2016	Closing Sale	14,700,000	14,700,000	2.060000	38,000		276,800		38,000		15,671			238,800			0010
ROYAL BANK OF CANADA RecSwaption 1/21/16 10y 0.0206 200490600 .122	Equity Indexed Annuities	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/22/2015	01/21/2016	01/21/2016	Closing Sale	22,050,000	22,050,000	2.060000	57,000		415,200		57,000		23,506			358,200			0010
ROYAL BANK OF CANADA RecSwaption 1/7/16 10y .0206 200489400 .122	Equity Indexed Annuities	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/22/2015	01/07/2016	01/07/2016	Expiration	22,050,000	22,050,000	2.060000	27,000				27,000		23,362			(27,000)			0010
ROYAL BANK OF CANADA RecSwaption 1/7/16 10y 0.0206 200491200 .122	Equity Indexed Annuities	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/22/2015	01/07/2016	01/07/2016	Expiration	14,700,000	14,700,000	2.060000	18,000				18,000		15,575			(18,000)			0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,187.15 189615800 .081	Equity Indexed Annuities	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/10/2015	08/08/2016	08/08/2016	Expiration	507	1,053,771	2077.570000	27,714				27,714		18,523			(27,714)			0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,213.25 189615200 .081	Equity Indexed Annuities	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/10/2015	07/28/2016	07/28/2016	Expiration	1,039	2,174,188	2093.250000	53,886				53,886		44,585			(53,886)			0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,079.88 190718300 .083	Equity Indexed Annuities	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/31/2015	08/22/2016	08/22/2016	Closing Sale	889	1,751,826	1970.890000	48,718		65,574		48,718		(9,013)			16,856			0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,103.62 170223600 .013	Equity Indexed Annuities	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/30/2015	01/28/2016	01/28/2016	Closing Sale	565	1,131,280	2002.160000	27,754		26,152		27,754		(5,348)			(1,602)			0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,104.42 190718900 .083	Equity Indexed Annuities	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/31/2015	08/29/2016	08/29/2016	Closing Sale	739	1,470,670	1988.870000	39,509		40,949		39,509		(5,674)			1,440			0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,120.04 170223000 .013	Equity Indexed Annuities	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/30/2015	01/21/2016	01/21/2016	Closing Sale	592	1,203,808	2032.120000	22,155		11,470		22,155		2,154			(10,686)			0010

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ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,148.52 184274400 .060	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/08/2015	06/07/2016	06/07/2016	Closing Sale	2,724	5,664,275	2079.280000	101,957		89,488		101,957		17,039			(12,469)			0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,166.44 181178700 .041	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/15/2015	04/07/2016	04/07/2016	Expiration	493	1,022,842	2076.330000	23,813				23,813		22,485			(23,813)			0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,176.32 181060900 .041	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/14/2015	04/14/2016	04/14/2016	Expiration	1,212	2,539,167	2095.840000	46,721				46,721		46,172			(46,721)			0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,188.45 181179300 .041	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/15/2015	04/07/2016	04/07/2016	Expiration	923	1,916,515	2076.330000	52,105				52,105		49,616			(52,105)			0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,194.34 181061500 .041	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/14/2015	04/14/2016	04/14/2016	Expiration	1,315	2,756,798	2095.840000	58,444				58,444		57,848			(58,444)			0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,198.75 181179900 .041	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/15/2015	04/14/2016	04/14/2016	Expiration	1,001	2,098,062	2095.840000	48,291				48,291		47,837			(48,291)			0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,199.70 185037900 .062	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/23/2015	06/21/2016	06/21/2016	Expiration	976	2,072,071	2122.850000	35,890				35,890		35,256			(35,890)			0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,204.40 187055400 .072	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/21/2015	07/21/2016	07/21/2016	Expiration	984	2,084,302	2119.210000	38,560				38,560		35,869			(38,560)			0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,210.90 181062100 .041	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/14/2015	04/14/2016	04/14/2016	Expiration	2,050	4,295,656	2095.840000	100,518				100,518		99,589			(100,518)			0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,219.02 185038500 .062	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/23/2015	06/21/2016	06/21/2016	Expiration	1,013	2,151,169	2122.850000	43,594				43,594		42,935			(43,594)			0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,219.60 183477500 .052	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2015	05/16/2016	05/16/2016	Expiration	801	1,698,831	2121.100000	36,666				36,666		36,554			(36,666)			0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,221.57 187056000 .072	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/21/2015	07/21/2016	07/21/2016	Expiration	946	2,004,563	2119.210000	42,096				42,096		39,497			(42,096)			0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,225.64 183478100 .052	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2015	05/23/2016	05/23/2016	Expiration	489	1,042,099	2130.820000	20,785				20,785		20,749			(20,785)			0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,228.93 181062700 .041	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/14/2015	04/14/2016	04/14/2016	Expiration	533	1,117,792	2095.840000	28,504				28,504		28,262			(28,504)			0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,229.63 185039100 .062	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/23/2015	06/21/2016	06/21/2016	Expiration	1,995	4,235,999	2122.850000	91,770				91,770		90,473			(91,770)			0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,240.00 187056600 .072	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/21/2015	07/21/2016	07/21/2016	Expiration	2,743	5,813,891	2119.210000	134,301				134,301		126,754			(134,301)			0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,240.46 185039700 .062	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/23/2015	06/21/2016	06/21/2016	Expiration	1,899	4,032,332	2122.850000	92,486				92,486		91,251			(92,486)			0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,255.05 187057200 .072	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/21/2015	07/21/2016	07/21/2016	Expiration	786	1,665,351	2119.210000	40,968				40,968		38,806			(40,968)			0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,255.95 185040300 .062	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/23/2015	06/21/2016	06/21/2016	Expiration	1,556	3,303,770	2122.850000	80,943				80,943		79,931			(80,943)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,156.31 189616400 .081	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/10/2015	08/08/2016	08/08/2016	Closing Sale	624	1,296,258	2077.570000	27,727		49,128		27,727		4,818			21,401			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,177.92 189617000 .081	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/10/2015	08/08/2016	08/08/2016	Closing Sale	940	1,953,601	2077.570000	51,596		94,362		51,596		9,571			42,766			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,194.95 189617600 .081	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/10/2015	08/08/2016	08/08/2016	Closing Sale	1,260	2,618,216	2077.570000	78,878		130,207		78,878		15,428			51,329			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,200.00 183108500 .051	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/15/2015	05/16/2016	05/16/2016	Expiration	1,033	2,191,881	2121.100000	42,875				42,875		17,010			(42,875)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,068.45 190722000 .083	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/31/2015	08/22/2016	08/22/2016	Closing Sale	736	1,450,260	1970.890000	38,300		71,789		38,300		(5,698)			33,488			0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,071.61 190722600 .083	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/31/2015	08/29/2016	08/29/2016	Closing Sale	782	1,556,092	1988.870000	33,878		64,736		33,878		(4,913)			30,858			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,081.33 193768600 .102	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/21/2015	10/21/2016	10/21/2016	Closing Sale	970	1,958,865	2018.940000	32,313		60,534		32,313		(2,021)			28,220			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,081.33 193768600 .102	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/21/2015	10/21/2016	10/21/2016	Expiration		1,958,865	2018.940000	8				8					(8)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,089.71 190723200 .083	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/31/2015	08/29/2016	08/29/2016	Closing Sale	1,330	2,645,734	1988.870000	68,469		134,144		68,469		(10,094)			65,675			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,092.95 170225400 .013	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/30/2015	01/28/2016	01/28/2016	Expiration	1,949	3,902,310	2002.160000	93,476				93,476		(2,038)			(93,476)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,093.44 193769200 .102	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/21/2015	10/21/2016	10/21/2016	Closing Sale	1,815	3,665,085	2018.940000	70,722		135,244		70,722		(4,862)			64,521			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,093.44 193769200 .102	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/21/2015	10/21/2016	10/21/2016	Expiration		3,665,085	2018.940000	14				14		14			(14)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,097.82 170224200 .013	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/30/2015	01/14/2016	01/14/2016	Expiration	308	619,511	2011.270000	13,827				13,827		1,322			(13,827)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,100.91 193769800 .102	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/21/2015	10/21/2016	10/21/2016	Closing Sale	3,046	6,149,170	2018.940000	129,133		249,659		129,133		(9,259)			120,527			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,103.23 190723800 .083	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/31/2015	08/29/2016	08/29/2016	Closing Sale	2,133	4,242,339	1988.870000	122,223		243,934		122,223		(18,308)			121,711			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,111.21 193770400 .102	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/21/2015	10/21/2016	10/21/2016	Closing Sale	3,589	7,245,918	2018.940000	168,811		331,154		168,811		(12,680)			162,343			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,111.21 193770400 .102	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/21/2015	10/21/2016	10/21/2016	Expiration		7,245,918	2018.940000	19				19		19			(19)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,120.09 193771000 .102	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/21/2015	10/21/2016	10/21/2016	Closing Sale	8,330	16,817,406	2018.940000	423,799		842,561		423,799		(33,267)			418,763			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,124.26 170224800 .013	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/30/2015	01/21/2016	01/21/2016	Expiration	1,836	3,731,074	2032.120000	82,402				82,402		21,079			(82,402)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,130.79 193771600 .102	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/21/2015	10/21/2016	10/21/2016	Closing Sale	5,534	11,173,679	2018.940000	305,018		619,026		305,018		(26,504)			314,008			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,130.79 193771600 .102	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/21/2015	10/21/2016	10/21/2016	Expiration		11,173,679	2018.940000	24				24		24			(24)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,142.50 182575300 .050	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2015	05/09/2016	05/09/2016	Expiration	771	1,609,044	2088.000000	23,009				23,009		4,921			(23,009)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,147.55 181180500 .041	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/15/2015	04/07/2016	04/07/2016	Expiration	619	1,284,999	2076.330000	25,455				25,455		7,578			(25,455)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,154.94 181063300 .041	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/14/2015	04/14/2016	04/14/2016	Expiration	970	2,033,714	2095.840000	31,279				31,279		9,626			(31,279)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,157.95 182575900 .050	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2015	05/09/2016	05/09/2016	Expiration	1,505	3,141,637	2088.000000	56,235				56,235		13,169			(56,235)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,158.16 183107300 .051	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/15/2015	05/09/2016	05/09/2016	Expiration	576	1,202,813	2088.000000	23,336				23,336		6,810			(23,336)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,161.25 181181100 .041	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/15/2015	04/07/2016	04/07/2016	Expiration	1,776	3,688,351	2076.330000	85,444				85,444		27,521			(85,444)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,162.54 182576500 .050	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2015	05/09/2016	05/09/2016	Expiration	1,297	2,708,155	2088.000000	51,455				51,455		12,516			(51,455)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,163.49 184275000 .060	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/08/2015	06/07/2016	06/07/2016	Closing Sale	5,492	11,418,746	2079.280000	244,361		180,402		244,361		44,591			(63,959)			0010

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,167.10 181182900 .041	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/15/2015	04/14/2016	04/14/2016	Expiration	276	577,949	2095.840000	10,843				10,843		3,800			(10,843)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,168.39 182577100 .050	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2015	05/09/2016	05/09/2016	Expiration	3,301	6,891,809	2088.000000	139,904				139,904		35,178			(139,904)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,171.46 190719500 .083	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/31/2015	07/07/2016	07/07/2016	Closing Sale	329	684,990	2081.340000	11,558		5,450		11,558		(1,381)			(6,108)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,171.50 181063900 .041	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/14/2015	04/14/2016	04/14/2016	Expiration	1,228	2,574,276	2095.840000	49,375				49,375		16,693			(49,375)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,171.52 182578900 .050	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2015	05/09/2016	05/09/2016	Expiration	2,790	5,825,012	2088.000000	122,325				122,325		31,362			(122,325)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,171.81 184275600 .060	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/08/2015	06/07/2016	06/07/2016	Closing Sale	2,362	4,911,696	2079.280000	113,951		77,599		113,951		21,714			(36,353)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,173.02 179098600 .032	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/23/2015	03/21/2016	03/21/2016	Expiration	1,793	3,772,166	2104.420000	66,107				66,107		29,985			(66,107)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,179.66 182579500 .050	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2015	05/09/2016	05/09/2016	Expiration	2,488	5,194,821	2088.000000	118,442				118,442		31,933			(118,442)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,179.67 181064500 .041	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/14/2015	04/14/2016	04/14/2016	Expiration	4,175	8,750,697	2095.840000	183,590				183,590		64,802			(183,590)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,180.08 183107900 .051	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/15/2015	05/09/2016	05/09/2016	Expiration	1,527	3,187,374	2088.000000	78,799				78,799		25,556			(78,799)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,180.15 181181700 .041	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/15/2015	04/07/2016	04/07/2016	Expiration	2,373	4,927,733	2076.330000	135,918				135,918		48,402			(135,918)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,180.62 190720800 .083	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/31/2015	08/10/2016	08/08/2016	Closing Sale	458	950,488	2077.570000	18,593		47,145		18,593		(2,281)			28,553			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,182.17 182580700 .050	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2015	05/09/2016	05/09/2016	Expiration	3,934	8,213,625	2088.000000	192,199				192,199		52,923			(192,199)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,182.19 181183500 .041	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/15/2015	04/14/2016	04/14/2016	Expiration	1,363	2,856,399	2095.840000	63,483				63,483		23,983			(63,483)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,183.02 185040900 .062	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/23/2015	06/14/2016	06/14/2016	Expiration	1,353	2,819,754	2084.430000	75,647				75,647		21,235			(75,647)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,183.24 184276200 .060	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/08/2015	06/07/2016	06/07/2016	Closing Sale	9,136	18,996,992	2079.280000	486,323		300,129		486,323		98,442			(186,194)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,184.36 183478700 .052	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2015	03/28/2016	03/28/2016	Expiration	582	1,214,150	2086.240000	33,016				33,016		14,824			(33,016)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,187.41 181182300 .041	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/15/2015	04/07/2016	04/07/2016	Expiration	487	1,011,027	2076.330000	29,532				29,532		10,903			(29,532)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,187.97 179099200 .032	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/23/2015	03/21/2016	03/21/2016	Expiration	3,288	6,918,908	2104.420000	144,778				144,778		70,722			(144,778)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,189.83 183479300 .052	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2015	04/21/2016	04/21/2016	Expiration	399	837,490	2097.290000	20,892				20,892		8,613			(20,892)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,190.11 184276800 .060	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/08/2015	06/07/2016	06/07/2016	Closing Sale	1,075	2,235,577	2079.280000	60,361		35,319		60,361		12,668			(25,041)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,190.57 181065100 .041	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/14/2015	04/14/2016	04/14/2016	Expiration	2,468	5,173,336	2095.840000	120,953				120,953		45,335			(120,953)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,192.40 182581300 .050	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2015	05/09/2016	05/09/2016	Expiration	3,633	7,586,065	2088.000000	193,445				193,445		56,008			(193,445)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,192.60 179099800 .032	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/23/2015	03/21/2016	03/21/2016	Expiration	3,041	6,400,095	2104.420000	140,322				140,322		69,938			(140,322)			0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,197.62 182582500 .050	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2015	05/09/2016	05/09/2016	Expiration	7,622	15,914,443	2088.000000	423,324				423,324		126,360			(423,324)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,200.21 181065700 .041	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/14/2015	04/14/2016	04/14/2016	Expiration	4,181	8,761,849	2095.840000	222,376				222,376		87,281			(222,376)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,200.38 179100400 .032	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/23/2015	03/21/2016	03/21/2016	Expiration	1,940	4,081,770	2104.420000	96,024				96,024		49,342			(96,024)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,200.63 181184100 .041	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/15/2015	04/14/2016	04/14/2016	Expiration	1,440	3,018,156	2095.840000	79,161				79,161		32,528			(79,161)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,203.65 190721400 .083	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/31/2015	08/15/2016	08/15/2016	Closing Sale	1,068	2,234,434	2091.540000	44,228		105,347		44,228		(5,058)			61,119			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,205.87 181066300 .041	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/14/2015	04/14/2016	04/14/2016	Expiration	3,716	7,787,295	2095.840000	206,208				206,208		82,866			(206,208)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,209.57 183479900 .052	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2015	05/16/2016	05/16/2016	Expiration	2,457	5,211,161	2121.100000	116,060				116,060		49,739			(116,060)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,209.85 179101000 .032	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/23/2015	03/21/2016	03/21/2016	Expiration	4,129	8,689,782	2104.420000	221,807				221,807		118,528			(221,807)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,212.88 190720100 .083	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/31/2015	07/21/2016	07/21/2016	Closing Sale	328	696,097	2119.210000	10,393		15,096		10,393		(768)			4,704			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,214.34 185041500 .062	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/23/2015	06/21/2016	06/21/2016	Expiration	1,058	2,245,211	2122.850000	50,397				50,397		17,992			(50,397)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,220.16 179101600 .032	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/23/2015	03/21/2016	03/21/2016	Expiration	4,779	10,057,992	2104.420000	277,852				277,852		154,376			(277,852)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,220.96 183480500 .052	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2015	05/23/2016	05/23/2016	Expiration	2,207	4,703,700	2130.820000	103,243				103,243		46,169			(103,243)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,221.85 183109100 .051	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/15/2015	05/16/2016	05/16/2016	Expiration	1,461	3,099,479	2121.100000	74,890				74,890		32,207			(74,890)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,233.66 185042100 .062	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/23/2015	06/21/2016	06/21/2016	Expiration	874	1,854,501	2122.850000	48,851				48,851		18,501			(48,851)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,248.57 179102200 .032	Equity Indexed Annuities	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/23/2015	03/21/2016	03/21/2016	Expiration	562	1,182,912	2104.420000	38,829				38,829		23,527			(38,829)			0010
SUNTRUST S&P 500 Asian UpStk 2,132.34 199075700 .121	Equity Indexed Annuities	Exh 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	12/15/2015	12/14/2016	12/14/2016	Closing Sale	731	1,477,411	2021.940000	41,912		50,458		41,912		2,448			8,546			0010
SUNTRUST S&P 500 Asian UpStk 2,169.61 201003500 .010	Equity Indexed Annuities	Exh 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	01/08/2016	12/28/2016	12/28/2016	Closing Sale	1,147	2,358,003	2056.500000	29,938		47,141		29,938		17,203			17,203			0010
SUNTRUST S&P 500 Asian UpStk 2,185.91 199075100 .121	Equity Indexed Annuities	Exh 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	12/15/2015	12/07/2016	12/07/2016	Closing Sale	498	1,035,357	2077.070000	21,878		3,229		21,878		2,704			(18,649)			0010
SUNTRUST S&P 500 Euro UpStk 248372400 .122	Equity Indexed Annuities	Exh 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	12/21/2016	12/30/2016	12/30/2016	Closing Sale	928	1,896,756	2197.240000	68,263		38,595		68,263					(29,668)			0010
SUNTRUST S&P 500 Euro UpStk 248373000 .122	Equity Indexed Annuities	Exh 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	12/21/2016	12/30/2016	12/30/2016	Expiration	844	1,725,699	2248.330000	23,657				23,657					(23,657)			0010
SUNTRUST S&P 500 Euro UpStk 2,107.47 199077500 .121	Equity Indexed Annuities	Exh 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	12/15/2015	12/14/2016	12/14/2016	Closing Sale	718	1,451,045	2021.940000	34,289		61,381		34,289		781			27,091			0010
SUNTRUST S&P 500 Euro UpStk 2,120.39 201004700 .010	Equity Indexed Annuities	Exh 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	01/08/2016	12/21/2016	12/21/2016	Closing Sale	1,221	2,467,824	2021.150000	51,844		121,172		51,844					69,328			0010
SUNTRUST S&P 500 Euro UpStk 2,127.69 199078100 .121	Equity Indexed Annuities	Exh 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	12/15/2015	12/14/2016	12/14/2016	Closing Sale	1,768	3,574,022	2021.940000	101,815		186,926		101,815		1,906			85,111			0010
SUNTRUST S&P 500 Euro UpStk 2,153.36 201005300 .010	Equity Indexed Annuities	Exh 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	01/08/2016	12/30/2016	12/28/2016	Closing Sale	1,474	3,030,870	2056.500000	54,899		142,752		54,899					87,853			0010
SUNTRUST S&P 500 Euro UpStk 2,160.98 199076300 .121	Equity Indexed Annuities	Exh 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	12/15/2015	12/07/2016	12/07/2016	Closing Sale	564	1,171,322	2077.070000	23,538		47,319		23,538		808			23,781			0010
SUNTRUST S&P 500 Euro UpStk 2,164.05 201005900 .010	Equity Indexed Annuities	Exh 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	01/08/2016	12/30/2016	12/28/2016	Closing Sale	2,130	4,379,584	2056.500000	86,186		229,042		86,186					142,856			0010
SUNTRUST S&P 500 Euro UpStk 2,184.66 199076900 .121	Equity Indexed Annuities	Exh 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	12/15/2015	12/07/2016	12/07/2016	Closing Sale	2,676	5,559,153	2077.070000	138,211		287,957		138,211		4,801			149,739			0010
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												90,811,545	1,586,496	83,019,704		92,398,041	XXX	21,069,135			(9,378,330)			XXX
JPMORGAN CHASE BANK NA EOFIID ~ EEJ EOFIID JPM 245211300 .111	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/15/2016	12/06/2016	12/06/2016	Expiration	2,786	350,000	125.580000		2,800			2,800					(2,800)			0001

