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

QUARTERLY STATEMENT

AS OF JUNE 30, 2024

OF THE CONDITION AND AFFAIRS OF THE

Symetra Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address www.symetra.com

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Washington
County of King
SS:

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

DocuSigned by: Margaret Meister 13537035E52941E...	Signed by: Tommie Brooks A948F009ECB048D...	Signed by: Colleen Murphy EE88BAA2F5D943E...
Margaret Alice Meister President	Tommie David Brooks Chief Financial Officer	Colleen Mary Murphy Treasurer

Subscribed and sworn to before me this
8th day of August, 2024
Sophie Hellman
Sophie Hellman
This notarial act involved the use of electronic technology.

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

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	32,037,716,261		32,037,716,261	31,983,633,758
2.	Stocks:				
	2.1 Preferred stocks	104,715,216		104,715,216	106,416,052
	2.2 Common stocks	690,008,147		690,008,147	622,117,924
3.	Mortgage loans on real estate:				
	3.1 First liens	8,366,950,894		8,366,950,894	7,850,888,568
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)				
	4.2 Properties held for the production of income (less $ encumbrances)				
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ 1,642,568,609), cash equivalents ($ 572,049,946) and short-term investments ($ 30,992,032)	2,245,610,587		2,245,610,587	2,258,921,211
6.	Contract loans (including $ premium notes)	135,106,569		135,106,569	113,211,289
7.	Derivatives	343,465,780		343,465,780	272,778,792
8.	Other invested assets	518,021,251		518,021,251	623,549,838
9.	Receivables for securities	129,459,942	3,816,573	125,643,369	166,623,950
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	44,571,054,647	3,816,573	44,567,238,074	43,998,141,382
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	361,628,402	497,524	361,130,878	355,601,548
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	(1,173,054,694)	4,945,447	(1,178,000,141)	(1,213,424,511)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	34,705,938		34,705,938	32,385,388
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	131,409,884		131,409,884	217,731,694
	16.2 Funds held by or deposited with reinsured companies	110,217,860		110,217,860	109,568,898
	16.3 Other amounts receivable under reinsurance contracts	1,143,331,182		1,143,331,182	1,078,151,992
17.	Amounts receivable relating to uninsured plans	662,926	63,911	599,015	581,209
18.1	Current federal and foreign income tax recoverable and interest thereon	18,685,027		18,685,027	19,569,721
18.2	Net deferred tax asset	372,119,841	208,673,143	163,446,698	152,925,284
19.	Guaranty funds receivable or on deposit	1,545,962		1,545,962	1,625,466
20.	Electronic data processing equipment and software	44,867,945	44,867,945		
21.	Furniture and equipment, including health care delivery assets ($)	3,168,797	3,168,797		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	1,091,072		1,091,072	1,715,398
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	37,252,023	36,686,658	565,365	498,724
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	45,658,686,812	302,719,998	45,355,966,814	44,755,072,193
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	8,756,080,199		8,756,080,199	8,130,346,802
28.	Total (Lines 26 and 27)	54,414,767,011	302,719,998	54,112,047,013	52,885,418,995
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	Other Assets	21,784,782	21,714,447	70,335	70,336
2502.	Accounts and notes receivable	14,972,211	14,972,211		
2503.	Premium and state taxes receivable	495,030		495,030	428,388
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	37,252,023	36,686,658	565,365	498,724

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 34,922,588,242 less $ .... included in Line 6.3 (including $ 14,136,498,693 Modco Reserve)	34,922,588,242	34,002,705,823
2. Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)	278,821,723	269,125,149
3. Liability for deposit-type contracts (including $ 747,644,430 Modco Reserve)	4,384,247,698	4,255,823,728
4. Contract claims:		
4.1 Life	68,150,451	68,530,496
4.2 Accident and health	76,291,570	67,186,880
5. Policyholders' dividends/refunds to members $ .... and coupons $ .... due and unpaid		
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ .... Modco)		
6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ .... Modco)		
6.3 Coupons and similar benefits (including $ .... Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ 1,160,424 discount; including $ 6,337,775 accident and health premiums	7,498,199	4,172,244
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of $ 10,557,312 accident and health experience rating refunds of which $ .... is for medical loss ratio rebate per the Public Health Service Act	10,557,312	7,535,242
9.3 Other amounts payable on reinsurance, including $ .... assumed and $ 14,039,717 ceded	14,039,717	34,020,568
9.4 Interest Maintenance Reserve	92,301,978	113,282,310
10. Commissions to agents due or accrued-life and annuity contracts $ 14,343,761 , accident and health $ 24,784,061 and deposit-type contract funds $	39,127,822	29,887,325
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	85,169,744	100,722,943
13. Transfers to Separate Accounts due or accrued (net) (including $ (10,120,317) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(10,120,317)	(10,129,799)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	7,978,976	14,680,489
15.1 Current federal and foreign income taxes, including $ 4,788,987 on realized capital gains (losses)		
15.2 Net deferred tax liability		
16. Unearned investment income	2,817,269	1,608,011
17. Amounts withheld or retained by reporting entity as agent or trustee	43,823,767	42,795,295
18. Amounts held for agents' account, including $ 161,206 agents' credit balances	161,206	83,169
19. Remittances and items not allocated	131,506,892	919,371,087
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	616,228,707	591,565,744
24.02 Reinsurance in unauthorized and certified ($ ....) companies	5,910,274	
24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 336,876,913) reinsurers	848,019,436	873,510,726
24.04 Payable to parent, subsidiaries and affiliates	10,698,345	2,515,033
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans	3,211	2,304
24.07 Funds held under coinsurance	519,270,895	475,676,668
24.08 Derivatives	31,187,392	36,932,457
24.09 Payable for securities	240,928,339	174,548,897
24.10 Payable for securities lending		
24.11 Capital notes $ .... and interest thereon $		
25. Aggregate write-ins for liabilities	859,325,787	654,130,189
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	43,286,534,635	42,730,282,978
27. From Separate Accounts Statement	8,528,040,343	7,886,096,535
28. Total liabilities (Lines 26 and 27)	51,814,574,978	50,616,379,513
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	1,088,960,292	1,088,960,292
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	1,203,511,743	1,175,079,190
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 $ 228,039,861 in Separate Accounts Statement)	2,292,472,035	2,264,039,482
38. Totals of Lines 29, 30 and 37	2,297,472,035	2,269,039,482
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	54,112,047,013	52,885,418,995
DETAILS OF WRITE-INS		
2501. Cash collateral received on derivatives	777,731,673	569,976,195
2502. Liability for limited partnership investments	59,261,739	63,846,045
2503. Other amounts held	12,195,484	13,543,718
2598. Summary of remaining write-ins for Line 25 from overflow page	10,136,891	6,764,231
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	859,325,787	654,130,189
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 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 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	1,935,504,119	1,752,597,647	3,528,429,315
2.	Considerations for supplementary contracts with life contingencies			
3.	Net investment income	1,054,153,957	787,365,000	1,757,201,512
4.	Amortization of Interest Maintenance Reserve (IMR)	1,713,560	10,636,624	21,619,186
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	44,247,248	46,199,153	75,387,969
6.	Commissions and expense allowances on reinsurance ceded	237,249,190	211,772,593	438,170,619
7.	Reserve adjustments on reinsurance ceded	2,437,373,489	2,214,318,674	4,458,621,789
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	34,291,542	21,337,244	56,174,647
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	18,428,469	19,016,223	40,014,820
9.	Totals (Lines 1 to 8.3)	5,762,961,574	5,063,243,158	10,375,619,857
10.	Death benefits	158,257,925	145,173,091	326,172,420
11.	Matured endowments (excluding guaranteed annual pure endowments)	51,232	11,634	94,861
12.	Annuity benefits	175,245,534	173,896,961	337,108,402
13.	Disability benefits and benefits under accident and health contracts	161,703,410	148,351,860	305,610,933
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	3,241,142,683	2,952,306,646	5,784,925,369
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	128,900,322	115,052,655	240,686,203
18.	Payments on supplementary contracts with life contingencies			
19.	Increase in aggregate reserves for life and accident and health contracts	921,797,376	897,420,549	2,010,447,639
20.	Totals (Lines 10 to 19)	4,787,098,482	4,432,213,396	9,005,045,827
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	295,226,789	239,685,800	509,964,889
22.	Commissions and expense allowances on reinsurance assumed	280,988	277,413	556,564
23.	General insurance expenses and fraternal expenses	279,106,363	259,311,108	526,614,993
24.	Insurance taxes, licenses and fees, excluding federal income taxes	39,421,586	35,397,988	69,702,714
25.	Increase in loading on deferred and uncollected premiums	952,805	4,277,575	6,446,426
26.	Net transfers to or (from) Separate Accounts net of reinsurance	284,753,271	22,599,058	137,156,279
27.	Aggregate write-ins for deductions	20,025,993	17,124,074	34,244,694
28.	Totals (Lines 20 to 27)	5,706,866,277	5,010,886,412	10,289,732,386
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	56,095,297	52,356,746	85,887,471
30.	Dividends to policyholders and refunds to members	1,495	1,501	2,727
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	56,093,802	52,355,245	85,884,744
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	51,579,403	39,050,197	96,741,467
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	4,514,399	13,305,048	(10,856,723)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 7,731,785 (excluding taxes of $ (5,121,548) transferred to the IMR)	73,491,114	54,100,828	102,496,996
35.	Net income (Line 33 plus Line 34)	78,005,513	67,405,876	91,640,273
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	2,269,039,483	2,493,617,859	2,493,617,859
37.	Net income (Line 35)	78,005,513	67,405,876	91,640,273
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 1,485,924	(10,389,934)	32,752,913	52,102,197
39.	Change in net unrealized foreign exchange capital gain (loss)	48,379	(429,157)	(521,983)
40.	Change in net deferred income tax	36,063,948	13,013,851	61,304,902
41.	Change in nonadmitted assets	(35,411,021)	(31,257,554)	(59,669,978)
42.	Change in liability for reinsurance in unauthorized and certified companies	(5,910,274)	52,724,681	70,841,291
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			(9,105,876)
44.	Change in asset valuation reserve	(24,662,963)	(193,560,714)	(228,945,840)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	61,078,095	47,395,730	88,758,178
47.	Other changes in surplus in Separate Accounts Statement	(60,457,660)	(46,058,080)	(86,823,301)
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders		(150,000,000)	(207,000,000)
53.	Aggregate write-ins for gains and losses in surplus	(9,931,531)		2,841,760
54.	Net change in capital and surplus for the year (Lines 37 through 53)	28,432,552	(208,012,454)	(224,578,377)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,297,472,035	2,285,605,405	2,269,039,483
	DETAILS OF WRITE-INS			
08.301.	Other revenue	12,488,661	10,443,949	22,866,238
08.302.	Surrender, set-up and administration fees	5,939,808	8,572,274	17,148,582
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	18,428,469	19,016,223	40,014,820
2701.	Investment expense on funds withheld	12,728,515	12,491,754	25,230,430
2702.	Investment expense on funds withheld with subsidiary	7,297,478	4,632,320	9,014,264
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	20,025,993	17,124,074	34,244,694
5301.	Correction of error - individual life reserves, net of tax	(6,036,037)		
5302.	Correction of error - cross currency swaps, net of tax	(2,417,681)		
5303.	Correction of error - benefits claims, net of tax	(1,477,813)		
5398.	Summary of remaining write-ins for Line 53 from overflow page			2,841,760
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(9,931,531)		2,841,760

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	1,894,855,928	1,813,799,455	3,666,494,912
2.	Net investment income	1,012,326,813	876,053,083	1,805,044,101
3.	Miscellaneous income	(673,851,831)	246,659,807	651,130,562
4.	Total (Lines 1 to 3)	2,233,330,910	2,936,512,345	6,122,669,575
5.	Benefit and loss related payments	1,341,100,918	1,327,427,686	2,586,909,811
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	272,127,878	39,081,907	152,789,324
7.	Commissions, expenses paid and aggregate write-ins for deductions	(306,269,289)	520,381,381	1,162,326,208
8.	Dividends paid to policyholders	1,495	1,501	2,727
9.	Federal and foreign income taxes paid (recovered) net of $ 858,652 tax on capital gains (losses)	50,664,919	33,097,165	88,512,498
10.	Total (Lines 5 through 9)	1,357,625,921	1,919,989,640	3,990,540,568
11.	Net cash from operations (Line 4 minus Line 10)	875,704,989	1,016,522,705	2,132,129,007
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	4,932,117,798	4,555,178,362	7,880,694,033
	12.2 Stocks	371,002,647	112,847,083	364,713,060
	12.3 Mortgage loans	328,632,381	270,732,344	548,712,411
	12.4 Real estate			
	12.5 Other invested assets	182,498,173	17,671,555	63,539,335
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(8,132,174)	2,074,658	3,200,288
	12.7 Miscellaneous proceeds	338,116,354	53,556,998	328,834,947
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	6,144,235,179	5,012,061,000	9,189,694,074
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	5,030,379,683	3,595,283,842	9,030,359,892
	13.2 Stocks	413,738,579	119,659,786	283,306,615
	13.3 Mortgage loans	844,673,431	547,837,626	1,274,177,685
	13.4 Real estate			
	13.5 Other invested assets	58,072,496	25,909,383	60,650,572
	13.6 Miscellaneous applications	216,505,965	138,196,491	353,697,886
	13.7 Total investments acquired (Lines 13.1 to 13.6)	6,563,370,154	4,426,887,128	11,002,192,650
14.	Net increase (or decrease) in contract loans and premium notes	21,895,280	7,011,928	34,500,485
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(441,030,255)	578,161,944	(1,846,999,061)
	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	124,548,111	(54,261,337)	(1,338,102)
	16.5 Dividends to stockholders		150,000,000	207,000,000
	16.6 Other cash provided (applied)	(572,533,468)	455,309,980	1,223,552,386
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(447,985,357)	251,048,643	1,015,214,284
	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)	(13,310,623)	1,845,733,292	1,300,344,230
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	2,258,921,210	958,576,980	958,576,980
	19.2 End of period (Line 18 plus Line 19.1)	2,245,610,587	2,804,310,272	2,258,921,211

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

20.0001.	Bonds and stocks exchanges	124,501,867	16,766,285	85,745,392
20.0002.	Mortgage loans - Refinances	103,751,569	3,965,433	23,241,855
20.0003.	Investment expense on funds withheld	12,728,515	12,491,754	25,230,430
20.0004.	Limited partnership contribution	7,659,933	4,305,349	10,386,818
20.0005.	Investment expense on funds withheld with subsidiary	7,297,479	4,632,320	9,014,264
20.0006.	Amortization of Contra liability	3,875,859	3,648,654	7,197,070
20.0007.	Present value adjustments	1,597,431	6,113,651	34,080,833
20.0008.	Stocks - noncash acquisitions	610,947	582,741	4,999,144
20.0009.	Bond Interest converted to principal	508,547		1,192,416
20.0010.	Repurchase benefits expense	103,617	48,102	154,974

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

20.0011.	Contract loans - interest adjustment to principal	44,296	(6,115)	21,984
20.0012.	Derivatives - amortization of option costs under Iowa Administrative Code 191-197		88,580,671	62,081,574
20.0013.	Limited partnership distribution		7,221,132	11,511,581
20.0014.	Swaps amortization			2,332,289
20.0015.	Bonds - paid in kind		100,371	100,371

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Individual life	439,909,290	373,096,114	793,437,646
2. Group life	111,340,228	95,947,618	197,120,472
3. Individual annuities	3,689,374,787	3,421,262,365	6,840,077,366
4. Group annuities	4,348,209	5,005,514	9,191,148
5. Accident & health	688,596,612	674,796,104	1,356,900,449
6. Fraternal			
7. Other lines of business			
8. Subtotal (Lines 1 through 7)	4,933,569,126	4,570,107,715	9,196,727,081
9. Deposit-type contracts	36,921,859	31,694,855	45,803,211
10. Total (Lines 8 and 9)	4,970,490,985	4,601,802,570	9,242,530,292

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

Companies domiciled in the state of Iowa prepare their statutory-basis financial statements in accordance with the National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* (NAIC SAP), subject to any deviations prescribed or permitted by the Department. No differences exist in the prescribed or permitted practices that result in a material effect on surplus as of June 30, 2024 or December 31, 2023.

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

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

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

As of June 30, 2024, the market value of eligible derivative assets was $382,090,721 and the Actuarial Guideline XXXV reserves would have been $11,312,015,557 using the market value of eligible derivative assets.

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

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

NOTES TO FINANCIAL STATEMENTS

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

	SSAP #	F/S Page	F/S Line#	For the Six Months Ending June 30, 2024	For the Year Ended December 31, 2023
Net Income - Iowa Basis (Page 4, Line 35, Columns 1 & 3)				$ 78,005,513	$ 91,640,273
State Prescribed Practices that increase/(decrease) from NAIC SAP:					
Iowa Bulletin 06-01	86	4	34	20,014,117	36,587,399
IAC 191-97 - Options	86	4	3, 34	(5,726,368)	(13,237,582)
IAC 191-97 - Reserves	51	4	18	30,025,545	129,929,021
State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
Equity-type Investments	97	4	34	23,680,772	2,143,736
Net Income - NAIC SAP				$ 10,011,447	$ (63,782,301)

	SSAP #	F/S Page	F/S Line#	For the Six Months Ending June 30, 2024	For the Year Ended December 31, 2023
Statutory Surplus - Iowa Basis (Page 3, Line 38, Columns 1 & 3)				$ 2,297,472,035	$ 2,269,039,482
State Prescribed Practices that increase/(decrease) from NAIC SAP:					
Variable Funding Note	97	4	55	69,667,800	74,884,166
IAC 191-97 - Options	86	2	7	(236,849,445)	2,203,849
IAC 191-97 - Reserves	51	3	1	200,282,553	170,257,008
State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
	N/A	N/A	N/A	—	—
Statutory Surplus - NAIC SAP				$ 2,264,371,127	$ 2,021,694,459

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

(1) No change

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

(3) – (5) No change

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

(7) – (13) No change

D. Going Concern

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

NOTES TO FINANCIAL STATEMENTS

2. Accounting Changes and Correction of Errors

Correction of errors

In 2024, the Company discovered an error relating to cash value floors used in Individual Life reserves calculation as of June 30, 2024.The Company recorded a correction of error as of June 30, 2024, which resulted in an increase to policy reserves and a decrease to surplus of $6,063,037, net of current taxes.

In 2024, the Company discovered an error relating to pending Life and Accidental Death and Dismemberment benefits claims as of December 31, 2023. The Company recorded a correction of error as of March 31, 2024, which resulted in an increase in death benefits and a decrease to surplus of $1,477,814, net of current taxes.

In 2024, the Company discovered an error relating to amortization for cross currency swaps purchased in 2023 at a discount, which resulted in the overstatement of net investment income as of December 31, 2023., The Company recorded a correction of error as of March 31, 2024 which resulted in an increase to net investment income and a decrease to surplus of $2,417,681, net of tax

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

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

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

3. Business Combinations and Goodwill

Not applicable

4. Discontinued Operations

Not applicable

5. Investments

A – C. No significant change

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) As of June 30, 2024, loan-back securities with a recognized other-than-temporary impairment (OTTI) classified on the basis of intent to sell, or inability or lack of intent to hold the investment in the security for a period of time sufficient to recover amortized cost basis were as follows:

	1 Amortized Cost Basis Before Other-Than-Temporary Impairment	2 Other-Than-Temporary Impairment Recognized in Loss (2a) Interest	 (2b) Non-Interest	3 Fair Value 1 - (2a + 2b)
(2) OTTI recognized 1st Quarter				
a. Intent to Sell	$ 27,839,171	$ —	$ 463,698	$ 27,375,473
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	$ —
c. Total 1sr Quarter (a+b)	$ 27,839,171	$ —	$ 463,698	$ 27,375,473
OTTI recognized 2nd Quarter	NONE			

(3) As of June 30, 2024, the Company did not hold any investments in loan-backed and structured securities for which OTTI has been recognized where the present value of cash flows expected to be collected is less than the amortized cost of the security.

NOTES TO FINANCIAL STATEMENTS

(4) All impaired securities (fair value is less than cost or amortized cost) for which an OTTI has not been recognized in earnings as a realized loss (including securities with a recognized OTTI for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate related amount of unrealized losses:

1. Less than 12 months	$	5,900,670
2. 12 months or longer		216,091,631

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

1. Less than 12 months	$	1,096,085,534
2. 12 months or longer		2,853,380,580

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

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

- Extent of downgrades of the security by a rating agency;
- Extent and duration of the decline in fair value below cost or amortized cost;
- Financial condition and near-term prospects of the issuer of the security, including any specific events that may affect its operations, earnings potential, or compliance with terms and covenants of the security;
- Changes in the financial condition of the security's underlying collateral;
- Nonpayment of scheduled interest, or the reduction or elimination of dividends; and
- Other indications that a credit loss has occurred.

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

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

E – J. Not applicable

K – L. No significant changes

M. Not applicable

N. Offsetting and Netting of Assets and Liabilities as of June 30, 2024:

(1) Assets		Gross Amounts Recognized		Amounts Offset		Net Amounts Presented as Assets
Swaps	$	45,658,237	$	—	$	45,658,237
Futures		7,522,444		—		7,522,444
Options		290,285,099		—		290,285,099
Total Assets	$	343,465,780	$	—	$	343,465,780

(2) Liabilities		Gross Amounts Recognized		Amounts Offset		Net Amounts Presented as Liabilities
Swaps	$	3,410,692	$	—	$	3,410,692
Futures		22,041		—		22,041
Options		27,754,659		—		27,754,659
Total Liabilities	$	31,187,392	$	—	$	31,187,392

The Company does not offset derivative assets and liabilities.

NOTES TO FINANCIAL STATEMENTS

O – P. Not applicable

Q. No significant change

R. Not applicable

6. Joint Ventures, Partnerships and Limited Liability Companies

No significant change

7. Investment Income

No significant change

8. Derivative Instruments

A. (1) – (3) No significant change

(4) – (6) Not applicable

(7) No significant change

(8) - (9) Not applicable

B. Not applicable

9. Income Taxes

No significant change

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

A – J. No significant change

K – O. Not applicable

11. Debt

A. Not applicable

B. FHLB (Federal Home Loan Bank) Agreements

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

NOTES TO FINANCIAL STATEMENTS

(2) FHLB Capital Stock

a. Aggregate Totals

		1 Total 2+3	2 General Account	3 Separate Accounts
1.	Current Year			
	(a) Membership Stock - Class A	$ —	$ —	$ —
	(b) Membership Stock - Class B	10,000,000	10,000,000	—
	(c) Activity Stock	145,264,500	145,264,500	—
	(d) Excess Stock	—	—	—
	(e) Aggregate Total (a+b+c+d)	155,264,500	155,264,500	—
	(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	4,328,963,761	XXX	XXX
2.	Prior Year-end			
	(a) Membership Stock - Class A	$ —	$ —	$ —
	(b) Membership Stock - Class B	10,000,000	10,000,000	—
	(c) Activity Stock	137,119,500	137,119,500	—
	(d) Excess Stock	—	—	—
	(e) Aggregate Total (a+b+c+d)	147,119,500	147,119,500	—
	(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	4,230,833,520	XXX	XXX

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

		1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1.	Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$5,327,177,274	$5,833,624,974	$3,228,100,000
2.	Current Year General Account Total Collateral Pledged	5,327,177,274	5,833,624,974	3,228,100,000
3.	Current Year Separate Accounts Total Collateral Pledged	—	—	—
4.	Prior Year-end Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	5,287,954,225	5,702,063,677	3,047,100,000
5.	Prior Year General Account Total Collateral Pledged	5,287,954,225	5,702,063,677	3,047,100,000
6.	Prior Year Separate Accounts Total Collateral Pledged	—	—	—

NOTES TO FINANCIAL STATEMENTS

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$5,327,177,274	$5,833,624,974	$3,228,100,000
2. Current Year General Account Total Collateral Pledged	5,327,177,274	5,833,624,974	3,228,100,000
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	5,287,954,225	5,702,063,677	3,047,100,000
5. Prior Year General Account Total Collateral Pledged	5,287,954,225	5,702,063,677	3,047,100,000
6. Prior Year Separate Accounts Total Collateral Pledged	—	—	—

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding Agreement	3,228,100,000	3,228,100,000	—	3,228,100,000
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	3,228,100,000	3,228,100,000	—	—
2. Prior Year-end				
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding Agreement	3,047,100,000	3,047,100,000	—	3,047,100,000
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	3,047,100,000	3,047,100,000	—	3,047,100,000

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	$ —	$ —	$ —
2. Funding Agreement	3,228,100,000	3,228,100,000	—
3. Other	—	—	—
4. Aggregate Total (a+b+c)	3,228,100,000	3,228,100,000	—

c. FHLB - Prepayment Obligations

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

NOTES TO FINANCIAL STATEMENTS

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

A – D. Not applicable

E. No significant change

F – I. Not applicable

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

No significant change

14. Liabilities, Contingencies and Assessments

A. The Company has made no commitments or contingent commitments to a SCA entity.

As of June 30, 2024, the Company was invested in 13 limited partnership interests related to tax credit investments. The Company has committed to provide capital contributions totaling approximately $331,386,029 of which the remaining $66,912,180 is expected to be contributed over a period of 12 years.

The Company has committed to provide future capital contributions for investments in limited partnerships related to its alternative investments. As of June 30, 2024 and December 31, 2023 the amount of these unfunded commitment was $335,954,261 and $140,620,894, respectively.

As of June 30, 2024 and December 31, 2023, unfunded mortgage loan commitments were $277,880,000 and $102,535,000, respectively.

The Company outsources the majority of its information technology infrastructure. Under the terms of this service agreement, the Company agreed to pay an annual fixed service fee of approximately $14,500,000during the term of the contract, which ends April 30, 2028. For the use of these services, the Company incurred expenses of $7,174,146 for the six months ending June 30, 2024.

B – F. No significant change

15. Leases

No significant change

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

No significant change

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

Not applicable

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

A. No significant change

B – C. Not applicable

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

Not applicable

20. Fair Value Measurements

A. Assets and Liabilities Measured at Fair Value

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

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

NOTES TO FINANCIAL STATEMENTS

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

Financial assets and liabilities measured and reported at fair value or Net Asset Value (NAV) as of June 30, 2024:

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds					
Industrial and miscellaneous	$ —	$ 1,083,072	$ —	$ —	$ 1,083,072
Mortgage-backed/asset-backed securities	—	365,254	—	—	365,254
Total bonds	—	1,448,326	—	—	1,448,326
Preferred Stock					
Industrial and miscellaneous	—	42,235,955	—	—	42,235,955
Total preferred Stock	—	42,235,955	—	—	42,235,955
Common stock					
Industrial and miscellaneous	292,923,618	—	216	—	292,923,834
FHLB Common Stock	—	—	155,264,500	—	155,264,500
Total common stock	292,923,618	—	155,264,716	—	448,188,334
Other invested assets	—	—	22,763,884	395,329,970	418,093,854
Total other invested assets	—	—	22,763,884	395,329,970	418,093,854
Derivative assets					
Options	—	100,236,800	18,236,732	—	118,473,532
Futures	7,522,444	—	—	—	7,522,444
Total derivative assets	7,522,444	100,236,800	18,236,732	—	125,995,976
Separate account assets	1,116,096,074	507,727,871	12,997,691	16,140,379	1,652,962,015
Total assets at fair value/NAV	$ 1,416,542,136	$ 651,648,952	$ 209,263,023	$ 411,470,349	$ 2,688,924,460
b. Liabilities at fair value					
Derivative liabilities					
Options	$ —	$ 25,438,628	$ 1,349,810	$ —	$ 26,788,438
Futures	22,041	—	—	22,041	44,082
Total derivative liabilities	22,041	25,438,628	1,349,810	22,041	26,832,520
Separate account liabilities	—	49,107,993	928,229	—	50,036,222
Total liabilities at fair value	$ 22,041	$ 74,546,621	$ 2,278,039	$ 22,041	$ 76,868,742

NOTES TO FINANCIAL STATEMENTS

(1) Assets and liabilities measured and reported at fair value in (level 3) of the fair value hierarchy as of June 30, 2024:

Description	Beginning Balance at 03/31/2024	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 06/30/2024
a. Assets:										
Common stock										
Industrial and miscellaneous	$ 216	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ 216
FHLB Common Stock		147,119,500	—	—	—	9,895,500	—	(1,750,500)	—	155,264,500
Common stock	216	147,119,500	—	—	—	9,895,500	—	(1,750,500)	—	155,264,716
Other invested assets										
Other invested assets		$ 22,763,884	$ —	$ —	$ 2,531,695	$ 2,441,582	$ —	$ —	$ (4,973,277)	$ 22,763,884
Other invested assets	—	22,763,884	—	—	2,531,695	2,441,582	—	—	(4,973,277)	22,763,884
Derivative assets										
Options	17,549,998	—	—	(3,054,340)	(1,346,944)	5,481,315	—	—	(393,297)	18,236,732
Derivative assets	17,549,998	—	—	(3,054,340)	(1,346,944)	5,481,315	—	—	(393,297)	18,236,732
Separate account assets	14,068,407	—	—	2,279,429	(447,772)	1,952,080	—	—	(4,854,453)	12,997,691
Total assets	$31,618,621	$169,883,384	$ —	$ (774,911)	$ 736,979	$19,770,477	$ —	$(1,750,500	$(10,221,027)	$209,263,02
b. Liabilities:										
Derivative liabilities										—
Options	$ 696,992	$ —	$ —	$ —	$ (44,956)	$ 697,774	$ —	$ —	$ —	$ 1,349,810
Total derivative liabilities	696,992	—	—	—	(44,956)	697,774	—	—	—	1,349,810
separate account liabilities	1,079,306	—	—	(1,184,887)	480,539	553,271	—	—	—	928,229
Total liabilities	$ 1,776,298	$ —	$ —	$ (1,184,887)	$ 435,583	$ 1,251,045	$ —	$ —	$ —	$ 2,278,039

(2) 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.