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0099999. Subtotal - Purchased Options - Hedging Other - Put Options													2,800			2,800	XXX				(2,800)			XXX
0149999. Subtotal - Purchased Options - Hedging Other												90,811,545	1,589,296	83,019,704		92,400,841	XXX	21,069,135			(9,381,130)			XXX
0219999. Subtotal - Purchased Options - Replications																	XXX							XXX
0289999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0359999. Subtotal - Purchased Options - Other																	XXX							XXX
0369999. Total Purchased Options - Call Options and Warrants												90,811,545	1,586,496	83,019,704		92,398,041	XXX	21,069,135			(9,378,330)			XXX
0379999. Total Purchased Options - Put Options													2,800			2,800	XXX				(2,800)			XXX
0389999. Total Purchased Options - Caps																	XXX							XXX
0399999. Total Purchased Options - Floors																	XXX							XXX
0409999. Total Purchased Options - Collars																	XXX							XXX
0419999. Total Purchased Options - Other																	XXX							XXX
0429999. Total Purchased Options												90,811,545	1,589,296	83,019,704		92,400,841	XXX	21,069,135			(9,381,130)			XXX
0499999. Subtotal - Written Options - Hedging Effective																	XXX							XXX
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,973.44 222048600 .060	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/01/2016	09/28/2016	09/28/2016	Closing Purchase	802	1,509,104	1881.770000		(61,342)	(73,516)		(61,342)					(12,174)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,050.59 222047400 .060	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/01/2016	09/14/2016	09/14/2016	Closing Purchase	1,115	2,178,371	1953.030000		(83,397)	(108,816)		(83,397)					(25,420)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,064.42 222048000 .060	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/01/2016	09/21/2016	09/21/2016	Closing Purchase	599	1,178,313	1966.970000		(43,245)	(58,377)		(43,245)					(15,132)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,069.55 222046800 .060	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/01/2016	09/07/2016	09/07/2016	Closing Purchase	1,468	2,890,936	1969.410000		(109,771)	(146,998)		(109,771)					(37,226)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,069.74 222046200 .060	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/01/2016	08/22/2016	08/22/2016	Closing Purchase	1,169	2,303,872	1970.890000		(87,987)	(115,551)		(87,987)					(27,564)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,174.83 222049800 .060	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/01/2016	11/07/2016	11/07/2016	Closing Purchase	792	1,646,048	2078.580000		(39,746)	(41,924)		(39,746)					(2,178)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,189.18 222049200 .060	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/01/2016	10/28/2016	10/28/2016	Closing Purchase	1,527	3,191,296	2090.350000		(73,907)	(55,052)		(73,907)					18,855			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,197.76 222045600 .060	Equity Indexed Annuities	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/01/2016	08/15/2016	08/15/2016	Closing Purchase	530	1,107,575	2091.540000		(22,522)	(52,219)		(22,522)					(29,697)			0010
JPMORGAN CHASE BANK NA EQFWD - EEJ EQFWD JPM 245211900 .111	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/15/2016	12/06/2016	12/06/2016	Closing Purchase	2,786	350,000	125.580000		(2,800)	(669)		(2,800)					2,131			0010
SUNTRUST S&P 500 Euro UpStk 248371800 .122	Equity Indexed Annuities	Exh 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	12/21/2016	12/30/2016	12/30/2016	Closing Purchase	1,605	3,281,157	2146.140000		(195,928)	(148,796)		(195,928)					47,132			0010
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants													(720,645)	(801,918)		(720,645)	XXX				(81,273)			XXX
JPMORGAN CHASE BANK NA EEJ EQFWD 09/06/2016 JPM 222319400 .060	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/06/2016	09/06/2016	09/06/2016	Expiration	2,768	350,000	126.280000		(5,845)			(5,845)					5,845			
JPMORGAN CHASE BANK NA EEJ EQFWD 12/05/2016 JPM 222320600 .060	Equity Indexed Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/06/2016	12/05/2016	12/06/2016	Closing Purchase	2,768	350,000	126.120000		(8,190)	(830)		(8,190)					7,360			
0519999. Subtotal - Written Options - Hedging Other - Put Options													(14,035)	(830)		(14,035)	XXX				13,205			XXX
0569999. Subtotal - Written Options - Hedging Other													(734,680)	(802,748)		(734,680)	XXX				(68,068)			XXX
0639999. Subtotal - Written Options - Replications																	XXX							XXX
0709999. Subtotal - Written Options - Income Generation																	XXX							XXX
0779999. Subtotal - Written Options - Other																	XXX							XXX
0789999. Total Written Options - Call Options and Warrants													(720,645)	(801,918)		(720,645)	XXX				(81,273)			XXX
0799999. Total Written Options - Put Options													(14,035)	(830)		(14,035)	XXX				13,205			XXX
0809999. Total Written Options - Caps																	XXX							XXX
0819999. Total Written Options - Floors																	XXX							XXX
0829999. Total Written Options - Collars																	XXX							XXX
0839999. Total Written Options - Other																	XXX							XXX
0849999. Total Written Options													(734,680)	(802,748)		(734,680)	XXX				(68,068)			XXX
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	06/16/2014	06/15/2021	06/17/2016	Swap Close		4,000,000	2.171500 /(0.442050)			233,039	32,734						233,039			100/100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ2OJLFK8MNNCL0OF39	08/25/2014	06/15/2021	06/17/2016	Swap Close		3,000,000	2.044000 /(0.442050)			156,333	22,755						156,333			100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ2OJLFK8MNNCL0OF39	06/16/2014	06/15/2021	06/17/2016	Swap Close		5,500,000	2.184500 /(0.442050)			324,669	45,345						324,669			100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ2OJLFK8MNNCL0OF39	11/25/2014	06/15/2021	06/17/2016	Swap Close		11,150,000	1.912500 /(0.442050)			510,723	77,688						510,723			100/100
MORGAN STANLEY & CO. INTE Fixed Rate Interest Rate Swap	Multiple	Sch D-1	Interest Rate	Morgan Stanley Capital Services LLC SNZ2OJLFK8MNNCL0OF39	05/06/2011	07/15/2016	07/15/2016	Maturity		19,100,000	2.140000 /(0.680100)				157,517									100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate														1,224,764	336,039		XXX				1,224,764			XXX
GOLDMAN SACHS INTERNATION Fixed Rate Currency Swap	GLENCORE FINANCE EUROPE L4370RAF8	Sch D-1	Currency	GOLDMAN SACHS INTER W22LROWP2IHZNBB6K528	04/23/2013	02/27/2019	04/19/2016	Swap Close		9,858,825	6.770000 /(6.500000)			618,158	55,088	352,170			(352,170)		618,158			100/100
MORGAN STANLEY & CO. INTE Fixed Rate Currency Swap	GLENCORE FINANCE EUROPE L4370RAF8	Sch D-1	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	11/09/2012	02/27/2019	04/25/2016	Swap Close		9,547,200	6.570000 /(6.500000)			898,358	53,412	703,800			(703,800)		898,358			100/100
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange														1,516,516	108,500	1,055,970	XXX		(1,055,970)		1,516,516			XXX
0909999. Subtotal - Swaps - Hedging Effective														2,741,280	444,539	1,055,970	XXX		(1,055,970)		2,741,280			XXX
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ2OJLFK8MNNCL0OF39	12/30/2015	12/05/2022	01/21/2016			6,510,000	1.810000 /(0.941670)				(6,951)									0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ2OJLFK8MNNCL0OF39	12/30/2015	12/05/2022	01/21/2016			6,665,000	1.810000 /(0.941670)				(7,116)									0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ2OJLFK8MNNCL0OF39	12/30/2015	12/24/2022	04/22/2016			7,500,000	1.960000 /(0.997060)				(1,868)									0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ2OJLFK8MNNCL0OF39	12/30/2015	12/24/2022	04/22/2016			7,500,000	1.960000 /(0.997060)				(1,868)									0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ2OJLFK8MNNCL0OF39	12/01/2015	12/05/2022	01/20/2016	Swap Close		310,000	1.810000 /(0.422200)			4,848	558						4,848			0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ2OJLFK8MNNCL0OF39	12/01/2015	12/05/2022	01/20/2016	Swap Close		465,000	1.810000 /(0.422200)			7,272	837						7,272			0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ2OJLFK8MNNCL0OF39	10/14/2015	10/16/2022	01/20/2016	Swap Close		5,000,000	1.650500 /(0.621100)			30,293	3,477			96,006			30,293			0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ2OJLFK8MNNCL0OF39	10/14/2015	10/16/2022	01/20/2016	Swap Close		5,000,000	1.650500 /(0.621100)			30,293	3,477			96,006			30,293			0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ2OJLFK8MNNCL0OF39	09/24/2015	09/28/2022	01/20/2016	Swap Close		5,950,000	1.788000 /(0.603100)			87,707	3,721			59,615			87,707			0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ2OJLFK8MNNCL0OF39	09/15/2015	09/17/2022	01/20/2016	Swap Close		10,000,000	1.901500 /(0.525750)			215,948	7,261			24,023			215,948			0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ2OJLFK8MNNCL0OF39	09/24/2015	09/28/2022	01/20/2016	Swap Close		24,700,000	1.788000 /(0.603100)			364,096	15,446			247,480			364,096			0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ2OJLFK8MNNCL0OF39	11/10/2015	11/12/2022	01/20/2016	Swap Close		6,250,000	1.978500 /(0.355600)			163,132	5,353			(10,142)			163,132			0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ2OJLFK8MNNCL0OF39	11/10/2015	11/12/2022	01/20/2016	Swap Close		6,250,000	1.978500 /(0.355600)			163,132	5,353			(10,142)			163,132			0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ2OJLFK8MNNCL0OF39	09/22/2015	09/24/2022	01/20/2016	Swap Close		22,443,000	1.854500 /(0.594350)			420,622	14,926			127,906			420,622			0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ2OJLFK8MNNCL0OF39	12/22/2015	12/24/2022	04/21/2016	Swap Close		7,500,000	1.960000 /(0.628350)			222,527	32,842			4,552			222,527			0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ2OJLFK8MNNCL0OF39	12/22/2015	12/24/2022	04/21/2016	Swap Close		7,500,000	1.960000 /(0.628350)			222,527	32,842			4,552			222,527			0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ2OJLFK8MNNCL0OF39	12/01/2015	12/05/2022	04/21/2016	Swap Close		6,200,000	1.810000 /(0.631600)			127,247	31,071			63,759			127,247			0040

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCL00F39	12/01/2015	12/05/2022	04/21/2016	Swap Close		6,200,000	1.810000 /(0.631600)			127,247	31,071			65,280			127,247			0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCL00F39	07/07/2016	07/11/2023	07/25/2016	Swap Close		7,000,000	1.123000 /(0.664600)			(100,457)	1,248						(100,457)			0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCL00F39	07/07/2016	07/11/2023	07/25/2016	Swap Close		13,000,000	1.123000 /(0.664600)			(186,563)	2,317						(186,563)			0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCL00F39	07/14/2016	07/18/2023	07/25/2016	Swap Close		4,445,000	1.215000 /(0.679100)			(37,118)	463						(37,118)			0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCL00F39	07/14/2016	07/18/2023	07/25/2016	Swap Close		6,055,000	1.215000 /(0.679100)			(50,562)	631						(50,562)			0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCL00F39	10/19/2016	10/23/2023	11/08/2016	Swap Close		5,500,000	1.426000 /(0.863330)			(43,570)	1,244						(43,570)			0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCL00F39	10/19/2016	10/23/2023	11/08/2016	Swap Close		5,500,000	1.426000 /(0.863330)			(43,608)	1,282						(43,608)			0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCL00F39	06/08/2016	06/12/2023	11/08/2016	Swap Close		8,000,000	1.392500 /(0.845440)			(63,570)	21,830						(63,570)			0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCL00F39	06/08/2016	06/12/2023	11/08/2016	Swap Close		17,000,000	1.392500 /(0.845440)			(135,086)	46,389						(135,086)			0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCL00F39	08/25/2016	08/30/2023	11/08/2016	Swap Close		10,000,000	1.285000 /(0.829330)			(162,315)	8,146						(162,315)			0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCL00F39	08/25/2016	08/30/2023	11/08/2016	Swap Close		10,000,000	1.285000 /(0.829330)			(162,568)	8,400						(162,568)			0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCL00F39	08/16/2016	08/18/2023	11/08/2016	Swap Close		10,000,000	1.244000 /(0.801280)			(187,257)	9,393						(187,257)			0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCL00F39	08/16/2016	08/18/2023	11/08/2016	Swap Close		10,000,000	1.244000 /(0.801280)			(187,257)	9,393						(187,257)			0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCL00F39	01/14/2016	01/19/2023	04/21/2016	Swap Close		17,500,000	1.703000 /(0.633100)			215,405	48,071						215,405			0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCL00F39	01/14/2016	01/19/2023	04/21/2016	Swap Close		17,500,000	1.703000 /(0.633100)			215,405	48,071						215,405			0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCL00F39	01/20/2016	01/23/2023	04/21/2016	Swap Close		21,945,000	1.581000 /(0.621300)			127,592	86,153						127,592			0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCL00F39	01/20/2016	01/23/2023	04/21/2016	Swap Close		17,955,000	1.581000 /(0.621300)			104,394	70,488						104,394			0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCL00F39	02/23/2016	02/25/2023	04/21/2016	Swap Close		7,000,000	1.365000 /(0.629100)			(67,224)	8,013						(67,224)			0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCL00F39	02/23/2016	02/25/2023	04/21/2016	Swap Close		3,000,000	1.365000 /(0.629100)			(28,810)	3,434						(28,810)			0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCL00F39	03/15/2016	03/17/2023	04/21/2016	Swap Close		6,000,000	1.568500 /(0.641950)			19,929	5,143						19,929			0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCL00F39	03/15/2016	03/17/2023	04/21/2016	Swap Close		14,000,000	1.568500 /(0.618200)			46,179	12,325						46,179			0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCL00F39	05/17/2016	05/19/2023	07/25/2016	Swap Close		1,500,000	1.418500 /(0.625100)			10,496	2,152						10,496			0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCL00F39	05/17/2016	05/19/2023	07/25/2016	Swap Close		2,500,000	1.418500 /(0.625100)			17,496	3,593						17,496			0040
0919999. Subtotal - Swaps - Hedging Other - Interest Rate														1,487,822	568,611		XXX	768,895			1,487,822			XXX
0969999. Subtotal - Swaps - Hedging Other														1,487,822	568,611		XXX	768,895			1,487,822			XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
BARCLAYS BANK PLC Fixed Rate Credit Default Swap KOHLS CORPORATION	500255E*1-Replication of Kohl Bond using a US Treasury with a Credit Default Swap	Sch DB-Part C S1	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/27/2014	12/20/2021	11/23/2016	Swap Close		10,000,000	.1.000000 /0.000000	(269,633)		(250,148)	91,112	(269,633)				46,382	19,485			100/100
0989999. Subtotal - Swaps - Replication - Credit Default												(269,633)		(250,148)	91,112	(269,633)	XXX			46,382	19,485			XXX
1029999. Subtotal - Swaps - Replication												(269,633)		(250,148)	91,112	(269,633)	XXX			46,382	19,485			XXX
1089999. Subtotal - Swaps - Income Generation																	XXX							XXX
1149999. Subtotal - Swaps - Other																	XXX							XXX
1159999. Total Swaps - Interest Rate														2,712,586	904,650		XXX	768,895			2,712,586			XXX
1169999. Total Swaps - Credit Default												(269,633)		(250,148)	91,112	(269,633)	XXX			46,382	19,485			XXX
1179999. Total Swaps - Foreign Exchange														1,516,516	108,500	1,055,970	XXX		(1,055,970)		1,516,516			XXX
1189999. Total Swaps - Total Return																	XXX							XXX
1199999. Total Swaps - Other																	XXX							XXX
1209999. Total Swaps												(269,633)		3,978,954	1,104,262	786,337	XXX	768,895	(1,055,970)	46,382	4,248,587			XXX
Long: Japanese Yen Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/14/2016	12/21/2016	12/21/2016	Sale		1,878,567	114.870000			(51,069)							(51,069)			0020
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D-1	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	03/31/2016	03/31/2016	03/31/2016	Sale		12,557	1.297544			(40)							(40)			0020
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D-1	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	04/15/2016	04/15/2016	04/15/2016	Sale		7,760	1.284249			20							20			0020
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D-1	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	05/16/2016	05/16/2016	05/16/2016	Sale		7,690	1.296074			(39)							(39)			0020
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D-1	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	05/16/2016	05/16/2016	05/16/2016	Sale		2,954	1.296075			(15)							(15)			0020
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D-1	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	06/15/2016	06/15/2016	06/15/2016	Sale		2,957	1.294671			(9)							(9)			0020
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D-1	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	06/15/2016	06/15/2016	06/15/2016	Sale		11,330	1.289256			12							12			0020
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D-1	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	06/30/2016	06/30/2016	06/30/2016	Sale		12,803	1.300016			(13)							(13)			0020
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D-1	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	07/15/2016	07/15/2016	07/15/2016	Sale		3,030	1.294681			(2)							(2)			0020
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D-1	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	07/15/2016	07/15/2016	07/15/2016	Sale		11,283	1.294679			(9)							(9)			0020
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D-1	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	08/15/2016	08/15/2016	08/15/2016	Sale		11,244	1.299089			(70)							(70)			0020
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D-1	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	08/15/2016	08/15/2016	08/15/2016	Sale		3,019	1.299091			(19)							(19)			0020
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D-1	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	09/15/2016	09/15/2016	09/15/2016	Sale		11,004	1.327483			(110)							(110)			0020
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D-1	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	09/15/2016	09/15/2016	09/15/2016	Sale		2,955	1.327481			(30)							(30)			0020
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D-1	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	09/30/2016	09/30/2016	09/30/2016	Sale		12,939	1.320815			(65)							(65)			0020
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D-1	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	10/17/2016	10/17/2016	10/17/2016	Sale		8,637	1.320258			(34)							(34)			0020
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D-1	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	11/15/2016	11/15/2016	11/15/2016	Sale		8,411	1.355669			(52)							(52)			0020
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D-1	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	12/30/2016	12/30/2016	12/30/2016	Sale		11,598	1.353750			(110)							(110)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	03/31/2016	03/31/2016	03/31/2016	Sale		19,179	0.697171			(39)							(39)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	04/07/2016	04/07/2016	04/07/2016	Sale		24,777	0.713332			(137)							(137)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	05/27/2016	05/27/2016	05/27/2016	Sale		19,525	0.684814			(19)							(19)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	07/28/2016	07/28/2016	07/28/2016	Sale		10,097	0.762253			(3)							(3)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	07/28/2016	07/28/2016	07/28/2016	Sale		14,304	0.762253			(5)							(5)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	08/31/2016	08/31/2016	08/31/2016	Sale		6,924	0.765726			(20)							(20)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	10/06/2016	10/06/2016	10/06/2016	Sale		42,735	0.793876			(172)							(172)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	11/04/2016	11/04/2016	11/04/2016	Sale		6,147	0.800706			(29)							(29)			0020
Long: U.S. Dollar Short: Swiss Franc	Investment in Foreign Bond	Sch D-1	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	03/07/2016	03/07/2016	03/07/2016	Sale		48,961	0.999970			(77)							(77)			0020
Long: Australian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/08/2016	03/09/2016	03/09/2016	Sale		1,561	1.340773			10							10			0020
Long: Australian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	07/06/2016	07/11/2016	07/11/2016	Sale		185,893	1.333913			1,097							1,097			0020