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

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

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

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

Derivatives reported and measured at fair value, which include index options and consist primarily of Standard & Poor's 500 Index® (S&P 500) options. The fair values of most options were determined using option pricing models. Significant inputs include index implied volatilities, index dividend yields, index prices, a risk-free rate, option term, and option strike price. As these inputs are observable, most options are classified as a Level 2 measurement. The fair values of other options are determined using Symetra and counterparty’s proprietary pricing models and assumptions, as these inputs are not observable, such options are classified

NOTES TO FINANCIAL STATEMENTS

as a Level 3 measurement. Cross currency swaps are valued using a discounted cash flow model. The significant inputs include the projected cash flows, currency spot rates, swap yield curve, and cross currency basis curve. As these inputs are observable, the cross currency swaps valuation are classified as a Level 2 measurement.

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

(4) Fair value measurements of derivative assets and liabilities as of June 30, 2024 are included in Notes 20.A.(1) and 20.A.(2).

B. Other Fair Value Disclosures

Not applicable

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

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

As of June 30, 2024

Type of Financial Instrument	Aggregate Fair Value	Admitted Values	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial instruments-assets							
Bonds	$30,606,501,519	$32,037,716,261	$ 121,687,012	$29,760,284,499	$ 724,530,008	$ —	$ —
Redeemable preferred stocks	52,530,308	62,479,261	—	52,530,308	—	—	—
Perpetual preferred stocks	42,235,955	42,235,955	—	42,235,955	—	—	—
Common stocks	448,188,333	448,188,333	292,923,618	—	155,264,715	—	—
Mortgage loans	7,699,893,426	8,366,950,894	—	—	7,699,893,426	—	—
Cash, cash equivalents, and short-term investments	2,245,614,307	2,245,610,587	1,642,601,077	603,013,230	—	—	—
Contract loans	—	135,106,569	—	—	—	—	135,106,569
Derivatives	595,345,038	343,465,780	7,522,444	512,762,383	75,060,211	—	—
Other invested assets	447,185,280	438,022,730	—	27,683,913	24,171,398	395,329,969	—
Separate account financial instruments	7,845,307,313	8,690,110,202	1,169,573,103	5,875,805,814	783,788,017	16,140,379	—
Total assets	$49,982,801,479	$52,809,886,572	$3,234,307,254	$36,874,316,102	$9,462,707,775	$411,470,348	$135,106,569
Financial instruments-liabilities							
Derivatives	$ 220,977,462	$ 31,187,392	$ 22,041	$ 219,559,881	$ 1,395,540	$ —	$ —
Separate account financial instruments	50,036,222	49,307,131	—	49,107,993	928,229	—	—
Deposit type annuities and FHLB	4,487,742,985	4,339,846,233	—	—	4,487,742,985	—	—
Total liabilities	$ 4,758,756,669	$ 4,420,340,756	$ 22,041	$ 268,667,874	$4,490,066,754	$ —	$ —

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

NOTES TO FINANCIAL STATEMENTS

As of December 31, 2023

Type of Financial Instrument	Aggregate Fair Value	Admitted Values	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial instruments-assets							
Bonds	$30,705,084,134	$31,983,633,758	$ 60,787,371	$29,943,711,445	$ 700,585,318	$ —	$ —
Redeemable preferred stocks	55,321,583	62,479,261	—	55,321,583	—	—	—
Perpetual preferred stocks	43,936,791	43,936,791	—	43,936,791	—	—	—
Common stocks	364,318,271	364,318,271	217,198,555	147,119,500	216	—	—
Mortgage loans	7,318,495,511	7,850,888,568	—	—	7,318,495,511	—	—
Cash, cash equivalents, and short-term investments	2,156,856,130	2,258,921,211	1,294,609,488	862,246,642	—	—	—
Contract loans	—	113,211,289	—	—	—	—	113,211,289
Derivatives	493,034,625	272,778,792	15,658,583	419,226,608	58,149,434	—	—
Other invested assets	547,332,029	542,218,558	—	22,825,386	19,198,121	505,308,522	—
Separate account financial instruments	7,390,496,638	8,067,768,284	1,094,969,953	5,556,567,005	723,677,781	15,281,899	—
Total assets	$49,074,875,712	$51,560,154,783	$2,683,223,950	$37,050,954,960	$8,820,106,381	$520,590,421	$113,211,289
Financial instruments-liabilities							
Derivatives	$ 174,093,999	$ 36,932,457	$ 13,488	$ 173,111,970	$ 968,541	$ —	$ —
Separate account financial instruments	46,647,172	43,831,309	—	45,311,906	1,335,266	—	—
Deposit type annuities and FHLB	4,433,323,169	4,212,703,819	—	—	4,433,323,169	—	—
Total liabilities	$ 4,654,064,340	$ 4,293,467,583	$ 13,488	$ 218,423,876	$4,435,626,976	$ —	$ —

D. Not Practical to Estimate Fair Value:

Type of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Contract loans:				
June 30, 2024	$135,106,569	2.9% to 7.4%	N/A	See below
December 31, 2023	113,211,289	2.9% to 7.4%	N/A	See below

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

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

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

21. Other Items

A. No significant change

B – D. Not applicable

E. No significant change

F. Not applicable

G. No significant change

H – I. 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 financial statements.

NOTES TO 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 August 08, 2024, the date the statutory statement was issued.

23. Reinsurance

No significant change

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A – C. No significant change

D – E. Not applicable

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2023 were $332,810,994. As of June 30, 2024, $89,139,957 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $233,000,552 as a result of re-estimation for unpaid claims and claim adjustment expenses on accident and health, individual and group life lines of business. Original estimates are continually monitored and are updated as additional information about the expected versus actual timing of claims becomes knows.

26. Intercompany Pooling Arrangements

Not applicable

27. Structured Settlements

Not applicable

28. Health Care Receivable

Not applicable

29. Participating Policies

No significant change

30. Premium Deficiency Reserves

Not applicable

31. Reserves for Life Contracts and Annuity Contracts

No significant change

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

No significant change

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change

34. Premium and Annuity Considerations Deferred and Uncollected

No significant change

35. Separate Accounts

No significant change

36. Loss/Claim Adjustment Expenses

No significant change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

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 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 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

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

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

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

4.2 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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ ] No [X] N/A [ ]
If yes, attach an explanation.

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

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

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

6.4 By what department or departments?
Iowa

6.5 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]

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

7.1 Has this 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]

7.2 If yes, give full information:

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
Symetra Investment Management Company	Farmington, CT	NO	NO	NO	YES

GENERAL INTERROGATORIES

9.1 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.

9.11 If the response to 9.1 is No, please explain:

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

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

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

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ....$............................499,305

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) .... Yes [ ] No [X]

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

12\. Amount of real estate and mortgages held in other invested assets in Schedule BA: ....$

13\. Amount of real estate and mortgages held in short-term investments: ....$

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? .... Yes [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 11,013,112	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 257,799,654	$ 241,819,814
14.24	Short-Term Investments	$ 102,000,000	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 0	$ 0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 370,812,766	$ 241,819,814
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? .... Yes [X] No [ ]

15.2 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.

16\. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

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

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

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

GENERAL INTERROGATORIES

17. 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 [ ]

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

1 Name of Custodian(s)	2 Custodian Address
JP Morgan Chase	111 Polaris Parkway Columbus, OH 43240

17.2 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)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? .... Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

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

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

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

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?.. Yes [ ] No [X]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?.. Yes [ ] No [X]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
312176	Symetra Investment Management Company	549300GPUSUTJ741PG93	SEC	DS
N/A	Symetra Investment Management Real Estate Investors LLC	549300ZGJPNZQ0QYTN31	N/A	DS
146043	Blackstone Real Estate Special Situations Advisors, LLC	549300LUY356596MV847	SEC	NO
137519	Blackstone Alternative Credit Advisors LP	6YZN2LELRE8NOKM7UQ94	SEC	NO
289202	Blackstone ISG-I Advisors LLC	N/A	SEC	NO
107038	J. P. Morgan Investment Management Inc.	549300W78QHV4XMM6K69	SEC	NO
146629	KKR Credit Advisors (US) LLC	1LNBL034HQLF73FT3218	SEC	NO
142463	MetLife Investment Management, LLC	EAU072Q8FCR1S0XGYJ21	SEC	NO
109002	Principal Global Investors, LLC	549300BABIOZPCNHMB89	SEC	NO
109008	Principal Real Estate Investors, LLC	549300MQOXJ8V8FMMS34	SEC	NO
N/A	Resolution Re, LTD	549300ZLRES0FQ3WKV54	N/A	DS
123711	Tortoise Capital Advisors, LLC	2549002CGOZK5RQVXG26	SEC	NO
106595	Wellington Management Company, LLP	549300YHP12TEZNLCX41	SEC	NO

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

18.2 If no, list exceptions:

....

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$ 0
	1.12 Residential Mortgages	$ 24,402,068
	1.13 Commercial Mortgages	$ 8,342,548,826
	1.14 Total Mortgages in Good Standing	$ 8,366,950,894
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 0
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$ 0
	1.32 Residential Mortgages	$ 0
	1.33 Commercial Mortgages	$ 0
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$ 0
	1.42 Residential Mortgages	$ 0
	1.43 Commercial Mortgages	$ 0
	1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 8,366,950,894
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$ 0
	1.62 Residential Mortgages	$ 0
	1.63 Commercial Mortgages	$ 0
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	57.875 %
	2.2 A&H cost containment percent	0.000 %
	2.3 A&H expense percent excluding cost containment expenses	40.619 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

5.1	In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?	Yes [ ] No [ ] N/A [ ]
5.2	If no, explain:	
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	Yes [ ] No [ ]
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?	

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

			Direct Business Only					
		1	Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	5,037,121	59,762,675	12,200,893		77,000,689	500,298
2.	Alaska AK	L	586,370	1,337,967	3,895,964		5,820,301	
3.	Arizona AZ	L	25,150,317	88,772,082	8,897,801		122,820,200	2,062,280
4.	Arkansas AR	L	2,559,894	31,669,132	3,143,188		37,372,214	137,000
5.	California CA	L	81,530,377	636,352,238	63,969,426		781,852,041	3,458,406
6.	Colorado CO	L	6,582,739	45,113,609	22,158,543		73,854,891	1,827,306
7.	Connecticut CT	L	6,128,122	77,326,983	5,150,295		88,605,400	329,278
8.	Delaware DE	L	5,209,927	11,916,740	2,653,303		19,779,970	
9.	District of Columbia DC	L	6,429,838	2,483,329	3,066,448		11,979,615	
10.	Florida FL	L	45,441,899	480,792,979	33,401,047		559,635,925	2,695,760
11.	Georgia GA	L	12,837,867	108,425,704	14,119,419		135,382,990	229,733
12.	Hawaii HI	L	7,621,458	11,905,194	337,395		19,864,047	352,275
13.	Idaho ID	L	2,845,846	30,640,552	3,100,403		36,586,801	
14.	Illinois IL	L	26,247,765	149,796,322	28,488,530		204,532,617	2,392,179
15.	Indiana IN	L	12,155,664	69,404,598	28,059,362		109,619,624	558,555
16.	Iowa IA	L	9,187,826	14,465,344	6,784,503		30,437,673	
17.	Kansas KS	L	3,778,320	7,844,508	5,774,166		17,396,994	788,222
18.	Kentucky KY	L	4,887,349	46,958,221	16,598,985		68,444,555	
19.	Louisiana LA	L	4,886,883	45,134,510	6,477,113		56,498,506	2,183,203
20.	Maine ME	L	617,094	9,244,626	1,058,725		10,920,445	84,000
21.	Maryland MD	L	8,912,774	39,094,994	34,566,952		82,574,720	81,299
22.	Massachusetts MA	L	16,493,769	69,842,890	16,469,460		102,806,119	1,539,541
23.	Michigan MI	L	11,248,600	179,090,242	17,184,584		207,523,426	1,111,285
24.	Minnesota MN	L	14,333,769	39,817,832	4,161,135		58,312,736	281,330
25.	Mississippi MS	L	2,079,946	11,367,396	2,841,922		16,289,264	
26.	Missouri MO	L	7,039,531	29,831,751	15,208,589		52,079,871	225,536
27.	Montana MT	L	1,503,839	3,717,236	3,173,059		8,394,134	
28.	Nebraska NE	L	3,695,210	4,846,570	12,200,654		20,742,434	250,000
29.	Nevada NV	L	6,931,264	33,674,935	6,073,100		46,679,299	649,133
30.	New Hampshire NH	L	1,333,275	17,949,446	4,656,974		23,939,695	483,534
31.	New Jersey NJ	L	20,927,843	198,567,113	20,337,143		239,832,099	1,790,628
32.	New Mexico NM	L	1,539,263	7,125,011	927,352		9,591,626	2,000,000
33.	New York NY	N	3,310,192	2,222,149	38,526		5,570,867	
34.	North Carolina NC	L	13,509,179	91,045,130	27,908,750		132,463,059	300,000
35.	North Dakota ND	L	1,791,306	4,882,890	1,592,908		8,267,104	
36.	Ohio OH	L	20,832,746	129,086,462	40,581,911		190,501,119	777,801
37.	Oklahoma OK	L	5,215,826	12,780,692	5,427,923		23,424,441	510,000
38.	Oregon OR	L	3,730,972	36,379,830	4,196,784		44,307,586	380,691
39.	Pennsylvania PA	L	19,488,937	148,985,710	29,875,820		198,350,467	1,153,256
40.	Rhode Island RI	L	2,376,881	12,419,451	344,604		15,140,936	163,797
41.	South Carolina SC	L	3,454,896	57,677,303	2,899,993		64,032,192	607,296
42.	South Dakota SD	L	4,256,804	3,258,177	281,761		7,796,742	189,998
43.	Tennessee TN	L	14,818,752	111,289,816	15,241,950		141,350,518	413,289
44.	Texas TX	L	39,246,285	234,617,812	45,534,114		319,398,211	1,325,162
45.	Utah UT	L	4,464,023	40,955,376	9,917,277		55,336,676	414,755
46.	Vermont VT	L	854,319	2,676,037	2,784,581		6,314,937	180,707
47.	Virginia VA	L	7,015,726	57,352,810	28,087,050		92,455,586	147,708
48.	Washington WA	L	23,069,460	115,121,317	26,612,107		164,802,884	219,871
49.	West Virginia WV	L	945,755	19,056,775	774,141		20,776,671	
50.	Wisconsin WI	L	11,234,010	44,088,029	34,304,792		89,626,831	3,598,397
51.	Wyoming WY	L	974,564	5,454,917	4,114,306		10,543,787	528,351
52.	American Samoa AS	N						
53.	Guam GU	N	3,603				3,603	
54.	Puerto Rico PR	L	157	650			807	
55.	U.S. Virgin Islands VI	N	1,909				1,909	
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N	316,255	87,290			403,545	
58.	Aggregate Other Aliens OT	XXX	340,779				340,779	
59.	Subtotal	XXX	547,015,095	3,693,711,352	687,655,731		4,928,382,178	36,921,860
90.	Reporting entity contributions for employee benefits plans	XXX	68				68	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	288,870		4,881		293,751	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX						
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	547,304,033	3,693,711,352	687,660,612		4,928,675,997	36,921,860
96.	Plus Reinsurance Assumed	XXX	67				67	
97	Totals (All Business)	XXX	547,304,100	3,693,711,352	687,660,612		4,928,676,064	36,921,860
98.	Less Reinsurance Ceded	XXX	78,592,167	2,586,536,946	400,750,579		3,065,879,692	
99.	Totals (All Business) less Reinsurance Ceded	XXX	468,711,933	1,107,174,406	286,910,033		1,862,796,372	36,921,860
	DETAILS OF WRITE-INS							
58001.	ZZZ OTHER ALIEN	XXX	340,779				340,779	
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	340,779				340,779	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

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

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			20-0978027				SYMETRA FINANCIAL CORPORATION	DE	UDP		Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	
4855	SUMITOMO LIFE INSURANCE GROUP	68608	91-0742147				SYMETRA LIFE INSURANCE COMPANY	IA	RE	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	
4855	SUMITOMO LIFE INSURANCE GROUP	90581	91-1079693				SYMETRA NATIONAL LIFE INSURANCE COMPANY	IA	DS	SYMETRA LIFE INSURANCE COMPANY	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	
4855	SUMITOMO LIFE INSURANCE GROUP	78417	91-1367496				FIRST SYMETRA NATIONAL LIFE INS CO OF NY	NY	DS	SYMETRA LIFE INSURANCE COMPANY	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	
4855	SUMITOMO LIFE INSURANCE GROUP		47-2354842				SYMETRA REINSURANCE CORPORATION	IA	DS	SYMETRA LIFE INSURANCE COMPANY	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	
			91-1246870				SYMETRA ASSIGNED BENEFITS SERVICE COMPANY	WA	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	
			20-3820455				CLEARSCAPE FUNDING CORPORATION	WA	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	
			26-1099574				WSF RECEIVABLES I, LLC	FL	NIA	CLEARSCAPE FUNDING CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	
			91-0824835				SYMETRA SECURITIES, INC.	WA	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	
			84-2356467				SYMETRA INVESTMENT MANAGEMENT COMPANY	DE	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	
			87-3534631				SYMETRA INVESTMENT MANAGEMENT REAL ESTATE HOLDINGS, LLC	DE	NIA	SYMETRA INVESTMENT MANAGEMENT COMPANY	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	
			87-3591460				SYMETRA INVESTMENT MANAGEMENT REAL ESTATE INVESTORS, LLC	DE	NIA	SYMETRA INVESTMENT MANAGEMENT REAL ESTATE HOLDINGS, LLC	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	
			98-1691759				SYMETRA BERMUDA RE LTD.	BMU	IA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your 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.

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	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?	YES
5.	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?	NO
6.	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?	NO
7.	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?	YES
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption.	NO
	AUGUST FILING	
9.	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? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	NO

Explanation:

1.

2.

3.

5.

6.

8.

9.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 6 8 6 0 8 2 0 2 4 4 9 0 0 0 0 0 2
2. Medicare Part D Coverage Supplement [Document Identifier 365] — 6 8 6 0 8 2 0 2 4 3 6 5 0 0 0 0 2
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 6 8 6 0 8 2 0 2 4 4 4 5 0 0 0 0 2
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 6 8 6 0 8 2 0 2 4 4 4 7 0 0 0 0 2
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 6 8 6 0 8 2 0 2 4 4 4 8 0 0 0 0 2
8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700] — 6 8 6 0 8 2 0 2 4 7 0 0 0 0 0 0 2
9. Communication of Internal Control Related Matters Noted in Audit (2nd Quarter Only) [Document Identifier 222] — 6 8 6 0 8 2 0 2 4 2 2 2 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.				
2597. Summary of remaining write-ins for Line 25 from overflow page				

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Unearned Mortgage Loan Fees	9,710,425	6,296,950
2505. Accrued interest on policy claims	424,163	463,584
2506. Founders premium benefit certificates	2,303	3,697
2597. Summary of remaining write-ins for Line 25 from overflow page	10,136,891	6,764,231

Additional Write-ins for Summary of Operations Line 53

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304. Correction of error - annuity reserve			2,841,760
5397. Summary of remaining write-ins for Line 53 from overflow page			2,841,760

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation		
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

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	7,850,888,568	7,125,402,311
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	947,925,000	1,274,748,481
	2.2 Additional investment made after acquisition	500,000	22,671,058
3.	Capitalized deferred interest and other		
4.	Accrual of discount	21,276	20,982
5.	Unrealized valuation increase/(decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	432,383,950	571,954,264
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	8,366,950,894	7,850,888,568
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	8,366,950,894	7,850,888,568
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	8,366,950,894	7,850,888,568

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	623,549,838	561,172,961
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	29,516,401	39,090,664
	2.2 Additional investment made after acquisition	31,631,722	58,169,069
3.	Capitalized deferred interest and other	(239,450)	
4.	Accrual of discount	1,122	2,184
5.	Unrealized valuation increase/(decrease)	(11,129,285)	33,425,313
6.	Total gain (loss) on disposals	37,536,871	9,877,141
7.	Deduct amounts received on disposals	189,918,656	72,183,719
8.	Deduct amortization of premium and depreciation	2,930,103	6,003,775
9.	Total foreign exchange change in book/adjusted carrying value	2,791	
10.	Deduct current year's other than temporary impairment recognized		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	518,021,251	623,549,838
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	518,021,251	623,549,838

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	32,712,167,734	31,693,653,473
2.	Cost of bonds and stocks acquired	5,445,222,868	9,316,682,437
3.	Accrual of discount	33,451,350	40,218,562
4.	Unrealized valuation increase/(decrease)	(8,387,370)	49,291,093
5.	Total gain (loss) on disposals	14,645,420	(86,843,526)
6.	Deduct consideration for bonds and stocks disposed of	5,303,324,853	8,245,599,460
7.	Deduct amortization of premium	36,791,089	66,266,596
8.	Total foreign exchange change in book/adjusted carrying value	(18,419,508)	31,673,623
9.	Deduct current year's other than temporary impairment recognized	6,329,336	20,834,239
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	204,408	192,367
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	32,832,439,624	32,712,167,734
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	32,832,439,624	32,712,167,734

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	17,986,996,434	3,108,042,525	2,918,666,743	124,355,102	17,986,996,434	18,300,727,319		18,955,101,660
2.	NAIC 2 (a)	12,860,686,209	458,290,861	587,113,270	(161,400,708)	12,860,686,209	12,570,463,093		12,615,966,992
3.	NAIC 3 (a)	798,147,488	118,914,790	23,929,751	61,710,963	798,147,488	954,843,490		763,474,316
4.	NAIC 4 (a)	566,290,179	187,429,075	28,032,742	(34,447,227)	566,290,179	691,239,283		401,507,200
5.	NAIC 5 (a)	63,299,727	1,932,442	3,520,809	8,615,031	63,299,727	70,326,391		58,742,987
6.	NAIC 6 (a)	930,060			518,267	930,060	1,448,327		754,991
7.	Total Bonds	32,276,350,097	3,874,609,694	3,561,263,315	(648,572)	32,276,350,097	32,589,047,903		32,795,548,146
	PREFERRED STOCK								
8.	NAIC 1	19,199,972			(1,999,972)	19,199,972	17,200,000		17,200,000
9.	NAIC 2	76,777,611			(1,238,500)	76,777,611	75,539,111		75,565,161
10.	NAIC 3	9,973,158			2,002,947	9,973,158	11,976,105		13,650,891
11.	NAIC 4								
12.	NAIC 5								
13.	NAIC 6								
14.	Total Preferred Stock	105,950,741			(1,235,525)	105,950,741	104,715,216		106,416,052
15.	Total Bonds and Preferred Stock	32,382,300,838	3,874,609,694	3,561,263,315	(1,884,097)	32,382,300,838	32,693,763,120		32,901,964,198

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ 551,331,643 ; NAIC 2 $; NAIC 3 $ NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	30,992,032	XXX	30,886,162	5,033,375	15,524

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	600,455,976	183,820,266
2. Cost of short-term investments acquired	132,715,908	2,001,253,332
3. Accrual of discount	1,374,963	28,818,549
4. Unrealized valuation increase/(decrease)		
5. Total gain (loss) on disposals	1,054,440	(4,807,083)
6. Deduct consideration received on disposals	698,724,329	1,614,400,714
7. Deduct amortization of premium	6,404	106,896
8. Total foreign exchange change in book/adjusted carrying value	(5,878,521)	5,878,521
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	30,992,032	600,455,976
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	30,992,032	600,455,976

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	220,201,239
2.	Cost Paid/(Consideration Received) on additions	216,505,965
3.	Unrealized Valuation increase/(decrease)	18,458,736
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	195,425,338
6.	Considerations received/(paid) on terminations	221,915,901
7.	Amortization	(151,529,905)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	27,627,661
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	304,773,133
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	304,773,133

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				14,436,995
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(6,971,840)
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date 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 to date minus	40,099			
	3.14 Section 1, Column 18, prior year	1,208,101	(1,168,003)	(1,168,003)	
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	40,099			
	3.24 Section 1, Column 19, prior year plus	1,208,101			
	3.25 SSAP No. 108 adjustments		(1,168,003)	(1,168,003)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		4,152,857		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	4,152,857			
	4.23 SSAP No. 108 adjustments		4,152,857		
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				7,465,155
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				7,465,155

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	304,773,133	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	7,465,155	
3.	Total (Line 1 plus Line 2)		312,238,288
4.	Part D, Section 1, Column 6	343,465,780	
5.	Part D, Section 1, Column 7	(31,187,392)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(40,099)
		Fair Value Check	
7.	Part A, Section 1, Column 16	366,862,322	
8.	Part B, Section 1, Column 13	40,099	
9.	Total (Line 7 plus Line 8)		366,902,420
10.	Part D, Section 1, Column 9	589,870,542	
11.	Part D, Section 1, Column 10	(222,968,122)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	44,917,126	
14.	Part B, Section 1, Column 20	483,424	
15.	Part D, Section 1, Column 12	45,400,550	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	363,855,773	189,329,599
2.	Cost of cash equivalents acquired	2,127,255,801	1,381,636,367
3.	Accrual of discount	12,583,749	8,033,845
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals	(3,661)	943,763
6.	Deduct consideration received on disposals	1,928,368,473	1,216,014,535
7.	Deduct amortization of premium		73,266
8.	Total foreign exchange change in book/adjusted carrying value	(3,273,244)	
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)	572,049,946	363,855,773
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	572,049,946	363,855,773

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Description of Property	Location: 2 City	Location: 3 State	4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
0399999 - Totals								

NONE

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on “Sales Under Contract”

1 Description of Property	Location: 2 City	Location: 3 State	4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	8 Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances: 9 Current Year's Depre-ciation	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Current Year's Change in Encum-brances	12 Total Change in Book/ Adjusted Carrying Value (11-9-10)	13 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	14 Book/ Adjusted Carrying Value Less Encum-brances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encum-brances	20 Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
10000	Silverdale	WA		05/30/2024	6.750	1,250,000		4,670,000
10005	Pasadena	TX		06/28/2024	7.120	50,000,000		96,000,000
10006	Ontario	CA		05/23/2024	6.260	1,900,000		4,200,000
10009	Salt Lake City	UT		05/31/2024	7.100	3,000,000		5,100,000
10011	Chula Vista	CA		05/28/2024	6.490	2,600,000		6,080,000
10014	Manchester	NH		06/20/2024	6.620	6,000,000		8,900,000
10031	Mentor	OH		06/14/2024	7.470	2,250,000		5,930,000
10032	Vallejo	CA		06/28/2024	7.260	2,000,000		13,730,000
10033	Los Angeles	CA		06/25/2024	6.940	4,000,000		15,200,000
10044	Dallas	TX		05/31/2024	8.840	3,750,000		4,875,000
10045	Raleigh	NC		06/27/2024	7.770	4,400,000		11,300,000
10052	West Sacramento	CA		06/07/2024	6.990	2,000,000		3,700,000
10054	West Chester	OH		06/24/2024	6.800	4,700,000		9,490,000
10055	Robersonville	NC		06/24/2024	6.800	800,000		1,650,000
10086	Las Vegas	NV		06/17/2024	8.890	18,525,000		32,000,000
9820	White City	OR		05/03/2024	6.240	5,400,000		8,430,000
9821	Santa Teresa	NM		05/03/2024	6.850	4,000,000		10,250,000
9825	Winston Salem	NC		04/04/2024	6.200	1,885,000		4,030,000
9829	Odessa	TX		05/15/2024	5.000	10,550,000		24,680,000
9837	Pensacola	FL		05/01/2024	6.600	1,365,000		2,140,000
9850	Macon	GA		05/22/2024	6.710	1,675,000		4,000,000
9854	Olivette	MO		04/05/2024	8.740	5,600,000		10,530,000
9855	Addison	IL		04/11/2024	6.270	3,100,000		8,480,000
9856	Blaine	MN		06/26/2024	6.630	3,050,000		4,800,000
9861	Lebanon	OH		04/15/2024	6.250	3,000,000		4,290,000
9862	New York	NY		04/19/2024	6.260	6,300,000		25,500,000
9866	Santa Maria	CA		06/21/2024	7.090	12,000,000		34,300,000
9867	Pearland	TX		04/23/2024	6.600	3,500,000		9,680,000
9869	East Meadow	NY		04/09/2024	6.340	3,500,000		8,000,000
9873	Royal Oak	MI		04/09/2024	6.680	2,400,000		4,200,000
9875	Detroit	MI		05/29/2024	6.480	7,000,000		13,000,000
9876	Pleasant Grove	UT		04/04/2024	6.920	22,000,000		39,000,000
9877	Brookshire	TX		05/01/2024	6.650	2,200,000		11,100,000
9879	Clearwater	FL		05/21/2024	6.870	3,200,000		7,200,000
9880	Pikesville	MD		05/06/2024	6.670	3,000,000		6,650,000
9882	Phoenix	AZ		04/17/2024	6.580	1,050,000		2,300,000
9883	New York	NY		04/26/2024	6.500	1,485,000		2,800,000
9887	Houma	LA		04/16/2024	5.810	5,250,000		10,800,000
9890	Carson	CA		04/08/2024	6.290	1,100,000		2,650,000
9891	El Paso	TX		05/08/2024	7.260	2,000,000		5,030,000
9892	Brownsville	TX		04/22/2024	6.500	4,250,000		7,000,000
9893	Torrance	CA		04/01/2024	7.030	8,700,000		16,500,000
9899	Avon	CT		05/10/2024	7.230	2,500,000		4,250,000
9900	New Hudson	MI		05/31/2024	6.610	3,500,000		6,170,000
9902	Columbia	TN		04/24/2024	6.640	2,400,000		4,510,000
9905	Burbank	CA		05/15/2024	6.950	16,200,000		36,000,000
9906	Troy	MI		05/23/2024	7.510	22,000,000		43,300,000
9910	New York	NY		05/16/2024	6.900	14,000,000		31,300,000
9913	Charlotte	NC		04/10/2024	6.680	2,100,000		4,000,000
9914	Baltimore	MD		05/03/2024	6.530	4,700,000		7,700,000
9915	Baltimore	MD		04/30/2024	6.530	3,300,000		5,700,000
9917	Thousand Oaks	CA		05/22/2024	8.530	7,000,000		18,400,000
9919	Tonawanda	NY		05/03/2024	6.580	2,175,000		3,325,000
9922	Fresno	CA		04/30/2024	7.500	975,000		4,400,000
9923	Lancaster	CA		06/17/2024	7.220	775,000		3,700,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
9924	Coachella	CA		05/01/2024	6.900	12,720,000		23,600,000
9926	Kent	OH		06/05/2024	6.240	13,400,000		25,100,000
9927	Glendale	AZ		04/30/2024	6.570	2,900,000		7,100,000
9929	Laguna Beach	CA		05/29/2024	7.650	3,000,000		5,250,000
9931	Escondido	CA		05/24/2024	6.300	1,700,000		2,940,000
9932	New York	NY		05/14/2024	6.800	1,500,000		9,800,000
9937	Bowie	MD		05/10/2024	6.530	3,150,000		6,200,000
9939	Naples	FL		06/20/2024	6.350	1,130,000		2,900,000
9940	Naples	FL		06/20/2024	6.350	1,020,000		1,650,000
9949	Jericho	NY		05/09/2024	7.530	11,250,000		23,100,000
9969	Libertyville	IL		05/24/2024	6.880	6,750,000		16,700,000
9972	Spring	TX		05/23/2024	6.740	1,400,000		2,240,000
9973	Kirkland	WA		06/07/2024	7.125	15,500,000		32,500,000
9975	Park City	UT		05/30/2024	6.640	2,100,000		5,250,000
9978	Commerce	CA		06/11/2024	7.260	1,000,000		2,170,000
9979	Newnan	GA		05/22/2024	6.710	2,500,000		5,000,000
9980	Hauppauge	NY		06/05/2024	6.240	2,500,000		9,600,000
9981	Georgetown	TX		05/16/2024	7.100	1,850,000		4,460,000
9982	Raleigh	NC		06/28/2024	6.780	5,000,000		9,500,000
9988	Camarillo	CA		05/17/2024	6.900	5,000,000		11,650,000
9990	Rochester	NY		06/06/2024	6.340	4,750,000		8,800,000
9991	Jackson	CA		06/03/2024	6.600	3,500,000		6,800,000
9992	Seattle	WA		06/26/2024	8.800	3,000,000		5,300,000
9993	Colleyville	TX		05/07/2024	6.730	1,500,000		10,000,000
9994	Santa Clara	CA		05/31/2024	6.390	6,600,000		20,400,000
9995	Portland	OR		05/31/2024	6.980	7,700,000		27,800,000
0599999. Mortgages in good standing - Commercial mortgages-all other						439,780,000		968,730,000
0899999. Total Mortgages in good standing						439,780,000		968,730,000
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						439,780,000		968,730,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1742	ORLANDO	FL		01/28/2008	05/01/2024	307,300								291,027			
2444	Pearland	TX		12/29/2011	04/23/2024	509,679								474,605			
3245	BURIEN	WA		07/31/2012	06/12/2024	1,408,703								1,397,567			
3424	FARMINGTON	NM		11/30/2012	04/23/2024	446,282								420,912			
3458	NOVI	MI		11/19/2012	04/30/2024	2,313,048								2,180,687			
3851	ANGELS CAMP	CA		07/22/2013	04/17/2024	2,500,771								2,448,989			
4043	Fresno	CA		04/01/2014	04/30/2024	977,820								967,195			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment							14	15	16	17	18
Loan Number	2 City	3 State	Loan Type	Date Acquired	Disposal Date	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
4134	SAN LUIS OBISPO	CA		05/30/2014	05/30/2024	3,940,821								3,905,524			
4139	LEMON GROVE	CA		05/08/2014	05/22/2024	1,319,196								1,266,398			
4140	SAN FRANCISCO	CA		04/15/2014	04/23/2024	2,073,666								2,050,217			
4174	TORRANCE	CA		04/16/2014	05/01/2024	2,381,750								2,364,697			
4180	MOUNTAIN VIEW	CA		05/19/2014	05/22/2024	6,134,862								6,090,078			
4182	PROVO	UT		05/01/2014	04/08/2024	906,326								889,538			
4199	PORTLAND	OR		05/29/2014	05/23/2024	122,215								61,443			
4200	CHANDLER	AZ		03/31/2014	04/01/2024	662,302								657,490			
4218	PALM DESERT	CA		05/30/2014	05/16/2024	8,433,096								8,327,564			
4233	Phoenix	AZ		05/12/2014	04/17/2024	955,404								937,697			
4237	SAN FRANCISCO	CA		05/15/2014	05/31/2024	2,325,804								2,300,315			
4238	DEER PARK	TX		09/02/2014	06/18/2024	2,726,858								2,697,551			
4254	MESA	AZ		06/17/2014	06/27/2024	1,405,341								1,389,977			
4257	VILLE PLATTE	LA		06/02/2014	05/28/2024	363,497								349,019			
4279	Silverdale	WA		07/01/2014	05/30/2024	902,699								892,856			
4291	Sioux Falls	SD		06/06/2014	06/10/2024	1,622,228								1,604,462			
4572	SAINT PETERS	MO		12/11/2014	06/07/2024	1,479,845								1,463,860			
4668	PHOENIX	AZ		02/03/2015	04/17/2024	2,799,456								2,769,780			
5142	KENMORE	WA		10/09/2015	04/11/2024	1,360,267								1,346,160			
5331	ATLANTA	GA		04/22/2016	05/01/2024	6,326,288								6,262,324			
5478	HOUSTON	TX		06/30/2016	04/25/2024	3,084,518								3,049,693			
5937	ANCHORAGE	AK		04/26/2017	05/14/2024	655,742								639,617			
6025	PEORIA	AZ		06/16/2017	05/30/2024	1,642,642								1,628,697			
6277	MIAMI	FL		11/10/2017	06/28/2024	2,362,699								2,325,155			
6482	CHARLOTTE	NC		03/27/2018	06/25/2024	2,008,459								1,983,654			
6599	EVANSVILLE	WY		05/07/2018	06/03/2024	1,148,204								1,134,541			
6674	SAN LEANDRO	CA		07/12/2018	06/11/2024	1,068,691								1,063,067			
6742	KENT	WA		08/16/2018	06/20/2024	3,708,418								3,688,816			
6831	BERKELEY	CA		09/19/2018	06/25/2024	4,601,104								4,567,925			
6857	WARWICK	RI		10/17/2018	05/29/2024	1,327,618								1,312,400			
6858	COLUMBIA	SC		10/17/2018	05/29/2024	1,057,116								1,044,999			
6859	COLUMBIA	SC		10/17/2018	05/29/2024	1,057,116								1,044,999			
6860	IRMO	SC		10/17/2018	05/29/2024	1,057,116								1,044,999			
6861	LEXINGTON	SC		10/17/2018	05/29/2024	1,057,116								1,044,999			
7014	CHARLESTON	SC		02/13/2019	06/20/2024	1,878,039								1,856,998			
7170	Portland	OR		05/15/2019	05/31/2024	7,441,352								7,363,784			
7475	Rock Springs	WY		11/15/2019	05/15/2024	10,482,671								10,286,441			
7516	Philadelphia	PA		11/08/2019	04/30/2024	1,662,570								1,649,834			
7737	Louisville	KY		05/05/2020	06/25/2024	1,029,190								1,021,269			
7868	Daphne	AL		06/25/2020	04/17/2024	2,170,446								2,156,105			
7897	West Fargo	ND		07/31/2020	06/20/2024	3,922,829								3,902,517			
7965	Escondido	CA		12/23/2020	05/24/2024	917,892								910,517			
8217	La Crosse	WI		06/17/2021	06/27/2024	6,786,683								6,710,304			
8347	Long Beach	CA		05/25/2021	05/15/2024	5,876,189								5,811,314			
8393	Pasadena	TX		06/25/2021	06/20/2024	2,605,571								2,584,709			
9090	Encino	CA		09/09/2022	04/29/2024	2,463,123								2,421,469			
9363	Buffalo	NY		06/07/2023	06/14/2024	2,650,000								2,650,000			
0199999. Mortgages closed by repayment						132,428,638								130,706,754			
1436	LAGUNA BEACH	CA		12/29/2003		321,960								14,199			
1480	TACOMA	WA		10/28/2004		100,417								27,500			
1488	FRESNO	CA		12/28/2004		936,689								32,700			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1504	LITTLETON	CO		05/05/2005		87,283								14,239			
1519	LOS ANGELES	CA		06/23/2005		457,832								15,050			
1520	LOS ANGELES	CA		06/23/2005		325,587								10,703			
1524	BEND	OR		06/23/2005		120,760								18,701			
1535	LAS VEGAS	NV		07/06/2005		91,659								14,173			
1548	CITY OF INDUSTRY	CA		09/01/2005		673,801								21,206			
1550	CHANDLER	AZ		09/29/2005		370,157								11,311			
1553	CASPER	WY		11/16/2005		74,147								9,917			
1567	KENT	WA		12/02/2005		189,435								21,902			
1569	SUNNYVALE	CA		12/28/2005		437,733								12,794			
1586	FRESNO	CA		03/13/2006		589,386								16,417			
1591	INDIANA	PA		04/27/2006		239,660								21,556			
1616	ARCADIA	CA		05/27/2004		1,316,745								49,971			
1617	FRESNO	CA		06/27/2006		514,274								13,292			
1696	FRESNO	CA		08/15/2007		1,134,656								26,381			
1697	VAN NUYS	CA		09/12/2007		484,331								28,470			
1704	LYNNWOOD	WA		09/11/2007		727,334								42,744			
1713	BELFAIR	WA		09/21/2007		912,443								53,824			
1715	GARDNERVILLE	NV		10/04/2007		1,606,945								35,134			
1723	POMONA	CA		10/31/2007		679,867								39,034			
1756	LAKE OSWEGO	OR		03/28/2008		763,670								39,252			
1760	MOUNTLAKE TERRACE	WA		05/01/2008		683,402								35,470			
1762	BOCA RATON	FL		04/07/2008		400,953								51,837			
1771	SPOKANE VALLEY	WA		04/25/2008		837,121								42,186			
1809	RANCHO CUCAMONGA	CA		10/02/2008		2,503,122								11,416			
1821	SAN JOSE	CA		11/10/2008		857,513								110,847			
1844	GRAND PRAIRIE	TX		01/23/2009		516,303								21,055			
1872	KAHULUI	HI		05/15/2009		884,736								33,030			
1961	PITTSBURG	CA		01/29/2010		683,449								49,579			
1978	RENTON	WA		03/12/2010		3,167,266								47,007			
1979	SAN DIEGO	CA		04/05/2010		924,713								55,404			
1985	STUDIO CITY	CA		04/19/2010		532,728								16,728			
2014	TORRANCE	CA		07/26/2010		151,713								22,039			
2021	DRIGGS	ID		06/22/2010		414,080								4,548			
2022	CLOVIS	CA		06/29/2010		1,727,085								29,496			
2025	SOUTH JORDAN	UT		07/01/2010		1,119,662								12,626			
2031	SUNRISE	FL		07/01/2010		321,810								49,219			
2045	DAYTONA BEACH	FL		07/13/2010		2,591,539								42,168			
2056	DEER PARK	IL		07/21/2010		806,829								11,485			
2069	ALLEN	TX		09/01/2010		119,212								39,891			
2070	GREENVILLE	SC		07/30/2010		1,734,902								57,556			
2072	DULUTH	GA		10/04/2010		735,220								21,970			
2076	East Lansing	MI		11/03/2010		1,987,336								15,133			
2080	SAN FRANCISCO	CA		11/23/2010		1,143,962								9,925			
2083	SANTA ROSA	CA		10/06/2010		1,849,487								14,559			
2084	ELK GROVE	CA		10/06/2010		4,425,470								75,866			
2098	STOCKTON	CA		10/19/2010		401,330								50,446			
2118	HOUSTON	TX		11/01/2010		4,185,718								124,235			
2119	HOUSTON	TX		11/01/2010		903,740								26,823			
2134	SAN JOSE	CA		12/13/2010		582,867								67,228			
2136	BEDMINISTER	NJ		12/09/2010		989,643								28,632			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2140	DALLAS	TX		12/03/2010		2,683,700								23,156			
2146	DOWNERS GROVE	IL		12/14/2010		798,535								92,003			
2164	NEWPORT BEACH	CA		01/27/2011		1,467,201								24,701			
2182	SAN DIEGO	CA		12/16/2010		789,866								22,890			
2206	VENTURA	CA		02/17/2011		273,819								29,060			
2221	HAZELHURST	MS		04/06/2011		1,330,885								35,188			
2229	SAN DIEGO	CA		03/10/2011		1,625,075								25,921			
2274	POWAY	CA		04/18/2011		1,637,149								43,685			
2289	BROOKFIELD	WI		05/13/2011		514,849								48,780			
2310	SOUTHAMPTON	PA		06/17/2011		1,417,890								41,105			
2315	EDMONDS	WA		06/10/2011		300,972								27,518			
2318	SOLON	OH		05/04/2011		2,133,404								23,175			
2319	SPRINGFIELD	GA		06/09/2011		2,527,166								49,194			
2339	ALGONQUIN	IL		06/02/2011		1,073,977								31,173			
2340	HIALEAH	FL		07/27/2011		1,584,778								41,461			
2353	CLEBURNE	TX		09/23/2011		761,234								19,183			
2354	MESQUITE	TX		09/23/2011		842,927								21,234			
2355	MIDLAND	TX		09/23/2011		734,148								18,495			
2360	AUSTIN	TX		07/11/2011		270,379								23,954			
2366	HILLSBORO	OR		06/30/2011		2,316,720								214,493			
2369	MARRERO	LA		10/07/2011		1,571,533								39,491			
2381	KALAMAZOO	MI		08/01/2011		878,821								13,072			
2385	SAN BERNARDINO	CA		08/09/2011		1,883,955								52,634			
2392	FOX LAKE	IL		09/30/2011		870,651								11,540			
2395	MADISON	WI		08/19/2011		3,899,930								75,603			
2404	DENVER	CO		09/20/2011		800,419								11,320			
2411	HAPEVILLE	GA		09/28/2011		750,614								19,154			
2418	COLORADO SPRINGS	CO		10/04/2011		1,160,754								15,578			
2429	POTTSTOWN	PA		09/30/2011		1,220,733								14,948			
2430	ENID	OK		09/30/2011		5,066,534								27,769			
2433	AUSTELL	GA		09/30/2011		2,825,626								34,601			
2435	ST PETERSBURG	FL		09/30/2011		1,052,799								12,892			
2448	EMERYVILLE	CA		09/29/2011		1,668,436								42,721			
2453	LINTHICUM	MD		09/29/2011		1,094,534								14,660			
2477	LA CROSSE	WI		12/08/2011		5,206,275								67,637			
2482	DAYTON	OH		01/06/2012		507,993								39,041			
2519	HICKSVILLE	NY		01/05/2012		929,775								7,737			
3006	RALEIGH	NC		11/22/2011		1,060,514								27,006			
3020	CAMPBELL	CA		12/29/2011		411,765								31,360			
3031	INDIANAPOLIS	IN		12/27/2011		924,424								23,139			
3050	CHANDLER	AZ		01/03/2012		1,413,937								18,833			
3063	HOUSTON	TX		01/18/2012		1,135,935								28,149			
3082	COLUMBIA	SC		03/05/2012		3,027,466								34,262			
3083	MARTINSVILLE	VA		04/17/2012		5,586,987								73,183			
3096	PORT ARTHUR	TX		01/31/2012		1,178,284								87,261			
3111	BRYAN	TX		02/17/2012		819,692								19,991			
3122	SEATTLE	WA		05/03/2012		975,597								12,531			
3136	LONG ISLAND CITY	NY		06/22/2012		1,262,478								15,993			
3138	ST LOUIS	MO		03/20/2012		659,062								46,098			
3145	SEATTLE	WA		03/14/2012		1,310,250								31,826			
3161	WINCHESTER	VA		04/10/2012		1,110,431								26,406			