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Australian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/09/2016	08/11/2016	08/11/2016	Sale		196,356	1.308729			2,056							2,056			0020
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/08/2016	01/13/2016	01/13/2016	Sale		71,921	1.417100			(509)							(509)			0020
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/11/2016	01/14/2016	01/14/2016	Sale		128,415	1.422202			(333)							(333)			0020
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	01/20/2016	01/25/2016	01/25/2016	Sale		72,287	1.450146			1,885							1,885			0020
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/07/2016	03/09/2016	03/09/2016	Sale		64,975	1.335507			(252)							(252)			0020
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2016	03/10/2016	03/10/2016	Sale		95,661	1.328085			(152)							(152)			0020
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/09/2016	03/11/2016	03/11/2016	Sale		65,368	1.343371			506							506			0020
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/18/2016	03/23/2016	03/23/2016	Sale		2,082,364	1.300110			(31,999)							(31,999)			0020
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/14/2016	04/19/2016	04/19/2016	Sale		1,026,970	1.285492			713							713			0020
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/27/2016	05/02/2016	05/02/2016	Sale		683,475	1.258988			2,883							2,883			0020
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/13/2016	05/18/2016	05/18/2016	Sale		350,701	1.292905			(270)							(270)			0020
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	06/09/2016	06/15/2016	06/15/2016	Sale		2,139,302	1.271443			(23,229)							(23,229)			0020
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/06/2016	07/11/2016	07/11/2016	Sale		23,696	1.295988			(250)							(250)			0020
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2016	07/12/2016	07/12/2016	Sale		29,504	1.299800			(85)							(85)			0020
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/08/2016	07/13/2016	07/13/2016	Sale		30,146	1.303703			4							4			0020
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/11/2016	07/14/2016	07/14/2016	Sale		29,943	1.311800			311							311			0020
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/12/2016	07/15/2016	07/15/2016	Sale		24,467	1.303380			209							209			0020
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	07/13/2016	07/18/2016	07/18/2016	Sale		36,837	1.298101			125							125			0020
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	09/13/2016	09/21/2016	09/21/2016	Sale		2,079,118	1.308247			(21,863)							(21,863)			0020
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/14/2016	12/21/2016	12/21/2016	Sale		2,075,716	1.310391			(44,501)							(44,501)			0020
Long: EURO Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/07/2016	03/09/2016	03/09/2016	Sale		94,088	0.907441			286							286			0020
Long: EURO Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/10/2016	03/16/2016	03/16/2016	Sale		5,945,307	0.892132			(51,502)							(51,502)			0020
Long: EURO Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	UBS AG BFM8T61CT2L10CEMIK50	06/09/2016	06/15/2016	06/15/2016	Sale		6,003,385	0.883501			(57,601)							(57,601)			0020
Long: EURO Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/31/2016	09/02/2016	09/02/2016	Sale		122,592	0.896138			374							374			0020
Long: EURO Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/01/2016	09/02/2016	09/02/2016	Sale		79,767	0.893033			(251)							(251)			0020
Long: EURO Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2016	09/16/2016	09/16/2016	Sale		338,095	0.887737			(618)							(618)			0020
Long: EURO Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	UBS AG BFM8T61CT2L10CEMIK50	09/14/2016	09/21/2016	09/21/2016	Sale		4,464,112	0.891107			(20,487)							(20,487)			0020
Long: EURO Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/14/2016	09/21/2016	09/21/2016	Sale		1,488,607	0.890765			(7,399)							(7,399)			0020
Long: EURO Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/06/2016	12/07/2016	12/07/2016	Sale		61	0.933576													0020
Long: EURO Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/06/2016	12/08/2016	12/08/2016	Sale		984,840	0.934099			5,520							5,520			0020
Long: EURO Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	12/14/2016	12/21/2016	12/21/2016	Sale		5,643,456	0.939850			(138,965)							(138,965)			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/11/2016	01/13/2016	01/13/2016	Sale		36,520	0.686959			(473)							(473)			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/12/2016	01/14/2016	01/14/2016	Sale		36,696	0.692789			22							22			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/07/2016	03/09/2016	03/09/2016	Sale		75,189	0.700869			(321)							(321)			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/10/2016	03/16/2016	03/16/2016	Sale		3,446,320	0.702779			(15,678)							(15,678)			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/11/2016	04/12/2016	04/12/2016	Sale		3,173,715	0.703135			(2,569)							(2,569)			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/11/2016	04/12/2016	04/12/2016	Sale		8,230,441	0.703135			(6,661)							(6,661)			0020

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Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/20/2016	04/21/2016	04/21/2016	Sale		1,532,915	0.694784			(5,748)							(5,748)			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/21/2016	04/21/2016	04/21/2016	Sale		3,969,045	0.695759			(9,331)							(9,331)			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/21/2016	04/28/2016	04/28/2016	Sale		3,212,251	0.694700			31,755							31,755			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/21/2016	04/28/2016	04/28/2016	Sale		8,330,379	0.694700			104,342							104,342			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/03/2016	05/05/2016	05/05/2016	Sale		168,449	0.686238			(892)							(892)			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/04/2016	05/06/2016	05/06/2016	Sale		215,314	0.690236			107							107			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/05/2016	05/09/2016	05/09/2016	Sale		152,441	0.690617			(514)							(514)			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2016	05/10/2016	05/10/2016	Sale		151,720	0.692233			(483)							(483)			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/17/2016	05/25/2016	05/25/2016	Sale		4,768,242	0.691365			47,754							47,754			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/17/2016	05/25/2016	05/25/2016	Sale		12,364,836	0.691365			123,835							123,835			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/09/2016	06/15/2016	06/15/2016	Sale		6,780,984	0.690608			(171,866)							(171,866)			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/31/2016	07/28/2016	07/28/2016	Sale		4,800,513	0.686717			(477,192)							(477,192)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/31/2016	07/28/2016	07/28/2016	Sale		12,448,518	0.686717			(1,237,438)							(1,237,438)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/16/2016	09/21/2016	09/21/2016	Sale		2,536,345	0.766457			(18,476)							(18,476)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/13/2016	09/21/2016	09/21/2016	Sale		3,647,115	0.751004			(99,563)							(99,563)			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/24/2016	10/26/2016	10/26/2016	Sale		117,411	0.818465			183							183			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/08/2016	12/12/2016	12/12/2016	Sale		190,554	0.795482			(23)							(23)			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	UBS AG BFM8T61CT2L1QCEMIK50	11/09/2016	12/21/2016	12/21/2016	Sale		3,410,206	0.803177			(26,719)							(26,719)			0030
Long: Japanese Yen Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2016	11/17/2016	11/17/2016	Sale		1,306,718	107.902000			(17,716)							(17,716)			0020
Long: Swedish Krona Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2016	06/09/2016	06/09/2016	Sale		945,920	8.138200			3,389							3,389			0020
Long: Swedish Krona Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/08/2016	06/10/2016	06/10/2016	Sale		424,563	8.111000			(3,071)							(3,071)			0020
Long: Swedish Krona Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	UBS AG BFM8T61CT2L1QCEMIK50	09/13/2016	09/21/2016	09/21/2016	Sale		2,845,423	8.473960			(34,052)							(34,052)			0020
Long: Swedish Krona Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/14/2016	12/21/2016	12/21/2016	Sale		2,630,274	9.167106			(58,615)							(58,615)			0020
Long: Swiss Franc Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/05/2016	02/09/2016	02/09/2016	Sale		109,659	0.992300			2,515							2,515			0020
Long: Swiss Franc Short: U.S. Dollar	Investment in Foreign Bond	Sch D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/07/2016	03/09/2016	03/09/2016	Sale		120,952	0.994500			335							335			0020
Long: U.S. Dollar Short: Australian Dollar	Investment in Foreign Bond	Sch D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/08/2016	08/10/2016	08/10/2016	Sale		218,088	1.311992			(1,688)							(1,688)			0020
Long: U.S. Dollar Short: Australian Dollar	Investment in Foreign Bond	Sch D-1	Currency	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	12/06/2016	12/08/2016	12/08/2016	Sale		260,744	1.344502			(1,535)							(1,535)			0020
Long: U.S. Dollar Short: Australian Dollar	Investment in Foreign Bond	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/09/2016	12/13/2016	12/13/2016	Sale		335,565	1.335648			(538)							(538)			0020
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/08/2016	02/09/2016	02/09/2016	Sale		160,063	1.390010			(939)							(939)			0020
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/08/2016	02/11/2016	02/11/2016	Sale		100,989	1.394110			274							274			0020
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/22/2016	02/25/2016	02/25/2016	Sale		63,495	1.370990			332							332			0020
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/01/2016	06/15/2016	06/15/2016	Sale		2,088,869	1.302140			(27,204)							(27,204)			0030
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D-1	Currency	UBS AG BFM8T61CT2L1QCEMIK50	08/03/2016	08/08/2016	08/08/2016	Sale		43,709	1.307060			358							358			0020
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/04/2016	08/09/2016	08/09/2016	Sale		49,418	1.301880			567							567			0020
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/02/2016	09/08/2016	09/08/2016	Sale		1,033,936	1.298529			(7,199)							(7,199)			0020
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D-1	Currency	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	06/09/2016	09/21/2016	09/21/2016	Sale		2,139,471	1.271343			82,215							82,215			0030
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D-1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/23/2016	09/28/2016	09/28/2016	Sale		233,248	1.317492			1,435							1,435			0020

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D-1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	09/26/2016	09/29/2016	09/29/2016	Sale		25,481	1.322400			.66						.66			0020
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D-1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	09/26/2016	09/29/2016	09/29/2016	Sale		463,480	1.322400			1,206						1,206			0020
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	09/27/2016	09/30/2016	09/30/2016	Sale		32,051	1.319175			(229)						(229)			0020
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	09/28/2016	10/03/2016	10/03/2016	Sale		58,273	1.308100			273						273			0020
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	09/29/2016	10/04/2016	10/04/2016	Sale		32,235	1.315185			(45)						(45)			0020
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D-1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	09/30/2016	10/05/2016	10/05/2016	Sale		36,317	1.311973			118						118			0020
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D-1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	10/24/2016	10/27/2016	10/27/2016	Sale		46,153	1.328400			173						173			0020
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	10/26/2016	10/31/2016	10/31/2016	Sale		18,953	1.336550			6						6			0020
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D-1	Currency	MORGAN STANLEY & CO	4PQUHN3JPFGFNF3BB653	10/27/2016	11/01/2016	11/01/2016	Sale		19,029	1.339098			16						16			0020
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D-1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	10/28/2016	11/02/2016	11/02/2016	Sale		12,714	1.338862			(10)						(10)			0020
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	12/08/2016	12/13/2016	12/13/2016	Sale		48,680	1.319995			(256)						(256)			0020
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	12/12/2016	12/14/2016	12/14/2016	Sale		20,955	1.312890			(13)						(13)			0020
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D-1	Currency	STATE STREET CORP	549300ZFEEJ2IP5VME73	12/15/2016	12/15/2016	12/15/2016	Sale		8,545	1.334512			34						34			0020
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D-1	Currency	MORGAN STANLEY & CO	4PQUHN3JPFGFNF3BB653	09/13/2016	12/21/2016	12/21/2016	Sale		2,080,307	1.307500			49,091						49,091			0030
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D-1	Currency	MORGAN STANLEY & CO	4PQUHN3JPFGFNF3BB653	12/10/2015	03/16/2016	01/19/2016	Sale		5,829,202	0.909902							(67,467)					0030
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	01/05/2016	01/07/2016	01/07/2016	Sale		3,659	0.931185			(4)						(4)			0020
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D-1	Currency	MORGAN STANLEY & CO	4PQUHN3JPFGFNF3BB653	12/10/2015	03/16/2016	03/16/2016	Sale		5,829,202	0.909902			(64,603)						(64,603)			0030
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	04/06/2016	04/08/2016	04/08/2016	Sale		514,539	0.876086			1,461						1,461			0020
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	04/07/2016	04/11/2016	04/11/2016	Sale		145,008	0.879198			(880)						(880)			0020
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	04/08/2016	04/12/2016	04/12/2016	Sale		135,679	0.876693			(434)						(434)			0020
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D-1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	04/08/2016	04/12/2016	04/12/2016	Sale		24,897	0.877424			47						47			0020
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D-1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	04/11/2016	04/13/2016	04/13/2016	Sale		475,653	0.876655			1,313						1,313			0020
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D-1	Currency	MORGAN STANLEY & CO	4PQUHN3JPFGFNF3BB653	04/14/2016	04/18/2016	04/18/2016	Sale		340,925	0.887705			(1,922)						(1,922)			0020
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	05/16/2016	05/17/2016	05/17/2016	Sale		92,134	0.883519			(144)						(144)			0020
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D-1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	05/24/2016	05/25/2016	05/25/2016	Sale		113,004	0.897449			(18)						(18)			0020
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D-1	Currency	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	05/26/2016	05/31/2016	05/31/2016	Sale		409,883	0.894055			1,961						1,961			0020
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	06/07/2016	06/09/2016	06/09/2016	Sale		744,790	0.880437			(2,328)						(2,328)			0020
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	06/08/2016	06/10/2016	06/10/2016	Sale		272,444	0.876808			1,899						1,899			0020
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D-1	Currency	MORGAN STANLEY & CO	4PQUHN3JPFGFNF3BB653	03/10/2016	06/15/2016	06/15/2016	Sale		5,961,325	0.889735			15,541						15,541			0030
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D-1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	06/21/2016	06/23/2016	06/23/2016	Sale		2,069,579	0.888889			(5,887)						(5,887)			0020
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D-1	Currency	UBS AG	BFM8T61CT2L10QEMIK50	06/09/2016	09/21/2016	09/21/2016	Sale		6,023,042	0.880618			98,209						98,209			0030
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	11/01/2016	11/03/2016	11/03/2016	Sale		1,356,259	0.904486			(7,606)						(7,606)			0020
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D-1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	11/09/2016	11/14/2016	11/14/2016	Sale		1,482,013	0.914997			10,035						10,035			0020
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D-1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	11/14/2016	11/16/2016	11/16/2016	Sale		390,061	0.930406			708						708			0020
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D-1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	12/08/2016	12/12/2016	12/12/2016	Sale		911,200	0.943307			5,501						5,501			0020
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D-1	Currency	UBS AG	BFM8T61CT2L10QEMIK50	09/14/2016	12/21/2016	12/21/2016	Sale		4,480,640	0.887820			352,272						352,272			0030
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	09/14/2016	12/21/2016	12/21/2016	Sale		1,494,024	0.887536			117,901						117,901			0030