STATEMENT AS OF JUNE 30, 2024 OF THE Symetra Life Insurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
Loan Number	2 City	3 State	Loan Type	Date Acquired	Disposal Date	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
3167	LANCASTER	TX		03/01/2012		1,482,743								19,449			
3174	KIRKLAND	WA		01/18/2013		1,068,880								14,556			
3176	OVERLAND PARK	KS		07/13/2012		642,037								40,467			
3214	FAYETTEVILLE	NC		04/24/2012		653,655								33,617			
3240	SANTA ANA	CA		07/18/2012		1,047,520								25,832			
3273	CHESAPEAKE	VA		06/28/2012		3,581,245								84,039			
3275	CARPENTERSVILLE	IL		06/11/2012		750,919								17,729			
3276	SAN MARCOS	CA		06/04/2012		1,560,994								37,348			
3285	HOUSTON	TX		05/23/2012		3,034,274								64,020			
3297	LAS VEGAS	NV		06/22/2012		2,072,834								26,314			
3307	ARCADIA	CA		07/24/2012		5,343,640								70,229			
3310	VENICE	FL		05/10/2012		1,372,447								18,125			
3325	HOUSTON	TX		08/17/2012		1,392,498								86,028			
3343	RENO	NV		07/25/2012		1,541,106								97,713			
3344	SAN DIEGO	CA		06/29/2012		1,453,091								18,985			
3346	BEVERLY HILLS	CA		05/23/2013		898,631								18,791			
3349	BROOKINGS	OR		07/20/2012		1,216,249								28,576			
3350	MEDFORD	OR		10/10/2012		1,394,303								27,458			
3351	MESA	AZ		06/22/2012		1,498,430								11,997			
3360	SANTA CRUZ	CA		07/26/2012		1,390,131								32,659			
3373	ARDEN HILLS	MN		10/17/2012		2,387,918								30,282			
3375	TUCSON	AZ		09/10/2012		2,082,239								27,011			
3380	GRAND PRAIRIE	TX		07/16/2012		2,089,455								17,721			
3384	THORNTON	CO		08/08/2012		1,142,248								14,725			
3385	NILES	IL		08/30/2012		1,678,511								30,142			
3401	DENVILLE	NJ		09/20/2012		2,595,056								33,540			
3402	DRAPER	UT		09/28/2012		1,734,177								36,032			
3420	STERLING HEIGHTS	MI		09/20/2012		1,723,931								14,126			
3436	BLUFFTON	SC		10/03/2012		1,198,437								70,863			
3437	DALLAS	TX		08/20/2012		6,274,315								54,224			
3442	WASHINGTON	DC		11/28/2012		2,475,160								31,701			
3444	BELLEVUE	WA		08/31/2012		8,137,856								105,595			
3451	PITTSBURGH	PA		11/16/2012		1,163,575								25,670			
3455	ABINGDON	MD		11/01/2012		2,556,651								148,548			
3463	SAN DIEGO	CA		12/31/2012		6,550,783								41,756			
3466	FRESNO	CA		10/17/2012		1,056,159								64,952			
3474	ORLANDO	FL		01/24/2013		938,854								52,095			
3480	PHOENIX	AZ		10/24/2012		516,561								16,105			
3481	CANTON	OH		11/16/2012		4,277,589								97,023			
3486	WEATHERFORD	TX		10/09/2012		850,296								10,943			
3487	DALLAS	TX		09/24/2012		3,128,449								73,208			
3490	SAN ANGELO	TX		11/15/2012		2,352,883								30,360			
3497	FALLSTON	MD		11/27/2012		1,803,369								41,029			
3503	ODESSA	FL		10/30/2012		1,624,991								37,433			
3517	GRAND PRAIRIE	TX		10/29/2012		1,437,045								18,290			
3530	ORLANDO	FL		12/06/2012		1,126,863								40,786			
3533	SANTA ANA	CA		12/31/2012		1,525,172								19,376			
3554	FAYETTEVILLE	NC		12/19/2012		1,409,869								108,728			
3562	DOWNERS GROVE	IL		02/11/2013		2,982,263								66,119			
3563	SANTA ANA	CA		02/28/2013		461,776								25,061			
3566	SANTA MONICA	CA		12/06/2012		3,528,150								40,190			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3568	BELLEVUE	WA		12/14/2012		1,312,387								17,175			
3577	AUSTIN	TX		12/28/2012		2,381,629								135,349			
3579	SHAKER HEIGHTS	OH		02/27/2013		589,613								12,953			
3582	ONTARIO	CA		06/27/2013		595,949								12,508			
3583	FRESNO	CA		04/03/2013		1,003,845								12,209			
3584	BELLEVUE	WA		12/14/2012		1,802,858								23,591			
3592	SAN FRANCISCO	CA		02/27/2013		1,188,258								26,165			
3612	DALLAS	TX		12/05/2012		574,056								4,758			
3623	FORT COLLINS	CO		04/05/2013		4,502,083								98,338			
3627	SALT LAKE CITY	UT		02/05/2013		354,494								19,248			
3631	MURRAY	UT		02/01/2013		1,610,982								35,715			
3639	SEGUIN	TX		02/01/2013		1,279,627								5,904			
3655	ORANGE	CA		03/28/2013		1,365,599								17,066			
3664	GRAPEVINE	TX		03/20/2013		1,771,134								94,063			
3671	COMMERCE	MI		03/11/2013		745,214								39,495			
3676	KENTWOOD	MI		08/06/2013		181,807								25,389			
3683	FONTANA	CA		02/27/2013		1,850,010								14,657			
3686	WESTMINSTER	CA		05/23/2013		9,556,980								206,520			
3692	ISLANDIA	NY		03/22/2013		822,450								43,711			
3702	PEORIA	AZ		03/05/2013		2,058,070								51,983			
3703	INGLEWOOD	CA		06/17/2013		4,174,952								208,582			
3705	DU QUOIN	IL		03/22/2013		502,742								26,776			
3716	PIKESVILLE	MD		05/29/2013		839,613								17,923			
3723	MILWAUKIE	OR		04/30/2013		1,092,080								36,065			
3726	SALT LAKE CITY	UT		04/10/2013		586,648								12,608			
3743	ROME	GA		07/12/2013		3,310,640								67,622			
3745	SAMMAMISH	WA		04/05/2013		935,138								20,184			
3750	MT PLEASANT	TX		06/03/2013		1,101,003								73,910			
3765	PORTLAND	OR		06/06/2013		531,720								26,563			
3770	THORNTON	CO		05/01/2013		1,579,336								19,267			
3771	SPARKS	NV		05/03/2013		374,082								19,059			
3778	MILL VALLEY	CA		10/15/2013		4,046,820								44,763			
3782	SAN DIEGO	CA		06/18/2013		1,004,473								12,213			
3800	MADISON HEIGHTS	MI		08/19/2013		844,251								17,377			
3801	COLLEGE STATION	TX		06/24/2013		3,744,025								104,410			
3802	CLEVELAND HEIGHTS	OH		11/01/2013		1,892,134								21,939			
3805	CLIFFSIDE PARK	NJ		12/31/2013		514,242								22,666			
3818	LAS VEGAS	NV		07/30/2013		1,874,719								91,811			
3819	VALLEJO	CA		08/01/2013		1,104,924								16,533			
3827	ASHTABULA	OH		08/30/2013		317,399								15,241			
3837	FLORENCE	KY		07/30/2013		282,746								25,341			
3838	CHINO HILLS	CA		08/28/2013		919,057								18,545			
3854	WEST VALLEY CITY	UT		08/01/2013		478,102								23,465			
3859	BLOOMFIELD HILLS	MI		08/19/2013		615,050								12,662			
3860	BEVERLY HILLS	MI		08/19/2013		1,314,509								27,061			
3864	HAWTHORNE	CA		09/12/2013		2,077,306								96,936			
3881	AUSTIN	TX		09/05/2013		1,095,578								34,665			
3891	SOLON	OH		08/22/2013		1,027,159								21,091			
3897	PENDLETON	OR		09/30/2013		371,989								17,439			
3898	PORTLAND	OR		09/30/2013		316,202								14,824			
3900	VAN NUYS	CA		09/04/2013		549,470								11,114			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3901	BRIGHTON	MI		10/04/2013		963,006								18,817			
3904	HOLLYWOOD	CA		09/25/2013		1,120,407								22,761			
3906	DEPEW	NY		09/20/2013		604,757								28,313			
3920	MIAMI	FL		07/31/2013		2,233,732								36,404			
3929	FARMINGTON	NM		09/12/2013		2,199,163								44,436			
3932	BAY SHORE	NY		10/30/2013		558,198								11,037			
3944	MERCED	CA		09/30/2013		231,742								30,776			
3945	TAMPA	FL		01/24/2014		1,746,536								33,167			
3947	HENDERSON	NV		11/05/2013		311,306								13,938			
3948	MARYLAND HEIGHTS	MO		10/23/2013		4,772,973								48,625			
3964	GLENDALE	AZ		12/02/2013		969,378								10,846			
3973	WOODMERE	OH		12/04/2013		922,366								33,242			
3977	PLEASANTON	CA		09/30/2013		2,222,062								21,917			
3979	CLEVELAND	OH		12/04/2013		631,076								22,744			
3980	CLEVELAND	OH		12/04/2013		694,209								25,019			
3987	BIRMINGHAM	AL		11/01/2013		1,548,517								31,947			
3989	ANTIOCH	CA		10/08/2013		1,860,085								36,925			
3990	GREENVILLE	TX		10/24/2013		1,072,960								12,006			
3993	AVONDALE	AZ		11/22/2013		1,401,696								16,074			
3997	SIOUX FALLS	SD		11/14/2013		1,609,849								72,288			
3998	TUCSON	AZ		12/06/2013		841,139								37,744			
4000	EL SEGUNDO	CA		12/10/2013		3,677,131								70,215			
4004	NORCROSS	GA		12/10/2013		635,134								28,025			
4009	COLORADO SPRINGS	CO		10/29/2013		1,155,436								12,924			
4013	BRIGHTON	CO		03/05/2014		697,438								19,853			
4014	UNIVERSITY HEIGHTS	OH		12/20/2013		1,817,719								20,087			
4022	SAN FRANCISCO	CA		12/26/2013		1,347,471								15,135			
4025	SAN FRANCISCO	CA		04/16/2014		953,223								10,332			
4027	FORT MEYERS	FL		12/05/2013		1,258,392								24,351			
4029	GREENSBORO	NC		12/30/2013		1,007,199								17,484			
4030	VENTURA	CA		12/26/2013		4,928,346								35,326			
4031	TUCSON	AZ		12/30/2013		1,231,970								8,835			
4038	EL DORADO HILLS	CA		12/02/2013		432,602								19,390			
4041	ROCKVILLE CENTRE	NY		01/21/2014		791,984								15,122			
4045	HILLSBORO	OR		11/27/2013		1,630,683								15,997			
4049	DENVILLE	NJ		12/19/2013		4,038,375								45,541			
4052	CEDAR PARK	TX		12/20/2013		93,477								35,736			
4053	AUSTIN	TX		12/20/2013		104,610								26,083			
4058	DENVILLE	NJ		12/19/2013		3,550,025								40,033			
4060	CLINTON TOWNSHIP	MI		01/15/2014		881,391								22,638			
4067	PHOENIX	OR		12/04/2013		1,085,537								32,743			
4071	WEST HOLLYWOOD	CA		12/20/2013		1,483,967								16,804			
4082	ST LOUIS PARK	MN		02/20/2014		1,689,822								18,591			
4102	SANTA ROSA	CA		01/15/2014		4,404,806								31,359			
4115	ROSEBURG	OR		02/28/2014		835,728								35,352			
4116	BRANDON	FL		04/28/2014		452,152								18,451			
4118	ANTIOCH	CA		03/03/2014		2,672,370								111,110			
4119	CATHEDRAL CITY	CA		09/25/2014		1,221,575								13,517			
4122	REDONDO BEACH	CA		04/09/2014		538,187								9,903			
4125	KIRKLAND	WA		03/20/2014		773,982								14,355			
4126	CLERMONT	FL		07/17/2014		1,575,835								32,531			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4129	DEPEW	NY		09/17/2015		1,011,706								23,226			
4132	FOLSOM	CA		03/26/2014		2,638,438								28,823			
4137	NIAGARA FALLS	NY		09/24/2014		4,256,368								161,626			
4142	INDIANAPOLIS	IN		04/18/2014		1,790,497								32,560			
4147	RAVENNA	OH		05/19/2014		981,750								8,777			
4151	LITTLETON	CO		03/28/2014		943,714								14,691			
4152	DENVER	CO		03/28/2014		631,226								9,827			
4153	COLORADO SPRINGS	CO		03/28/2014		643,726								10,021			
4154	ARVADA	CO		06/02/2014		837,391								9,172			
4155	CENTENNIAL	CO		06/02/2014		780,297								8,547			
4156	THORNTON	CO		06/02/2014		780,297								8,547			
4157	KETCHIKAN	AK		06/02/2014		583,637								6,393			
4159	GILROY	CA		05/13/2014		2,293,407								92,767			
4162	SACRAMENTO	CA		03/31/2014		1,280,031								24,117			
4163	LAKE FOREST	CA		07/31/2014		6,421,607								68,169			
4168	POOLER	GA		07/22/2014		1,217,538								13,057			
4170	SAN DIEGO	CA		02/28/2014		2,999,688								33,164			
4176	KERRVILLE	TX		04/28/2014		722,957								54,457			
4177	PFLUGERVILLE	TX		04/28/2014		325,534								24,521			
4183	PONTIAC	MI		05/09/2014		1,550,212								148,543			
4189	BEREA	OH		04/28/2014		358,733								10,681			
4192	GREENWOOD VILLAGE	CO		06/13/2014		688,970								27,340			
4201	AKRON	OH		05/08/2014		4,057,796								44,263			
4202	MAYFIELD VILLAGE	OH		05/02/2014		2,022,456								38,530			
4203	COPLEY	OH		06/11/2014		415,546								64,355			
4204	NILES	IL		05/14/2014		1,911,525								35,113			
4211	MARTINEZ	CA		04/29/2014		2,224,178								91,676			
4213	WESTBURY	NY		06/30/2014		3,993,607								74,818			
4216	TEMPE	AZ		07/17/2014		2,188,079								39,532			
4221	SACRAMENTO	CA		04/30/2014		712,593								29,350			
4224	BROOKLYN	NY		08/22/2014		1,627,024								63,002			
4227	CLEVELAND	OH		06/06/2014		1,283,411								23,411			
4229	SAN MARCOS	TX		06/20/2014		747,358								8,385			
4234	ENGLEWOOD	CO		05/06/2014		3,386,671								523,423			
4246	RAEFORD	NC		06/11/2014		1,354,470								88,345			
4252	CHILLICOTHE	OH		06/19/2014		1,726,368								31,761			
4265	PORT ARTHUR	TX		05/30/2014		390,913								29,178			
4269	COMMERCE CITY	CO		10/20/2014		1,084,042								28,476			
4270	COLORADO SPRINGS	CO		06/27/2014		809,675								14,864			
4271	MANSURA	LA		09/02/2014		760,076								13,499			
4272	SCOTTSDALE	AZ		06/05/2014		1,904,540								21,635			
4273	TEMPLE TERRACE	FL		05/29/2014		339,325								19,906			
4278	DRAPER	UT		07/03/2014		1,277,997								14,126			
4280	LOS ANGELES	CA		07/18/2014		1,243,690								13,678			
4281	RENO	NV		07/03/2014		4,171,850								75,863			
4282	RENO	NV		07/03/2014		3,774,531								68,638			
4284	RENO	NV		07/11/2014		8,070,920								61,107			
4288	WILLIAMSVILLE	NY		07/21/2014		4,710,950								51,809			
4297	LAS VEGAS	NV		08/08/2014		1,880,370								34,410			
4299	CORAL GABLES	FL		06/12/2014		1,059,920								11,502			
4300	STONE MOUNTAIN	GA		06/23/2014		641,679								7,016			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
Loan Number	2 City	3 State	Loan Type	Date Acquired	Disposal Date	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
4303	ANTIOCH	CA		07/25/2014		408,214								7,483			
4309	WATSONVILLE	CA		07/14/2014		1,287,024								50,500			
4315	DENVER	CO		08/01/2014		1,893,431								20,563			
4318	CANASTOTA	NY		09/11/2014		2,235,559								84,552			
4319	FREDONIA	NY		09/11/2014		2,330,689								88,150			
4323	ROUND ROCK	TX		07/10/2014		660,804								7,231			
4329	BURLINGAME	CA		09/12/2014		4,509,536								33,437			
4330	SOUTH JORDAN	UT		08/28/2014		1,306,425								23,636			
4331	JACKSONVILLE	FL		07/09/2014		1,198,908								47,054			
4340	SARATOGA	CA		07/02/2014		3,233,891								36,133			
4345	ALLEN	TX		07/01/2014		1,305,973								14,172			
4349	VANCOUVER	WA		07/15/2014		501,810								7,023			
4355	FORT WAYNE	IN		08/29/2014		1,647,921								63,262			
4359	BRONX	NY		10/16/2014		3,407,874								37,245			
4369	PFLUGERVILLE	TX		09/12/2014		451,301								17,146			
4370	SHAKER HEIGHTS	OH		08/29/2014		1,182,345								8,323			
4371	NORTH CANTON	OH		08/20/2014		1,084,086								11,420			
4375	MERCER ISLAND	WA		08/13/2014		1,209,181								13,232			
4378	PENSACOLA	FL		09/11/2014		2,421,299								85,742			
4380	RENTON	WA		10/30/2014		790,110								14,101			
4390	BOTHELL	WA		08/28/2014		1,431,548								27,253			
4392	VERO BEACH	FL		08/07/2014		1,098,656								35,381			
4397	WHITESTONE	NY		10/23/2014		3,815,183								40,853			
4403	BRIDGETON	MO		09/08/2014		1,189,652								44,994			
4404	PHOENIX	AZ		12/22/2014		701,982								5,110			
4407	SHERWOOD	OR		08/19/2014		2,596,133								28,076			
4408	LAS VEGAS	NV		10/14/2014		1,315,939								23,511			
4411	THOUSAND OAKS	CA		09/11/2014		2,517,931								24,606			
4422	FLOWERTY BRANCH	GA		09/12/2014		459,658								8,068			
4427	DALLAS	TX		10/06/2014		1,921,540								21,090			
4428	CLOVIS	CA		10/16/2014		466,674								8,352			
4429	CLOVIS	CA		10/16/2014		466,674								8,352			
4436	AUSTIN	TX		11/17/2014		1,331,302								14,518			
4437	CHICAGO	IL		10/22/2014		1,218,959								13,108			
4438	MORTON GROVE	IL		10/22/2014		685,664								7,374			
4440	TUCSON	AZ		08/28/2014		710,715								16,902			
4443	TACOMA	WA		08/28/2014		1,575,832								17,566			
4455	SAN FRANCISCO	CA		11/12/2014		6,892,553								75,421			
4456	REDDING	CA		10/21/2014		3,012,823								113,483			
4457	AUBURNDALE	FL		11/14/2014		1,659,914								61,454			
4459	ALBUQUERQUE	NM		10/06/2014		1,362,717								14,906			
4462	CARSON CITY	NV		12/11/2014		5,641,652								39,784			
4466	CHARLOTTE	NC		10/01/2014		1,836,072								33,913			
4468	BATON ROUGE	LA		10/02/2014		2,146,429								23,752			
4469	GILBERT	AZ		09/26/2014		2,168,756								9,707			
4476	LAS VEGAS	NV		09/29/2014		4,636,003								76,111			
4477	GREENSBORO	NC		09/22/2014		658,663								11,754			
4479	RICHMOND	VA		09/18/2014		1,601,954								17,682			
4482	BALTIMORE	MD		11/26/2014		1,409,602								52,044			
4484	MURRIETA	CA		10/01/2014		976,708								17,747			
4492	COLORADO SPRINGS	CO		10/14/2014		1,521,317								16,430			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4495	LAS VEGAS	NV		11/25/2014		1,441,295								15,718			
4497	DEER PARK	TX		12/11/2014		1,497,396								16,393			
4498	HOUSTON	TX		12/11/2014		1,669,569								18,231			
4500	RICHMOND	VA		12/19/2014		1,016,066								17,835			
4501	ORLANDO	FL		11/10/2014		1,230,522								22,163			
4503	PORTLAND	OR		09/30/2014		1,433,256								15,793			
4507	HAVERHILL	MA		10/09/2014		1,929,403								20,815			
4516	SANTA ANA	CA		10/30/2014		698,500								7,693			
4517	EUGENE	OR		11/07/2014		1,575,584								11,233			
4520	MONROVIA	CA		12/22/2014		1,313,844								12,433			
4523	SPRING	TX		11/25/2014		796,757								8,681			
4524	LYNNWOOD	WA		10/31/2014		2,337,033								16,147			
4527	SAN JOSE	CA		10/29/2014		3,580,691								38,506			
4528	NASHVILLE	TN		11/05/2014		1,102,019								11,956			
4531	NORTHRIDGE	CA		12/11/2014		1,658,446								7,713			
4532	GRETNA	LA		12/01/2014		2,146,826								79,263			
4533	COVINA	CA		12/08/2014		1,140,136								12,396			
4534	SAN LUIS OBISPO	CA		01/13/2015		1,399,852								14,293			
4538	HUNTINGTON BEACH	CA		12/17/2014		3,989,787								70,034			
4539	HILLSBORO	OR		11/25/2014		5,413,883								58,537			
4542	ORLANDO	FL		12/23/2014		6,100,875								49,359			
4543	FOLSOM	CA		11/26/2014		3,488,673								61,797			
4544	LAS VEGAS	NV		12/23/2014		2,166,993								37,867			
4547	ROME	GA		10/23/2014		617,888								23,079			
4551	UNION CITY	CA		12/02/2014		4,707,561								173,569			
4554	CLEVELAND	OH		12/31/2014		1,339,876								24,186			
4557	SUNNYVALE	CA		12/04/2014		3,302,130								23,989			
4564	SEATTLE	WA		12/31/2014		8,038,209								85,651			
4567	WEST CHESTER	OH		12/17/2014		6,243,117								180,496			
4568	HOUSTON	TX		11/10/2014		623,149								4,406			
4569	INDIANAPOLIS	IN		11/06/2014		11,619,250								82,548			
4571	DENVER	CO		11/25/2014		1,123,927								19,920			
4573	UNION	MO		12/11/2014		1,214,231								13,259			
4574	SAINT PETERS	MO		12/11/2014		1,024,508								11,187			
4576	TALLAHASSEE	FL		11/24/2014		1,057,451								18,752			
4578	CANOGA PARK	CA		12/01/2014		1,247,287								13,730			
4579	HERKIMER	NY		03/24/2015		2,323,092								79,916			
4588	SEATTLE	WA		12/18/2014		3,992,711								39,513			
4590	NEWPORT BEACH	CA		12/01/2014		950,315								10,302			
4592	EUGENE	OR		12/18/2014		739,922								8,080			
4593	VENICE	FL		01/30/2015		2,012,356								72,520			
4596	ROCKINGHAM	NC		01/09/2015		229,995								48,851			
4597	HOUSTON	TX		12/22/2014		2,611,516								46,228			
4598	OGDEN	UT		12/12/2014		2,656,131								29,004			
4600	HOUSTON	TX		01/30/2015		595,451								14,748			
4601	SANTA CLARITA	CA		12/17/2014		2,175,908								15,472			
4602	ALHAMBRA	CA		04/01/2015		2,488,342								18,001			
4605	SYLMAR	CA		12/31/2014		1,517,789								16,573			
4609	TRACY	CA		01/26/2015		3,595,587								63,940			
4610	RIVERSIDE	CA		02/13/2015		1,568,991								16,253			
4611	ALBERTVILLE	AL		12/29/2014		828,149								9,238			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4612	FARMINGTON	UT		12/30/2014		855,614								15,273			
4615	SHAWNEE	KS		02/11/2015		1,110,129								19,106			
4616	LAS VEGAS	NV		01/21/2015		2,067,819								22,302			
4618	FAIRLAWN	OH		01/28/2015		660,092								12,796			
4620	CHICAGO	IL		02/10/2015		358,665								10,350			
4621	HOUSTON	TX		02/18/2015		3,981,497								70,144			
4622	DALLAS	TX		03/11/2015		1,160,631								12,093			
4623	STAFFORD	TX		01/08/2015		1,145,133								12,302			
4624	POOLER	GA		05/01/2015		1,110,878								7,697			
4629	CANTON	OH		02/23/2015		3,784,654								40,773			
4635	HEBRON	KY		02/27/2015		864,715								15,174			
4636	COLUMBIA	TN		03/17/2015		877,832								15,017			
4649	COSTA MESA	CA		01/20/2015		1,772,266								18,592			
4653	WESLEY CHAPEL	FL		02/27/2015		1,412,891								24,317			
4660	DEER PARK	TX		03/03/2015		1,149,648								12,278			
4662	TEMPE	AZ		01/23/2015		584,556								6,164			
4664	INDIO	CA		01/29/2015		667,881								11,638			
4665	FLUSHING	NY		02/17/2015		3,393,895								35,591			
4669	SEATTLE	WA		05/07/2015		6,446,619								68,710			
4671	ROCKWALL	TX		04/23/2015		2,659,926								29,029			
4672	DOWNEY	CA		03/19/2015		1,245,846								21,313			
4678	ORMOND BEACH	FL		01/28/2015		603,341								25,658			
4680	ANN ARBOR	MI		03/26/2015		1,146,870								40,212			
4683	CHARLOTTESVILLE	VA		02/13/2015		645,530								22,845			
4688	NORTH LAS VEGAS	NV		03/16/2015		1,301,453								22,716			
4690	MURRIETA	CA		03/03/2015		761,779								13,070			
4692	COLUMBUS	OH		03/20/2015		1,036,545								17,631			
4693	PHOENIX	AZ		03/31/2015		5,185,695								53,986			
4694	LOS ANGELES	CA		02/18/2015		1,157,010								12,133			
4696	BISHOP	CA		02/27/2015		4,641,928								48,255			
4697	GERMANTOWN	TN		02/13/2015		1,320,100								18,587			
4698	ALBANY	GA		02/27/2015		858,983								22,176			
4701	LAS VEGAS	NV		05/22/2015		5,043,017								54,223			
4702	FLORENCE	KY		03/30/2015		1,000,571								17,465			
4707	RIVERDALE	UT		04/13/2015		1,484,083								25,444			
4709	LOS ANGELES	CA		03/23/2015		1,069,032								9,112			
4713	PACIFICA	CA		03/20/2015		1,152,263								12,261			
4714	KIRKLAND	WA		04/22/2015		2,693,863								46,320			
4716	LONG BEACH	CA		05/19/2015		1,287,469								13,807			
4718	BOULDER	CO		04/14/2015		1,045,472								11,241			
4719	OREM	UT		04/01/2015		2,210,612								24,040			
4721	LEWISVILLE	TX		03/17/2015		3,272,649								62,677			
4722	SPOKANE	WA		04/07/2015		2,345,364								40,678			
4723	HOUSTON	TX		05/22/2015		2,936,097								30,079			
4730	REDMOND	WA		04/22/2015		774,486								13,317			
4734	SCHERTZ	TX		06/23/2015		574,188								5,797			
4735	MESA	AZ		03/18/2015		500,478								17,497			
4736	CLIFTON PARK	NY		05/07/2015		1,240,723								21,385			
4739	BALTIMORE	MD		05/19/2015		7,375,499								303,929			
4741	CLEVELAND	OH		03/20/2015		493,126								5,202			
4744	LOS ANGELES	CA		04/02/2015		1,282,110								9,056			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4747	JACKSONVILLE	FL		03/31/2015		1,105,577								38,594			
4753	OCEANSIDE	CA		06/02/2015		660,028								6,845			
4754	SAN FRANCISCO	CA		06/30/2015		2,184,162								73,500			
4755	AUSTIN	TX		04/30/2015		4,161,185								31,615			
4760	TRACY	CA		05/15/2015		1,763,306								8,698			
4762	SUN VALLEY	CA		04/15/2015		1,264,318								12,963			
4763	WOODLAND HILLS	CA		06/01/2015		1,320,082								44,747			
4764	BUCKEYE	AZ		04/15/2015		9,614,265								60,169			
4766	CATHEDRAL CITY	CA		04/09/2015		1,361,354								14,688			
4767	MILL CREEK	WA		05/28/2015		2,880,231								49,012			
4768	MOUNT VERNON	OH		05/12/2015		757,299								12,887			
4769	FORT PIERCE	FL		06/22/2015		2,735,461								82,595			
4774	HOUSTON	TX		07/09/2015		3,429,487								57,197			
4776	DEPEW	NY		12/14/2015		1,406,488								43,166			
4777	HOUSTON	TX		05/06/2015		643,905								6,531			
4788	CHICAGO	IL		05/28/2015		2,301,211								24,140			
4789	BAKERSFIELD	CA		05/20/2015		2,436,051								109,081			
4791	PASSAIC	NJ		04/30/2015		3,078,748								32,671			
4797	SAN DIEGO	CA		06/23/2015		5,779,371								97,848			
4798	PERRYSBURG	OH		05/21/2015		722,125								12,174			
4799	SACRAMENTO	CA		06/11/2015		2,669,682								22,564			
4801	ALBERTVILLE	AL		09/04/2015		1,250,389								108,767			
4803	HOUSTON	TX		05/22/2015		1,936,512								32,800			
4809	ORANGE	CA		05/22/2015		2,330,889								24,129			
4813	SAN MATEO	CA		09/28/2015		2,744,285								27,988			
4814	SAN MATEO	CA		09/28/2015		1,176,122								11,995			
4825	HOUSTON	TX		05/19/2015		2,767,098								39,495			
4826	SALT LAKE CITY	UT		05/28/2015		1,557,690								26,538			
4831	VERNON HILLS	IL		06/24/2015		2,277,559								38,109			
4832	PARAMUS	NJ		06/25/2015		5,369,346								39,550			
4834	PORT ST LUCIE	FL		05/20/2015		1,648,037								17,751			
4837	APPLE VALLEY	CA		06/03/2015		2,936,332								30,995			
4839	CLEVELAND	OH		06/15/2015		1,132,569								11,693			
4840	HOUSTON	TX		05/21/2015		1,890,078								32,389			
4842	SANTA MONICA	CA		06/05/2015		3,261,057								24,078			
4843	VENICE	CA		06/05/2015		2,236,550								16,474			
4844	VENICE	CA		06/05/2015		1,694,673								18,114			
4846	SAN DIMAS	CA		05/29/2015		1,686,364								18,164			
4847	VAN NUYS	CA		05/29/2015		1,686,364								18,164			
4850	LOMBARD	IL		06/18/2015		2,137,867								71,942			
4851	NORTH HOLLYWOOD	CA		06/25/2015		1,276,879								13,779			
4852	MISSOULA	MT		09/30/2015		12,491,270								129,128			
4856	TOOELE	UT		06/25/2015		2,524,658								43,502			
4857	SEATTLE	WA		08/19/2015		7,634,385								77,311			
4864	GILBERT	AZ		07/15/2015		4,037,990								42,139			
4867	COLUMBUS	OH		07/14/2015		1,501,701								25,269			
4869	OREM	UT		06/29/2015		958,618								10,345			
4870	SAN DIEGO	CA		03/01/2016		6,026,155								180,942			
4871	SAN DIEGO	CA		06/17/2015		4,704,538								49,440			
4872	BRADENTON	FL		07/16/2015		992,197								27,634			
4881	POTEAU	OK		06/30/2015		5,568,230								186,122			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4884	WESTMINSTER	CA		07/31/2015		3,519,966								35,921			
4888	CORONA	CA		05/20/2015		1,875,471								13,730			
4891	HOUSTON	TX		08/14/2015		839,189								13,911			
4893	HOUSTON	TX		05/21/2015		436,772								58,305			
4894	LAS VEGAS	NV		05/21/2015		561,564								74,963			
4900	WEST PALM BEACH	FL		06/10/2015		1,101,578								21,236			
4901	CHICAGO	IL		06/10/2015		1,043,178								17,985			
4906	VENICE	CA		07/09/2015		4,560,874								28,144			
4907	VENICE	CA		06/30/2015		1,831,565								13,411			
4909	SALEM	OR		06/09/2015		3,008,626								32,406			
4910	SANDY	UT		07/02/2015		648,461								10,912			
4911	TRACY	CA		07/08/2015		1,855,410								19,622			
4913	SEATTLE	WA		07/09/2015		2,325,482								24,398			
4916	KENT	WA		07/24/2015		1,940,768								20,271			
4921	NORTHRIDGE	CA		08/10/2015		2,549,499								25,785			
4923	HOUSTON	TX		09/22/2015		2,829,932								28,627			
4925	BEAVERTON	OR		07/29/2015		392,774								43,370			
4926	WORTHINGTON	OH		10/01/2015		2,452,233								25,122			
4927	WAYNE	NJ		08/03/2015		4,481,841								74,032			
4928	VALENCIA	CA		07/30/2015		446,352								28,579			
4932	GEORGETOWN	TX		08/12/2015		733,827								45,949			
4936	FORSYTH	GA		07/22/2015		1,372,674								22,866			
4938	SAN DIEGO	CA		07/15/2015		1,488,344								15,121			
4939	NAMPA	ID		06/29/2015		2,661,885								28,223			
4940	SAN ANTONIO	TX		06/29/2015		2,141,082								22,701			
4943	THOUSAND OAKS	CA		12/02/2015		1,730,056								17,679			
4946	TRACY	CA		09/25/2015		1,721,521								17,668			
4949	WHITE LAKE	MI		07/27/2015		996,700								16,662			
4950	OAK CREEK	WI		09/11/2015		2,305,957								23,662			
4951	MARIETTA	GA		07/21/2015		1,708,687								28,684			
4965	UNIVERSAL CITY	TX		07/30/2015		1,515,066								49,932			
4969	SAN MATEO	CA		09/21/2015		1,041,361								17,014			
4970	LITTLE ROCK	AR		09/23/2015		109,027								14,510			
4973	TUKWILA	WA		09/28/2015		977,292								10,057			
4974	WATERFORD	MI		07/27/2015		462,387								7,730			
4975	SAN FRANCISCO	CA		09/21/2015		1,388,482								22,686			
4976	LUFKIN	TX		10/19/2015		4,822,655								41,951			
4977	CYPRESS	TX		07/20/2015		2,499,146								41,508			
4978	AUBURN	WA		06/19/2015		2,688,400								89,560			
4979	HUTTO	TX		07/01/2015		814,046								13,839			
4987	RAYMORE	MO		10/01/2015		1,308,874								21,257			
4995	CANOGA PARK	CA		10/01/2015		518,290								8,185			
4998	WILLOUGHBY	OH		08/13/2015		902,200								14,733			
4999	HOUMA	LA		08/13/2015		518,822								16,777			
5000	INDEPENDENCE	MO		07/29/2015		546,038								17,912			
5001	BEACH CITY	TX		07/29/2015		490,956								16,105			
5004	BEND	OR		07/31/2015		171,873								25,291			
5007	RIALTO	CA		08/26/2015		3,121,295								32,201			
5009	PORTLAND	OR		08/26/2015		1,274,217								21,109			
5010	STAFFORD	TX		12/01/2015		2,779,143								28,335			
5014	MOBILE	AL		10/08/2015		487,052								7,934			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5024	BECKLEY	WV		12/08/2015		4,921,863								80,885			
5027	ATLANTA	GA		09/17/2015		1,953,837								19,566			
5028	ANN ARBOR	MI		10/13/2015		3,144,671								50,793			
5029	CINCINNATI	OH		08/14/2015		1,894,393								19,351			
5031	CLAREMONT	CA		09/22/2015		743,676								11,903			
5032	CHINO	CA		10/05/2015		887,529								8,907			
5034	PENNSAUKEN	NJ		08/27/2015		756,678								12,565			
5036	ALHAMBRA	CA		12/01/2015		1,858,693								57,832			
5041	KIRKLAND	WA		09/16/2015		2,075,071								20,896			
5045	FEDERAL WAY	WA		09/10/2015		1,113,215								18,111			
5049	COSTA MESA	CA		10/23/2015		1,548,975								25,096			
5050	SAN DIEGO	CA		10/23/2015		1,511,431								47,791			
5051	SAN DIEGO	CA		10/23/2015		685,541								21,677			
5052	SAN DIEGO	CA		10/23/2015		1,573,745								25,497			
5054	CLINTON	CT		10/13/2015		3,393,365								33,561			
5055	OAK LAWN	IL		09/14/2015		1,278,744								12,657			
5056	REDMOND	WA		10/20/2015		943,401								15,238			
5057	ROSEVILLE	MI		09/11/2015		1,713,950								27,483			
5060	PASADENA	CA		10/14/2015		2,904,612								46,944			
5062	ALBUQUERQUE	NM		12/31/2015		1,769,697								28,565			
5063	COLORADO SPRINGS	CO		09/23/2015		604,716								19,334			
5065	FUQUAY VARINA	NC		08/21/2015		1,077,068								14,426			
5067	MARION	IA		09/28/2015		1,286,754								20,947			
5071	SYRACUSE	NY		10/15/2015		2,689,716								42,683			
5072	BAKERSFIELD	CA		11/20/2015		2,173,877								67,194			
5073	GEORGETOWN	TX		09/08/2015		1,959,010								31,527			
5074	FULLERTON	CA		11/06/2015		1,183,596								8,103			
5075	LEXINGTON	KY		10/15/2015		2,515,737								40,635			
5079	PASADENA	CA		10/02/2015		2,307,515								37,226			
5084	VENTURA	CA		09/29/2015		1,051,969								10,305			
5085	RESEDA	CA		09/29/2015		320,168								10,037			
5086	SOUTHLAKE	TX		09/30/2015		2,311,717								23,619			
5092	TUCSON	AZ		09/24/2015		1,045,262								16,955			
5094	WORTHINGTON	OH		12/09/2015		2,594,987								25,742			
5095	DUBLIN	OH		12/09/2015		2,457,058								24,374			
5097	RIVERSIDE	CA		09/24/2015		2,501,868								25,747			
5099	CHESAPEAKE	VA		10/20/2015		1,489,935								14,415			
5101	LOS ANGELES	CA		10/14/2015		2,739,202								19,032			
5103	GROVETOWN	GA		05/19/2016		1,336,196								13,066			
5105	CLEARLAKE	CA		10/16/2015		2,947,776								29,252			
5106	SAINT LOUIS	MO		11/20/2015		530,494								64,660			
5107	O FALLON	MO		11/20/2015		530,494								64,660			
5109	ST PETERSBURG	FL		12/14/2015		5,998,160								40,530			
5116	SULPHUR	LA		11/30/2015		541,888								17,005			
5118	CHULA VISTA	CA		12/09/2015		3,687,719								113,555			
5120	SAN FRANCISCO	CA		10/23/2015		149,359								56,604			
5122	ROSEMONT	IL		10/20/2015		1,038,016								32,833			
5124	MIDVALE	UT		10/27/2015		628,289								6,398			
5125	SALT LAKE CITY	UT		10/28/2015		1,185,245								67,082			
5127	WEST JORDAN	UT		10/19/2015		1,292,760								15,732			
5130	LOS ANGELES	CA		11/04/2015		822,934								8,467			

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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
5132	VALLEY CENTER	CA		11/04/2015		4,877,473								79,218			
5143	CHARLOTTE	NC		02/16/2016		841,300								9,260			
5148	NASHVILLE	TN		11/19/2015		411,385								12,758			
5149	ANAHEIM	CA		11/10/2015		1,356,225								32,475			
5154	FRESNO	CA		11/30/2015		2,966,499								29,617			
5158	VALLEY STREAM	NY		11/25/2015		1,256,505								39,121			
5165	MAPLE VALLEY	WA		12/15/2015		6,849,378								38,489			
5169	RIDGEFIELD	WA		11/02/2015		1,558,443								25,208			
5170	LAS VEGAS	NV		12/03/2015		1,152,762								35,591			
5175	NAVASOTA	TX		10/19/2015		1,083,275								34,142			
5176	BIRMINGHAM	AL		11/10/2015		1,064,207								17,189			
5180	SANTA ANA	CA		11/30/2015		480,032								7,609			
5181	LAKE WORTH	FL		11/30/2015		458,854								7,273			
5182	LAS VEGAS	NV		12/15/2015		2,897,199								20,491			
5188	ALBANY	OR		12/02/2015		4,940,018								80,789			
5191	TROY	MI		12/28/2015		2,107,019								33,801			
5195	FORT WAYNE	IN		11/19/2015		1,565,609								25,541			
5199	MOUNT WASHINGTON	KY		12/29/2015		4,998,661								153,411			
5202	DENVILLE	NJ		12/17/2015		3,042,579								30,276			
5203	INDIALANTIC	FL		12/07/2015		648,232								10,428			
5204	ALBUQUERQUE	NM		12/18/2015		2,692,474								26,891			
5206	DENTON	TX		12/07/2015		1,098,972								33,897			
5213	FAIR OAKS	CA		11/30/2015		1,150,162								16,592			
5216	COSTA MESA	CA		02/01/2016		3,829,850								37,602			
5222	LOS ANGELES	CA		12/29/2015		1,749,113								18,536			
5224	THORNTON	CO		12/23/2015		1,026,665								23,355			
5225	WEST CHESTER	OH		12/30/2015		3,235,899								32,023			
5229	SANDY	UT		01/08/2016		5,042,829								51,204			
5230	BURBANK	CA		12/29/2015		3,699,585								60,084			
5231	FEDERAL WAY	WA		04/04/2016		5,034,225								120,576			
5233	HOUSTON	TX		02/22/2016		1,349,875								13,471			
5235	COLUMBUS	OH		12/29/2015		3,175,315								49,632			
5237	FIRESTONE	CO		12/23/2015		859,374								19,576			
5238	SALT LAKE CITY	UT		12/29/2015		3,063,556								80,704			
5239	FARMINGTON	NM		12/29/2015		1,237,204								32,592			
5242	EAST LIVERPOOL	OH		12/17/2015		579,663								17,796			
5246	WOOSTER	OH		12/17/2015		474,771								14,576			
5247	NEW KENSINGTON	PA		12/17/2015		574,142								17,627			
5251	CUYAHOGA FALLS	OH		02/11/2016		806,614								7,887			
5254	CHICAGO	IL		01/26/2016		3,248,182								31,421			
5255	LIBERTY	MO		12/15/2015		1,468,838								7,174			
5257	ONTARIO	CA		12/28/2015		3,164,843								96,774			
5259	AKRON	OH		12/29/2015		844,864								13,487			
5267	SAN RAFEAL	CA		03/11/2016		2,798,491								43,179			
5268	ROMEOVILLE	IL		06/06/2016		1,927,503								54,281			
5269	BOISE	ID		03/10/2016		1,611,376								24,518			
5273	SWANSEA	MA		02/24/2016		1,558,084								24,667			
5278	JACKSONVILLE	FL		02/02/2016		1,065,098								16,737			
5285	CONROE	TX		02/29/2016		1,034,434								3,309			
5286	CARSON CITY	NV		02/01/2016		1,365,069								9,067			
5287	NEWPORT NEWS	VA		04/11/2016		1,999,166								29,904			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment							14	15	16	17	18
	2	3					8	9	10	11	12	13						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5293	CASPER	WY		08/11/2016		6,276,457								90,905			
5296	REDWOOD CITY	CA		02/18/2016		3,770,914								36,240			
5297	TUCSON	AZ		01/29/2016		1,275,308								13,171			
5300	PLANO	TX		01/29/2016		5,859,894								58,770			
5304	KISSIMMEE	FL		08/01/2016		9,262,820								46,512			
5307	SALT LAKE CITY	UT		03/22/2016		2,965,572								20,618			
5308	SIMSBURY	CT		01/27/2016		1,654,403								25,836			
5310	EUGENE	OR		03/02/2016		3,592,625								35,192			
5311	UNION GAP	WA		03/21/2016		3,412,994								100,606			
5315	MISHAWAKA	IN		02/17/2016		664,147								10,332			
5317	SALT LAKE CITY	UT		02/11/2016		875,593								8,665			
5323	OKLAHOMA CITY	OK		03/23/2016		732,175								8,505			
5327	STERLING	VA		03/15/2016		3,002,509								89,692			
5333	MESA	AZ		11/04/2016		1,499,751								14,444			
5335	DEARBORN	MI		03/07/2016		261,932								28,214			
5338	EMERYVILLE	CA		05/06/2016		2,211,857								21,289			
5340	MIDVALE	UT		04/06/2016		2,848,875								26,968			
5345	MIAMI	FL		03/31/2016		2,237,740								19,656			
5348	MIAMI	FL		03/31/2016		1,798,184								15,795			
5350	SANTA CRUZ	CA		05/02/2016		4,819,617								47,269			
5354	LOS ANGELES	CA		03/31/2016		3,647,974								25,205			
5355	EUGENE	OR		04/12/2016		2,712,713								16,425			
5357	CUTLER BAY	FL		04/15/2016		2,140,103								33,441			
5359	PUYALLUP	WA		03/16/2016		1,589,583								24,760			
5364	VANCOUVER	WA		05/10/2016		3,813,583								59,829			
5365	CHARLOTTE	NC		04/15/2016		1,456,404								39,212			
5368	ANAHEIM	CA		04/15/2016		2,748,140								27,518			
5370	RICHLAND	WA		04/12/2016		2,470,285								24,570			
5373	TUCSON	AZ		04/18/2016		1,159,244								12,246			
5374	KEENE	NH		09/30/2016		1,230,151								12,006			
5377	AMARILLO	TX		09/30/2016		766,324								7,479			
5382	PHOENIX	AZ		03/11/2016		1,705,499								26,869			
5386	PETALUMA	CA		04/05/2016		1,352,084								13,476			
5387	KIRKLAND	WA		05/03/2016		1,964,564								30,755			
5391	MURRIETA	CA		05/05/2016		1,331,287								20,511			
5392	CORNING	CA		05/05/2016		2,384,121								23,935			
5396	ESCONDIDO	CA		05/18/2016		893,212								8,338			
5397	LA MESA	CA		05/18/2016		893,212								8,338			
5402	DUBLIN	OH		04/18/2016		3,905,566								38,125			
5403	VIRGINIA BEACH	VA		05/24/2016		1,570,299								17,124			
5405	ELK GROVE	CA		05/02/2016		2,540,090								17,824			
5406	GREELEY	CO		05/04/2016		1,074,493								31,424			
5410	SAN JACINTO	CA		07/08/2016		899,559								35,917			
5411	BILLINGS	MT		04/25/2016		1,537,346								45,149			
5415	LOGAN	UT		04/25/2016		955,464								9,530			
5416	CONSHOHOCKEN	PA		04/19/2016		1,151,018								17,439			
5420	GEORGETOWN	TX		06/20/2016		931,154								26,565			
5421	IRVING	TX		05/02/2016		2,600,049								74,951			
5423	SACRAMENTO	CA		04/29/2016		2,968,230								29,800			
5425	LOS ANGELES	CA		07/28/2016		3,761,950								25,569			
5427	ROCK HILL	SC		05/20/2016		1,882,315								28,612			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5429	PHILIPSBURG	PA		05/31/2016		262,251								8,612			
5438	DARIEN	IL		07/15/2016		1,335,540								30,844			
5441	LONG BEACH	CA		03/31/2016		1,790,009								17,824			
5450	MISSOURI CITY	TX		06/24/2016		1,443,690								14,168			
5455	BOSSIER CITY	LA		06/10/2016		1,354,533								20,736			
5456	BOSSIER CITY	LA		06/06/2016		1,867,059								28,581			
5457	THOUSAND OAKS	CA		08/02/2016		2,583,497								24,877			
5458	LOWELL	MA		05/26/2016		1,301,894								19,853			
5459	HUDSON	NH		05/26/2016		531,759								8,109			
5464	SACRAMENTO	CA		07/29/2016		3,130,004								88,071			
5472	EL PASO	TX		05/16/2016		966,709								9,293			
5477	SAINT ALBANS	WV		05/11/2016		2,485,853								37,859			
5482	SANTA ANA	CA		06/24/2016		1,185,191								11,413			
5483	VENETA	OR		06/10/2016		1,007,511								9,667			
5484	SACRAMENTO	CA		04/29/2016		2,403,426								23,462			
5486	PALMDALE	CA		06/20/2016		3,418,462								54,025			
5487	RENO	NV		07/01/2016		3,846,047								59,549			
5493	PHOENIX	AZ		06/30/2016		6,536,490								183,951			
5495	GRANADA HILLS	CA		06/27/2016		1,333,065								12,740			
5496	ANAHEIM	CA		06/08/2016		1,266,041								19,327			
5497	LOS ANGELES	CA		07/28/2016		2,139,512								14,468			
5498	SUWANEE	GA		06/06/2016		3,161,355								61,023			
5499	NEWPORT BEACH	CA		07/26/2016		1,385,496								8,779			
5500	SANDY	UT		06/29/2016		5,443,851								53,780			
5502	BAKERSFIELD	CA		09/12/2016		2,903,215								28,361			
5504	RIVERSIDE	CA		07/22/2016		820,596								23,174			
5508	LAKE OSWEGO	OR		06/15/2016		2,087,776								19,501			
5510	GREENSBORO	NC		07/06/2016		1,627,634								152,197			
5514	MONROE	WI		06/13/2016		1,167,944								33,189			
5516	ROCKLIN	CA		06/15/2016		1,284,632								12,560			
5517	COLUMBUS	OH		06/24/2016		1,004,736								15,367			
5518	PHOENIX	AZ		05/31/2016		1,553,132								44,995			
5519	PLACENTIA	CA		06/06/2016		1,797,492								12,071			
5524	LITTLE ROCK	AR		07/27/2016		5,242,311								99,613			
5525	CRESTVIEW	FL		07/27/2016		2,315,169								43,977			
5526	LAKE CHARLES	LA		07/11/2016		1,701,655								16,795			
5532	LEXINGTON	NC		07/29/2016		1,085,663								16,604			
5533	SEATTLE	WA		06/30/2016		1,496,124								10,111			
5536	SAN FRANCISCO	CA		07/08/2016		1,528,796								14,904			
5537	ELGIN	IL		06/30/2016		5,630,196								57,908			
5538	POOLER	GA		06/30/2016		1,286,654								12,508			
5542	REDDING	CA		07/14/2016		1,732,154								23,174			
5545	FREMONT	CA		07/11/2016		937,242								26,487			
5547	SEATTLE	WA		07/05/2016		8,848,877								56,341			
5548	SHERWOOD	OR		08/01/2016		3,437,935								52,579			
5551	AMBOY	IL		09/02/2016		2,516,585								70,102			
5555	TUCSON	AZ		07/14/2016		863,664								13,338			
5556	THE WOODLANDS	TX		08/02/2016		3,634,913								34,934			
5559	HOUSTON	TX		08/01/2016		1,744,472								26,421			
5560	LAS VEGAS	NV		06/02/2017		3,287,943								81,468			
5561	STOCKTON	CA		09/15/2016		2,004,904								19,883			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5564	BEATRICE	NE		07/29/2016		531,707								7,887			
5567	TACOMA	WA		08/01/2016		1,793,038								17,447			
5568	BROOK PARK	OH		07/01/2016		461,462								43,034			
5571	DOVER	DE		11/23/2016		7,130,281								65,428			
5574	ELGIN	IL		10/24/2017		3,009,106								15,039			
5575	STAFFORD	TX		10/24/2017		6,842,947								34,200			
5576	HOUSTON	TX		10/24/2017		7,256,605								36,268			
5577	LOVELAND	CO		08/11/2016		5,091,732								49,639			
5578	PLYMOUTH	MI		08/12/2016		1,688,710								25,728			
5584	ANCHORAGE	AK		12/01/2016		7,628,013								203,887			
5586	ATHENS	GA		09/09/2016		1,604,728								15,734			
5588	WOODINVILLE	WA		08/05/2016		1,657,088								11,320			
5591	LYNDEN	WA		08/15/2016		1,345,613								38,084			
5592	RALEIGH	NC		08/01/2016		2,468,274								18,367			
5593	MARBLE FALLS	TX		07/08/2016		4,805,036								32,658			
5595	BREMERTON	WA		08/17/2016		2,394,332								36,525			
5596	SIOUX FALLS	SD		08/31/2016		2,159,538								33,288			
5597	MAMMOTH LAKES	CA		09/29/2016		2,861,216								59,546			
5598	IRVING	TX		09/30/2016		5,681,481								55,715			
5600	CAMPBELL	CA		08/26/2016		945,624								14,341			
5604	DUBLIN	CA		09/16/2016		2,116,565								58,621			
5606	SPRINGFIELD	OR		09/01/2016		3,584,108								51,320			
5607	ASHLAND	OH		09/30/2016		3,895,071								57,812			
5609	MOUNT VERNON	OH		10/07/2016		5,767,655								84,887			
5610	ROME	GA		08/15/2016		346,384								9,649			
5615	SPARKS	NV		09/28/2016		1,773,714								27,028			
5618	SEATTLE	WA		09/08/2016		4,925,801								50,492			
5619	DAVENPORT	FL		08/10/2016		3,642,135								55,055			
5624	SAN FRANCISCO	CA		09/13/2016		3,619,462								100,433			
5626	SAN ANTONIO	TX		09/01/2016		2,053,022								20,361			
5636	VICTORIA	TX		10/04/2016		1,023,849								87,047			
5641	JEFFERSON CITY	MO		11/04/2016		1,533,840								126,435			
5645	PHOENIX	AZ		09/30/2016		1,720,203								47,750			
5647	BROOKLYN	NY		12/22/2016		25,501,931								323,316			
5649	LIVINGSTON	TN		10/14/2016		1,127,401								14,590			
5652	BROOKLYN	NY		10/21/2016		6,852,114								67,402			
5654	CRANBERRY TOWNSHIP	PA		09/01/2016		5,173,130								44,161			
5658	HAMBURG	NY		10/14/2016		675,832								18,448			
5659	WEST SENECA	NY		10/14/2016		765,944								20,907			
5670	BOZEMAN	MT		10/28/2016		1,828,955								27,550			
5672	MANSFIELD	TX		01/11/2017		1,513,721								22,551			
5676	ALBANY	OR		11/01/2016		4,293,073								118,212			
5680	MESA	AZ		12/01/2016		1,606,584								15,477			
5682	ATLANTA	GA		09/30/2016		1,290,650								12,596			
5683	NOVI	MI		11/01/2016		1,768,033								13,378			
5685	FRIENDSWOOD	TX		10/04/2016		4,608,117								45,189			
5686	LINCOLN	NE		10/19/2016		805,857								12,099			
5687	HYATTSVILLE	MD		02/16/2017		2,417,453								22,841			
5688	BOWIE	MD		02/16/2017		2,772,094								26,192			
5691	LAS VEGAS	NV		10/25/2016		2,093,231								20,689			
5692	BOWLING GREEN	KY		09/30/2016		2,255,479								17,978			

STATEMENT AS OF JUNE 30, 2024 OF THE Symetra Life Insurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5694	SAN JOSE	CA		11/01/2016		1,111,068								141,393			
5695	CINCINNATI	OH		11/07/2016		1,024,215								15,428			
5696	FOLSOM	CA		10/07/2016		2,010,107								19,963			
5699	DOWNEY	CA		12/07/2016		5,230,060								48,924			
5701	BURLINGAME	CA		11/15/2016		7,248,121								51,276			
5702	BEDFORD	TX		09/29/2016		838,090								12,696			
5703	JACKSONVILLE	FL		10/28/2016		1,655,067								25,262			
5709	COLORADO SPRINGS	CO		11/07/2016		1,831,577								18,103			
5710	AKRON	OH		11/17/2016		1,334,409								13,042			
5713	RIVERSIDE	CA		11/01/2016		5,752,888								55,514			
5714	SPRINGDALE	AR		10/28/2016		2,356,734								24,503			
5717	FAYETTEVILLE	NC		12/01/2016		2,958,400								80,133			
5719	SPENCERPORT	NY		11/01/2016		2,757,375								57,962			
5725	RANCHO SANTA MARGARI	CA		11/14/2016		2,259,495								22,141			
5729	PORTLAND	OR		12/01/2016		8,242,592								56,200			
5736	PALOS HEIGHTS	IL		11/04/2016		1,537,601								23,116			
5738	BONNEY LAKE	WA		11/16/2016		2,962,219								54,425			
5742	DUARTE	CA		11/21/2016		1,844,525								27,320			
5743	PORTLAND	OR		11/28/2016		2,130,154								30,122			
5745	RENO	NV		11/10/2016		1,146,839								31,090			
5750	ANCHORAGE	AK		11/16/2016		2,377,673								23,239			
5755	CLEMSON	SC		11/10/2016		3,762,370								36,253			
5769	DRAPER	UT		11/04/2016		2,542,624								16,209			
5777	VIRGINIA BEACH	VA		11/14/2016		1,851,305								18,176			
5778	JEFFERSONVILLE	IN		11/03/2016		10,294,135								87,713			
5785	TROY	AL		12/05/2016		2,172,888								98,763			
5786	WICHITA FALLS	TX		12/05/2016		625,018								48,583			
5788	WARRENSBURG	MO		12/05/2016		1,218,862								94,742			
5789	MARION	NC		01/04/2017		2,378,121								106,185			
5790	FORT WASHINGTON	MD		02/02/2017		671,477								49,367			
5798	BERKELEY	CA		01/03/2017		820,971								7,609			
5799	AMERICAN FORK	UT		11/30/2016		5,812,456								57,193			
5800	WHITTIER	CA		12/29/2016		3,049,947								27,799			
5801	CARMEL	IN		12/21/2016		1,030,854								79,938			
5803	EAGAN	MN		12/01/2016		1,251,229								12,019			
5806	YPSILANTI	MI		12/23/2016		737,044								19,628			
5809	BOISE	ID		11/18/2016		1,618,289								15,786			
5812	COLORADO SPRINGS	CO		11/10/2016		1,588,742								15,394			
5816	S SALT LAKE	UT		12/05/2016		2,419,600								16,618			
5820	OKLAHOMA CITY	OK		05/09/2017		2,270,607								31,402			
5821	ONTARIO	CA		12/22/2016		1,382,801								9,150			
5825	BOZEMAN	MT		12/23/2016		1,851,923								17,366			
5826	BOZEMAN	MT		07/03/2017		8,624,677								75,756			
5828	WASHINGTON TERRACE	UT		12/23/2016		852,600								12,524			
5829	AURORA	CO		12/28/2016		3,981,429								49,562			
5831	HOUSTON	TX		12/19/2016		5,318,237								49,968			
5832	SAN ANTONIO	TX		11/14/2016		869,255								12,904			
5833	DANA POINT	CA		01/23/2017		2,220,170								20,561			
5834	SAN DIEGO	CA		12/12/2016		951,947								25,429			
5835	TWINSBURG	OH		03/01/2017		1,537,267								22,110			
5838	RICHMOND	IN		12/28/2016		1,962,043								27,995			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5841	COSTA MESA	CA		01/05/2017		856,066								22,806			
5844	PEORIA	IL		01/03/2017		1,738,480								11,123			
5849	HILLSBORO	OR		01/12/2017		1,554,064								14,706			
5850	POCATELLO	ID		01/12/2017		985,087								9,186			
5854	RICHMOND	VA		01/03/2017		795,194								7,567			
5860	NEWARK	DE		02/10/2017		2,732,788								24,570			
5861	BROOKLYN	NY		12/28/2017		5,559,220								122,125			
5863	SUGAR LAND	TX		03/01/2017		1,518,704								21,121			
5868	ANN ARBOR	MI		02/03/2017		1,883,967								16,939			
5869	EVERETT	WA		01/19/2017		1,925,820								17,298			
5871	MOUNT AIRY	NC		02/01/2017		1,228,008								31,410			
5873	ALBUQUERQUE	NM		01/17/2017		606,860								8,430			
5874	DAYTONA BEACH	FL		02/03/2017		1,835,192								15,969			
5877	LAS VEGAS	NV		02/10/2017		3,921,570								55,339			
5881	TUSTIN	CA		02/28/2017		4,219,048								36,712			
5883	MINEOLA	NY		02/17/2017		2,264,391								57,444			
5885	LAS VEGAS	NV		03/02/2017		1,898,380								26,401			
5886	WOLFFORTH	TX		02/03/2017		2,659,032								36,784			
5891	COTTAGE GROVE	OR		03/31/2017		2,564,258								24,312			
5893	AMHERST	NY		10/02/2017		2,775,964								34,973			
5895	WINCHESTER	VA		05/15/2017		6,295,928								54,607			
5899	SIGNAL HILL	CA		04/03/2017		1,892,187								49,114			
5900	STATESBORO	GA		02/09/2017		3,418,656								86,761			
5905	CHARLOTTE	NC		03/01/2017		5,144,699								46,128			
5906	GROVE CITY	OH		03/15/2017		1,050,381								14,367			
5916	VENICE	CA		03/20/2017		2,205,393								19,642			
5917	SANTA MONICA	CA		03/21/2017		1,789,281								15,936			
5918	SANTA MONICA	CA		03/20/2017		1,498,003								13,342			
5920	PALMDALE	CA		04/25/2017		2,764,551								37,570			
5921	FEDERAL WAY	WA		03/28/2017		6,375,985								270,544			
5922	OCEANSIDE	CA		06/01/2017		1,164,393								28,638			
5924	CLOVIS	CA		06/23/2017		634,124								8,676			
5927	MANKATO	MN		04/03/2017		1,186,542								16,363			
5928	ROSEVILLE	MI		03/21/2017		2,666,499								36,901			
5930	PORTLAND	OR		03/14/2017		1,475,420								20,517			
5932	LOCUST GROVE	GA		05/26/2017		666,036								5,355			
5933	GREENVILLE	SC		02/23/2017		1,441,009								12,869			
5940	PORTLAND	OR		03/31/2017		1,338,156								11,658			
5943	CARLSBAD	CA		05/08/2017		4,925,961								42,753			
5944	CARLSBAD	CA		05/08/2017		7,811,383								67,796			
5945	SAN DIEGO	CA		04/04/2017		6,110,009								83,969			
5946	CHARLOTTE	NC		04/24/2017		1,280,967								10,839			
5947	TROY	MI		04/04/2017		1,578,861								39,717			
5950	TEMPE	AZ		03/28/2017		2,400,809								32,994			
5953	NEWTON	NC		05/04/2017		1,387,828								56,711			
5954	WINSTON SALEM	NC		03/02/2017		2,347,429								99,273			
5957	SANTA ANA	CA		04/07/2017		1,731,071								43,134			
5960	HAPEVILLE	GA		05/17/2017		1,228,789								16,771			
5966	SAN JOSE	CA		04/26/2017		3,882,853								34,283			
5967	PUEBLO	CO		04/10/2017		6,691,326								55,490			
5969	FOREST	VA		06/05/2017		1,170,927								28,549			

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5970	YAKIMA	WA		04/27/2017		7,051,259								51,453			
5971	DENVER	CO		04/11/2017		845,957								11,448			
5973	LUFKIN	TX		03/16/2017		1,496,299								13,393			
5975	ROANOKE	TX		04/26/2017		762,573								6,625			
5978	LAKEWOOD	CA		05/08/2017		7,619,022								66,127			
5979	RIALTO	CA		05/08/2017		3,824,598								33,194			
5980	VISALIA	CA		05/08/2017		4,107,482								35,650			
5982	EL DORADO HILLS	CA		05/08/2017		2,489,383								21,606			
5983	MAPLE GROVE	MN		03/30/2017		790,632								42,130			
5985	NASHVILLE	TN		04/28/2017		5,684,654								140,323			
5987	LAS VEGAS	NV		05/02/2017		2,608,563								22,231			
5990	SANTA BARBARA	CA		06/01/2017		3,358,561								29,101			
5991	DALLAS	OR		05/01/2017		781,980								13,168			
6000	SANTA CLARITA	CA		05/09/2017		1,529,936								14,537			
6003	TORRANCE	CA		04/20/2017		4,381,844								38,923			
6006	DURHAM	NC		05/19/2017		2,928,416								71,615			
6010	CITRUS HEIGHTS	CA		05/02/2017		1,252,595								31,123			
6011	KIHEI	HI		05/09/2017		1,088,651								9,229			
6014	SANTA ANA	CA		04/28/2017		4,040,810								34,367			
6018	HOUSTON	TX		08/02/2017		1,958,441								16,760			
6023	SAN ANTONIO	TX		06/30/2017		757,490								6,533			
6024	EL PASO	TX		05/26/2017		1,001,539								13,545			
6026	HENDERSON	NV		05/18/2017		1,481,008								19,651			
6027	WHITEHALL	OH		04/27/2017		1,339,050								22,300			
6033	HOUSTON	TX		05/08/2017		1,675,606								14,666			
6038	IRWINDALE	CA		08/07/2017		980,354								8,520			
6039	MARICOPA	AZ		06/09/2017		1,476,990								12,489			
6040	CINCINNATI	OH		06/23/2017		2,113,745								28,919			
6041	KEIZER	OR		05/25/2017		4,421,103								38,894			
6043	TULSA	OK		06/23/2017		964,734								10,770			
6044	CONWAY	AR		06/22/2017		1,045,128								11,668			
6047	NIPOMO	CA		06/14/2017		1,554,026								37,570			
6048	SALINAS	CA		06/09/2017		253,198								2,141			
6050	SANTA MONICA	CA		06/05/2017		3,890,743								23,297			
6051	SANTA MONICA	CA		06/08/2017		6,897,226								41,299			
6052	LOS ANGELES	CA		06/05/2017		5,217,132								31,239			
6053	SAN LUIS OBISPO	CA		06/14/2017		1,488,593								35,988			
6054	PORTLAND	OR		08/03/2017		1,363,939								17,988			
6055	DUNEDIN	FL		06/05/2017		416,007								16,941			
6058	GRAHAM	WA		07/20/2017		2,990,726								24,473			
6059	SACRAMENTO	CA		06/05/2017		1,563,811								24,471			
6061	FOUNTAIN VALLEY	CA		06/07/2017		848,068								11,445			
6063	SIOUX FALLS	SD		06/23/2017		795,848								31,983			
6066	LYNNWOOD	WA		06/06/2017		1,228,423								30,237			
6071	JACKSONVILLE	FL		08/18/2017		5,056,149								40,640			
6078	CALEXICO	CA		06/08/2017		2,503,941								22,296			
6080	SAN DIEGO	CA		06/21/2017		6,525,464								89,592			
6084	SEATTLE	WA		06/15/2017		2,332,608								57,270			
6086	DELAWARE	OH		08/31/2017		3,104,216								41,696			
6089	DUBLIN	CA		06/01/2017		1,084,798								9,669			
6090	BIG RAPIDS	MI		08/01/2017		1,264,156								10,908			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6091	HAZARD	KY		07/07/2017		17,655,777								240,020			
6092	BURLINGTON	WA		06/09/2017		1,546,854								13,663			
6094	CHAMPAIGN	IL		06/22/2017		674,194								5,779			
6095	TUCSON	AZ		06/29/2017		1,435,226								20,323			
6098	PEMBROKE PINES	FL		08/16/2017		1,518,693								13,125			
6099	LITTLETON	CO		06/30/2017		1,872,791								121,671			
6100	COLUMBUS	OH		07/13/2017		1,076,812								14,150			
6101	MILWAUKEE	WI		09/05/2017		1,695,696								14,775			
6104	VAN NUYS	CA		06/30/2017		1,462,456								15,937			
6105	FARMINGTON HILLS	MI		07/06/2017		2,743,638								35,539			
6106	VERNON	CA		05/15/2018		2,074,985								6,414			
6110	MOUNT VERNON	OH		07/14/2017		1,957,854								26,616			
6111	COLUMBUS	GA		09/08/2017		993,921								23,596			
6114	LAS VEGAS	NV		07/24/2017		1,448,336								19,627			
6115	LAS VEGAS	NV		07/24/2017		3,089,783								41,870			
6117	LAWRENCE	KS		08/04/2017		1,016,027								32,978			
6118	CASPER	WY		07/26/2017		4,868,731								65,883			
6122	INDIANAPOLIS	IN		08/18/2017		4,981,525								29,049			
6126	AVON	OH		08/16/2017		2,108,089								27,792			
6131	SAN DIEGO	CA		10/03/2017		4,333,679								37,592			
6133	FAIRBURN	GA		09/08/2017		2,504,876								27,952			
6137	IRVINE	CA		07/07/2017		1,863,271								24,920			
6138	ALBUQUERQUE	NM		08/04/2017		1,929,350								46,728			
6139	CENTERVILLE	OH		08/09/2017		2,040,291								17,604			
6140	FORT WAYNE	IN		08/09/2017		1,317,688								11,370			
6149	OREGON CITY	OR		08/01/2017		2,628,196								35,539			
6150	OREGON CITY	OR		08/01/2017		1,870,657								25,295			
6152	WALNUT CREEK	CA		09/05/2017		720,487								6,087			
6153	BELLFLOWER	CA		08/09/2017		848,565								7,389			
6155	SAN DIEGO	CA		08/08/2017		1,307,002								31,695			
6158	COLUMBUS	OH		08/21/2017		2,941,000								25,916			
6162	LATHROP	CA		08/15/2017		1,179,443								10,266			
6165	MAPLE HEIGHTS	OH		09/22/2017		655,700								39,853			
6166	VICTORVILLE	CA		08/30/2017		2,818,502								90,509			
6169	SAN DIEGO	CA		09/14/2017		849,798								7,139			
6171	RALEIGH	NC		08/22/2017		1,597,754								13,886			
6172	BASTROP	TX		09/13/2017		2,711,015								23,598			
6173	TAMPA	FL		08/23/2017		4,224,716								39,390			
6178	SAN ANTONIO	TX		09/01/2017		1,552,842								13,753			
6181	EAST LOS ANGELES	CA		08/31/2017		1,094,728								9,548			
6184	CATHEDRAL CITY	CA		09/13/2017		2,146,437								28,646			
6185	CULLMAN	AL		07/07/2017		3,484,178								47,365			
6187	TWIN FALLS	ID		08/31/2017		6,387,553								56,229			
6189	RICHMOND	VA		08/01/2017		1,864,512								16,006			
6194	LAKELAND	FL		08/21/2017		927,498								8,040			
6195	ORLANDO	FL		08/21/2017		843,180								7,309			
6196	CASTROVILLE	CA		08/31/2017		1,507,447								35,787			
6197	OREGON	OH		10/27/2017		485,333								4,248			
6198	MARION	IN		10/27/2017		928,462								8,127			
6199	BIRMINGHAM	AL		10/27/2017		928,462								8,127			
6200	INDIANAPOLIS	IN		10/27/2017		611,941								5,356			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6201	REYNOLDSBURG	OH		10/27/2017		675,245								5,910			
6210	WOODSTOCK	GA		11/16/2017		767,400								9,079			
6211	KISSIMMEE	FL		09/25/2017		627,496								3,482			
6219	SANTA FE SPRINGS	CA		10/13/2017		614,799								5,117			
6221	HOUSTON	TX		10/11/2017		1,163,120								71,105			
6222	HOUSTON	TX		09/28/2017		328,446								15,472			
6224	ERIE	PA		09/21/2017		3,992,362								52,927			
6226	AMHERST	NY		10/02/2017		786,808								10,177			
6233	MOUNT PROSPECT	IL		10/19/2017		1,980,904								25,842			
6234	OAKLAND	CA		10/25/2017		868,792								7,449			
6237	SOLON	OH		10/12/2017		1,440,924								12,354			
6240	LAHAINA	HI		11/16/2017		9,762,963								80,927			
6242	SAN CLEMENTE	CA		09/29/2017		2,375,245								31,352			
6244	NAMPA	ID		09/29/2017		2,607,620								25,975			
6250	STERLING HEIGHTS	MI		10/02/2017		2,291,816								30,055			
6251	WAYNESBORO	VA		10/20/2017		1,566,760								13,489			
6253	BREA	CA		09/22/2017		2,258,566								19,592			
6255	NEW BRAUNFELS	TX		11/14/2017		1,657,941								13,995			
6256	MCALLEN	TX		10/18/2017		1,982,856								16,444			
6258	VERNON	CA		10/05/2017		651,907								39,755			
6260	ALPHARETTA	GA		10/24/2017		2,696,556								13,477			
6263	WOODLAND HILLS	CA		11/01/2017		2,703,832								23,544			
6264	PHOENIXVILLE	PA		10/20/2017		2,118,803								17,609			
6267	PARKLAND	FL		12/20/2017		2,152,662								18,010			
6269	NEW ORLEANS	LA		11/17/2017		5,196,150								120,909			
6273	PLANT CITY	FL		12/20/2017		3,998,305								44,377			
6274	FEDERAL WAY	WA		02/01/2018		2,566,163								21,487			
6276	SCOTTSDALE	AZ		02/02/2018		2,151,774								27,299			
6278	BATAVIA	NY		12/21/2017		3,462,391								28,846			
6280	CONCORD	CA		10/31/2017		1,220,062								15,847			
6282	CHICAGO	IL		11/09/2017		5,727,349								49,360			
6283	SAINT LOUIS	MO		10/13/2017		4,916,249								55,112			
6284	SANTA YNEZ	CA		12/08/2017		674,989								15,610			
6287	PORTLAND	OR		10/23/2017		937,095								21,944			
6290	WATSONVILLE	CA		02/15/2018		958,573								52,121			
6291	PARK CITY	UT		12/12/2017		2,756,828								35,937			
6297	FRESNO	CA		11/02/2017		1,486,882								24,325			
6298	OCEANSIDE	CA		05/15/2018		1,430,725								30,085			
6301	PORTLAND	OR		11/21/2017		1,162,827								15,169			
6303	EL SEGUNDO	CA		11/14/2017		3,481,347								29,810			
6306	OREGON CITY	OR		12/20/2017		3,900,603								52,098			
6309	BARSTOW	CA		11/21/2017		943,926								12,359			
6310	GRAND PRAIRIE	TX		10/26/2017		768,902								6,695			
6314	SANTA CLARITA	CA		11/22/2017		1,868,040								15,995			
6316	NORTH CANTON	OH		12/01/2017		2,637,495								34,432			
6321	LOS ANGELES	CA		12/19/2017		2,936,996								17,656			
6322	SAN DIEGO	CA		11/20/2017		3,378,100								29,715			
6323	ST LOUIS	MO		12/08/2017		1,108,946								9,346			
6324	SPRINGVILLE	NY		12/18/2017		989,995								22,481			
6330	BOSSIER CITY	LA		12/27/2017		2,377,262								30,992			
6333	PLANO	TX		12/19/2017		3,783,446								49,506			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6335	LITTLETON	CO		11/22/2017		2,953,126								12,206			
6336	TURLOCK	CA		12/18/2017		3,030,466								18,019			
6337	MORGAN HILL	CA		11/07/2017		2,564,396								34,690			
6344	CRANSTON	RI		12/15/2017		1,439,115								32,884			
6348	SOUTH LAKE TAHOE	CA		12/20/2017		1,346,485								11,218			
6349	DALLAS	TX		12/21/2017		8,483,623								73,541			
6350	FALLBROOK	CA		02/01/2018		3,432,978								28,235			
6360	PFLUGERVILLE	TX		12/29/2017		2,491,175								32,239			
6361	TROY	MI		04/23/2018		3,482,852								42,520			
6362	SACREMENTO	CA		12/28/2017		3,748,067								31,820			
6363	STATELINE	NV		12/13/2017		1,782,627								10,600			
6365	ARLINGTON HEIGHTS	IL		01/08/2018		853,549								7,171			
6374	AURORA	CO		12/15/2017		802,632								5,510			
6375	IRVING	TX		05/31/2018		2,191,081								46,313			
6376	SYLVAN LAKE	MI		12/27/2017		2,479,553								32,588			
6381	MADISON	WI		01/10/2018		4,463,739								36,673			
6384	RANCHO CUCAMONGA	CA		12/13/2017		2,325,609								13,346			
6385	MIDLAND	TX		12/20/2017		8,232,168								174,316			
6386	KENTWOOD	MI		12/29/2017		16,613,439								136,944			
6391	BRENTWOOD	CA		12/21/2017		3,228,079								42,395			
6399	LEXINGTON	NC		12/29/2017		13,742,701								176,867			
6400	TRIANGLE	VA		12/27/2017		3,574,213								71,572			
6402	ROANOKE	TX		01/12/2018		1,282,573								10,762			
6403	ENCINITAS	CA		01/30/2018		3,191,686								27,435			
6404	VACAVILLE	CA		01/12/2018		3,347,970								28,692			
6405	GRESHAM	OR		12/29/2017		683,086								15,498			
6406	SAINT PAUL	MN		02/27/2018		517,960								2,551			
6408	MOUNT VERNON	OH		03/23/2018		1,170,820								18,122			
6409	HURST	TX		01/19/2018		1,907,054								16,239			
6411	WASHINGTON	DC		12/21/2018		1,016,196								5,152			
6414	KELLER	TX		02/09/2018		2,184,570								18,524			
6415	FORT WORTH	TX		02/09/2018		2,167,069								18,395			
6419	CITY OF INDUSTRY	CA		12/28/2017		2,343,460								19,668			
6420	CITY OF INDUSTRY	CA		12/28/2017		6,402,896								53,737			
6421	CITY OF INDUSTRY	CA		12/28/2017		1,626,336								13,649			
6422	CITY OF INDUSTRY	CA		12/28/2017		1,216,550								10,210			
6423	CITY OF INDUSTRY	CA		12/28/2017		1,156,790								9,708			
6424	CITY OF INDUSTRY	CA		12/28/2017		913,480								7,666			
6426	NAMPA	ID		12/28/2017		4,275,405								35,582			
6428	CLARKSTON	MI		02/09/2018		1,723,078								13,989			
6429	ANAHEIM	CA		02/16/2018		2,240,509								13,011			
6430	CONROE	TX		02/14/2018		602,283								4,886			
6437	SOUTHLAKE	TX		03/22/2018		1,887,557								23,602			
6439	SPARKS	NV		02/15/2018		3,548,157								17,221			
6440	SAN LEANDRO	CA		10/26/2018		756,981								41,034			
6446	BELLEVUE	WA		12/20/2018		1,502,163								29,125			
6454	FAIRFIELD	CA		02/15/2018		914,834								14,285			
6456	LAS VEGAS	NV		03/01/2018		2,139,290								18,024			
6457	MOBILE	AL		02/23/2018		2,361,967								19,505			
6458	DRAPER	UT		03/01/2018		2,225,739								18,713			
6461	CHICAGO	IL		12/26/2018		2,710,123								19,689			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment							14	15	16	17	18
	2	3					8	9	10	11	12	13						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6463	SAN DIEGO	CA		03/16/2018		2,489,839								20,233			
6464	COSTA MESA	CA		02/09/2018		2,148,902								17,670			
6466	ELMHURST	IL		04/09/2018		1,301,730								27,728			
6469	DANA POINT	CA		03/07/2018		1,026,868								7,666			
6470	BAY CITY	TX		03/09/2018		1,394,332								30,899			
6472	HARLINGEN	TX		03/23/2018		1,443,242								31,431			
6474	MCMINNVILLE	OR		02/22/2018		1,634,109								13,395			
6477	SALEM	OR		04/05/2018		1,286,754								16,017			
6478	AMARILLO	TX		04/06/2018		2,351,737								47,601			
6479	ODESSA	TX		04/06/2018		698,172								14,132			
6485	DETROIT	MI		03/29/2018		771,856								9,250			
6486	ARLINGTON	VA		03/09/2018		5,247,356								42,966			
6488	SAN ANTONIO	TX		04/05/2018		2,484,268								19,802			
6489	EAGLE	ID		07/20/2018		1,091,211								22,289			
6490	HIGHLAND RANCH	CO		04/09/2018		880,771								7,119			
6497	WOODLAND	CA		03/22/2018		2,398,461								19,283			
6499	NORTH CANTON	OH		03/19/2018		842,726								18,285			
6500	SANTA MARIA	CA		03/28/2018		1,983,433								16,152			
6501	QUINCY	FL		03/28/2018		905,480								7,374			
6502	ANKENY	IA		03/28/2018		1,983,433								16,152			
6508	PORT SAINT LUCIE	FL		03/08/2018		3,967,596								32,007			
6524	PACIFIC PALISADES	CA		10/10/2018		2,389,704								17,653			
6530	LUBBOCK	TX		04/16/2018		4,843,097								100,364			
6533	HARKER HEIGHTS	TX		04/05/2018		2,173,137								16,899			
6534	EL SEGUNDO	CA		04/16/2018		1,231,572								14,921			
6535	FAIRFIELD	CA		05/10/2018		2,912,591								22,816			
6536	INDIANAPOLIS	IN		04/24/2018		1,958,685								15,228			
6544	MIDLAND	TX		05/09/2018		1,189,839								23,526			
6545	LUBBOCK	TX		05/09/2018		1,041,108								20,585			
6548	MEMPHIS	TN		04/06/2018		731,569								5,677			
6549	WAKE FOREST	NC		05/09/2018		1,884,826								23,011			
6552	LOCKPORT	NY		05/04/2018		1,274,297								18,802			
6555	DALLAS	TX		04/26/2018		957,408								7,451			
6562	OLEAN	NY		07/18/2018		1,450,951								29,823			
6564	MARRERO	LA		04/18/2018		3,386,477								26,729			
6565	LAS VEGAS	NV		05/31/2018		2,036,808								12,423			
6567	AMARILLO	TX		04/27/2018		1,773,635								36,632			
6568	LUBBOCK	TX		04/27/2018		780,520								15,448			
6569	LUBBOCK	TX		04/27/2018		1,263,700								25,011			
6576	ST PETERSBURG	FL		11/19/2018		2,378,464								27,143			
6580	COCOA	FL		05/17/2018		3,056,730								23,503			
6581	HESPERIA	CA		05/25/2018		1,428,839								30,131			
6583	SEATTLE	WA		08/06/2018		4,737,302								25,379			
6585	TUSCALOOSA	AL		04/19/2018		4,753,075								36,952			
6586	EASTPOINTE	MI		04/19/2018		3,133,896								24,364			
6589	DALLAS	TX		07/11/2018		2,097,485								16,356			
6590	GARLAND	TX		07/11/2018		2,272,275								17,718			
6591	HOUSTON	TX		12/03/2018		1,849,270								9,227			
6592	TUCSON	AZ		06/01/2018		915,111								10,880			
6596	GULF BREEZE	FL		07/20/2018		1,029,823								12,019			
6600	CHARLOTTE	NC		05/04/2018		561,489								4,365			