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	UBS AG BFM8T61CT2L1QCEMIK50	12/10/2015	03/16/2016	01/19/2016	Sale		3,676,785	0.658728							(106,999)						0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	UBS AG BFM8T61CT2L1QCEMIK50	12/10/2015	03/16/2016	03/16/2016	Sale		3,676,785	0.658728			246,143							246,143			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	01/07/2016	01/07/2016	01/07/2016	Sale		28,208	0.688455			(83)							(83)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/01/2016	04/05/2016	04/05/2016	Sale		530,647	0.703423			(2,773)							(2,773)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/04/2016	04/06/2016	04/06/2016	Sale		523,639	0.699888			7,366							7,366			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/20/2016	04/21/2016	04/21/2016	Sale		568,827	0.695456			1,584							1,584			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/25/2016	04/27/2016	04/27/2016	Sale		544,177	0.690555			(3,867)							(3,867)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/11/2016	04/28/2016	04/28/2016	Sale		3,173,759	0.703126			(70,247)							(70,247)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/11/2016	04/28/2016	04/28/2016	Sale		8,230,557	0.703126			(182,173)							(182,173)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2016	05/17/2016	05/17/2016	Sale		1,384,595	0.696040			(3,325)							(3,325)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/20/2016	05/25/2016	05/25/2016	Sale		1,533,009	0.694741			(22,914)							(22,914)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/21/2016	05/25/2016	05/25/2016	Sale		3,212,414	0.694665			(47,659)							(47,659)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/21/2016	05/25/2016	05/25/2016	Sale		3,969,283	0.695718			(64,992)							(64,992)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/21/2016	05/25/2016	05/25/2016	Sale		8,330,801	0.694665			(123,595)							(123,595)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/26/2016	05/31/2016	05/31/2016	Sale		136,289	0.682082			409							409			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/01/2016	06/03/2016	06/03/2016	Sale		12,874	0.693895			(95)							(95)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/02/2016	06/06/2016	06/06/2016	Sale		25,290	0.692722			(50)							(50)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/06/2016	06/08/2016	06/08/2016	Sale		25,279	0.691802			(175)							(175)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2016	06/09/2016	06/09/2016	Sale		28,541	0.686813			10							10			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/08/2016	06/10/2016	06/10/2016	Sale		66,863	0.688421			262							262			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/09/2016	06/13/2016	06/13/2016	Sale		46,508	0.691133			447							447			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/10/2016	06/14/2016	06/14/2016	Sale		55,858	0.697968			194							194			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/10/2016	06/15/2016	06/15/2016	Sale		3,447,356	0.702567			29,188							29,188			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/01/2016	06/15/2016	06/15/2016	Sale		3,206,844	0.705055			15,895							15,895			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/13/2016	06/15/2016	06/15/2016	Sale		63,222	0.703274			472							472			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/14/2016	06/16/2016	06/16/2016	Sale		13,295	0.708516			45							45			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	UBS AG BFM8T61CT2L1QCEMIK50	07/06/2016	07/08/2016	07/08/2016	Sale		857,015	0.774024			(2,687)							(2,687)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/20/2016	07/22/2016	07/22/2016	Sale		36,238	0.760304			189							189			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/21/2016	07/25/2016	07/25/2016	Sale		25,085	0.757691			217							217			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/22/2016	07/26/2016	07/26/2016	Sale		40,169	0.763009			(60)							(60)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/25/2016	07/27/2016	07/27/2016	Sale		25,235	0.761099			43							43			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/17/2016	07/28/2016	07/28/2016	Sale		4,769,393	0.691198			446,072							446,072			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/17/2016	07/28/2016	07/28/2016	Sale		12,367,819	0.691198			1,156,739							1,156,739			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/28/2016	08/01/2016	08/01/2016	Sale		45,661	0.761035			(476)							(476)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/29/2016	08/02/2016	08/02/2016	Sale		41,999	0.755590			(250)							(250)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/03/2016	08/05/2016	08/05/2016	Sale		276,499	0.750244			5,601							5,601			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/04/2016	08/08/2016	08/08/2016	Sale		110,477	0.761847			564							564			0020

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/26/2016	08/31/2016	08/31/2016	Sale		40,304	0.760456			162							162			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/30/2016	09/01/2016	09/01/2016	Sale		25,024	0.764351			(27)							(27)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/06/2016	09/08/2016	09/08/2016	Sale		25,301	0.744879			207							207			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	09/15/2016	09/19/2016	09/19/2016	Sale		85,367	0.757386			791							791			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/16/2016	09/20/2016	09/20/2016	Sale		24,818	0.767519			(62)							(62)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/09/2016	09/21/2016	09/21/2016	Sale		6,785,175	0.690181			719,754							719,754			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	UBS AG BFM8T61CT2L1QCEMIK50	09/19/2016	09/21/2016	09/21/2016	Sale		109,040	0.766342			811							811			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/20/2016	09/22/2016	09/22/2016	Sale		108,509	0.770475			150							150			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	09/22/2016	09/26/2016	09/26/2016	Sale		71,468	0.764175			688							688			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/23/2016	09/27/2016	09/27/2016	Sale		49,032	0.771903			(68)							(68)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	UBS AG BFM8T61CT2L1QCEMIK50	10/31/2016	11/02/2016	11/02/2016	Sale		1,231,541	0.818733			(555)							(555)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/13/2016	12/21/2016	12/21/2016	Sale		3,652,977	0.749799			269,490							269,490			0030
Long: U.S. Dollar Short: Japanese Yen	Investment in Foreign Bond	Sch D-1	Currency	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	11/22/2016	12/21/2016	12/21/2016	Sale		1,944,715	110.962700			117,218							117,218			0030
Long: U.S. Dollar Short: Swedish Krona	Investment in Foreign Bond	Sch D-1	Currency	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2016	09/21/2016	09/21/2016	Sale		2,913,369	8.276330			101,998							101,998			0030
Long: U.S. Dollar Short: Swedish Krona	Investment in Foreign Bond	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/06/2016	12/08/2016	12/08/2016	Sale		1,200,505	9.133500			(8,952)							(8,952)			0020
Long: U.S. Dollar Short: Swedish Krona	Investment in Foreign Bond	Sch D-1	Currency	UBS AG BFM8T61CT2L1QCEMIK50	09/13/2016	12/21/2016	12/21/2016	Sale		2,857,441	8.438319			285,785							285,785			0030
Long: U.S. Dollar Short: Swiss Franc	Investment in Foreign Bond	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/11/2016	01/13/2016	01/13/2016	Sale		84,254	0.999500			340							340			0020
Long: U.S. Dollar Short: Swiss Franc	Investment in Foreign Bond	Sch D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/12/2016	01/14/2016	01/14/2016	Sale		83,836	1.003900			453							453			0020
Long: U.S. Dollar Short: Swiss Franc	Investment in Foreign Bond	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/06/2016	04/08/2016	04/08/2016	Sale		205,837	0.955500			(518)							(518)			0020
Long: U.S. Dollar Short: Swiss Franc	Investment in Foreign Bond	Sch D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/03/2016	08/05/2016	08/05/2016	Sale		170,339	0.971500			1,641							1,641			0020
Long: U.S. Dollar Short: Swiss Franc	Investment in Foreign Bond	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/04/2016	08/08/2016	08/08/2016	Sale		113,919	0.973740			837							837			0020
Long: U.S. Dollar Short: Swiss Franc	Investment in Foreign Bond	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/24/2016	10/26/2016	10/26/2016	Sale		212,337	0.992810			765							765			0020
1229999. Subtotal - Forwards - Hedging Other														1,186,851			XXX	(174,466)			1,186,851			XXX
1269999. Subtotal - Forwards														1,186,851			XXX	(174,466)			1,186,851			XXX
1399999. Subtotal - Hedging Effective														2,741,280	444,539	1,055,970	XXX		(1,055,970)		2,741,280			XXX
1409999. Subtotal - Hedging Other												90,811,545	854,616	84,891,629	568,611	91,666,161	XXX	21,663,564			(6,774,525)			XXX
1419999. Subtotal - Replication												(269,633)		(250,148)	91,112	(269,633)	XXX			46,382	19,485			XXX
1429999. Subtotal - Income Generation																	XXX							XXX
1439999. Subtotal - Other																	XXX							XXX
1449999 - Totals												90,541,912	854,616	87,382,761	1,104,262	92,452,498	XXX	21,663,564	(1,055,970)	46,382	(4,013,760)			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 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
GIF7	2	500	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	01/18/2017	CME SNZ20JLFK8MNNCLQ0F39	12/07/2016	387.2500	397.7500	5,250					5,250	5,250	13,998	0010	250
GIF7	5	1,250	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	01/18/2017	CME SNZ20JLFK8MNNCLQ0F39	12/08/2016	386.9500	397.7500	13,500					13,500	13,500	34,995	0010	250
GIF7	1	250	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	01/18/2017	CME SNZ20JLFK8MNNCLQ0F39	12/21/2016	392.8000	397.7500	1,238					1,238	1,238	6,999	0010	250
MFSH	2	100	MINI MSCI EAFE	Equity Index Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/07/2016	1,671.7000	1,675.6000	390					390	390	8,400	0010	50
MFSH	2	100	MINI MSCI EAFE	Equity Index Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/14/2016	1,693.8000	1,675.6000	(1,820)					(1,820)	(1,820)	8,400	0010	50
MFSH	4	200	MINI MSCI EAFE	Equity Index Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/14/2016	1,693.9000	1,675.6000	(3,660)					(3,660)	(3,660)	16,800	0010	50
MFSH	2	100	MINI MSCI EAFE	Equity Index Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/21/2016	1,671.8000	1,675.6000	380					380	380	8,400	0010	50
MFSH	2	100	MINI MSCI EAFE	Equity Index Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/21/2016	1,671.9000	1,675.6000	370					370	370	8,400	0010	50
MFSH	3	150	MINI MSCI EAFE	Equity Index Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/21/2016	1,672.5000	1,675.6000	465					465	465	12,600	0010	50
MFSH	3	150	MINI MSCI EAFE	Equity Index Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/21/2016	1,672.6000	1,675.6000	450					450	450	12,600	0010	50
MFSH	3	150	MINI MSCI EAFE	Equity Index Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/28/2016	1,667.2000	1,675.6000	1,260					1,260	1,260	12,600	0010	50
MFSH	3	150	MINI MSCI EAFE	Equity Index Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/28/2016	1,667.5000	1,675.6000	1,215					1,215	1,215	12,600	0010	50
ESH7	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCLQ0F39	12/13/2016	2,267.7500	2,236.2000	(4,733)					(4,733)	(4,733)	14,250	0010	50
ESH7	6	300	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCLQ0F39	12/14/2016	2,249.2500	2,236.2000	(3,915)					(3,915)	(3,915)	28,500	0010	50
ESH7	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCLQ0F39	12/16/2016	2,263.5000	2,236.2000	(5,460)					(5,460)	(5,460)	19,000	0010	50
ESH7	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCLQ0F39	12/19/2016	2,258.2500	2,236.2000	(2,205)					(2,205)	(2,205)	9,500	0010	50
ESH7	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCLQ0F39	12/20/2016	2,266.0000	2,236.2000	(2,980)					(2,980)	(2,980)	9,500	0010	50
ESH7	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCLQ0F39	12/21/2016	2,264.5000	2,236.2000	(2,830)					(2,830)	(2,830)	9,500	0010	50
ESH7	16	800	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCLQ0F39	12/21/2016	2,261.0000	2,236.2000	(19,840)					(19,840)	(19,840)	76,000	0010	50
ESH7	10	500	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCLQ0F39	12/22/2016	2,253.7500	2,236.2000	(8,775)					(8,775)	(8,775)	47,500	0010	50
ESH7	13	650	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCLQ0F39	12/28/2016	2,245.0000	2,236.2000	(5,720)					(5,720)	(5,720)	61,750	0010	50
1289999. Subtotal - Long Futures - Hedging Other												(37,420)					(37,420)	(37,420)	432,292	XXX	XXX
1329999. Subtotal - Long Futures												(37,420)					(37,420)	(37,420)	432,292	XXX	XXX
RVBH	162	8,100	RUSSELL 1000 VALU	Equity Index Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/12/2016	1,110.0000	1,103.7000	51,030					51,030	51,030	(388,800)	0010	50
RVBH	20	1,000	RUSSELL 1000 VALU	Equity Index Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/12/2016	1,110.0000	1,103.7000	6,300					6,300	6,300	(48,000)	0010	50
1349999. Subtotal - Short Futures - Hedging Other												57,330					57,330	57,330	(436,800)	XXX	XXX
1389999. Subtotal - Short Futures												57,330					57,330	57,330	(436,800)	XXX	XXX
1399999. Subtotal - Hedging Effective																				XXX	XXX
1409999. Subtotal - Hedging Other												19,910					19,910	19,910	(4,508)	XXX	XXX
1419999. Subtotal - Replication																				XXX	XXX
1429999. Subtotal - Income Generation																				XXX	XXX

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
1439999. Subtotal - Other																				XXX	XXX
1449999 - Totals												19,910					19,910	19,910	(4,508)	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Credit Suisse	1,174,198	305,113	1,479,311
Total Net Cash Deposits	1,174,198	305,113	1,479,311

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0010	Provide an economic hedge on the market risk inherent in the fixed index annuity where the cutomer is guaranteed a minimum return based on an index.

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
GIF6	1	250	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	01/19/2016	CME SNZ20JLFK8MNNCL00F39	12/08/2015	321.6000	01/13/2016	286.0000	Closing Sale	(8,903)	(8,903)			0010	250
GIF6	1	250	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	01/19/2016	CME SNZ20JLFK8MNNCL00F39	12/14/2015	314.0000	01/13/2016	286.0000	Closing Sale	(7,003)	(7,003)			0010	250
GIF6	2	500	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	01/19/2016	CME SNZ20JLFK8MNNCL00F39	12/21/2015	305.9000	01/13/2016	286.0000	Closing Sale	(9,957)	(9,957)			0010	250
GIF6	1	250	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	01/19/2016	CME SNZ20JLFK8MNNCL00F39	12/28/2015	310.2000	01/13/2016	286.0000	Closing Sale	(6,053)	(6,053)			0010	250
GIF6	1	250	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	01/19/2016	CME SNZ20JLFK8MNNCL00F39	01/07/2016	297.4500	01/13/2016	286.0000	Closing Sale	(2,866)	(2,866)			0010	250
GIG6	1	250	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	02/16/2016	CME SNZ20JLFK8MNNCL00F39	01/13/2016	291.2000	01/13/2016	284.8000	Closing Sale	(1,603)	(1,603)			0010	250
GIG6	1	250	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	02/16/2016	CME SNZ20JLFK8MNNCL00F39	01/22/2016	288.1000	02/12/2016	282.4500	Closing Sale	(1,413)	(1,413)			0010	250
GIG6	5	1,250	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	02/16/2016	CME SNZ20JLFK8MNNCL00F39	01/13/2016	291.2000	02/12/2016	282.4500	Closing Sale	(10,938)	(10,938)			0010	250
GIG6	1	250	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	02/16/2016	CME SNZ20JLFK8MNNCL00F39	01/21/2016	276.0000	02/12/2016	282.4500	Closing Sale	1,613	1,613			0010	250
GIG6	1	250	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	02/16/2016	CME SNZ20JLFK8MNNCL00F39	02/08/2016	288.4500	02/12/2016	282.4500	Closing Sale	(1,500)	(1,500)			0010	250
GIH6	8	2,000	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	03/15/2016	CME SNZ20JLFK8MNNCL00F39	02/12/2016	291.7000	02/24/2016	291.1000	Closing Sale	(1,200)	(1,200)			0010	250
GIH6	2	500	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	03/15/2016	CME SNZ20JLFK8MNNCL00F39	02/16/2016	291.9000	02/24/2016	291.1000	Closing Sale	(400)	(400)			0010	250
GIH6	1	250	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	03/15/2016	CME SNZ20JLFK8MNNCL00F39	02/22/2016	301.5000	02/24/2016	291.1000	Closing Sale	(2,600)	(2,600)			0010	250
GIJ6	1	250	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	04/15/2016	CME SNZ20JLFK8MNNCL00F39	03/07/2016	329.5000	04/07/2016	317.6000	Closing Sale	(2,975)	(2,975)			0010	250
GIJ6	1	250	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	04/15/2016	CME SNZ20JLFK8MNNCL00F39	03/07/2016	329.5000	04/07/2016	317.6000	Closing Sale	(2,975)	(2,975)			0010	250
GIJ6	2	500	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	04/15/2016	CME SNZ20JLFK8MNNCL00F39	03/15/2016	324.7000	04/07/2016	317.6000	Closing Sale	(3,550)	(3,550)			0010	250
GIJ6	1	250	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	04/15/2016	CME SNZ20JLFK8MNNCL00F39	03/22/2016	334.0000	04/07/2016	317.6000	Closing Sale	(4,103)	(4,103)			0010	250
GIJ6	1	250	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	04/15/2016	CME SNZ20JLFK8MNNCL00F39	03/28/2016	328.3000	04/07/2016	317.6000	Closing Sale	(2,675)	(2,675)			0010	250
GIJ6	1	250	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	04/15/2016	CME SNZ20JLFK8MNNCL00F39	04/04/2016	313.1500	04/07/2016	317.6000	Closing Sale	1,113	1,113			0010	250
GIK6	1	250	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	05/16/2016	CME SNZ20JLFK8MNNCL00F39	04/07/2016	318.3500	05/12/2016	360.9000	Closing Sale	10,638	10,638			0010	250
GIK6	7	1,750	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	05/16/2016	CME SNZ20JLFK8MNNCL00F39	04/07/2016	321.8000	05/12/2016	360.9000	Closing Sale	68,425	68,425			0010	250
GIK6	2	500	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	05/16/2016	CME SNZ20JLFK8MNNCL00F39	04/14/2016	342.3000	05/12/2016	360.9000	Closing Sale	9,300	9,300			0010	250
GIK6	2	500	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	05/16/2016	CME SNZ20JLFK8MNNCL00F39	04/21/2016	349.4500	05/12/2016	360.9000	Closing Sale	5,725	5,725			0010	250
GIM6	2	500	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	06/15/2016	CME SNZ20JLFK8MNNCL00F39	05/09/2016	345.0500	05/18/2016	369.9500	Closing Sale	12,450	12,450			0010	250
GIM6	3	750	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	06/15/2016	CME SNZ20JLFK8MNNCL00F39	05/12/2016	363.8500	05/18/2016	369.9500	Closing Sale	4,575	4,575			0010	250
GIM6	4	1,000	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	06/15/2016	CME SNZ20JLFK8MNNCL00F39	05/12/2016	363.7500	05/18/2016	369.9500	Closing Sale	6,200	6,200			0010	250
GIM6	5	1,250	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	06/15/2016	CME SNZ20JLFK8MNNCL00F39	05/12/2016	363.8000	05/18/2016	369.9500	Closing Sale	7,688	7,688			0010	250
GIM6	1	250	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	06/15/2016	CME SNZ20JLFK8MNNCL00F39	05/16/2016	367.4500	05/18/2016	369.9500	Closing Sale	625	625			0010	250
GIM6	1	250	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	06/15/2016	CME SNZ20JLFK8MNNCL00F39	05/31/2016	369.6500	06/09/2016	384.7000	Closing Sale	3,763	3,763			0010	250
GIM6	2	500	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	06/15/2016	CME SNZ20JLFK8MNNCL00F39	06/08/2016	388.0000	06/09/2016	384.7000	Closing Sale	(1,650)	(1,650)			0010	250