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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
6601	EAST SYRACUSE	NY		06/20/2018		1,748,839								36,548			
6604	SHERMAN OAKS	CA		06/07/2018		2,271,677								12,206			
6607	ONTARIO	CA		06/04/2018		1,219,229								9,539			
6609	GILBERT	AZ		06/19/2018		1,974,462								13,351			
6616	MIAMI	FL		05/24/2018		8,109,169								99,271			
6617	MARINA	CA		06/01/2018		1,568,139								12,242			
6624	BRONX	NY		06/11/2018		4,283,177								84,978			
6629	EL CAJON	CA		06/19/2018		3,089,966								16,580			
6631	SAN ANGELO	TX		06/06/2018		2,238,748								44,136			
6636	ODESSA	TX		07/02/2018		1,277,293								24,897			
6637	RINGGOLD	GA		08/16/2018		3,068,728								23,669			
6639	SALT LAKE CTY	UT		06/28/2018		875,088								6,706			
6640	SALT LAKE CITY	UT		06/28/2018		2,360,684								18,188			
6642	SAN DIEGO	CA		06/27/2018		6,524,889								78,698			
6651	NEWNAN	GA		06/28/2018		1,317,800								10,355			
6655	KENNEWICK	WA		06/01/2018		1,478,368								11,667			
6656	EUGENE	OR		06/29/2018		2,315,348								17,917			
6659	WESTMINSTER	CO		06/29/2018		1,045,874								8,218			
6664	TEMPLE	TX		06/19/2018		1,617,505								12,462			
6666	TEMPLE	TX		06/06/2018		697,572								5,416			
6672	ROCHESTER HILLS	MI		06/01/2018		1,918,321								14,895			
6678	BLUE ASH	OH		07/12/2018		5,894,263								70,054			
6679	CINCINNATI	OH		07/12/2018		1,899,263								22,573			
6680	BLUE ASH	OH		07/12/2018		802,275								9,535			
6681	CINCINNATI	OH		07/12/2018		1,146,107								13,622			
6682	EAST WENATCHEE	WA		07/24/2018		6,667,282								137,372			
6683	TACOMA	WA		07/25/2018		1,437,368								16,986			
6684	CINCINNATI	OH		07/12/2018		1,170,666								13,913			
6689	CANOGA PARK	CA		07/24/2018		1,976,560								14,913			
6690	NORTH HOLLYWOOD	CA		07/24/2018		1,049,052								5,493			
6692	DALLAS	TX		07/11/2018		1,491,727								11,463			
6693	WEST BEND	WI		08/31/2018		1,239,106								14,413			
6694	RENO	NV		06/19/2018		1,508,156								8,115			
6695	TUCSON	AZ		06/28/2018		1,642,361								19,278			
6697	RICHARDSON	TX		06/20/2018		2,860,647								22,258			
6699	COMSTOCK PARK	MI		08/01/2018		984,877								20,127			
6700	RICHLAND	MS		08/17/2018		2,884,259								58,675			
6702	CHICAGO	IL		06/21/2018		2,363,148								18,088			
6706	BURBANK	CA		08/01/2018		779,488								10,176			
6707	GILBERT	AZ		07/23/2018		4,769,171								37,556			
6716	ALTOONA	IA		06/29/2018		2,561,421								12,921			
6719	LACEY	WA		09/07/2018		6,150,851								47,237			
6720	LACEY	WA		09/07/2018		9,701,110								72,707			
6725	HOBBS	NM		07/02/2018		980,898								18,906			
6726	SUMMERVILLE	SC		08/17/2018		1,607,213								18,872			
6727	MOUNT PLEASANT	SC		08/17/2018		1,875,081								22,018			
6728	WAKE FOREST	NC		08/17/2018		1,421,765								16,695			
6729	URBANA	MD		10/30/2018		2,140,424								42,876			
6731	MORGANTOWN	WV		07/13/2018		2,225,240								17,295			
6734	LAS VEGAS	NV		07/31/2018		1,530,521								14,936			
6739	GLENDALE	AZ		06/26/2018		1,355,680								10,422			

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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
6743	ATLANTA	GA		08/14/2018		4,228,318								37,473			
6744	KENT	WA		07/30/2018		2,305,302								10,447			
6747	ALBANY	OR		08/02/2018		1,054,701								7,932			
6749	SANTA MARIA	CA		08/20/2018		2,341,360								36,508			
6750	WICKENBURG	AZ		07/26/2018		1,447,508								11,018			
6751	ALBANY	OR		08/17/2018		4,326,276								88,157			
6755	RENSSELAER	IN		08/20/2018		766,701								7,377			
6757	FORT WAYNE	IN		08/20/2018		1,448,214								13,934			
6761	SAN ANTONIO	TX		09/06/2018		1,672,756								34,345			
6764	EDGEWATER	FL		08/23/2018		1,054,639								8,010			
6767	NORMANDY PARK	WA		09/26/2018		6,599,964								61,076			
6771	TEMECULA	CA		10/01/2018		911,792								10,538			
6773	LAKE JACKSON	TX		08/30/2018		1,292,685								15,143			
6774	PORTLAND	OR		09/13/2018		11,675,828								91,062			
6775	UPPER MARLBORO	MD		10/16/2018		1,146,302								8,688			
6777	OVIEDO	FL		08/23/2018		1,186,469								9,011			
6781	FOOTHILL RANCH	CA		08/23/2018		1,449,395								11,044			
6785	HOUSTON	TX		09/21/2018		1,693,275								19,867			
6787	HENDERSON	NV		09/07/2018		2,049,166								11,009			
6789	HOUSTON	TX		09/21/2018		1,506,338								11,378			
6792	NORTH CHESTERFIELD	VA		08/30/2018		606,151								4,629			
6794	LAS VEGAS	NV		03/07/2019		5,873,696								30,997			
6795	LOS ANGELES	CA		08/28/2018		749,228								15,205			
6799	EVERETT	WA		10/01/2018		3,872,088								29,442			
6800	TEMECULA	CA		09/28/2018		3,294,543								25,329			
6801	LUBBOCK	TX		09/25/2018		3,433,884								64,706			
6807	OKLAHOMA CITY	OK		10/23/2018		1,994,663								23,127			
6808	ALBUQUERQUE	NM		09/17/2018		3,190,769								17,168			
6810	TOMBALL	TX		09/07/2018		952,710								11,037			
6811	PAYSON	UT		09/07/2018		826,758								9,662			
6812	RENO	NV		10/12/2018		1,736,295								13,290			
6813	CINCINNATI	OH		09/11/2018		1,325,214								9,998			
6820	FAYETTEVILLE	AR		09/14/2018		1,355,951								10,174			
6826	SHERMAN OAKS	CA		10/26/2018		1,321,925								27,200			
6827	FORT WORTH	TX		09/17/2018		5,862,328								44,674			
6834	OAKBROOK TERRACE	IL		10/23/2018		605,698								9,565			
6835	WEST SACRAMENTO	CA		10/19/2018		712,941								8,306			
6836	SACRAMENTO	CA		10/19/2018		1,616,552								18,833			
6837	ALLEN PARK	MI		08/30/2018		578,141								6,730			
6838	AIKEN	SC		10/25/2018		2,140,424								42,876			
6839	PALMETTO	FL		10/15/2018		596,362								11,955			
6840	MUSTANG RIDGE	TX		10/10/2018		364,750								9,595			
6841	FORT WORTH	TX		10/10/2018		395,901								7,839			
6850	SEATTLE	WA		11/14/2018		5,470,716								41,703			
6851	SYRACUSE	NY		03/25/2019		2,128,938								40,739			
6856	VENICE	CA		12/12/2018		1,250,000								6,231			
6862	GAYLORD	MI		10/17/2018		809,017								9,388			
6863	SOUTH HOLLAND	IL		10/17/2018		1,742,499								20,220			
6868	OCEANSIDE	CA		10/16/2018		3,521,838								26,961			
6869	PARAMOUNT	CA		10/16/2018		1,320,689								10,110			
6870	EVANSVILLE	IN		10/23/2018		1,129,507								13,055			

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	2	3					8	9	10	11	12	13						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6871	INDIANAPOLIS	IN		11/13/2018		1,635,050								12,326			
6874	IRVINE	CA		11/20/2018		3,156,470								36,779			
6876	ROUND ROCK	TX		11/16/2018		1,017,857								7,596			
6877	TERRE HAUTE	IN		09/13/2018		6,464,267								34,830			
6880	WEST WARWICK	RI		10/24/2018		1,049,793								8,517			
6881	FARMERS BRANCH	TX		11/01/2018		2,275,760								16,981			
6883	RIO RANCHO	NM		10/22/2018		1,961,377								14,668			
6885	HOLLY SPRINGS	GA		11/28/2018		818,317								6,128			
6886	CUMMING	GA		11/28/2018		796,200								5,962			
6887	WESLEY CHAPEL	FL		11/28/2018		973,134								7,287			
6888	ST PETE BEACH	FL		11/28/2018		778,507								5,829			
6889	MARBLE FALLS	TX		11/28/2018		619,267								4,637			
6890	CHARLESTON	SC		11/28/2018		778,507								5,829			
6891	BOYNTON BEACH	FL		11/28/2018		597,150								4,471			
6892	FLETCHER	NC		11/28/2018		928,901								6,956			
6893	HUNTSVILLE	AL		11/28/2018		928,901								6,956			
6894	COLUMBUS	GA		11/28/2018		601,574								4,505			
6895	WOODSTOCK	GA		11/28/2018		1,415,467								10,599			
6899	LAS VEGAS	NV		12/11/2018		2,104,115								15,597			
6900	MORRISTOWN	TN		10/31/2018		632,042								6,109			
6903	HOUSTON	TX		12/19/2018		2,308,303								17,037			
6904	LUBBOCK	TX		11/21/2018		1,162,436								21,547			
6905	CANTON	OH		12/04/2018		2,088,012								40,996			
6906	PARKVILLE	MO		12/21/2018		1,065,896								16,802			
6907	LIVERPOOL	NY		12/04/2018		1,956,273								22,577			
6912	CULVER CITY	CA		11/20/2018		2,952,052								15,477			
6914	LAS VEGAS	NV		01/15/2019		2,220,218								16,350			
6915	SAN FRANCISCO	CA		12/14/2018		1,857,269								36,814			
6920	FIFE	WA		12/07/2018		889,662								7,961			
6921	FOUNTAIN VALLEY	CA		12/13/2018		3,820,005								19,532			
6922	SARASOTA	FL		12/21/2018		789,400								15,266			
6924	MIAMI	FL		12/13/2018		1,284,617								9,523			
6926	SAN DIEGO	CA		12/06/2018		524,359								5,841			
6933	HUBER HEIGHTS	OH		12/06/2018		3,079,534								35,569			
6936	HIXON	TN		12/07/2018		860,748								19,352			
6939	METAIRIE	LA		12/21/2018		4,190,261								31,666			
6940	HARVEY	LA		12/14/2018		1,507,134								11,237			
6942	WARREN	MI		12/11/2018		1,341,561								9,978			
6943	WARREN	MI		12/11/2018		938,650								6,981			
6944	WARREN	MI		12/11/2018		3,298,558								24,534			
6951	ROSEVILLE	CA		11/21/2018		4,495,116								23,151			
6952	GOODYEAR	AZ		11/29/2018		1,384,944								10,209			
6954	CARSON CITY	NV		01/22/2019		8,296,391								92,673			
6955	CARSON CITY	NV		01/22/2019		2,340,008								26,139			
6960	FORT LAUDERDALE	FL		04/09/2019		6,885,836								37,090			
6961	FUQUAY VARINA	NC		02/13/2019		1,008,036								11,370			
6964	SACRAMENTO	CA		04/26/2019		2,267,173								17,337			
6965	GUN BARREL CITY	TX		11/28/2018		2,171,942								16,028			
6966	LAS VEGAS	NV		03/29/2019		3,727,258								18,543			
6968	MOGADORE	OH		12/21/2018		3,435,601								38,837			
6969	KENT	OH		12/21/2018		1,089,337								12,314			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment							14	15	16	17	18
	2	3					8	9	10	11	12	13						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6972	LOMPOC	CA		02/01/2019		2,526,159								28,172			
6973	CHULA VISTA	CA		12/21/2018		1,494,253								7,755			
6976	SANTA MONICA	CA		01/22/2019		1,782,083								12,949			
6977	MCALLEN	TX		12/20/2018		1,422,269								16,195			
6978	THOUSAND OAKS	CA		12/21/2018		2,068,270								15,283			
6979	COMMERCE	CA		01/16/2019		3,980,551								20,272			
6982	PHOENIX	AZ		12/21/2018		1,416,450								10,668			
6983	MANSFIELD	TX		12/27/2018		1,898,354								21,529			
6985	OKLAHOMA CITY	OK		01/17/2019		5,003,223								29,541			
6986	SACRAMENTO	CA		01/22/2019		3,114,338								22,862			
6987	ASHBURN	VA		02/26/2019		2,846,814								21,166			
6989	COLORADO SPRINGS	CO		12/21/2018		2,130,072								15,757			
6995	ALBUQUERQUE	NM		01/23/2019		1,680,350								18,939			
6996	NAPA	CA		04/12/2019		2,210,385								10,645			
6998	SAN FRANCISCO	CA		01/15/2019		1,782,083								12,949			
6999	RIO RANCHO	NM		01/25/2019		1,890,510								9,727			
7000	CICERO	NY		02/25/2019		2,269,058								25,792			
7001	BELLE ISLE	FL		12/27/2018		1,999,559								22,732			
7002	SAN DIEGO	CA		01/24/2019		1,130,287								21,864			
7004	EAST DUNDEE	IL		01/25/2019		1,979,830								14,534			
7007	FRESNO	CA		04/19/2019		3,461,137								64,573			
7012	CHANDLER	AZ		12/28/2018		2,349,729								17,500			
7015	GALLATIN	TN		02/15/2019		2,525,501								28,474			
7016	FRESNO	CA		02/20/2019		840,247								9,559			
7017	ODESSA	FL		12/28/2018		1,520,787								17,415			
7019	ARVADA	CO		02/28/2019		1,793,545								13,290			
7022	SAN DIEGO	CA		02/27/2019		3,996,509								30,086			
7025	VENTURA	CA		03/05/2019		1,173,795								15,161			
7026	SALT LAKE CITY	UT		02/20/2019		1,676,718								19,277			
7027	CANTON	MI		03/15/2019		1,076,205								12,100			
7029	RANCHO CORDOVA	CA		02/14/2019		1,054,945								12,084			
7035	COTTONWOOD	AZ		02/15/2019		2,122,770								13,858			
7041	LOVELAND	CO		01/24/2019		1,597,427								11,954			
7043	SOUTH PASADENA	CA		04/15/2019		4,456,341								68,976			
7045	BELLINGHAM	WA		03/08/2019		1,211,195								23,295			
7046	MILLSAP	TX		02/25/2019		3,111,828								91,816			
7047	ANCHORAGE	AK		03/27/2019		5,095,996								98,429			
7050	LITCHFIELD PARK	AZ		02/25/2019		943,550								18,288			
7051	SCOTTSDALE	AZ		05/03/2019		1,964,624								14,536			
7052	NACOGDOCHES	TX		02/28/2019		858,267								9,947			
7053	VINELAND	NJ		02/28/2019		804,784								9,328			
7054	SAINT LOUIS	MO		02/28/2019		784,410								9,091			
7055	GAINESVILLE	GA		02/28/2019		759,791								8,806			
7056	MOBILE	AL		02/28/2019		545,267								6,320			
7057	COLLEGE DALE	TN		03/13/2019		677,735								7,796			
7058	YULEE	FL		03/13/2019		687,022								7,903			
7059	ZANESVILLE	OH		02/28/2019		804,869								9,329			
7060	CIRCLEVILLE	OH		02/28/2019		536,438								6,217			
7061	SAINT GEORGE	UT		02/28/2019		759,791								8,806			
7062	FARGO	ND		02/28/2019		724,221								8,394			
7063	COLUMBUS	IN		02/28/2019		670,569								7,772			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7065	VAN NUYS	CA		03/18/2019		2,182,689								16,738			
7068	NEWBERRY	SC		04/15/2019		2,086,292								23,858			
7069	ARTESIA	NM		04/15/2019		1,411,935								16,146			
7070	BAY CITY	MI		04/15/2019		1,959,850								22,412			
7071	MCALLEN	TX		04/15/2019		1,411,935								16,146			
7072	INDIANAPOLIS	IN		04/15/2019		1,559,451								17,833			
7073	KENT	WA		03/25/2019		1,342,954								15,511			
7075	STOCKBRIDGE	GA		02/21/2019		1,337,612								10,195			
7077	SIERRA VISTA	AZ		03/15/2019		912,913								17,442			
7078	SEATTLE	WA		03/12/2019		3,696,943								42,492			
7079	RENO	NV		03/26/2019		1,189,410								20,277			
7084	BOLINGBROOK	IL		03/04/2019		760,761								14,535			
7085	HUBER HEIGHTS	OH		04/01/2019		1,176,300								13,520			
7086	FT WORTH	TX		04/04/2019		1,860,929								14,400			
7088	PACIFIC PALISADES	CA		04/08/2019		1,838,539								9,774			
7089	LAWRENCE	KS		04/12/2019		3,642,444								28,011			
7090	MCALLEN	TX		03/21/2019		1,873,609								13,794			
7091	LAS VEGAS	NV		04/01/2019		535,720								3,922			
7092	NEWPORT BEACH	CA		03/15/2019		2,000,000								5,374			
7093	NEWPORT BEACH	CA		03/15/2019		2,000,000								5,374			
7095	MORENO VALLEY	CA		04/05/2019		978,577								7,362			
7096	LAFAYETTE	LA		04/05/2019		25,415,607								468,907			
7097	INDIANAPOLIS	IN		04/26/2019		1,159,170								8,675			
7099	PLAINFIELD	IN		04/15/2019		3,151,768								24,197			
7100	Venice	CA		10/07/2019		13,444,677								103,197			
7101	ROHNERT PARK	CA		04/25/2019		1,516,980								11,288			
7102	SEATTLE	WA		07/09/2019		3,537,235								26,261			
7105	SUNNYVALE	CA		04/11/2019		1,780,324								13,332			
7106	ST LOUIS PARK	MN		04/05/2019		1,720,363								19,886			
7110	GRANDVILLE	MI		03/29/2019		785,621								15,104			
7111	FRESNO	CA		03/29/2019		1,509,779								17,495			
7112	ROEBUCK	SC		04/01/2019		3,259,190								25,078			
7113	CORPUS CHRISTI	TX		04/03/2019		1,445,004								7,840			
7116	JACKSONVILLE	FL		05/21/2019		2,649,645								20,251			
7120	HENDERSON	NV		04/24/2019		3,317,822								25,228			
7122	OCEANSIDE	CA		04/03/2019		833,774								6,408			
7123	INDIANAPOLIS	IN		04/18/2019		4,308,745								33,136			
7124	CARLSBAD	CA		03/26/2019		9,289,899								72,697			
7128	SAN DIEGO	CA		05/07/2019		1,390,536								7,365			
7129	O FALLON	IL		05/23/2019		1,358,638								7,249			
7131	LAKE SAINT LOUIS	MO		05/02/2019		1,642,011								12,713			
7134	SAN DIEGO	CA		05/31/2019		8,531,395								97,635			
7136	SAN DIEGO	CA		05/07/2019		2,317,560								12,274			
7137	FRESNO	CA		04/03/2019		1,975,879								10,535			
7138	PORTERVILLE	CA		04/03/2019		2,251,583								12,005			
7139	DALLAS	GA		04/17/2019		862,048								4,425			
7140	LAREDO	TX		04/03/2019		1,288,759								6,751			
7141	NEWARK	NJ		05/23/2019		3,129,868								23,197			
7142	CORONA	CA		05/06/2019		4,811,553								27,097			
7143	CORONA	CA		06/20/2019		1,381,634								7,484			
7144	PARKER	CO		05/06/2019		4,905,914								37,072			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7146	ROUND ROCK	TX		05/07/2019		1,002,575								7,628			
7147	JOHNSON CITY	NY		05/24/2019		849,226								9,418			
7150	LOS GATOS	CA		05/17/2019		1,564,240								11,633			
7155	SEATTLE	WA		04/25/2019		4,892,239								37,284			
7156	SEATTLE	WA		04/25/2019		4,358,540								33,217			
7158	COLMAR	PA		05/28/2019		1,344,284								25,369			
7159	DAVIE	FL		06/26/2019		1,787,322								13,484			
7160	LOCKPORT	IL		04/08/2019		2,280,434								17,214			
7163	ROCKY MOUNT	NC		04/10/2019		850,996								6,075			
7165	LAS VEGAS	NV		06/24/2019		6,759,414								51,579			
7166	LAS VEGAS	NV		06/24/2019		4,283,193								32,684			
7167	LAS VEGAS	NV		06/24/2019		5,867,082								44,770			
7168	LAS VEGAS	NV		06/24/2019		3,100,853								23,662			
7172	FRASER	MI		05/24/2019		10,000,998								115,352			
7174	SAN DIEGO	CA		06/12/2019		2,682,315								30,901			
7176	GETZVILLE	NY		05/28/2019		1,355,998								15,265			
7178	CORONA	CA		05/13/2019		1,837,369								10,094			
7179	CORONA	CA		07/09/2019		1,199,380								6,471			
7180	HOUSTON	TX		05/28/2019		1,664,639								18,539			
7186	GRAPEVINE	TX		04/10/2019		568,498								14,719			
7187	AMARILLO	TX		05/14/2019		2,384,374								18,213			
7188	MT PLEASANT	MI		05/24/2019		1,118,703								12,687			
7189	LAWTON	OK		05/31/2019		803,988								6,007			
7190	HARLINGEN	TX		06/10/2019		672,846								4,862			
7193	MISSOURI CITY	TX		06/12/2019		1,076,658								20,418			
7194	TROY	MI		07/02/2019		1,531,361								17,096			
7198	SAN RAFAEL	CA		06/21/2019		864,549								4,487			
7199	SCOTTSDALE	AZ		07/02/2019		15,776,587								123,992			
7200	SANTA MONICA	CA		06/12/2019		1,870,799								14,455			
7201	BEND	OR		05/31/2019		3,486,599								19,408			
7202	ARKANSAS CITY	KS		06/10/2019		681,317								7,482			
7203	GERMANTOWN	TN		06/07/2019		2,529,831								29,191			
7212	TUALATIN	OR		05/24/2019		2,003,629								15,331			
7214	SAN DIEGO	CA		07/08/2019		2,310,737								56,309			
7215	YUKON	OK		06/14/2019		738,647								13,772			
7216	SEASIDE	CA		06/06/2019		566,065								2,818			
7218	San Antonio	TX		10/24/2019		498,319								9,116			
7219	FORT WAYNE	IN		06/11/2019		618,191								7,081			
7220	MOUNT VERNON	WA		06/11/2019		729,810								8,359			
7221	YUCAIPA	CA		06/11/2019		867,185								9,933			
7222	NORTH MYRTLE BEACH	SC		06/11/2019		1,021,733								11,703			
7223	STAFFORD	VA		06/11/2019		944,459								10,818			
7224	CARTHAGE	TX		06/11/2019		358,895								4,111			
7225	GEORGETOWN	TX		06/11/2019		935,874								10,720			
7226	REDDING	CA		06/11/2019		884,358								10,129			
7227	PRINCETON	TX		06/11/2019		729,810								8,359			
7228	ORLANDO	FL		06/11/2019		1,141,937								13,080			
7229	REPUBLIC	MO		06/11/2019		489,402								5,606			
7232	STOCKTON	CA		05/22/2019		3,867,690								22,001			
7237	ANKENY	IA		06/20/2019		1,029,828								7,646			
7238	MIDWEST CITY	OK		06/20/2019		1,164,153								8,643			