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
GIN6	3	750	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	07/29/2016	CME SNZ20JLFK8MNNCL00F39	06/09/2016	387.8500	07/12/2016	361.7000	Closing Sale	(19,613)	(19,613)			0010	250
GIN6	2	500	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	07/29/2016	CME SNZ20JLFK8MNNCL00F39	06/14/2016	379.7000	07/12/2016	361.7000	Closing Sale	(9,000)	(9,000)			0010	250
GIN6	2	500	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	07/29/2016	CME SNZ20JLFK8MNNCL00F39	06/21/2016	380.0000	07/12/2016	361.7000	Closing Sale	(9,150)	(9,150)			0010	250
GIN6	1	250	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	07/29/2016	CME SNZ20JLFK8MNNCL00F39	06/28/2016	372.5500	07/12/2016	361.7000	Closing Sale	(2,713)	(2,713)			0010	250
GIN6	2	500	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	07/29/2016	CME SNZ20JLFK8MNNCL00F39	07/07/2016	355.2500	07/12/2016	361.7000	Closing Sale	3,225	3,225			0010	250
GIQ6	2	500	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	08/15/2016	CME SNZ20JLFK8MNNCL00F39	07/12/2016	363.5500	08/03/2016	337.2500	Closing Sale	(13,150)	(13,150)			0010	250
GIQ6	8	2,000	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	08/15/2016	CME SNZ20JLFK8MNNCL00F39	07/12/2016	363.5500	08/04/2016	336.7000	Closing Sale	(53,700)	(53,700)			0010	250
GIQ6	1	250	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	08/15/2016	CME SNZ20JLFK8MNNCL00F39	07/14/2016	362.2500	08/04/2016	336.2500	Closing Sale	(6,500)	(6,500)			0010	250
GIQ6	1	250	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	08/15/2016	CME SNZ20JLFK8MNNCL00F39	07/21/2016	354.5000	08/04/2016	336.2500	Closing Sale	(4,563)	(4,563)			0010	250
GIU6	1	250	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	CME SNZ20JLFK8MNNCL00F39	08/09/2016	346.4000	09/09/2016	361.2000	Closing Sale	3,700	3,700			0010	250
GIU6	2	500	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	CME SNZ20JLFK8MNNCL00F39	08/22/2016	365.8000	09/09/2016	361.2000	Closing Sale	(2,300)	(2,300)			0010	250
GIU6	1	250	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	CME SNZ20JLFK8MNNCL00F39	08/29/2016	359.2500	09/09/2016	361.2000	Closing Sale	488	488			0010	250
GIV6	1	250	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	10/17/2016	CME SNZ20JLFK8MNNCL00F39	09/07/2016	354.8000	10/07/2016	373.1000	Closing Sale	4,575	4,575			0010	250
GIV6	4	1,000	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	10/17/2016	CME SNZ20JLFK8MNNCL00F39	09/09/2016	363.5000	10/07/2016	373.1000	Closing Sale	9,600	9,600			0010	250
GIV6	1	250	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	10/17/2016	CME SNZ20JLFK8MNNCL00F39	09/14/2016	347.8000	10/07/2016	373.1000	Closing Sale	6,325	6,325			0010	250
GIV6	1	250	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	10/17/2016	CME SNZ20JLFK8MNNCL00F39	09/20/2016	350.7500	10/07/2016	373.1000	Closing Sale	5,588	5,588			0010	250
GIV6	1	250	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	10/17/2016	CME SNZ20JLFK8MNNCL00F39	09/21/2016	354.5000	10/07/2016	373.1000	Closing Sale	4,650	4,650			0010	250
GIV6	1	250	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	10/17/2016	CME SNZ20JLFK8MNNCL00F39	09/28/2016	362.4000	10/07/2016	373.1000	Closing Sale	2,675	2,675			0010	250
GIV6	1	250	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	10/17/2016	CME SNZ20JLFK8MNNCL00F39	10/07/2016	370.5000	10/07/2016	373.1000	Closing Sale	650	650			0010	250
GIX6	10	2,500	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	11/15/2016	CME SNZ20JLFK8MNNCL00F39	10/07/2016	376.0500	10/14/2016	375.9000	Closing Sale	(375)	(375)			0010	250
GIX6	1	250	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	11/15/2016	CME SNZ20JLFK8MNNCL00F39	10/21/2016	375.3000	11/09/2016	353.1000	Closing Sale	(5,550)	(5,550)			0010	250
GIX6	1	250	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	11/15/2016	CME SNZ20JLFK8MNNCL00F39	10/28/2016	372.0500	11/09/2016	353.1000	Closing Sale	(4,738)	(4,738)			0010	250
GIZ6	1	250	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2016	CME SNZ20JLFK8MNNCL00F39	11/07/2016	358.1000	12/08/2016	383.5500	Closing Sale	6,363	6,363			0010	250
GIZ6	2	500	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2016	CME SNZ20JLFK8MNNCL00F39	11/09/2016	359.2000	12/08/2016	383.5500	Closing Sale	12,175	12,175			0010	250
GIZ6	1	250	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2016	CME SNZ20JLFK8MNNCL00F39	11/21/2016	369.5000	12/08/2016	383.5500	Closing Sale	3,513	3,513			0010	250
GIZ6	1	250	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2016	CME SNZ20JLFK8MNNCL00F39	11/28/2016	372.2500	12/08/2016	383.5500	Closing Sale	2,825	2,825			0010	250
MFSH	1	50	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/18/2016	NYF 5493004R83R1LVX2IL36	12/28/2015	1,711.1000	01/15/2016	1,538.6000	Closing Sale	(8,627)	(8,627)			0010	50
MFSH	1	50	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/18/2016	NYF 5493004R83R1LVX2IL36	12/29/2015	1,732.5000	01/15/2016	1,538.6000	Closing Sale	(9,697)	(9,697)			0010	50
MFSH	1	50	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/18/2016	NYF 5493004R83R1LVX2IL36	12/29/2015	1,732.6000	01/29/2016	1,593.4000	Closing Sale	(6,960)	(6,960)			0010	50
MFSH	3	150	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/18/2016	NYF 5493004R83R1LVX2IL36	01/07/2016	1,617.4000	01/29/2016	1,593.3000	Closing Sale	(3,615)	(3,615)			0010	50

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
MFSH	3	150	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/18/2016	NYF 5493004R83R1LVX2IL36	01/14/2016	1,592.9000	01/29/2016	1,593.5000	Closing Sale	83	83			0010	50
MFSH	1	50	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/18/2016	NYF 5493004R83R1LVX2IL36	01/14/2016	1,592.9000	01/29/2016	1,593.4000	Closing Sale	23	23			0010	50
MFSH	1	50	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/18/2016	NYF 5493004R83R1LVX2IL36	01/21/2016	1,525.9000	01/29/2016	1,593.4000	Closing Sale	3,375	3,375			0010	50
MFSH	2	100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/18/2016	NYF 5493004R83R1LVX2IL36	01/22/2016	1,568.5000	01/29/2016	1,593.4000	Closing Sale	2,490	2,490			0010	50
MFSH	4	200	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/18/2016	NYF 5493004R83R1LVX2IL36	02/08/2016	1,515.0000	03/02/2016	1,591.9000	Closing Sale	15,380	15,380			0010	50
MFSH	4	200	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/18/2016	NYF 5493004R83R1LVX2IL36	02/16/2016	1,533.3000	03/02/2016	1,591.8000	Closing Sale	11,700	11,700			0010	50
MFSH	1	50	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/18/2016	NYF 5493004R83R1LVX2IL36	02/17/2016	1,565.7000	03/02/2016	1,591.7000	Closing Sale	1,300	1,300			0010	50
MFSH	3	150	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/18/2016	NYF 5493004R83R1LVX2IL36	02/22/2016	1,571.8000	03/02/2016	1,591.8000	Closing Sale	3,000	3,000			0010	50
MFSH	2	100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/18/2016	NYF 5493004R83R1LVX2IL36	02/23/2016	1,548.4000	03/02/2016	1,591.8000	Closing Sale	4,340	4,340			0010	50
MFSH	2	100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/18/2016	NYF 5493004R83R1LVX2IL36	02/29/2016	1,547.9000	03/10/2016	1,626.3000	Closing Sale	7,840	7,840			0010	50
MFSM	3	150	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	NYF 5493004R83R1LVX2IL36	03/07/2016	1,607.0000	03/29/2016	1,607.4000	Closing Sale	60	60			0010	50
MFSM	1	50	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	NYF 5493004R83R1LVX2IL36	03/07/2016	1,607.0000	03/29/2016	1,607.6000	Closing Sale	30	30			0010	50
MFSM	2	100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	NYF 5493004R83R1LVX2IL36	03/10/2016	1,605.5000	03/29/2016	1,607.6000	Closing Sale	210	210			0010	50
MFSM	1	50	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	NYF 5493004R83R1LVX2IL36	03/14/2016	1,629.4000	03/29/2016	1,607.7000	Closing Sale	(1,085)	(1,085)			0010	50
MFSM	2	100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	NYF 5493004R83R1LVX2IL36	03/14/2016	1,629.5000	03/29/2016	1,607.7000	Closing Sale	(2,180)	(2,180)			0010	50
MFSM	1	50	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	NYF 5493004R83R1LVX2IL36	03/21/2016	1,633.5000	03/29/2016	1,607.7000	Closing Sale	(1,290)	(1,290)			0010	50
MFSM	4	200	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	NYF 5493004R83R1LVX2IL36	03/21/2016	1,633.5000	03/29/2016	1,607.5000	Closing Sale	(5,200)	(5,200)			0010	50
MFSM	4	200	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	NYF 5493004R83R1LVX2IL36	03/28/2016	1,613.5000	03/29/2016	1,607.5000	Closing Sale	(1,200)	(1,200)			0010	50
MFSM	1	50	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	NYF 5493004R83R1LVX2IL36	03/28/2016	1,613.5000	04/22/2016	1,691.5000	Closing Sale	3,900	3,900			0010	50
MFSM	2	100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	NYF 5493004R83R1LVX2IL36	04/07/2016	1,583.1000	04/22/2016	1,691.5000	Closing Sale	10,840	10,840			0010	50
MFSM	5	250	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	NYF 5493004R83R1LVX2IL36	04/07/2016	1,583.0000	04/22/2016	1,691.4000	Closing Sale	27,100	27,100			0010	50
MFSM	2	100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	NYF 5493004R83R1LVX2IL36	04/14/2016	1,669.2000	04/22/2016	1,691.4000	Closing Sale	2,220	2,220			0010	50
MFSM	3	150	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	NYF 5493004R83R1LVX2IL36	04/14/2016	1,669.2000	04/22/2016	1,691.9000	Closing Sale	3,405	3,405			0010	50
MFSM	1	50	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	NYF 5493004R83R1LVX2IL36	04/14/2016	1,669.3000	04/22/2016	1,691.9000	Closing Sale	1,130	1,130			0010	50
MFSM	6	300	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	NYF 5493004R83R1LVX2IL36	04/21/2016	1,693.8000	04/22/2016	1,691.9000	Closing Sale	(570)	(570)			0010	50
MFSM	2	100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	NYF 5493004R83R1LVX2IL36	04/21/2016	1,693.8000	05/18/2016	1,639.8000	Closing Sale	(5,400)	(5,400)			0010	50
MFSM	4	200	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	NYF 5493004R83R1LVX2IL36	04/28/2016	1,682.3000	05/18/2016	1,640.1000	Closing Sale	(8,440)	(8,440)			0010	50
MFSM	1	50	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	NYF 5493004R83R1LVX2IL36	04/28/2016	1,682.3000	05/18/2016	1,640.0000	Closing Sale	(2,115)	(2,115)			0010	50
MFSM	1	50	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	NYF 5493004R83R1LVX2IL36	04/29/2016	1,664.7000	05/18/2016	1,640.0000	Closing Sale	(1,235)	(1,235)			0010	50
MFSM	5	250	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	NYF 5493004R83R1LVX2IL36	05/09/2016	1,631.2000	05/18/2016	1,640.0000	Closing Sale	2,200	2,200			0010	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
MFSM	2	100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	NYF 5493004R83R1LVX2IL36	05/09/2016	1,631.2000	05/18/2016	1,639.9000	Closing Sale	870	870			0010	50
MFSM	2	100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	NYF 5493004R83R1LVX2IL36	05/10/2016	1,650.8000	05/18/2016	1,639.9000	Closing Sale	(1,090)	(1,090)			0010	50
MFSM	4	200	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	NYF 5493004R83R1LVX2IL36	05/16/2016	1,636.2000	05/18/2016	1,639.9000	Closing Sale	740	740			0010	50
MFSM	2	100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	NYF 5493004R83R1LVX2IL36	05/16/2016	1,636.2000	06/09/2016	1,694.1000	Closing Sale	5,790	5,790			0010	50
MFSM	2	100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	NYF 5493004R83R1LVX2IL36	05/23/2016	1,627.1000	06/09/2016	1,694.1000	Closing Sale	6,700	6,700			0010	50
MFSM	4	200	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	NYF 5493004R83R1LVX2IL36	05/23/2016	1,627.0000	06/09/2016	1,694.1000	Closing Sale	13,420	13,420			0010	50
MFSM	8	400	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	NYF 5493004R83R1LVX2IL36	05/31/2016	1,657.9000	06/09/2016	1,694.1000	Closing Sale	14,480	14,480			0010	50
MFSM	5	250	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	NYF 5493004R83R1LVX2IL36	06/07/2016	1,692.9000	06/09/2016	1,694.1000	Closing Sale	300	300			0010	50
MFSU	2	100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	NYF 5493004R83R1LVX2IL36	06/09/2016	1,689.5000	06/15/2016	1,588.3000	Closing Sale	(10,120)	(10,120)			0010	50
MFSU	17	850	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	NYF 5493004R83R1LVX2IL36	06/09/2016	1,689.5000	06/15/2016	1,588.2000	Closing Sale	(86,105)	(86,105)			0010	50
MFSU	2	100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	NYF 5493004R83R1LVX2IL36	06/09/2016	1,689.5000	06/23/2016	1,688.2000	Closing Sale	(130)	(130)			0010	50
MFSU	1	50	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	NYF 5493004R83R1LVX2IL36	06/14/2016	1,571.8000	06/23/2016	1,688.3000	Closing Sale	5,825	5,825			0010	50
MFSU	5	250	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	NYF 5493004R83R1LVX2IL36	06/14/2016	1,571.8000	07/15/2016	1,647.2000	Closing Sale	18,850	18,850			0010	50
MFSU	5	250	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	NYF 5493004R83R1LVX2IL36	06/21/2016	1,665.9000	07/15/2016	1,647.2000	Closing Sale	(4,675)	(4,675)			0010	50
MFSU	2	100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	NYF 5493004R83R1LVX2IL36	06/28/2016	1,556.0000	07/15/2016	1,647.3000	Closing Sale	9,130	9,130			0010	50
MFSU	6	300	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	NYF 5493004R83R1LVX2IL36	06/28/2016	1,555.9000	07/15/2016	1,647.0000	Closing Sale	27,330	27,330			0010	50
MFSU	1	50	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	NYF 5493004R83R1LVX2IL36	06/28/2016	1,555.9000	07/15/2016	1,647.2000	Closing Sale	4,565	4,565			0010	50
MFSU	1	50	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	NYF 5493004R83R1LVX2IL36	07/07/2016	1,578.7000	07/15/2016	1,647.1000	Closing Sale	3,420	3,420			0010	50
MFSU	7	350	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	NYF 5493004R83R1LVX2IL36	07/07/2016	1,578.8000	07/15/2016	1,647.1000	Closing Sale	23,905	23,905			0010	50
MFSU	3	150	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	NYF 5493004R83R1LVX2IL36	07/14/2016	1,659.1000	08/09/2016	1,692.9000	Closing Sale	5,070	5,070			0010	50
MFSU	4	200	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	NYF 5493004R83R1LVX2IL36	07/21/2016	1,649.0000	08/09/2016	1,692.9000	Closing Sale	8,780	8,780			0010	50
MFSU	2	100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	NYF 5493004R83R1LVX2IL36	07/21/2016	1,649.1000	08/09/2016	1,692.9000	Closing Sale	4,380	4,380			0010	50
MFSU	7	350	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	NYF 5493004R83R1LVX2IL36	07/28/2016	1,655.7000	08/09/2016	1,692.9000	Closing Sale	13,020	13,020			0010	50
MFSU	3	150	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	NYF 5493004R83R1LVX2IL36	08/08/2016	1,673.9000	08/09/2016	1,692.9000	Closing Sale	2,850	2,850			0010	50
MFSU	1	50	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	NYF 5493004R83R1LVX2IL36	08/08/2016	1,673.9000	08/16/2016	1,708.9000	Closing Sale	1,750	1,750			0010	50
MFSU	3	150	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	NYF 5493004R83R1LVX2IL36	08/08/2016	1,673.9000	08/31/2016	1,684.9000	Closing Sale	1,650	1,650			0010	50
MFSU	2	100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	NYF 5493004R83R1LVX2IL36	08/15/2016	1,711.3000	08/31/2016	1,684.9000	Closing Sale	(2,640)	(2,640)			0010	50
MFSU	3	150	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	NYF 5493004R83R1LVX2IL36	08/15/2016	1,711.4000	08/31/2016	1,685.0000	Closing Sale	(3,960)	(3,960)			0010	50
MFSU	3	150	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	NYF 5493004R83R1LVX2IL36	08/15/2016	1,711.5000	08/31/2016	1,685.0000	Closing Sale	(3,975)	(3,975)			0010	50
MFSU	1	50	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	NYF 5493004R83R1LVX2IL36	08/22/2016	1,703.1000	08/31/2016	1,685.1000	Closing Sale	(900)	(900)			0010	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
MFSU	2	100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	NYF 5493004R83R1LVX2IL36	08/22/2016	1,703.1000	08/31/2016	1,685.1000	Closing Sale	(1,800)	(1,800)			0010	50
MFSU	2	100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	NYF 5493004R83R1LVX2IL36	08/22/2016	1,703.1000	08/31/2016	1,685.1000	Closing Sale	(1,800)	(1,800)			0010	50
MFSU	2	100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	NYF 5493004R83R1LVX2IL36	08/29/2016	1,692.2000	08/31/2016	1,685.0000	Closing Sale	(720)	(720)			0010	50
MFSU	2	100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	NYF 5493004R83R1LVX2IL36	08/29/2016	1,692.2000	08/31/2016	1,685.0000	Closing Sale	(720)	(720)			0010	50
MFSU	2	100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	NYF 5493004R83R1LVX2IL36	08/29/2016	1,691.9000	09/09/2016	1,702.9000	Closing Sale	1,100	1,100			0010	50
MFSZ	2	100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	09/07/2016	1,727.4000	09/29/2016	1,707.1000	Closing Sale	(2,030)	(2,030)			0010	50
MFSZ	2	100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	09/07/2016	1,728.5000	09/29/2016	1,707.1000	Closing Sale	(2,140)	(2,140)			0010	50
MFSZ	3	150	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	09/07/2016	1,727.8000	09/29/2016	1,707.0000	Closing Sale	(3,120)	(3,120)			0010	50
MFSZ	1	50	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	09/09/2016	1,699.2000	09/29/2016	1,707.0000	Closing Sale	390	390			0010	50
MFSZ	1	50	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	09/09/2016	1,699.7000	09/29/2016	1,707.0000	Closing Sale	365	365			0010	50
MFSZ	1	50	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	09/14/2016	1,670.3000	09/29/2016	1,707.0000	Closing Sale	1,835	1,835			0010	50
MFSZ	2	100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	09/14/2016	1,669.7000	09/29/2016	1,707.1000	Closing Sale	3,740	3,740			0010	50
MFSZ	2	100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	09/14/2016	1,669.7000	09/29/2016	1,707.0000	Closing Sale	3,730	3,730			0010	50
MFSZ	2	100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	09/21/2016	1,692.0000	09/29/2016	1,706.9000	Closing Sale	1,490	1,490			0010	50
MFSZ	2	100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	09/21/2016	1,692.0000	09/29/2016	1,706.9000	Closing Sale	1,490	1,490			0010	50
MFSZ	2	100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	09/21/2016	1,692.1000	09/29/2016	1,706.9000	Closing Sale	1,480	1,480			0010	50
MFSZ	2	100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	09/28/2016	1,702.9000	09/29/2016	1,706.9000	Closing Sale	400	400			0010	50
MFSZ	2	100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	09/28/2016	1,703.1000	09/29/2016	1,706.9000	Closing Sale	380	380			0010	50
MFSZ	2	100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	09/28/2016	1,702.2000	10/21/2016	1,676.0000	Closing Sale	(2,620)	(2,620)			0010	50
MFSZ	2	100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	10/07/2016	1,682.5000	10/31/2016	1,664.8000	Closing Sale	(1,770)	(1,770)			0010	50
MFSZ	2	100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	10/07/2016	1,682.6000	10/31/2016	1,664.8000	Closing Sale	(1,780)	(1,780)			0010	50
MFSZ	3	150	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	10/07/2016	1,682.5000	10/31/2016	1,664.8000	Closing Sale	(2,655)	(2,655)			0010	50
MFSZ	4	200	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	10/14/2016	1,662.8000	10/31/2016	1,664.8000	Closing Sale	400	400			0010	50
MFSZ	2	100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	10/21/2016	1,673.0000	10/31/2016	1,664.9000	Closing Sale	(810)	(810)			0010	50
MFSZ	3	150	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	10/21/2016	1,672.8000	10/31/2016	1,664.8000	Closing Sale	(1,200)	(1,200)			0010	50
MFSZ	3	150	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	10/21/2016	1,672.9000	10/31/2016	1,665.0000	Closing Sale	(1,185)	(1,185)			0010	50
MFSZ	2	100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	10/28/2016	1,666.9000	10/31/2016	1,664.9000	Closing Sale	(200)	(200)			0010	50
MFSZ	2	100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	10/28/2016	1,666.9000	10/31/2016	1,664.9000	Closing Sale	(200)	(200)			0010	50
MFSZ	2	100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	10/28/2016	1,666.5000	12/08/2016	1,679.3000	Closing Sale	1,280	1,280			0010	50
MFSZ	2	100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	11/07/2016	1,649.9000	12/08/2016	1,679.3000	Closing Sale	2,940	2,940			0010	50