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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
7239	OKLAHOMA CITY	OK		05/17/2019		2,835,714								32,827			
7242	RIALTO	CA		06/04/2019		1,535,648								11,777			
7243	WOODSTOCK	IL		06/06/2019		2,532,382								29,076			
7244	Rome	GA		08/28/2019		795,046								14,588			
7246	WOODLAND	CA		06/12/2019		1,706,134								12,393			
7250	NORTH HILLS	CA		07/01/2019		1,231,049								9,415			
7253	LA HABRA	CA		06/18/2019		1,876,966								14,144			
7255	Puyallup	WA		08/06/2019		1,344,979								10,150			
7257	TUCSON	AZ		07/19/2019		873,609								16,232			
7258	FLORENCE	OR		07/19/2019		640,647								11,903			
7261	Southfield	MI		08/08/2019		3,390,261								39,031			
7263	St Charles	IL		07/31/2019		1,839,341								27,587			
7264	Algonquin	IL		08/01/2019		1,839,341								27,587			
7265	Harwood Heights	IL		07/31/2019		1,839,341								27,587			
7266	San Bernardino	CA		03/05/2020		3,314,780								57,771			
7269	SALEM	OR		07/15/2019		4,280,451								80,490			
7270	AMERICAN FORK	UT		06/20/2019		764,442								8,605			
7271	CLOVIS	CA		07/16/2019		22,479,898								406,583			
7275	Houston	TX		07/26/2019		968,959								7,414			
7277	Portland	OR		07/29/2019		14,066,494								108,032			
7278	KINGSVILLE	TX		06/20/2019		1,260,025								9,517			
7279	FEDERAL WAY	WA		07/15/2019		4,286,931								32,924			
7281	COLORADO SPRINGS	CO		07/12/2019		1,528,635								17,222			
7284	Pace	FL		07/30/2019		6,732,203								126,431			
7285	North Ridgeville	OH		07/30/2019		1,765,181								13,526			
7287	Canton	OH		09/25/2019		3,599,745								74,754			
7288	Deer Park	TX		08/09/2019		4,127,567								31,881			
7291	Duvall	WA		08/02/2019		2,492,207								23,952			
7292	STOW	OH		07/11/2019		1,117,902								8,386			
7297	CARROLLTON	GA		07/22/2019		1,875,094								14,353			
7298	New York	NY		08/12/2019		1,859,284								9,963			
7300	Ontario	CA		07/23/2019		1,426,848								11,084			
7301	Medford	OR		08/16/2019		1,344,512								10,115			
7302	Austin	TX		08/19/2019		2,937,481								33,436			
7310	Corpus Christi	TX		08/07/2019		1,739,563								9,358			
7311	Odessa	TX		08/16/2019		3,568,273								28,028			
7313	Cypress	TX		07/25/2019		1,490,460								16,737			
7320	Los Angeles	CA		09/03/2019		1,428,965								7,886			
7324	Los Angeles	CA		09/10/2019		1,697,195								13,195			
7325	Wauwatosa	WI		08/08/2019		2,700,853								20,390			
7328	Mesa	AZ		08/15/2019		3,944,284								21,591			
7329	Peculiar	MO		10/08/2019		3,540,432								27,175			
7330	Mesa	AZ		08/12/2019		1,520,554								11,701			
7331	Lake Elsinore	CA		08/14/2019		894,443								6,883			
7334	Sacramento	CA		07/31/2019		1,160,181								8,961			
7336	Staunton	VA		09/13/2019		1,855,457								9,671			
7337	Naples	FL		08/14/2019		697,559								6,691			
7344	Placentia	CA		08/26/2019		892,731								6,973			
7345	Woodbury	MN		08/09/2019		2,977,897								16,741			
7348	Watsonville	CA		09/03/2019		4,597,093								26,126			
7349	Victorville	CA		09/06/2019		2,482,806								19,062			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7351	Elk Grove Village	IL		08/02/2019		1,540,290								17,865			
7352	Manteca	CA		11/01/2019		2,437,030								14,240			
7353	West Springfield	MA		09/09/2019		1,568,540								21,571			
7357	Draper	UT		09/10/2019		2,812,006								31,874			
7360	Austin	TX		09/12/2019		3,056,159								33,449			
7362	Los Angeles	CA		11/22/2019		1,594,629								8,937			
7365	Kent	WA		10/23/2019		1,108,945								8,510			
7366	Henderson	NV		08/13/2019		1,782,793								20,356			
7367	Santa Clara	CA		09/20/2019		1,791,590								13,815			
7369	Cold Spring	KY		11/12/2019		1,415,170								16,101			
7371	Detroit	MI		09/17/2019		1,793,573								20,336			
7372	Tolleson	AZ		08/22/2019		786,805								8,749			
7373	Exton	PA		10/08/2019		11,235,232								861,519			
7378	Carrollton	TX		09/27/2019		3,634,824								27,454			
7379	Yulee	FL		08/28/2019		1,030,288								9,537			
7381	Costa Mesa	CA		10/04/2019		2,688,161								20,681			
7382	Columbus	NC		09/26/2019		1,257,646								48,845			
7383	Columbus	NC		09/26/2019		1,157,297								44,947			
7384	Albuquerque	NM		09/26/2019		3,532,494								98,203			
7385	Oak Hill	WV		09/26/2019		4,008,747								155,693			
7386	Glendale	CA		12/04/2019		1,303,276								10,070			
7387	Woodinville	WA		12/09/2019		6,347,127								115,212			
7388	Seal Beach	CA		12/09/2019		992,815								18,021			
7389	Fort Worth	TX		08/27/2019		762,155								5,752			
7390	San Angelo	TX		10/16/2019		1,152,230								16,846			
7392	Alexandria	VA		10/25/2019		4,109,707								32,829			
7395	Menlo Park	CA		12/10/2019		2,966,491								22,894			
7396	Livermore	CA		12/10/2019		1,528,192								11,794			
7397	Gardena	CA		10/04/2019		3,221,789								18,349			
7400	New York	NY		12/10/2019		2,388,790								19,301			
7402	Dixon	IL		11/13/2019		3,366,273								26,280			
7404	San Antonio	TX		10/31/2019		1,877,167								13,995			
7405	Richland	WA		09/12/2019		1,074,020								8,339			
7410	Las Vegas	NV		09/27/2019		7,356,779								58,771			
7411	Las Vegas	NV		09/27/2019		5,573,317								44,524			
7413	Porterville	CA		10/15/2019		785,413								14,487			
7416	Las Vegas	NV		12/16/2019		1,136,146								20,600			
7417	Kyle	TX		10/15/2019		800,728								9,252			
7418	Benbrook	TX		10/15/2019		666,552								7,702			
7419	Wichita	KS		10/15/2019		519,391								6,001			
7420	Hutto	TX		10/15/2019		794,669								9,182			
7421	Dixon	CA		10/15/2019		610,285								7,051			
7422	White Settlement	TX		10/15/2019		921,920								10,652			
7423	Streetsboro	OH		10/15/2019		779,087								9,002			
7424	Willis	TX		10/15/2019		809,385								9,352			
7425	Richardson	TX		10/15/2019		1,034,454								11,952			
7426	Independence	MO		10/15/2019		675,209								7,802			
7427	Norman	OK		10/15/2019		675,209								7,802			
7428	Kentwood	MI		10/15/2019		757,446								8,752			
7436	Ogden	UT		10/09/2019		3,519,708								28,278			
7438	Highland Falls	NY		10/31/2019		1,034,800								7,805			

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7440	NORTH BRUNSWICK	NJ		10/04/2019		3,336,347								29,606			
7441	Huntington Beach	CA		02/07/2020		1,205,403								6,854			
7442	Chatsworth	CA		02/07/2020		1,669,019								9,490			
7443	Panorama City	CA		02/07/2020		1,390,849								7,908			
7444	Tucson	AZ		10/11/2019		1,651,603								13,269			
7445	Hurricane	UT		12/17/2019		686,435								7,625			
7446	Brigham City	UT		12/17/2019		1,575,778								17,503			
7447	Las Vegas	NV		12/17/2019		1,277,891								14,194			
7448	Enoch	UT		12/17/2019		655,351								7,279			
7449	Ivins	UT		12/17/2019		638,082								7,088			
7450	Tuba City	AZ		12/17/2019		783,140								8,699			
7451	North Ogden	UT		12/17/2019		1,338,332								14,866			
7452	Pahrump	NV		12/17/2019		1,679,391								18,654			
7458	Sacramento	CA		02/07/2020		3,708,932								21,088			
7459	Kalamazoo	MI		12/11/2019		536,903								7,966			
7460	San Marino	CA		10/29/2019		1,706,127								9,668			
7461	Jurupa Valley	CA		11/08/2019		7,236,711								56,826			
7462	Fresno	CA		10/24/2019		1,032,996								19,421			
7463	San Bernardino	CA		10/28/2019		2,992,500								23,932			
7466	Murray	UT		11/04/2019		3,051,203								30,100			
7468	Chattanooga	TN		11/01/2019		742,366								13,919			
7469	Seattle	WA		11/22/2019		3,870,386								22,470			
7470	Las Vegas	NV		11/22/2019		3,870,386								22,470			
7473	Henderson	NV		11/04/2019		3,577,343								28,772			
7474	Midland	TX		11/15/2019		10,710,098								87,525			
7481	San Diego	CA		11/08/2019		2,532,491								14,810			
7482	Grover Beach	CA		11/04/2019		2,540,800								14,104			
7489	Fresno	CA		11/12/2019		1,627,089								18,669			
7490	Fresno	CA		11/12/2019		1,370,181								15,721			
7491	Fresno	CA		11/12/2019		1,284,544								14,739			
7492	Dana Point	CA		03/12/2020		2,866,355								45,864			
7497	Santa Cruz	CA		12/16/2019		1,137,075								8,623			
7499	Fort Myers	FL		09/30/2019		773,750								8,312			
7503	Los Angeles	CA		11/21/2019		1,531,381								11,615			
7504	Medford	OR		12/12/2019		1,575,318								28,675			
7505	McMinnville	OR		11/27/2019		3,406,313								26,900			
7506	Evergreen	CO		11/07/2019		2,063,185								16,200			
7507	Tualatin	OR		11/26/2019		2,909,107								54,040			
7508	Spring	TX		11/26/2019		3,009,313								21,913			
7509	Charleston	SC		12/27/2019		1,248,834								14,074			
7517	Bozeman	MT		12/04/2019		963,152								7,063			
7519	Apple Valley	CA		11/18/2019		2,152,968								51,058			
7520	Seattle	WA		11/22/2019		2,693,400								21,003			
7524	WEST SACRAMENTO	CA		12/12/2019		1,625,570								12,544			
7526	Champlin	MN		01/28/2020		1,706,284								19,160			
7528	St Augustine	FL		01/28/2020		1,835,875								20,615			
7529	Lake Mary	FL		01/28/2020		2,008,664								22,555			
7531	Corona	CA		11/06/2019		3,402,886								26,690			
7534	North Las Vegas	NV		11/21/2019		4,326,517								25,413			
7536	Dixon	CA		12/17/2019		1,484,129								11,573			
7537	Dixon	CA		12/17/2019		1,978,839								15,430			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7538	Emeryville	CA		11/26/2019		3,593,315								23,404			
7541	Louisville	KY		12/17/2019		710,755								7,996			
7542	Dixon	CA		12/17/2019		1,241,272								9,679			
7543	Carmel	CA		12/30/2019		5,946,715								44,318			
7544	TUCSON	AZ		12/12/2019		1,394,956								10,827			
7545	Gilbert	AZ		11/22/2019		3,241,327								24,642			
7548	South Salt Lake	UT		12/03/2019		1,188,762								6,901			
7549	Charlotte	NC		11/25/2019		13,845,298								216,605			
7550	Chicago	IL		11/25/2019		6,353,572								99,336			
7551	Fallbrook	CA		01/08/2020		7,375,578								113,904			
7552	Kildeer	IL		02/24/2020		13,915,417								152,397			
7553	Lithia Springs	GA		12/20/2019		1,225,464								13,928			
7554	Charlotte	NC		12/20/2019		2,214,435								25,168			
7556	Federal Way	WA		12/11/2019		8,105,333								62,548			
7559	Montvale	NJ		12/19/2019		2,363,862								26,935			
7562	Charleston	SC		12/18/2019		2,065,610								16,312			
7567	West Hollywood	CA		04/09/2020		4,072,735								31,618			
7568	Coralville	IA		01/07/2020		986,830								110,855			
7569	Surprise	AZ		01/21/2020		2,269,156								41,314			
7572	Phoenix	AZ		12/26/2019		4,221,622								33,300			
7573	San Fernando	CA		12/23/2019		1,464,150								16,500			
7574	Irvine	CA		12/09/2019		3,814,570								29,814			
7575	Tuscon	AZ		01/21/2020		2,120,603								16,346			
7580	Menifee	CA		01/24/2020		2,039,421								11,432			
7588	Fort Mitchell	KY		01/08/2020		1,623,288								12,383			
7591	Spring Lake	NJ		01/14/2020		1,363,666								10,390			
7598	Evansville	IN		01/22/2020		941,186								4,735			
7599	Anaheim	CA		12/30/2019		814,271								6,040			
7600	Stow	OH		01/21/2020		2,395,420								43,175			
7606	Burbank	CA		01/16/2020		1,624,447								18,226			
7607	Salem	OR		02/12/2020		1,389,574								15,350			
7612	Aurora	CO		01/10/2020		589,590								4,342			
7618	Bradenton	FL		03/24/2020		1,326,752								23,895			
7620	Bradenton	FL		03/24/2020		1,065,422								19,188			
7622	Bradenton	FL		03/24/2020		1,246,342								22,447			
7625	San Mateo	CA		02/05/2020		2,773,666								16,037			
7626	Newark	OH		01/13/2020		821,268								14,621			
7627	San Mateo	CA		02/05/2020		1,941,566								11,226			
7628	San Mateo	CA		02/05/2020		1,386,833								8,019			
7631	Bakersfield	CA		01/15/2020		14,950,560								167,595			
7633	FRESNO	CA		01/29/2020		1,084,464								8,253			
7637	Folsom	CA		12/23/2019		2,407,040								26,038			
7641	Cypress	CA		01/17/2020		2,867,917								31,092			
7645	Colorado Springs	CO		02/11/2020		2,288,819								24,744			
7652	Odessa	TX		03/10/2020		5,992,539								79,863			
7653	Doral	FL		04/20/2020		1,832,242								20,292			
7656	Harrison	OH		04/03/2020		13,143,653								135,432			
7660	Menomonee Falls	WI		05/07/2020		2,183,634								24,016			
7666	Mustang	OK		02/06/2020		1,111,699								12,240			
7668	Cicero	IL		05/21/2020		958,658								10,870			
7671	Mesa	AZ		02/11/2020		772,369								5,688			

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1 Loan Number	Location 2 City	3 State	4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment 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	14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
7672	Azusa	CA		05/04/2020		3,155,617								19,526			
7674	Pittsburg	CA		02/06/2020		734,049								5,451			
7676	Chicago	IL		03/10/2020		701,687								12,397			
7677	Redwood City	CA		03/24/2020		6,031,652								34,583			
7683	Mercer Island	WA		02/27/2020		801,824								14,409			
7686	Fresno	CA		02/13/2020		1,073,206								7,700			
7689	Palmdale	CA		06/12/2020		2,561,158								18,978			
7690	Holladay	UT		03/12/2020		1,632,701								12,426			
7694	Apple Valley	MN		03/20/2020		5,927,507								46,448			
7698	Pleasant Hill	CA		05/15/2020		1,159,444								6,934			
7700	Walnut Creek	CA		05/06/2020		1,620,021								9,734			
7704	Rohnert Park	CA		04/28/2020		2,252,630								18,494			
7705	Walnut Creek	CA		06/25/2020		1,401,340								7,799			
7706	Moreno Valley	CA		02/28/2020		2,944,800								22,253			
7708	Los Angeles	CA		03/13/2020		748,295								3,874			
7709	Concord	CA		03/20/2020		1,544,118								8,594			
7710	Fayetteville	AR		03/16/2020		3,704,421								40,636			
7716	Portland	OR		03/19/2020		943,466								5,298			
7718	El Centro	CA		04/09/2020		2,626,370								20,271			
7720	San Diego	CA		04/02/2020		2,408,569								43,625			
7723	Glendale	AZ		04/13/2020		1,450,841								11,265			
7724	San Francisco	CA		04/10/2020		2,337,723								12,374			
7725	Lavale	MD		08/10/2020		1,290,534								17,066			
7727	Chicago	IL		05/01/2020		911,634								5,000			
7732	Gastonia	NC		05/05/2020		1,815,467								13,689			
7733	Newport Beach	CA		05/08/2020		6,135,725								65,971			
7735	Lawrenceville	GA		05/05/2020		788,895								70,708			
7738	Birmingham	AL		05/05/2020		938,513								84,119			
7739	Aiken	SC		05/05/2020		748,090								67,051			
7740	Joliet	IL		03/18/2020		2,939,171								38,130			
7744	Anaheim	CA		04/22/2020		9,620,405								107,376			
7747	Berea	OH		05/07/2020		859,140								4,960			
7749	Elkhart	IN		03/26/2020		874,936								11,350			
7754	Brook Park	OH		03/27/2020		522,541								5,762			
7760	Los Angeles	CA		04/15/2020		962,833								17,479			
7763	Roswell	GA		05/18/2020		1,217,692								21,729			
7766	San Antonio	TX		05/11/2020		1,184,335								8,805			
7767	Encino	CA		06/25/2020		2,799,513								15,817			
7774	Seattle	WA		09/01/2020		12,276,687								2,294,765			
7775	Folsom	CA		05/15/2020		1,714,530								13,898			
7779	San Diego	CA		05/28/2020		7,815,246								90,619			
7782	Lehi	UT		05/08/2020		1,831,425								20,676			
7783	Redwood City	CA		06/30/2020		5,569,605								33,644			
7784	SAN JOSE	CA		05/29/2020		842,480								6,391			
7793	Santa Clarita	CA		06/05/2020		1,485,228								8,972			
7795	Tustin	CA		05/26/2020		7,429,435								43,778			
7808	Sebastopol	CA		05/04/2020		2,045,540								11,876			
7809	Los Angeles	CA		06/22/2020		932,639								5,309			
7810	Sandy	UT		06/05/2020		1,087,728								12,451			
7817	Phoenix	AZ		07/24/2020		4,274,931								35,431			
7818	Gilbert	AZ		07/24/2020		3,302,553								27,372			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7819	Tempe	AZ		07/24/2020		1,600,144								13,262			
7820	Phoenix	AZ		07/24/2020		3,050,695								25,285			
7826	Oakland	CA		08/03/2020		3,638,314								29,017			
7829	Ferndale	MI		05/29/2020		2,349,492								26,894			
7832	Philadelphia	PA		06/04/2020		4,838,770								28,302			
7834	Alameda	CA		05/15/2020		1,135,499								8,829			
7835	Pinellas Park	FL		08/28/2020		2,516,581								19,290			
7836	Van Nuys	CA		08/14/2020		1,372,681								10,522			
7837	St Pete Beach	FL		08/14/2020		3,421,514								27,014			
7838	Chino	CA		06/09/2020		5,573,755								33,537			
7839	San Jose	CA		05/18/2020		1,537,539								12,439			
7842	Sunnyvale	CA		05/20/2020		1,391,323								15,995			
7846	Brownstown	MI		06/18/2020		5,272,686								58,575			
7848	Maryville	TN		06/02/2020		1,138,671								12,503			
7852	San Diego	CA		05/20/2020		5,682,563								101,400			
7854	Eugene	OR		06/12/2020		911,948								6,961			
7858	South Salt Lake	UT		06/22/2020		1,700,923								19,510			
7860	Gilbert	AZ		05/19/2020		2,605,319								20,714			
7866	Roselle	NJ		08/24/2020		1,641,457								5,845			
7867	Portland	OR		07/02/2020		4,659,436								35,255			
7870	Lake Elsinore	CA		07/02/2020		2,218,146								16,436			
7871	North Salt Lake	UT		06/18/2020		3,663,921								34,495			
7872	Provo	UT		06/18/2020		3,351,147								31,550			
7873	East Providence	RI		07/30/2020		905,632								9,706			
7874	Waupaca	WI		07/30/2020		949,809								10,179			
7875	Columbus	GA		07/30/2020		1,236,961								13,257			
7878	Pomona	CA		08/26/2020		5,682,358								46,416			
7879	Vista	CA		07/10/2020		912,038								7,088			
7882	Vero Beach	FL		09/11/2020		1,060,811								11,535			
7883	Torrance	CA		08/07/2020		4,579,801								34,106			
7885	Monroe	GA		08/14/2020		2,065,002								23,401			
7887	Buffalo	MN		08/13/2020		3,168,409								55,954			
7890	San Jose	CA		07/21/2020		2,275,916								18,003			
7891	Los Angeles	CA		08/14/2020		3,216,073								23,944			
7894	Downey	CA		07/31/2020		1,234,214								9,368			
7895	Pontiac	MI		08/04/2020		1,371,838								10,375			
7898	Oxnard	CA		07/17/2020		1,989,943								10,938			
7902	Bellevue	WA		10/23/2020		6,687,871								113,919			
7904	Scottsdale	AZ		08/14/2020		3,768,031								27,635			
7905	Cheshire	CT		07/31/2020		2,200,694								24,196			
7907	Portland	OR		08/26/2020		5,119,843								39,619			
7909	Irving	TX		08/27/2020		1,761,069								36,189			
7913	San Jose	CA		12/18/2020		3,099,296								22,988			
7916	Fresno	CA		08/28/2020		2,121,622								23,069			
7917	East Liverpool	OH		09/03/2020		651,813								12,369			
7918	Grand Chute	WI		08/07/2020		1,044,759								7,790			
7919	Incline Village	NV		08/26/2020		1,548,756								16,707			
7921	Newport Beach	CA		08/07/2020		1,736,147								20,890			
7922	Waconia	MN		08/31/2020		2,934,098								33,982			
7925	Oceanside	CA		08/03/2020		1,808,117								31,611			
7926	Yuba City	CA		08/21/2020		1,472,272								10,656			