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
MFSZ	2	100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	11/07/2016	1,649.9000	12/08/2016	1,678.8000	Closing Sale	2,890	2,890			0010	50
MFSZ	3	150	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	11/07/2016	1,649.9000	12/08/2016	1,678.8000	Closing Sale	4,335	4,335			0010	50
MFSZ	2	100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	11/14/2016	1,631.3000	12/08/2016	1,678.9000	Closing Sale	4,760	4,760			0010	50
MFSZ	2	100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	11/14/2016	1,631.5000	12/08/2016	1,678.9000	Closing Sale	4,740	4,740			0010	50
MFSZ	1	50	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	11/14/2016	1,631.5000	12/08/2016	1,678.9000	Closing Sale	2,370	2,370			0010	50
MFSZ	1	50	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	11/14/2016	1,631.5000	12/08/2016	1,679.0000	Closing Sale	2,375	2,375			0010	50
MFSZ	3	150	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	11/21/2016	1,625.4000	12/08/2016	1,679.0000	Closing Sale	8,040	8,040			0010	50
MFSZ	1	50	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	11/21/2016	1,626.0000	12/08/2016	1,679.0000	Closing Sale	2,650	2,650			0010	50
MFSZ	2	100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	11/21/2016	1,626.0000	12/08/2016	1,679.1000	Closing Sale	5,310	5,310			0010	50
MFSZ	3	150	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	11/21/2016	1,626.0000	12/08/2016	1,679.1000	Closing Sale	7,965	7,965			0010	50
MFSZ	1	50	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	11/28/2016	1,628.5000	12/08/2016	1,679.1000	Closing Sale	2,530	2,530			0010	50
MFSZ	2	100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	11/28/2016	1,627.3000	12/08/2016	1,679.1000	Closing Sale	5,180	5,180			0010	50
MFSZ	2	100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	11/28/2016	1,627.4000	12/08/2016	1,679.1000	Closing Sale	5,170	5,170			0010	50
MFSH	3	150	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/07/2016	1,672.1000	12/08/2016	1,676.9000	Closing Sale	720	720			0010	50
MFSH	1	50	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/07/2016	1,672.1000	12/08/2016	1,676.9000	Closing Sale	240	240			0010	50
MFSH	2	100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/07/2016	1,672.1000	12/08/2016	1,676.8000	Closing Sale	470	470			0010	50
ESU5	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCLQ0F39	08/27/2015	1,981.0000	09/01/2015	1,910.2500	Closing Sale	(7,075)	(7,075)			0010	50
ESU5	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCLQ0F39	08/27/2015	1,984.5000	09/01/2015	1,910.2500	Closing Sale	(3,713)	(3,713)			0010	50
ESU5	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCLQ0F39	08/27/2015	1,984.5000	09/01/2015	1,911.5000	Closing Sale	(3,650)	(3,650)			0010	50
ESU5	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCLQ0F39	08/28/2015	1,985.2500	09/01/2015	1,911.5000	Closing Sale	(7,375)	(7,375)			0010	50
ESU5	37	1,850	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCLQ0F39	08/28/2015	1,985.2500	09/08/2015	1,961.7500	Closing Sale	(43,475)	(43,475)			0010	50
ESU5	9	450	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCLQ0F39	08/28/2015	1,985.2500	09/09/2015	1,971.0000	Closing Sale	(6,413)	(6,413)			0010	50
ESU5	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCLQ0F39	09/02/2015	1,945.2500	09/09/2015	1,971.0000	Closing Sale	2,575	2,575			0010	50
ESU5	(2)	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCLQ0F39	09/01/2015	0.0000	01/12/2016	0.0000	Closing Sale	7,075	7,075			0010	50
ESU5	(1)	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCLQ0F39	09/01/2015	0.0000	01/12/2016	0.0000	Closing Sale	3,713	3,713			0010	50
ESU5	(1)	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCLQ0F39	09/01/2015	0.0000	01/12/2016	0.0000	Closing Sale	3,650	3,650			0010	50
ESU5	(37)	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCLQ0F39	09/08/2015	0.0000	01/12/2016	0.0000	Closing Sale	7,375	7,375			0010	50
ESU5	(9)	1,850	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCLQ0F39	09/09/2015	0.0000	01/12/2016	0.0000	Closing Sale	43,475	43,475			0010	50
ESU5	(2)	450	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCLQ0F39	09/01/2015	0.0000	01/12/2016	0.0000	Closing Sale	6,413	6,413			0010	50
ESU5	(2)	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCLQ0F39	09/09/2015	0.0000	01/12/2016	0.0000	Closing Sale	(2,575)	(2,575)			0010	50

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESU5	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	09/02/2015	0.0000	01/12/2016	0.0000	Closing Sale					0010	50
ESH6	6	300	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	12/28/2015	2,047.7500	01/08/2016	1,929.2500	Closing Sale	(35,550)	(35,550)			0010	50
ESH6	12	600	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	12/28/2015	2,047.7500	01/08/2016	1,939.5000	Closing Sale	(64,950)	(64,950)			0010	50
ESH6	9	450	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	01/07/2016	1,933.5000	01/08/2016	1,939.5000	Closing Sale	2,700	2,700			0010	50
ESH6	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	01/07/2016	1,933.5000	01/13/2016	1,881.7500	Closing Sale	(5,180)	(5,180)			0010	50
ESH6	6	300	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	01/07/2016	1,933.5000	01/15/2016	1,873.2500	Closing Sale	(18,088)	(18,088)			0010	50
ESH6	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	01/07/2016	1,933.5000	01/20/2016	1,809.7500	Closing Sale	(12,375)	(12,375)			0010	50
ESH6	5	250	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	01/07/2016	1,933.5000	01/29/2016	1,929.5000	Closing Sale	(1,000)	(1,000)			0010	50
ESH6	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	01/07/2016	1,933.5000	01/29/2016	1,918.0000	Closing Sale	(1,550)	(1,550)			0010	50
ESH6	13	650	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	01/14/2016	1,916.7500	01/29/2016	1,918.0000	Closing Sale	784	784			0010	50
ESH6	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	01/14/2016	1,916.7500	01/29/2016	1,918.0000	Closing Sale	181	181			0010	50
ESH6	21	1,050	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	01/21/2016	1,861.5000	01/29/2016	1,918.0000	Closing Sale	59,325	59,325			0010	50
ESH6	14	700	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	01/28/2016	1,884.7500	01/29/2016	1,918.0000	Closing Sale	23,275	23,275			0010	50
ESH6	9	450	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	01/28/2016	1,884.7500	02/09/2016	1,849.0000	Closing Sale	(16,088)	(16,088)			0010	50
ESH6	9	450	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	01/28/2016	1,884.7500	02/09/2016	1,845.7500	Closing Sale	(17,550)	(17,550)			0010	50
ESH6	16	800	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	02/08/2016	1,848.2500	02/09/2016	1,845.7500	Closing Sale	(2,000)	(2,000)			0010	50
ESH6	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	02/08/2016	1,848.2500	02/17/2016	1,922.2500	Closing Sale	11,100	11,100			0010	50
ESH6	16	800	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	02/08/2016	1,848.2500	02/17/2016	1,910.5000	Closing Sale	49,800	49,800			0010	50
ESH6	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	02/08/2016	1,848.2500	02/23/2016	1,917.5000	Closing Sale	3,463	3,463			0010	50
ESH6	4	200	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	02/16/2016	1,890.2500	02/23/2016	1,917.5000	Closing Sale	5,450	5,450			0010	50
ESH6	5	250	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	02/16/2016	1,890.2500	03/01/2016	1,976.5000	Closing Sale	21,563	21,563			0010	50
ESH6	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	02/16/2016	1,890.2500	03/01/2016	1,954.2500	Closing Sale	3,200	3,200			0010	50
ESH6	15	750	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	02/22/2016	1,941.7500	03/01/2016	1,954.2500	Closing Sale	9,375	9,375			0010	50
ESH6	16	800	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	02/29/2016	1,929.5000	03/01/2016	1,954.2500	Closing Sale	19,800	19,800			0010	50
ESH6	7	350	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	02/29/2016	1,929.5000	03/08/2016	1,984.5000	Closing Sale	19,250	19,250			0010	50
ESM6	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	03/07/2016	1,991.0000	03/08/2016	1,974.7500	Closing Sale	(1,625)	(1,625)			0010	50
ESM6	7	350	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	03/07/2016	1,991.0000	03/08/2016	1,975.0000	Closing Sale	(5,600)	(5,600)			0010	50
ESM6	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	03/07/2016	1,991.0000	03/11/2016	2,010.2500	Closing Sale	2,888	2,888			0010	50
ESM6	4	200	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	03/07/2016	1,991.0000	03/15/2016	2,006.5000	Closing Sale	3,100	3,100			0010	50
ESM6	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	03/07/2016	1,991.0000	03/22/2016	2,039.0000	Closing Sale	2,398	2,398			0010	50

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESM6	21	1,050	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	03/14/2016	2,009.7500	03/22/2016	2,039.0000	Closing Sale	30,667	30,667			0010	50
ESM6	13	650	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	03/21/2016	2,041.5000	03/22/2016	2,039.0000	Closing Sale	(1,682)	(1,682)			0010	50
ESM6	10	500	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	03/28/2016	2,028.0000	03/29/2016	2,024.0000	Closing Sale	(2,022)	(2,022)			0010	50
ESM6	10	500	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	03/28/2016	2,028.0000	03/29/2016	2,023.7500	Closing Sale	(2,147)	(2,147)			0010	50
ESM6	8	400	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	04/07/2016	2,036.0000	04/08/2016	2,040.2500	Closing Sale	1,700	1,700			0010	50
ESM6	10	500	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	04/07/2016	2,036.0000	04/15/2016	2,074.2500	Closing Sale	19,125	19,125			0010	50
ESM6	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	04/13/2016	2,074.7500	04/15/2016	2,074.2500	Closing Sale	(75)	(75)			0010	50
ESM6	12	600	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	04/14/2016	2,077.0000	04/15/2016	2,074.2500	Closing Sale	(1,650)	(1,650)			0010	50
ESM6	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	04/14/2016	2,077.0000	04/15/2016	2,074.5000	Closing Sale	(125)	(125)			0010	50
ESM6	11	550	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	04/21/2016	2,087.7500	04/22/2016	2,086.2500	Closing Sale	(825)	(825)			0010	50
ESM6	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	05/09/2016	2,053.7500	05/10/2016	2,074.5000	Closing Sale	1,038	1,038			0010	50
ESM6	6	300	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	05/31/2016	2,095.2500	06/01/2016	2,097.2500	Closing Sale	600	600			0010	50
ESM6	6	300	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	05/31/2016	2,095.2500	06/08/2016	2,118.0000	Closing Sale	6,825	6,825			0010	50
ESM6	7	350	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	05/31/2016	2,095.2500	06/08/2016	2,117.5000	Closing Sale	7,788	7,788			0010	50
ESM6	9	450	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	05/31/2016	2,095.2500	06/09/2016	2,118.1000	Closing Sale	10,283	10,283			0010	50
ESM6	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	06/01/2016	2,093.7500	06/09/2016	2,118.1000	Closing Sale	2,435	2,435			0010	50
ESM6	7	350	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	06/07/2016	2,111.5000	06/09/2016	2,118.1000	Closing Sale	2,310	2,310			0010	50
ESU6	6	300	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	CME SNZ20JLFK8MNNCL00F39	06/09/2016	2,109.2000	06/15/2016	2,063.5000	Closing Sale	(13,710)	(13,710)			0010	50
ESU6	4	200	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	CME SNZ20JLFK8MNNCL00F39	06/09/2016	2,109.2000	06/22/2016	2,076.5000	Closing Sale	(6,540)	(6,540)			0010	50
ESU6	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	CME SNZ20JLFK8MNNCL00F39	06/09/2016	2,109.2000	06/23/2016	2,096.5000	Closing Sale	(1,905)	(1,905)			0010	50
ESU6	5	250	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	CME SNZ20JLFK8MNNCL00F39	06/09/2016	2,109.2000	06/24/2016	2,034.0000	Closing Sale	(18,800)	(18,800)			0010	50
ESU6	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	CME SNZ20JLFK8MNNCL00F39	06/14/2016	2,066.2500	06/24/2016	2,027.7500	Closing Sale	(3,850)	(3,850)			0010	50
ESU6	4	200	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	CME SNZ20JLFK8MNNCL00F39	06/14/2016	2,066.2500	06/27/2016	1,985.0000	Closing Sale	(16,250)	(16,250)			0010	50
ESU6	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	CME SNZ20JLFK8MNNCL00F39	06/14/2016	2,066.2500	06/29/2016	2,062.2500	Closing Sale	(400)	(400)			0010	50
ESU6	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	CME SNZ20JLFK8MNNCL00F39	06/14/2016	2,066.2500	06/29/2016	2,057.2500	Closing Sale	(1,350)	(1,350)			0010	50
ESU6	12	600	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	CME SNZ20JLFK8MNNCL00F39	06/21/2016	2,080.5000	06/29/2016	2,057.2500	Closing Sale	(13,950)	(13,950)			0010	50
ESU6	4	200	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	CME SNZ20JLFK8MNNCL00F39	06/24/2016	2,042.7500	06/29/2016	2,057.2500	Closing Sale	2,900	2,900			0010	50
ESU6	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	CME SNZ20JLFK8MNNCL00F39	06/24/2016	2,042.7500	07/08/2016	2,111.2500	Closing Sale	3,425	3,425			0010	50
ESU6	11	550	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	CME SNZ20JLFK8MNNCL00F39	06/28/2016	2,026.2500	07/08/2016	2,111.2500	Closing Sale	46,750	46,750			0010	50
ESU6	5	250	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	CME SNZ20JLFK8MNNCL00F39	06/28/2016	2,026.2500	07/11/2016	2,130.2500	Closing Sale	26,000	26,000			0010	50

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESU6	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	CME SNZ20JLFK8MNNCL00F39	07/07/2016	2,090.2500	07/11/2016	2,130.2500	Closing Sale	2,000	2,000			0010	50
ESU6	10	500	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	CME SNZ20JLFK8MNNCL00F39	07/07/2016	2,090.2500	07/15/2016	2,154.7500	Closing Sale	32,250	32,250			0010	50
ESU6	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	CME SNZ20JLFK8MNNCL00F39	07/07/2016	2,090.2500	07/22/2016	2,168.0000	Closing Sale	11,663	11,663			0010	50
ESU6	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	CME SNZ20JLFK8MNNCL00F39	07/07/2016	2,090.2500	07/27/2016	2,162.5000	Closing Sale	10,838	10,838			0010	50
ESU6	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	CME SNZ20JLFK8MNNCL00F39	07/08/2016	2,121.2500	07/27/2016	2,162.5000	Closing Sale	2,063	2,063			0010	50
ESU6	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	CME SNZ20JLFK8MNNCL00F39	07/08/2016	2,121.2500	07/29/2016	2,168.0000	Closing Sale	2,338	2,338			0010	50
ESU6	9	450	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	CME SNZ20JLFK8MNNCL00F39	07/21/2016	2,158.7500	07/29/2016	2,168.0000	Closing Sale	4,163	4,163			0010	50
ESU6	7	350	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	CME SNZ20JLFK8MNNCL00F39	07/21/2016	2,158.7500	08/09/2016	2,177.5000	Closing Sale	6,563	6,563			0010	50
ESU6	5	250	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	CME SNZ20JLFK8MNNCL00F39	07/28/2016	2,165.0000	08/09/2016	2,177.5000	Closing Sale	3,125	3,125			0010	50
ESU6	9	450	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	CME SNZ20JLFK8MNNCL00F39	07/28/2016	2,165.0000	08/16/2016	2,177.5000	Closing Sale	5,625	5,625			0010	50
ESU6	8	400	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	CME SNZ20JLFK8MNNCL00F39	07/28/2016	2,165.0000	08/16/2016	2,175.7500	Closing Sale	4,300	4,300			0010	50
ESU6	8	400	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	CME SNZ20JLFK8MNNCL00F39	08/08/2016	2,176.2500	08/16/2016	2,180.0000	Closing Sale	1,500	1,500			0010	50
ESU6	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	CME SNZ20JLFK8MNNCL00F39	08/15/2016	2,186.5000	08/16/2016	2,175.7500	Closing Sale	(1,613)	(1,613)			0010	50
ESU6	11	550	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	CME SNZ20JLFK8MNNCL00F39	08/15/2016	2,186.5000	08/23/2016	2,185.0000	Closing Sale	(825)	(825)			0010	50
ESU6	4	200	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	CME SNZ20JLFK8MNNCL00F39	08/15/2016	2,186.5000	08/30/2016	2,174.5000	Closing Sale	(2,400)	(2,400)			0010	50
ESU6	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	CME SNZ20JLFK8MNNCL00F39	08/22/2016	2,181.2500	08/30/2016	2,174.5000	Closing Sale	(1,013)	(1,013)			0010	50
ESU6	6	300	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	CME SNZ20JLFK8MNNCL00F39	08/22/2016	2,181.2500	09/08/2016	2,180.5000	Closing Sale	(225)	(225)			0010	50
ESU6	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	CME SNZ20JLFK8MNNCL00F39	08/22/2016	2,181.2500	09/08/2016	2,178.7500	Closing Sale	(375)	(375)			0010	50
ESU6	16	800	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	CME SNZ20JLFK8MNNCL00F39	08/29/2016	2,178.7500	09/08/2016	2,178.7500	Closing Sale					0010	50
ESU6	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	CME SNZ20JLFK8MNNCL00F39	08/29/2016	2,178.7500	09/09/2016	2,154.7500	Closing Sale	(2,400)	(2,400)			0010	50
ESZ6	4	200	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	09/07/2016	2,178.0000	09/09/2016	2,130.2500	Closing Sale	(9,550)	(9,550)			0010	50
ESZ6	7	350	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	09/07/2016	2,178.0000	09/09/2016	2,121.5000	Closing Sale	(19,775)	(19,775)			0010	50
ESZ6	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	09/12/2016	2,151.7500	09/13/2016	2,113.7500	Closing Sale	(5,700)	(5,700)			0010	50
ESZ6	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	09/12/2016	2,151.7500	09/13/2016	2,119.7500	Closing Sale	(4,800)	(4,800)			0010	50
ESZ6	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	09/12/2016	2,151.7500	09/13/2016	2,130.2500	Closing Sale	(3,225)	(3,225)			0010	50
ESZ6	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	09/14/2016	2,118.5000	09/15/2016	2,138.5000	Closing Sale	1,000	1,000			0010	50
ESZ6	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	09/14/2016	2,118.5000	09/15/2016	2,139.2500	Closing Sale	2,075	2,075			0010	50
ESZ6	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	09/14/2016	2,118.5000	09/16/2016	2,132.5000	Closing Sale	1,400	1,400			0010	50
ESZ6	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	09/21/2016	2,156.0000	09/22/2016	2,168.2500	Closing Sale	1,838	1,838			0010	50
ESZ6	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	09/21/2016	2,156.0000	09/23/2016	2,158.7500	Closing Sale	275	275			0010	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESZ6	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	09/21/2016	2,156.0000	09/26/2016	2,139.2500	Closing Sale	(2,513)	(2,513)			0010	50
ESZ6	4	200	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	09/21/2016	2,156.0000	09/29/2016	2,145.0000	Closing Sale	(2,200)	(2,200)			0010	50
ESZ6	5	250	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	09/21/2016	2,156.0000	09/29/2016	2,138.0000	Closing Sale	(4,500)	(4,500)			0010	50
ESZ6	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	09/27/2016	2,152.5000	10/10/2016	2,157.2500	Closing Sale	713	713			0010	50
ESZ6	5	250	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	09/28/2016	2,163.5000	10/10/2016	2,157.2500	Closing Sale	(1,563)	(1,563)			0010	50
ESZ6	4	200	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	09/28/2016	2,163.5000	10/11/2016	2,131.7500	Closing Sale	(6,350)	(6,350)			0010	50
ESZ6	4	200	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	09/28/2016	2,163.5000	10/17/2016	2,120.7500	Closing Sale	(8,550)	(8,550)			0010	50
ESZ6	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	09/30/2016	2,160.2500	10/17/2016	2,120.7500	Closing Sale	(1,975)	(1,975)			0010	50
ESZ6	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	09/30/2016	2,160.2500	10/25/2016	2,137.0000	Closing Sale	(1,163)	(1,163)			0010	50
ESZ6	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/07/2016	2,147.0000	10/25/2016	2,137.0000	Closing Sale	(1,000)	(1,000)			0010	50
ESZ6	9	450	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/07/2016	2,147.0000	10/31/2016	2,121.7500	Closing Sale	(11,363)	(11,363)			0010	50
ESZ6	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/07/2016	2,147.0000	11/01/2016	2,108.2500	Closing Sale	(3,875)	(3,875)			0010	50
ESZ6	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/07/2016	2,147.0000	11/03/2016	2,081.7500	Closing Sale	(3,263)	(3,263)			0010	50
ESZ6	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/14/2016	2,128.2500	11/03/2016	2,081.7500	Closing Sale	(4,650)	(4,650)			0010	50
ESZ6	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/14/2016	2,128.2500	11/08/2016	2,137.5000	Closing Sale	1,388	1,388			0010	50
ESZ6	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/14/2016	2,128.2500	11/09/2016	2,085.5000	Closing Sale	(6,413)	(6,413)			0010	50
ESZ6	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/18/2016	2,133.2500	11/09/2016	2,085.5000	Closing Sale	(2,388)	(2,388)			0010	50
ESZ6	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/18/2016	2,133.2500	11/16/2016	2,171.0000	Closing Sale	3,775	3,775			0010	50
ESZ6	4	200	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/21/2016	2,135.2500	11/16/2016	2,171.0000	Closing Sale	7,150	7,150			0010	50
ESZ6	14	700	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/28/2016	2,124.0000	11/16/2016	2,171.0000	Closing Sale	32,900	32,900			0010	50
ESZ6	18	900	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	11/07/2016	2,126.7500	11/16/2016	2,171.0000	Closing Sale	39,825	39,825			0010	50
ESZ6	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	11/07/2016	2,126.7500	11/18/2016	2,179.0000	Closing Sale	7,838	7,838			0010	50
ESZ6	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	11/09/2016	2,159.0000	11/18/2016	2,179.0000	Closing Sale	1,000	1,000			0010	50
ESZ6	4	200	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	11/09/2016	2,162.7500	11/22/2016	2,201.5000	Closing Sale	7,750	7,750			0010	50
ESZ6	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	11/09/2016	2,159.2500	11/22/2016	2,201.5000	Closing Sale	2,113	2,113			0010	50
ESZ6	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	11/09/2016	2,159.0000	11/22/2016	2,201.5000	Closing Sale	4,250	4,250			0010	50
ESZ6	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	11/09/2016	2,159.2500	12/01/2016	2,190.2500	Closing Sale	1,550	1,550			0010	50
ESZ6	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	11/14/2016	2,159.7500	12/01/2016	2,190.2500	Closing Sale	4,575	4,575			0010	50
ESZ6	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	11/17/2016	2,184.5000	12/08/2016	2,246.5000	Closing Sale	6,200	6,200			0010	50
ESZ6	12	600	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	11/21/2016	2,195.2500	12/08/2016	2,246.5000	Closing Sale	30,750	30,750			0010	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESZ6	17	850	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	11/21/2016	2,195.2500	12/09/2016	2,252.5000	Closing Sale	48,663	48,663			0010	50
ESZ6	7	350	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	11/28/2016	2,200.0000	12/09/2016	2,252.5000	Closing Sale	18,375	18,375			0010	50
ESZ6	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	11/29/2016	2,203.5000	12/09/2016	2,252.5000	Closing Sale	4,900	4,900			0010	50
ESZ6	6	300	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	12/05/2016	2,203.5000	12/09/2016	2,252.5000	Closing Sale	14,700	14,700			0010	50
ESZ6	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	12/06/2016	2,211.5000	12/09/2016	2,253.7500	Closing Sale	4,225	4,225			0010	50
ESH7	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCL00F39	12/07/2016	2,234.5000	12/22/2016	2,257.0000	Closing Sale	3,375	3,375			0010	50
ESH7	19	950	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCL00F39	12/07/2016	2,234.5000	12/29/2016	2,243.7500	Closing Sale	8,788	8,788			0010	50
ESH7	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCL00F39	12/09/2016	2,248.5000	12/29/2016	2,243.7500	Closing Sale	(475)	(475)			0010	50
ESH7	7	350	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCL00F39	12/09/2016	2,242.2500	12/29/2016	2,243.7500	Closing Sale	525	525			0010	50
ESH7	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCL00F39	12/09/2016	2,254.0000	12/29/2016	2,243.7500	Closing Sale	(1,025)	(1,025)			0010	50
1289999. Subtotal - Long Futures - Hedging Other														518,846	518,846			XXX	XXX
1329999. Subtotal - Long Futures														518,846	518,846			XXX	XXX
GIU6	1	250	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	09/16/2016	CME SNZ20JLFK8MNNCL00F39	08/04/2016	340.8000	08/08/2016	348.7500	Closing Purchase	(1,988)	(1,988)			0010	250
RVBZ	1	100	RUSSELL 1000 VALU	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	10/21/2016	1,018.2000	11/01/2016	1,019.4000	Closing Purchase	(120)	(120)			0010	100
RVBZ	1	100	RUSSELL 1000 VALU	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	10/21/2016	1,018.3000	11/01/2016	1,019.4000	Closing Purchase	(110)	(110)			0010	100
RVBZ	1	100	RUSSELL 1000 VALU	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	10/21/2016	1,019.7000	11/01/2016	1,019.4000	Closing Purchase	30	30			0010	100
RVBZ	2	200	RUSSELL 1000 VALU	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	10/21/2016	1,017.1000	11/01/2016	1,019.4000	Closing Purchase	(460)	(460)			0010	100
RVBZ	2	200	RUSSELL 1000 VALU	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	10/21/2016	1,017.4000	11/01/2016	1,019.4000	Closing Purchase	(400)	(400)			0010	100
RVBZ	2	200	RUSSELL 1000 VALU	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	10/21/2016	1,017.7000	11/01/2016	1,019.4000	Closing Purchase	(340)	(340)			0010	100
RVBZ	6	600	RUSSELL 1000 VALU	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	10/21/2016	1,019.9000	11/01/2016	1,019.4000	Closing Purchase	300	300			0010	100
RVBZ	2	200	RUSSELL 1000 VALU	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	10/21/2016	1,018.0000	11/01/2016	1,019.4000	Closing Purchase	(280)	(280)			0010	100
RVBZ	4	400	RUSSELL 1000 VALU	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	10/21/2016	1,019.7000	11/01/2016	1,019.4000	Closing Purchase	120	120			0010	100
RVBZ	4	400	RUSSELL 1000 VALU	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	10/21/2016	1,019.7000	11/01/2016	1,019.4000	Closing Purchase	120	120			0010	100
RVBZ	4	400	RUSSELL 1000 VALU	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	10/21/2016	1,019.3000	11/01/2016	1,019.4000	Closing Purchase	(40)	(40)			0010	100
RVBZ	4	400	RUSSELL 1000 VALU	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	10/21/2016	1,018.6000	11/01/2016	1,019.4000	Closing Purchase	(320)	(320)			0010	100
RVBZ	4	400	RUSSELL 1000 VALU	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	10/21/2016	1,018.6000	11/01/2016	1,019.4000	Closing Purchase	(320)	(320)			0010	100
RVBZ	4	400	RUSSELL 1000 VALU	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	10/21/2016	1,018.5000	11/01/2016	1,019.4000	Closing Purchase	(360)	(360)			0010	100
RVBZ	4	400	RUSSELL 1000 VALU	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	10/21/2016	1,018.3000	11/01/2016	1,019.4000	Closing Purchase	(440)	(440)			0010	100
RVBZ	3	300	RUSSELL 1000 VALU	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	10/21/2016	1,020.1000	11/01/2016	1,019.4000	Closing Purchase	210	210			0010	100
RVBZ	2	200	RUSSELL 1000 VALU	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	10/21/2016	1,020.7000	11/01/2016	1,019.4000	Closing Purchase	260	260			0010	100

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
RVBZ	2	200	RUSSELL 1000 VALU	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	10/21/2016	1,020.3000	11/01/2016	1,019.4000	Closing Purchase	180	180			0010	100
RVBZ	2	200	RUSSELL 1000 VALU	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	10/21/2016	1,020.1000	11/01/2016	1,019.4000	Closing Purchase	140	140			0010	100
RVBZ	2	200	RUSSELL 1000 VALU	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	10/21/2016	1,019.8000	11/01/2016	1,019.4000	Closing Purchase	80	80			0010	100
RVBZ	2	200	RUSSELL 1000 VALU	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	10/21/2016	1,019.7000	11/01/2016	1,019.4000	Closing Purchase	60	60			0010	100
RVBZ	2	200	RUSSELL 1000 VALU	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	10/21/2016	1,019.4000	11/01/2016	1,019.4000	Closing Purchase					0010	100
RVBZ	2	200	RUSSELL 1000 VALU	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	10/21/2016	1,018.7000	11/01/2016	1,019.4000	Closing Purchase	(140)	(140)			0010	100
RVBZ	2	200	RUSSELL 1000 VALU	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	10/21/2016	1,018.2000	11/01/2016	1,019.4000	Closing Purchase	(240)	(240)			0010	100
RVBZ	2	200	RUSSELL 1000 VALU	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	10/21/2016	1,018.2000	11/01/2016	1,019.4000	Closing Purchase	(240)	(240)			0010	100
RVBZ	3	300	RUSSELL 1000 VALU	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	10/20/2016	1,025.1000	11/01/2016	1,019.4000	Closing Purchase	1,710	1,710			0010	100
RVBZ	4	400	RUSSELL 1000 VALU	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	10/20/2016	1,024.9000	11/01/2016	1,019.4000	Closing Purchase	2,200	2,200			0010	100
RVBZ	6	600	RUSSELL 1000 VALU	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	10/20/2016	1,025.0000	11/01/2016	1,019.4000	Closing Purchase	3,360	3,360			0010	100
RVBZ	2	200	RUSSELL 1000 VALU	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	10/21/2016	1,017.8000	11/01/2016	1,019.4000	Closing Purchase	(320)	(320)			0010	100
RVBZ	1	100	RUSSELL 1000 VALU	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	10/21/2016	1,019.7000	11/01/2016	1,019.4000	Closing Purchase	30	30			0010	100
RVBZ	1	100	RUSSELL 1000 VALU	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	10/21/2016	1,020.3000	11/01/2016	1,019.4000	Closing Purchase	90	90			0010	100
RVBZ	2	200	RUSSELL 1000 VALU	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	10/21/2016	1,019.4000	11/01/2016	1,019.4000	Closing Purchase					0010	100
RVBZ	2	200	RUSSELL 1000 VALU	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	10/21/2016	1,018.4000	11/01/2016	1,019.4000	Closing Purchase	(200)	(200)			0010	100
RVBZ	2	200	RUSSELL 1000 VALU	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	10/21/2016	1,018.2000	11/01/2016	1,019.4000	Closing Purchase	(240)	(240)			0010	100
RVBZ	2	200	RUSSELL 1000 VALU	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	10/20/2016	1,025.0000	11/01/2016	1,019.4000	Closing Purchase	1,120	1,120			0010	100
RVBZ	81	8,100	RUSSELL 1000 VALU	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	11/01/2016	1,019.4000	12/05/2016	1,019.4000	Closing Purchase					0010	100
RVBZ	10	1,000	RUSSELL 1000 VALU	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	11/01/2016	1,019.4000	12/05/2016	1,019.4000	Closing Purchase					0010	100
RSBZ	162	8,100	RUSSELL 1000 VALU	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	12/05/2016	1,019.4000	12/12/2016	1,114.2000	Closing Purchase	(767,880)	(767,880)			0010	50
RSBZ	20	1,000	RUSSELL 1000 VALU	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	NYF 5493004R83R1LVX2IL36	12/05/2016	1,019.4000	12/12/2016	1,114.2000	Closing Purchase	(94,800)	(94,800)			0010	50
ESM6	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	03/22/2016	2,039.0000	03/23/2016	2,027.0000	Closing Purchase	596	596			0010	50
ESM6	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	03/22/2016	2,039.0000	03/23/2016	2,031.7500	Closing Purchase	358	358			0010	50
ESM6	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	03/22/2016	2,039.0000	03/23/2016	2,034.7500	Closing Purchase	208	208			0010	50
ESM6	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	03/22/2016	2,041.2500	03/24/2016	2,017.2500	Closing Purchase	1,200	1,200			0010	50
ESM6	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	03/22/2016	2,039.0000	03/24/2016	2,017.2500	Closing Purchase	1,085	1,085			0010	50
ESM6	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	03/22/2016	2,041.2500	03/28/2016	2,028.0000	Closing Purchase	1,988	1,988			0010	50
ESM6	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	03/24/2016	2,019.2500	03/28/2016	2,028.0000	Closing Purchase	(438)	(438)			0010	50
ESM6	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	03/24/2016	2,024.0000	03/28/2016	2,027.7500	Closing Purchase	(188)	(188)			0010	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESM6	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	03/29/2016	2,023.7500	03/31/2016	2,051.2500	Closing Purchase	(2,754)	(2,754)			0010	50
ESM6	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	03/29/2016	2,023.7500	04/01/2016	2,036.7500	Closing Purchase	(1,957)	(1,957)			0010	50
ESM6	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	03/29/2016	2,046.7500	04/04/2016	2,055.0000	Closing Purchase	(415)	(415)			0010	50
ESM6	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	03/29/2016	2,046.7500	04/04/2016	2,062.0000	Closing Purchase	(765)	(765)			0010	50
ESM6	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	03/29/2016	2,023.7500	04/04/2016	2,056.0000	Closing Purchase	(3,229)	(3,229)			0010	50
ESM6	4	200	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	03/29/2016	2,046.7500	04/05/2016	2,041.5000	Closing Purchase	1,041	1,041			0010	50
ESM6	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	03/30/2016	2,058.7500	04/05/2016	2,038.2500	Closing Purchase	2,050	2,050			0010	50
ESM6	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	03/30/2016	2,058.7500	04/05/2016	2,042.2500	Closing Purchase	825	825			0010	50
ESM6	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	04/01/2016	2,048.0000	04/05/2016	2,042.2500	Closing Purchase	288	288			0010	50
ESM6	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	04/01/2016	2,048.0000	04/06/2016	2,038.7500	Closing Purchase	463	463			0010	50
ESM6	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	04/01/2016	2,051.2500	04/07/2016	2,040.7500	Closing Purchase	525	525			0010	50
ESM6	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	04/01/2016	2,055.5000	04/07/2016	2,049.2500	Closing Purchase	313	313			0010	50
ESM6	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	04/01/2016	2,058.5000	04/07/2016	2,049.2500	Closing Purchase	463	463			0010	50
ESM6	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	04/01/2016	2,061.2500	04/07/2016	2,049.2500	Closing Purchase	600	600			0010	50
ESM6	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	04/01/2016	2,064.7500	04/07/2016	2,049.2500	Closing Purchase	775	775			0010	50
ESM6	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	04/04/2016	2,058.0000	04/07/2016	2,049.2500	Closing Purchase	438	438			0010	50
ESM6	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	04/06/2016	2,044.0000	04/07/2016	2,036.0000	Closing Purchase	400	400			0010	50
ESM6	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	04/06/2016	2,048.0000	04/07/2016	2,036.0000	Closing Purchase	600	600			0010	50
ESM6	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	04/06/2016	2,051.2500	04/07/2016	2,036.0000	Closing Purchase	763	763			0010	50
ESM6	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	04/06/2016	2,058.7500	04/07/2016	2,036.0000	Closing Purchase	2,275	2,275			0010	50
ESM6	11	550	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	04/15/2016	2,074.5000	04/21/2016	2,087.7500	Closing Purchase	(7,288)	(7,288)			0010	50
ESM6	11	550	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	04/22/2016	2,085.7500	04/28/2016	2,070.7500	Closing Purchase	8,250	8,250			0010	50
ESM6	6	300	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	04/22/2016	2,086.2500	04/28/2016	2,070.7500	Closing Purchase	4,650	4,650			0010	50
ESM6	7	350	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	04/22/2016	2,085.7500	04/29/2016	2,055.2500	Closing Purchase	10,675	10,675			0010	50
ESM6	5	250	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	04/22/2016	2,085.7500	05/09/2016	2,053.7500	Closing Purchase	8,000	8,000			0010	50
ESM6	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	04/22/2016	2,085.7500	05/09/2016	2,053.7500	Closing Purchase	4,800	4,800			0010	50
ESM6	12	600	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	04/29/2016	2,058.2500	05/09/2016	2,053.7500	Closing Purchase	2,700	2,700			0010	50
ESM6	6	300	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	05/10/2016	2,078.7500	05/16/2016	2,063.2500	Closing Purchase	4,650	4,650			0010	50
ESM6	13	650	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	05/10/2016	2,074.5000	05/16/2016	2,063.2500	Closing Purchase	7,313	7,313			0010	50
ESM6	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	05/10/2016	2,078.7500	05/23/2016	2,045.2500	Closing Purchase	1,675	1,675			0010	50

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESM6	4	200	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	05/13/2016	2,042.7500	05/23/2016	2,045.2500	Closing Purchase	(500)	(500)			0010	50
ESM6	11	550	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	05/17/2016	2,044.0000	05/23/2016	2,045.2500	Closing Purchase	(688)	(688)			0010	50
ESM6	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	05/17/2016	2,044.0000	05/31/2016	2,095.2500	Closing Purchase	(5,125)	(5,125)			0010	50
ESM6	7	350	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/17/2016	CME SNZ20JLFK8MNNCL00F39	05/24/2016	2,073.0000	05/31/2016	2,095.2500	Closing Purchase	(7,788)	(7,788)			0010	50
ESZ6	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	09/13/2016	2,119.7500	09/14/2016	2,118.5000	Closing Purchase	63	63			0010	50
ESZ6	44	2,200	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/20/2016	2,135.5000	10/27/2016	2,126.5000	Closing Purchase	19,800	19,800			0010	50
ESZ6	47	2,350	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/20/2016	2,135.5000	10/27/2016	2,127.7500	Closing Purchase	18,213	18,213			0010	50
ESZ6	21	1,050	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/20/2016	2,136.0000	10/27/2016	2,127.7500	Closing Purchase	8,663	8,663			0010	50
ESZ6	160	8,000	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/20/2016	2,136.0000	10/27/2016	2,127.2500	Closing Purchase	70,000	70,000			0010	50
ESZ6	161	8,050	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/20/2016	2,135.0000	10/27/2016	2,127.2500	Closing Purchase	62,388	62,388			0010	50
ESZ6	111	5,550	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/20/2016	2,135.0000	10/27/2016	2,127.2500	Closing Purchase	43,013	43,013			0010	50
ESZ6	183	9,150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/20/2016	2,135.5000	10/27/2016	2,127.2500	Closing Purchase	75,488	75,488			0010	50
ESZ6	180	9,000	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/20/2016	2,135.5000	10/27/2016	2,128.0000	Closing Purchase	67,500	67,500			0010	50
ESZ6	274	13,700	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/20/2016	2,134.0000	10/27/2016	2,128.0000	Closing Purchase	82,200	82,200			0010	50
ESZ6	143	7,150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/20/2016	2,134.0000	10/27/2016	2,129.0000	Closing Purchase	35,750	35,750			0010	50
ESZ6	107	5,350	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/20/2016	2,135.7500	10/27/2016	2,129.0000	Closing Purchase	36,113	36,113			0010	50
ESZ6	347	17,350	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/20/2016	2,135.7500	10/27/2016	2,128.0000	Closing Purchase	134,463	134,463			0010	50
ESZ6	67	3,350	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/20/2016	2,135.2500	10/27/2016	2,128.0000	Closing Purchase	24,288	24,288			0010	50
ESZ6	444	22,200	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/20/2016	2,135.2500	10/27/2016	2,127.5000	Closing Purchase	172,050	172,050			0010	50
ESZ6	124	6,200	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/20/2016	2,135.2500	10/27/2016	2,127.5000	Closing Purchase	48,050	48,050			0010	50
ESZ6	37	1,850	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/27/2016	2,127.0000	10/27/2016	2,127.0000	Closing Purchase					0010	50
ESZ6	38	1,900	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/27/2016	2,127.0000	10/27/2016	2,127.5000	Closing Purchase	(950)	(950)			0010	50
ESZ6	259	12,950	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/27/2016	2,127.5000	10/27/2016	2,127.5000	Closing Purchase					0010	50
ESZ6	6	300	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/27/2016	2,127.2500	10/27/2016	2,127.5000	Closing Purchase	(75)	(75)			0010	50
ESZ6	28	1,400	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/27/2016	2,128.0000	10/27/2016	2,127.5000	Closing Purchase	700	700			0010	50
ESZ6	160	8,000	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/27/2016	2,127.7500	10/27/2016	2,127.5000	Closing Purchase	2,000	2,000			0010	50
ESZ6	475	23,750	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/27/2016	2,127.2500	10/27/2016	2,127.5000	Closing Purchase	(5,938)	(5,938)			0010	50
ESZ6	500	25,000	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/27/2016	2,127.2500	10/27/2016	2,127.5000	Closing Purchase	(6,250)	(6,250)			0010	50
ESZ6	44	2,200	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/27/2016	2,127.7500	10/27/2016	2,127.5000	Closing Purchase	550	550			0010	50
ESZ6	129	6,450	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/27/2016	2,127.7500	10/27/2016	2,128.5000	Closing Purchase	(4,838)	(4,838)			0010	50

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESZ6	191	9,550	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/27/2016	2,127.7500	10/27/2016	2,126.7500	Closing Purchase	9,550	9,550			0010	50
ESZ6	59	2,950	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/27/2016	2,127.7500	10/27/2016	2,128.7500	Closing Purchase	(2,950)	(2,950)			0010	50
ESZ6	191	9,550	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/27/2016	2,127.7500	10/27/2016	2,128.7500	Closing Purchase	(9,550)	(9,550)			0010	50
ESZ6	296	14,800	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/27/2016	2,127.7500	10/27/2016	2,127.0000	Closing Purchase	11,100	11,100			0010	50
ESZ6	5	250	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/20/2016	2,135.5000	10/27/2016	2,128.0000	Closing Purchase	1,875	1,875			0010	50
ESZ6	4	200	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/20/2016	2,135.5000	10/27/2016	2,127.2500	Closing Purchase	1,650	1,650			0010	50
ESZ6	19	950	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/20/2016	2,136.0000	10/27/2016	2,127.2500	Closing Purchase	8,313	8,313			0010	50
ESZ6	18	900	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/20/2016	2,135.0000	10/27/2016	2,127.2500	Closing Purchase	6,975	6,975			0010	50
ESZ6	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/20/2016	2,135.0000	10/27/2016	2,127.2500	Closing Purchase	1,163	1,163			0010	50
ESZ6	7	350	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/20/2016	2,135.0000	10/27/2016	2,127.5000	Closing Purchase	2,625	2,625			0010	50
ESZ6	37	1,850	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/20/2016	2,135.5000	10/27/2016	2,127.5000	Closing Purchase	14,800	14,800			0010	50
ESZ6	12	600	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/20/2016	2,134.0000	10/27/2016	2,127.5000	Closing Purchase	3,900	3,900			0010	50
ESZ6	31	1,550	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/20/2016	2,134.0000	10/27/2016	2,126.7500	Closing Purchase	11,238	11,238			0010	50
ESZ6	46	2,300	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/20/2016	2,135.7500	10/27/2016	2,126.7500	Closing Purchase	20,700	20,700			0010	50
ESZ6	53	2,650	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/20/2016	2,135.2500	10/27/2016	2,126.7500	Closing Purchase	22,525	22,525			0010	50
ESZ6	12	600	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/20/2016	2,135.2500	10/27/2016	2,127.5000	Closing Purchase	4,650	4,650			0010	50
ESZ6	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/27/2016	2,127.0000	10/27/2016	2,127.5000	Closing Purchase	(25)	(25)			0010	50
ESZ6	9	450	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/27/2016	2,127.5000	10/27/2016	2,127.5000	Closing Purchase					0010	50
ESZ6	43	2,150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/27/2016	2,128.0000	10/27/2016	2,127.5000	Closing Purchase	1,064	1,064			0010	50
ESZ6	64	3,200	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/27/2016	2,127.2500	10/27/2016	2,127.5000	Closing Purchase	(800)	(800)			0010	50
ESZ6	44	2,200	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/27/2016	2,127.7500	10/27/2016	2,127.5000	Closing Purchase	550	550			0010	50
ESZ6	33	1,650	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/27/2016	2,127.7500	10/27/2016	2,128.0000	Closing Purchase	(413)	(413)			0010	50
ESZ6	25	1,250	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/27/2016	2,127.2500	10/27/2016	2,128.0000	Closing Purchase	(938)	(938)			0010	50
ESZ6	28	1,400	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/16/2016	CME SNZ20JLFK8MNNCL00F39	10/27/2016	2,127.7500	10/27/2016	2,128.0000	Closing Purchase	(350)	(350)			0010	50
1349999. Subtotal - Short Futures - Hedging Other														170,497	170,497			XXX	XXX
1389999. Subtotal - Short Futures														170,497	170,497			XXX	XXX
1399999. Subtotal - Hedging Effective																		XXX	XXX
1409999. Subtotal - Hedging Other														689,343	689,343			XXX	XXX
1419999. Subtotal - Replication																		XXX	XXX
1429999. Subtotal - Income Generation																		XXX	XXX
1439999. Subtotal - Other																		XXX	XXX
1449999 - Totals														689,343	689,343			XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0010	Provide an economic hedge on the market risk inherent in the fixed index annuity where the customer is guaranteed a minimum return based on an index.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	1,561,158	(61,938)	1,561,158	81,848	(61,938)	81,848	(4,508)	(4,508)
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Y	Y	29,850,000	30,426,968	(740,687)		30,426,968	(740,687)			
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	11,900,000	14,506,197	(493,399)	2,112,798	14,506,196	(493,399)	2,112,797	15,079	15,079
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Y	Y	26,910,000	27,690,077		780,077	25,614,367			1,235,482	1,235,482
CITIBANK	E57ODZWZ7FF32TWEFA76	Y	Y	25,140,000	32,866,784	(7,980,027)		32,866,784	(7,980,027)		134,371	
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Y	Y	97,590,000	93,928,277	(493,244)		94,264,939	(493,244)		3,850,252	
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y	26,550,000	25,092,766			25,086,356			951,136	
JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Y	Y	10,550,000	26,058,067	(14,884,916)	623,151	25,911,673	(14,884,915)	476,758	2,317,853	2,317,853
MORGAN STANLEY & CO	4PQUHN3JPFGFNF3BB653	Y	Y	4,300,000	2,881,337			2,881,337			12,935	
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Y	Y	2,954,886	2,309,625			2,656,522			262,650	
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	Y	18,860,000	17,283,395			18,331,936	(4,125)		664,045	
UBS AG	BFM8T61CT2L10CEMIK50	Y	Y	1,190,000	1,484,051		294,051	1,484,051		294,051	9,532	9,532
0299999. Total NAIC 1 Designation				255,794,886	274,527,544	(24,592,273)	3,810,077	274,031,129	(24,596,397)	2,883,606	9,453,335	3,577,946
SUNTRUST BANK	IYDOJBGJWY9T8XKCSX06	Y	Y	33,410,000	32,461,116			32,461,116				
0399999. Total NAIC 2 Designation				33,410,000	32,461,116			32,461,116				
0899999. Aggregate Sum of Central Clearinghouses					246,756	(324,354)		844,693	(16,638,172)		9,545,701	9,468,103
0999999 - Gross Totals				289,204,886	308,796,574	(24,978,565)	5,371,235	307,418,786	(41,296,507)	2,965,454	18,994,528	13,041,541
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					308,796,574	(24,978,565)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Credit Suisse Securities (USA) LLC 1V8Y6QCX6YMJ2OELI146	Cash			1,479,311	1,479,311	1,479,311		IV
Credit Suisse Securities (USA) LLC 1V8Y6QCX6YMJ2OELI146	Treasury	912828-TY-6	1 5/8% Due 11/15/2022	27,906,596	28,675,000	28,272,148	11/15/2022	V
Credit Suisse Securities (USA) LLC 1V8Y6QCX6YMJ2OELI146	Treasury	912828-WR-7	2 1/8% Due 6/30/2021	2,021,562	2,000,000	1,989,885	06/30/2021	V
0199999 - Total				31,407,469	32,154,311	31,741,344	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
JPMorgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	Cash			10,550,000	10,550,000	XXX		V
Morgan Stanley Capital Serivces LLC I7331LVCZKQKX5T7XV54	Cash			2,954,886	2,954,886	XXX		V
Morgan Stanley & Co. International 4PQUHN3JPFGFNF3BB653	Cash			4,300,000	4,300,000	XXX		V
Credit Suiss International E58DKGMJYYYJLN8C3868	Cash			97,590,000	97,590,000	XXX		V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Cash			26,910,000	26,910,000	XXX		V
Goldman Sachs International W22LROWP2IHZNBB6K528	Cash			26,550,000	26,550,000	XXX		V
Royal Bank Of Canada ES7IP3U3RHIGC71XBU11	Cash			18,860,000	18,860,000	XXX		V
Barclays Bank PLC G5GSEF7VJP5I70UK5573	Cash			11,900,000	11,900,000	XXX		V
CITIBANK E57ODZWZ7FF32TWEFA76	Cash			25,140,000	25,140,000	XXX		V
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Cash			29,850,000	29,850,000	XXX		V
SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	Cash			33,410,000	33,410,000	XXX		V
UBS BFM8T61CT2L1QCEMIK50	Cash			1,190,000	1,190,000	XXX		V
0299999 - Total				289,204,886	289,204,886	XXX	XXX	XXX

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of America	Covina, CA					931,945	XXX
Bank of America	Covina, CA					869,400	XXX
JPMorgan	New York, NY					263,520,456	XXX
State Street Bank	Kansas City, MO					1,000	XXX
US Bank	Seattle, WA					21,463	XXX
Wells Fargo	Seattle, WA					2,427,899	XXX
UMB Bank	Kansas City, MO					3,374	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX			267,775,537	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			267,775,537	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			267,775,537	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	218,140,363	4. April	285,710,090	7. July	271,045,009	10. October	391,857,123
2. February	230,752,670	5. May	201,421,016	8. August	276,129,222	11. November	307,903,963
3. March	256,510,541	6. June	272,346,344	9. September	299,764,989	12. December	267,775,537

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
NONE							
8699999 - Total Cash Equivalents							

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	Life Insurance			108,992	110,511
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			39,479	37,375
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA	0	Life Insurance	26,123,067,224	27,133,615,717		
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			248,288	236,875
33. New York NY						
34. North Carolina NC	B	Life Insurance			395,729	373,750
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			53,098	64,654
48. Washington WA	B	Life Insurance			5,001,910	5,021,009
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR	B	Life Insurance			1,010,390	976,224
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	26,123,067,224	27,133,615,717	6,857,886	6,820,398
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

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