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7928	Bloomfield Hills	MI		09/11/2020		1,150,406								8,480			
7929	Tempe	AZ		09/09/2020		3,531,823								26,404			
7932	Salem	OR		10/16/2020		1,801,101								13,027			
7935	Wheat Ridge	CO		09/02/2020		1,327,392								10,139			
7936	East Peoria	IL		08/21/2020		1,075,005								18,598			
7939	Houston	TX		08/21/2020		1,331,366								9,858			
7940	Fresno	CA		09/25/2020		1,234,070								9,760			
7942	Davie	FL		09/21/2020		3,205,843								23,788			
7943	San Jose	CA		10/09/2020		1,507,502								11,324			
7944	Dayton	OH		11/17/2020		1,109,488								8,106			
7946	Payson	UT		09/23/2020		1,328,121								10,294			
7951	Bronx	NY		10/23/2020		2,903,535								16,961			
7952	Palm Springs	CA		09/01/2020		1,180,291								20,275			
7956	Roseville	MI		10/21/2020		1,023,732								10,994			
7957	San Francisco	CA		09/21/2020		4,498,769								37,639			
7959	Portland	OR		09/29/2020		1,171,972								8,754			
7960	Fort Worth	TX		09/25/2020		872,395								15,024			
7961	Fresno	CA		10/22/2020		1,153,097								12,718			
7966	Inglewood	CA		09/30/2020		783,539								5,888			
7969	Salinas	CA		01/27/2021		1,987,278								10,637			
7970	Las Vegas	NV		11/02/2020		13,785,022								105,385			
7972	Portland	OR		10/14/2020		1,929,470								14,786			
7974	Bronx	NY		10/28/2020		1,824,054								10,848			
7975	Bronx	NY		10/30/2020		2,506,905								14,910			
7976	Bronx	NY		10/28/2020		2,057,908								12,239			
7977	New York	NY		10/28/2020		2,619,155								15,577			
7978	Brookyn	NY		10/28/2020		3,273,944								19,471			
7979	Bronx	NY		10/28/2020		3,124,278								18,581			
7980	New York	NY		10/30/2020		1,702,451								10,125			
7981	New York	NY		10/30/2020		1,730,513								10,292			
7982	New York	NY		10/30/2020		1,730,513								10,292			
7983	New York	NY		10/30/2020		1,730,513								10,292			
7984	New York	NY		10/22/2020		2,247,897								13,131			
7985	Bronx	NY		10/22/2020		3,980,652								23,253			
7991	Bronx	NY		10/23/2020		1,264,442								7,386			
7995	Akron	OH		10/27/2020		8,340,454								90,773			
7996	Detroit	MI		10/27/2020		2,919,494								31,774			
7997	Williamsburg	PA		10/27/2020		825,117								8,980			
8006	Woodland	CA		10/16/2020		1,517,538								11,505			
8015	Salt Lake City	UT		11/02/2020		642,609								3,670			
8016	Salt Lake City	UT		11/02/2020		1,131,367								6,461			
8017	Littleton	CO		11/02/2020		1,556,333								8,888			
8018	Thornton	CO		11/02/2020		1,528,189								8,728			
8019	Aurora	CO		11/02/2020		2,159,541								12,333			
8024	Piscataway	NJ		12/17/2020		3,129,137								24,618			
8025	San Jose	CA		11/19/2020		1,293,855								9,499			
8026	Los Angeles	CA		10/21/2020		1,218,030								7,463			
8027	Edmonds	WA		12/14/2020		5,080,309								37,526			
8029	Raleigh	NC		12/04/2020		3,610,290								61,340			
8030	Ventura	CA		11/20/2020		1,244,847								9,374			
8032	Los Angeles	CA		10/26/2020		1,604,522								13,016			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
8033	Vista	CA		10/26/2020		2,099,349								12,920			
8035	Hurst	TX		10/13/2020		1,220,382								9,109			
8036	Dayton	OH		10/26/2020		600,672								11,269			
8037	Shamokin	PA		10/26/2020		738,909								13,862			
8038	Glendale	AZ		10/20/2020		873,051								6,674			
8043	Glendora	CA		10/27/2020		1,561,715								16,458			
8047	Sunnyvale	CA		11/30/2020		4,727,850								35,432			
8053	Rocklin	CA		12/10/2020		1,877,682								20,315			
8057	Seattle	WA		03/03/2021		1,116,030								8,147			
8058	Garden Grove	CA		11/06/2020		9,154,395								74,487			
8060	Phoenix	AZ		11/12/2020		2,746,976								21,815			
8061	San Diego	CA		12/01/2020		4,688,189								27,589			
8062	Twinsburg	OH		12/15/2020		2,774,621								20,655			
8063	Chula Vista	CA		11/24/2020		996,282								12,328			
8064	Carson	CA		11/23/2020		2,389,338								18,673			
8066	Pasedena	CA		11/10/2020		2,429,049								79,371			
8071	Indianola	IA		11/16/2020		3,120,147								33,826			
8073	Oxnard	CA		11/30/2020		5,401,093								43,947			
8074	Vancouver	WA		11/24/2020		3,389,964								36,555			
8076	Chesapeake	VA		11/10/2020		1,572,105								11,459			
8077	Brea	CA		11/10/2020		2,727,050								23,329			
8078	Hawthorne	CA		12/04/2020		921,108								7,020			
8079	Walnut Creek	CA		11/23/2020		938,618								5,441			
8086	Orlando	FL		02/26/2021		1,682,970								28,139			
8087	Loveland	CO		01/20/2021		924,845								4,755			
8089	Killeen	TX		12/09/2020		1,801,143								33,440			
8090	Shawnee	KS		12/11/2020		2,124,461								11,515			
8091	San Antonio	TX		11/19/2020		834,880								5,867			
8092	Creswell	OR		12/14/2020		1,539,431								11,501			
8095	Vernon	CA		11/30/2020		966,897								7,775			
8096	Palm Desert	CA		12/11/2020		2,398,762								13,778			
8100	Waco	TX		04/30/2021		15,674,595								117,271			
8111	San Jose	CA		01/15/2021		2,842,864								14,867			
8113	Rancho Cordova	CA		12/22/2020		1,508,687								11,926			
8114	West Sacramento	CA		12/22/2020		657,751								5,199			
8115	West Sacramento	CA		12/22/2020		3,219,758								25,452			
8117	San Antonio	TX		12/17/2020		2,067,348								15,766			
8119	Forney	TX		12/30/2020		3,021,093								32,015			
8120	Arlington Heights	IL		12/30/2020		8,489,541								89,966			
8121	Sacramento	CA		12/30/2020		1,748,110								18,525			
8122	Medford	OR		12/30/2020		2,913,517								30,875			
8123	Ames	IA		12/30/2020		5,970,469								63,271			
8127	Burbank	CA		12/31/2020		5,503,639								44,869			
8129	Las Vegas	NV		03/05/2021		2,936,371								15,859			
8133	Buffalo	NY		03/05/2021		1,631,472								11,549			
8134	Oceanside	CA		12/09/2020		4,434,740								36,511			
8135	Winston Salem	NC		01/04/2021		1,930,633								20,183			
8138	Santa Monica	CA		12/30/2020		8,431,388								16,690			
8142	Painesville	OH		01/13/2021		2,528,192								42,982			
8145	Salem	OR		01/11/2021		1,317,329								9,682			
8150	Shorewood	IL		01/27/2021		1,037,919								5,826			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
8152	Terrell	TX		01/27/2021		1,266,168								12,734			
8154	Jackson	MS		01/25/2021		1,158,091								8,647			
8155	Oceanside	CA		02/05/2021		3,261,048								22,708			
8157	Albuquerque	NM		02/25/2021		2,922,133								31,608			
8160	San Diego	CA		03/31/2021		1,436,284								16,123			
8161	Burbank	CA		02/17/2021		3,318,834								26,878			
8164	Gilroy	CA		02/12/2021		1,673,881								12,234			
8165	Carson City	NV		01/29/2021		3,038,832								22,689			
8170	Riverside	CA		02/16/2021		3,299,782								19,239			
8171	Broadview	IL		02/04/2021		1,114,464								8,081			
8173	San Antonio	TX		03/01/2021		1,581,925								25,965			
8174	Salt Lake City	UT		03/01/2021		2,457,077								18,296			
8176	Pasadena	CA		02/25/2021		2,854,013								23,402			
8177	Bronx	NY		02/12/2021		725,363								11,794			
8185	Atlanta	GA		02/26/2021		2,437,106								35,489			
8186	Culver City	CA		03/11/2021		2,309,458								18,743			
8191	Morro Bay	CA		02/16/2021		1,376,678								42,953			
8193	Reynoldsburg	OH		03/10/2021		1,010,262								16,433			
8196	Burleson	TX		04/19/2021		2,094,132								21,260			
8198	Charlotte	NC		04/19/2021		1,033,409								10,491			
8201	Solon	OH		05/14/2021		5,479,387								38,426			
8207	Hialeah	FL		04/14/2021		1,236,681								6,523			
8210	Lakewood	CO		03/19/2021		3,530,978								26,722			
8212	Denver	CO		04/01/2021		4,933,357								69,507			
8214	Portland	OR		03/24/2021		1,696,413								10,210			
8218	Sarasota	FL		03/16/2021		1,901,571								9,861			
8219	Bronx	NY		04/14/2021		4,739,669								26,638			
8220	Idaho Falls	ID		03/12/2021		1,802,728								14,478			
8221	Idaho Falls	ID		03/12/2021		2,999,318								24,088			
8224	Plano	TX		03/05/2021		1,707,411								9,234			
8225	Bridgeport	CT		05/28/2021		6,542,117								48,449			
8227	Los Angeles	CA		03/18/2021		8,042,380								46,658			
8229	North Las Vegas	NV		03/26/2021		1,514,987								8,450			
8230	La Jolla	CA		04/07/2021		1,227,500								7,366			
8233	Orange	CA		03/11/2021		2,050,178								14,957			
8234	Lodi	CA		03/31/2021		1,799,919		5,174			5,174			7,299			
8235	Vacaville	CA		03/31/2021		1,300,000								4,519			
8237	Chattanooga	TN		03/30/2021		2,146,385								35,196			
8239	Poulsbo	WA		03/23/2021		1,536,197								35,738			
8243	Cranberry Twp	PA		04/02/2021		925,779								7,327			
8244	McDonough	GA		05/17/2021		2,511,889								19,748			
8245	Fairburn	GA		05/17/2021		1,116,395								8,777			
8246	Redondo Beach	CA		04/16/2021		1,514,934								8,686			
8247	Sacramento	CA		05/04/2021		1,395,093								11,008			
8249	Pico Rivera	CA		04/12/2021		1,433,197								11,507			
8251	Bell	CA		04/07/2021		1,095,883								20,581			
8252	Syracuse	NY		04/27/2021		3,260,133								75,384			
8254	West Sacramento	CA		04/08/2021		2,239,349								17,399			
8255	West Sacramento	CA		04/08/2021		1,635,375								12,706			
8256	West Sacramento	CA		04/08/2021		1,468,121								11,407			
8257	San Jose	CA		04/12/2021		8,582,235								65,239			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment							14	15	16	17	18
	2	3					8	9	10	11	12	13						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
8258	Stockton	CA		04/08/2021		2,982,701								23,174			
8259	Stockton	CA		04/08/2021		1,324,096								10,288			
8261	Rancho Cucamonga	CA		04/12/2021		3,263,952								54,590			
8264	North Las Vegas	NV		04/28/2021		4,530,706								73,771			
8265	Warner Robins	GA		03/24/2021		1,125,979								8,367			
8268	Byron Center	MI		04/19/2021		1,906,366								19,898			
8269	Denver	CO		04/23/2021		3,087,786								47,984			
8271	Norristown	PA		06/15/2021		3,842,373								61,074			
8272	Tempe	AZ		04/22/2021		3,455,647								25,135			
8274	Placerville	CA		04/19/2021		3,648,103								25,984			
8282	Tucson	AZ		04/28/2021		1,769,362								12,462			
8283	Tucson	AZ		04/28/2021		1,471,653								15,262			
8289	Loveland	CO		05/25/2021		21,723,824								218,521			
8291	Rohnert Park	CA		04/27/2021		1,674,386								11,926			
8292	Baltimore	MD		06/03/2021		5,777,000								40,999			
8293	Catonsville	MD		07/02/2021		18,383,645								181,650			
8298	Venice	FL		04/13/2021		978,038								4,867			
8299	La Porte	TX		04/15/2021		1,617,341								8,049			
8304	Pomona	CA		05/10/2021		2,740,730								27,328			
8306	Portland	OR		04/13/2021		1,515,594								7,946			
8307	Albuquerque	NM		05/14/2021		2,539,281								42,952			
8309	Englewood	FL		05/07/2021		1,020,000								8,128			
8311	Suwanee	GA		04/22/2021		1,378,223								9,963			
8312	Las Vegas	NV		04/22/2021		1,349,872								40,822			
8314	Rio Rancho	NM		06/16/2021		4,136,755								28,958			
8315	Edmond	OK		06/16/2021		3,243,592								22,706			
8316	Fayetteville	NC		06/16/2021		3,215,387								22,508			
8317	Redding	CA		06/16/2021		2,726,498								19,086			
8318	Lithonia	GA		06/16/2021		2,585,472								18,099			
8319	Norfolk	VA		06/16/2021		2,482,053								17,375			
8320	Pittsburgh	PA		06/16/2021		2,021,369								14,150			
8321	Philadelphia	PA		06/16/2021		1,964,959								13,755			
8322	Greenville	NC		06/16/2021		2,110,685								14,775			
8323	Lincolnton	NC		06/16/2021		1,410,258								9,872			
8324	Gastonia	NC		06/16/2021		1,316,240								9,214			
8325	Ocala	FL		06/16/2021		817,949								5,726			
8326	Centennial	CO		06/16/2021		1,095,300								7,667			
8327	Salisbury	NC		06/16/2021		1,269,232								8,885			
8328	Winston Salem	NC		06/16/2021		1,081,197								7,569			
8329	Wheaton	IL		06/16/2021		893,163								6,252			
8330	Algonquin	IL		06/16/2021		526,496								3,686			
8331	Geneva	NY		06/16/2021		479,487								3,356			
8332	Olympia	WA		04/30/2021		6,485,724								39,132			
8334	Sacramento	CA		06/03/2021		4,057,102								36,346			
8335	Rehoboth Beach	DE		05/17/2021		4,194,203								43,096			
8350	Voorhees	NJ		05/04/2021		1,118,875								8,320			
8351	Sherman Oaks	CA		05/26/2021		8,143,386								59,056			
8352	Northridge	CA		05/26/2021		2,831,465								20,534			
8353	Northridge	CA		05/26/2021		3,205,873								23,249			
8354	Canoga Park	CA		05/26/2021		2,480,457								17,988			
8356	Murphy	NC		04/23/2021		2,738,098								27,158			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
8357	Riverside	CA		05/27/2021		1,659,195								12,257			
8358	San Bernardino	CA		05/27/2021		2,220,050								16,401			
8359	San Bernardino	CA		05/27/2021		2,944,488								21,752			
8360	Upland	CA		05/27/2021		4,627,052								34,182			
8363	Perkasie	PA		05/28/2021		3,890,853								38,405			
8365	San Jose	CA		07/26/2021		2,813,052								21,075			
8366	Sparks	NV		05/14/2021		1,000,967								15,850			
8367	Las Vegas	NV		04/14/2021		1,944,062								14,002			
8368	San Francisco	CA		09/02/2021		14,396,559								71,227			
8369	Broadview	IL		05/07/2021		941,782								9,176			
8370	Arvada	CO		05/10/2021		1,818,171								13,520			
8371	Stockton	CA		04/30/2021		4,600,000								7,660			
8375	San Francisco	CA		05/24/2021		8,976,451								54,778			
8380	Lenexa	KS		04/20/2021		1,534,542								15,192			
8382	San Francisco	CA		06/25/2021		2,397,102								11,401			
8386	Bakersfield	CA		05/27/2021		4,303,473								21,039			
8387	Redwood City	CA		05/20/2021		770,118								5,795			
8388	Travelers Rest	SC		05/14/2021		1,572,521								10,642			
8399	Duluth	GA		06/25/2021		3,710,852								26,270			
8400	Burbank	CA		06/25/2021		6,314,672								106,375			
8401	Saint Louis	MO		03/31/2022		22,444,346								3,000,083			
8403	Fresno	CA		08/19/2021		2,283,308								36,870			
8418	Irvine	CA		06/22/2021		15,634,495								174,546			
8419	Philadelphia	PA		06/25/2021		1,240,802								12,074			
8427	Ankeny	IA		04/20/2021		4,663,215								23,185			
8436	State College	PA		08/18/2021		2,827,604								20,226			
8437	Carson City	NV		06/11/2021		3,746,752								26,904			
8440	Anchorage	AK		07/02/2021		6,903,541								107,508			
8441	Murray	UT		07/20/2021		5,181,550								36,207			
8442	Jacksonville	FL		06/25/2021		2,299,109								16,542			
8443	Los Angeles	CA		06/29/2021		12,527,592								94,002			
8444	Boise	ID		06/21/2021		1,979,114								13,358			
8445	Merritt Island	FL		10/15/2021		948,688								9,321			
8446	Houston	TX		10/15/2021		2,013,070								19,779			
8447	Houston	TX		10/15/2021		2,406,429								23,643			
8451	Santa Clarita	CA		06/30/2021		4,284,612								23,528			
8454	Seneca	SC		06/29/2021		1,222,204								19,464			
8456	South Lake Tahoe	CA		07/01/2021		15,299,304								77,187			
8457	Elgin	IL		07/20/2021		1,915,624								20,700			
8458	Avon	IN		07/20/2021		1,778,794								19,222			
8459	Conyers	GA		06/10/2021		697,480								4,570			
8462	San Juan Capistrano	CA		07/23/2021		4,235,979								29,973			
8463	Fairfield	CA		07/26/2021		1,343,581								9,271			
8468	Salem	OR		07/20/2021		1,104,243								10,909			
8469	Maricopa	AZ		07/19/2021		1,642,217								12,167			
8473	San Antonio	TX		12/31/2021		22,593,287								331,443			
8474	Houston	TX		07/08/2021		1,409,304								9,964			
8475	Las Vegas	NV		07/30/2021		2,720,462								42,969			
8476	Nashville	IL		07/30/2021		1,053,082								16,633			
8477	Harlingen	TX		07/30/2021		611,279								9,968			
8479	Yuma	AZ		08/03/2021		2,589,717								18,210			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
8483	Phoenix	AZ		08/30/2021		1,652,454								11,483			
8484	Lisle	IL		08/27/2021		2,300,854								23,364			
8485	Snoqualmie	WA		10/04/2021		5,679,755								39,105			
8486	Pikesville	MD		08/10/2021		2,122,782								20,893			
8487	Temecula	CA		08/11/2021		4,027,841								30,625			
8493	Fresno	CA		08/24/2021		2,162,050								22,038			
8494	San Luis Obispo	CA		07/15/2021		1,502,232								10,728			
8497	Yuma	AZ		08/12/2021		1,660,180								16,465			
8499	South Salt Lake	UT		12/01/2021		1,731,863								8,958			
8503	Feasterville Trevose	PA		08/06/2021		10,808,187								78,312			
8504	Perris	CA		09/16/2021		1,347,112								21,002			
8505	Rialto	CA		08/18/2021		1,504,554								11,520			
8506	Rochester	NY		07/27/2021		1,870,942								14,489			
8511	Brunswick	GA		08/31/2021		7,802,457								40,811			
8512	Cocoa	FL		08/31/2021		4,714,981								24,662			
8513	Tucson	AZ		08/27/2021		3,383,882								22,380			
8516	Hanford	CA		09/15/2021		1,748,459								12,362			
8518	Porterville	CA		08/26/2021		2,348,217								17,697			
8519	San Francisco	CA		08/26/2021		4,232,776								31,235			
8521	Knoxville	TN		08/13/2021		1,239,197								12,569			
8522	Winter Park	FL		12/07/2021		2,610,548								18,328			
8523	San Francisco	CA		09/07/2021		899,497								6,169			
8524	Ridgeland	SC		09/08/2021		1,215,627								18,751			
8527	Fresno	CA		09/16/2021		4,317,122								268,906			
8528	East Palo Alto	CA		09/09/2021		1,912,435								10,258			
8530	Cupertino	CA		09/13/2021		4,047,201								23,572			
8537	Dallas	TX		10/04/2021		2,599,486								19,417			
8538	Santa Rosa	CA		09/24/2021		1,325,176								9,135			
8541	Chicago	IL		09/27/2021		1,993,359								31,158			
8542	White Plains	MD		10/22/2021		2,401,923								12,404			
8543	San Antonio	TX		09/30/2021		4,789,511								25,570			
8548	Carmel	CA		10/08/2021		2,846,083								19,512			
8550	Sunnyvale	CA		10/26/2021		1,911,026								14,308			
8551	Plano	TX		10/13/2021		6,689,646								102,442			
8552	Aurora	OR		09/21/2021		1,884,292								14,005			
8555	Ijamsville	MD		10/06/2021		1,842,613								19,072			
8559	Hesperia	CA		10/15/2021		1,600,634								25,080			
8560	Lakewood	WA		11/18/2021		3,857,007								37,336			
8561	Phoenix	MD		10/01/2021		1,890,080								13,380			
8562	Glyndon	MD		11/05/2021		1,994,500								13,879			
8563	Cumming	GA		10/25/2021		1,941,485								19,952			
8564	Alcoa	TN		10/05/2021		543,230								3,865			
8565	Lynnwood	WA		10/08/2021		4,903,922								137,634			
8566	Tuscon	AZ		10/12/2021		775,358								21,884			
8569	Fayetteville	AR		10/08/2021		1,379,652								21,463			
8571	Bedford	TX		11/08/2021		13,332,755								209,591			
8574	Temecula	CA		11/30/2021		9,461,819								70,302			
8576	Royal Palm Beach	FL		10/01/2021		12,256,702								90,085			
8577	Jacksonville	FL		11/05/2021		2,655,820								18,723			
8578	Warren	MI		10/22/2021		3,830,725								21,271			
8579	Dover	NJ		10/29/2021		3,693,673								26,072			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment							14	15	16	17	18
	2	3					8	9	10	11	12	13						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
8580	Dover	NJ		10/29/2021		2,304,112								12,108			
8581	Venice	CA		10/28/2021		890,951								13,761			
8583	Altoona	PA		12/03/2021		6,042,800								60,090			
8584	Fremont	CA		12/29/2021		15,073,636								78,843			
8585	Fresno	CA		09/30/2021		12,947,063								128,424			
8587	Canoga Park	CA		12/15/2021		1,709,466								12,354			
8589	Midvale	UT		12/10/2021		1,090,588								7,794			
8592	Spartanburg	SC		10/14/2021		1,389,592								13,946			
8593	Darien	CT		10/22/2021		2,717,580								19,820			
8595	Seattle	WA		10/29/2021		2,391,591								13,594			
8597	Seattle	WA		10/21/2021		8,019,088								60,337			
8598	Newburgh	NY		11/22/2021		1,897,495								13,458			
8599	South Salt Lake	UT		12/03/2021		3,055,254								22,814			
8600	Lodi	CA		11/12/2021		1,847,240								13,453			
8601	Seattle	WA		11/23/2021		2,086,343								14,910			
8602	Ventura	CA		12/17/2021		3,605,562								26,486			
8603	Westbury	NY		11/15/2021		9,395,702								75,277			
8604	Seattle	WA		10/29/2021		2,860,831								17,348			
8605	Greenville	WI		10/25/2021		4,012,354								29,854			
8606	Loveland	CO		12/27/2021		5,704,564								40,398			
8611	Amherst	NY		11/10/2021		2,457,450								17,945			
8615	Aurora	IL		12/10/2021		1,137,593								8,181			
8616	Bolingbrook	IL		12/10/2021		3,365,379								24,202			
8617	Romeoville	IL		12/10/2021		1,990,788								14,317			
8618	Tinley Park	IL		12/10/2021		1,801,189								12,953			
8620	Venice	CA		12/17/2021		2,842,412								21,410			
8622	Raleigh	NC		11/30/2021		6,974,070								69,152			
8623	Aberdeen	WA		12/15/2021		7,418,993								52,140			
8627	Burbank	CA		01/11/2022		3,235,029								19,731			
8628	Sonoma	CA		12/06/2021		7,573,394								55,780			
8636	Highlands Ranch	CO		11/19/2021		788,469								5,466			
8637	Kernersville	NC		12/15/2021		3,269,500								22,057			
8638	Colleyville	TX		11/12/2021		1,234,165								8,654			
8639	Bend	OR		10/26/2021		1,440,663								7,499			
8642	Oklahoma City	OK		11/24/2021		5,940,133								40,356			
8645	Denver	CO		11/24/2021		3,715,971								27,335			
8647	Corona	CA		12/23/2021		12,965,793								92,403			
8649	Dallas	TX		12/10/2021		1,306,829								12,777			
8650	Rosenberg	TX		12/10/2021		1,800,382								27,310			
8651	Lake City	GA		02/10/2022		1,225,935								18,141			
8652	Tarzana	CA		12/28/2021		3,610,386								25,894			
8655	Miami	FL		12/13/2021		1,427,606								9,919			
8656	Miami	FL		12/13/2021		2,569,691								17,854			
8657	Corpus Christi	TX		12/03/2021		3,698,249								26,462			
8661	West Hollywood	CA		12/17/2021		8,378,527								43,964			
8662	West Valley City	UT		11/10/2021		3,403,918								24,701			
8663	Las Vegas	NV		12/08/2021		1,349,209								20,603			
8665	Chattanooga	TN		12/28/2021		3,474,515								53,872			
8668	Chattanooga	TN		12/28/2021		1,626,346								25,050			
8669	State College	PA		11/30/2021		3,642,257								27,130			
8670	Meadville	PA		11/24/2021		2,037,900								21,172			

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
8677	Brooklyn	NY		02/11/2022		4,066,997								61,738			
8681	Venice	CA		12/22/2021		2,366,604								18,094			
8682	Gainesville	TX		12/27/2021		1,261,468								18,983			
8684	Pennsauken	NJ		05/31/2022		19,381,392								178,747			
8685	Seattle	WA		12/17/2021		12,544,656								62,535			
8687	Marina	CA		12/17/2021		2,902,404								20,217			
8691	Ontario	CA		12/07/2021		2,548,119								13,889			
8695	Walterboro	SC		09/26/2022		1,369,229								6,958			
8696	Rock Hill	SC		09/26/2022		2,347,251								11,929			
8697	Newberry	SC		09/26/2022		2,640,657								13,420			
8701	Amherst	NY		12/23/2021		1,597,457								24,280			
8702	Amherst	NY		12/23/2021		877,476								13,337			
8705	Pasadena	CA		12/13/2021		883,995								23,825			
8707	El Monte	CA		01/20/2022		2,375,206								17,712			
8713	Espanola	NM		11/23/2021		884,655								5,864			
8714	Anaheim	CA		12/15/2021		4,271,502								30,028			
8717	Pico Rivera	CA		03/04/2022		3,433,827								24,746			
8721	Farmington	CT		02/04/2022		1,551,001								10,595			
8723	Huntsville	AL		02/04/2022		3,340,619								22,821			
8724	San Francisco	CA		01/07/2022		3,664,934								25,366			
8727	Chandler	AZ		03/04/2022		1,865,374								12,674			
8728	Tempe	AZ		03/04/2022		3,307,238								21,474			
8729	Tempe	AZ		03/04/2022		2,601,957								17,679			
8730	Riverside	CA		12/20/2021		2,022,532								10,596			
8731	Carrboro	NC		03/10/2022		1,883,250								18,298			
8732	Salinas	CA		01/14/2022		3,963,364								38,207			
8734	Olathe	KS		12/21/2021		2,958,769								34,717			
8735	Virginia Beach	VA		02/01/2022		1,507,015								77,431			
8738	Tyler	TX		01/13/2022		1,225,552								6,350			
8739	Buffalo	NY		01/28/2022		6,669,041								47,219			
8740	Hillsboro	OR		12/31/2021		6,992,888								48,896			
8744	North Myrtle Beach	SC		02/18/2022		13,866,461								94,825			
8748	Walnut Creek	CA		02/17/2022		7,564,862								39,577			
8749	Carlsbad	CA		12/21/2021		1,588,319								8,428			
8752	Lacey	WA		02/22/2022		17,661,844								125,033			
8754	Veneta	OR		01/13/2022		4,767,986								33,161			
8756	Clarksville	TN		03/30/2022		1,060,876								10,078			
8757	Indianapolis	IN		03/30/2022		1,084,451								10,302			
8758	San Jose	CA		02/16/2022		1,744,064								8,402			
8759	Austin	TX		02/02/2022		3,536,086								30,520			
8762	Fresno	CA		01/27/2022		1,336,075								9,151			
8764	Taylor	MI		01/26/2022		1,385,051		5,497			5,497			15,821			
8765	Huntley	IL		03/30/2022		1,574,811								14,960			
8768	West Melbourne	FL		02/25/2022		4,697,460								45,305			
8769	Seattle	WA		01/18/2022		2,172,689								11,060			
8772	Fontana	CA		03/10/2022		2,582,417								22,762			
8775	Glendale Heights	IL		03/11/2022		6,934,010								81,463			
8776	Oak Park	IL		03/11/2022		1,163,424								13,668			
8777	Canton	MS		02/22/2022		3,659,311								54,633			
8778	Marshfield	MA		02/07/2022		4,685,862								59,109			
8779	Westlake Village	CA		03/11/2022		1,433,125								9,991			

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
8780	Danville	IL		05/25/2022		1,934,662								28,623			
8781	Kennesaw	GA		03/24/2022		2,491,834								16,971			
8782	Austin	TX		02/25/2022		3,088,356								16,628			
8783	Fayetteville	AR		02/15/2022		2,240,954								15,586			
8784	Houston	TX		02/02/2022		1,383,525								9,512			
8785	Woodland	WA		01/28/2022		4,292,584								29,665			
8787	Seattle	WA		05/11/2022		1,516,764								10,137			
8788	Batavia	NY		04/13/2022		13,767,988								202,763			
8789	Reno	NV		02/10/2022		1,062,876								5,543			
8790	Winterville	NC		02/25/2022		1,689,956								16,459			
8792	San Antonio	TX		05/04/2022		1,921,507								12,950			
8794	Bountiful	UT		02/23/2022		1,336,910								9,416			
8796	Coral Gables	FL		03/01/2022		4,220,616								41,709			
8798	Richmond	VA		03/29/2022		6,261,922								41,373			
8800	Bloomington	IN		03/29/2022		1,439,351								9,540			
8801	Rockwall	TX		03/14/2022		1,879,359								18,073			
8804	Paintsville	KY		02/23/2022		1,879,591								68,276			
8805	Lewiston	ID		03/16/2022		3,246,912								32,388			
8818	Fremont	CA		03/18/2022		1,274,744								8,671			
8819	Syracuse	NY		03/22/2022		2,107,729								14,467			
8820	Las Vegas	NV		03/07/2022		1,914,406								13,396			
8822	Bradenton	FL		03/11/2022		5,363,220								37,097			
8823	Melbourne	FL		03/15/2022		1,295,193								8,618			
8826	Cincinnati	OH		03/25/2022		3,650,504								23,571			
8829	San Clemente	CA		03/17/2022		1,438,520								9,659			
8830	Mesquite	TX		03/18/2022		3,418,377								32,473			
8832	Farmington	NM		04/08/2022		2,181,141								14,284			
8833	Oroville	CA		04/08/2022		1,173,536								7,685			
8838	San Rafael	CA		05/18/2022		950,667								8,620			
8840	Sparks	NV		05/16/2022		9,651,047								60,978			
8841	Las Vegas	NV		04/08/2022		4,191,036								40,602			
8842	Rockville	MD		03/31/2022		6,904,094								46,477			
8844	Buffalo	NY		05/18/2022		9,636,318								63,340			
8845	Temecula	CA		04/06/2022		1,441,290								9,688			
8849	Mesquite	TX		04/05/2022		1,536,510								14,683			
8853	Santa Clarita	CA		03/24/2022		1,782,316								34,097			
8855	Hot Springs Village	AR		05/11/2022		2,258,345								14,269			
8857	Jacksonville	FL		05/09/2022		2,362,586								32,811			
8863	Wynne	AR		03/17/2022		637,351								5,791			
8866	North Las Vegas	NV		04/07/2022		2,423,066								12,080			
8874	Scottsdale	AZ		05/17/2022		2,772,151								17,937			
8875	Los Angeles	CA		04/21/2022		1,336,800								6,325			
8879	Tempe	AZ		04/19/2022		3,880,195								36,339			
8880	Leesburg	FL		05/09/2022		2,251,840								31,273			
8882	Ontario	CA		05/04/2022		3,543,992								5,173			
8885	Hauppauge	NY		07/25/2022		3,824,842								34,304			
8886	Jackson	TN		04/01/2022		5,450,203								35,422			
8890	Rio Rancho	NM		07/28/2022		2,546,422								16,340			
8894	McKinney	TX		06/03/2022		2,961,353								13,736			
8897	Torrance	CA		05/11/2022		1,352,353								8,343			
8898	Chester	CA		04/01/2022		990,906								6,183			

STATEMENT AS OF JUNE 30, 2024 OF THE Symetra Life Insurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
8902	El Segundo	CA		05/06/2022		2,434,539								11,424			
8903	Temecula	CA		04/21/2022		1,456,954								7,111			
8907	Denham Springs	LA		05/02/2022		5,120,675								46,360			
8908	Vineland	NJ		07/01/2022		7,896,048								64,023			
8910	Mamaroneck	NY		06/10/2022		5,704,318								51,669			
8913	Waco	TX		05/18/2022		9,010,153								85,190			
8921	Vineland	NJ		07/01/2022		8,390,809								66,333			
8922	Riverside	CA		06/30/2022		8,452,421								54,823			
8927	Pearland	TX		05/04/2022		2,906,549								18,786			
8929	San Francisco	CA		05/24/2022		7,397,073								105,067			
8936	Hampstead	MD		05/06/2022		8,676,533								53,761			
8942	King of Prussia	PA		04/20/2022		2,603,186								24,283			
8943	Vancouver	WA		05/13/2022		1,458,799								7,168			
8944	New York	NY		05/13/2022		4,577,724								30,011			
8946	Madison Heights	MI		05/13/2022		2,137,252								14,383			
8949	Lansing	MI		05/16/2022		22,349,788								112,903			
8953	Buffalo	NY		05/27/2022		5,536,841								37,067			
8955	Buffalo	NY		06/24/2022		9,364,229								43,506			
8956	Buffalo	NY		06/24/2022		5,364,923								24,925			
8960	Lewiston	NY		06/27/2022		10,778,617								50,077			
8963	Clearfield	UT		04/20/2022		2,331,126								11,378			
8965	San Jose	CA		05/13/2022		2,466,729								49,127			
8969	Bonaire	GA		06/08/2022		984,604								6,188			
8970	Miami	FL		07/19/2022		14,291,657								119,943			
8971	Phoenix	AZ		07/19/2022		15,346,745								128,798			
8972	Orlando	FL		07/19/2022		9,687,633								81,304			
8973	Escanaba	MI		05/26/2022		1,112,693								15,294			
8974	Daytona Beach	FL		05/10/2022		8,362,028								64,452			
8975	Lake Forest	CA		05/20/2022		1,926,463								12,796			
8977	Lenoir	NC		06/03/2022		6,034,012								37,773			
8983	Central Falls	RI		07/06/2022		6,398,272								39,552			
8984	Lincoln	RI		07/06/2022		11,633,222								71,913			
8985	Pawtucket	RI		07/06/2022		3,780,797								23,372			
8993	San Luis Obispo	CA		08/02/2022		2,432,514								14,146			
8996	Milwaukee	WI		06/17/2022		13,597,880								167,198			
8997	Jacksonville	FL		07/13/2022		5,831,505								33,242			
8998	Grand Haven	MI		05/10/2022		725,949								9,852			
9000	El Cajon	CA		07/08/2022		749,824								2,997			
9009	Clute	TX		05/03/2022		5,092,481								68,145			
9010	San Jose	CA		07/12/2022		1,427,406								7,944			
9011	Orem	UT		07/07/2022		4,737,099								51,792			
9012	Boise	ID		05/18/2022		8,492,921								53,661			
9013	Bakersfield	CA		06/24/2022		4,925,408								41,746			
9014	Ludlow	MA		08/10/2022		21,844,384								128,997			
9017	Williamsburg	VA		05/27/2022		7,263,755								41,620			
9018	West Linn	OR		06/17/2022		5,422,453								74,448			
9022	New Braunfels	TX		06/24/2022		3,980,690								22,244			
9026	Lewisville	TX		08/10/2022		1,221,363								15,571			
9027	Plover	WI		07/01/2022		2,561,355								13,945			
9028	Tulsa	OK		06/28/2022		5,040,280								29,656			
9029	Lehi	UT		07/07/2022		7,293,225								43,595			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
9041	Carson City	NV		08/16/2022		2,922,747								16,247			
9047	New York	NY		07/15/2022		7,644,818								102,974			
9050	Surprise	AZ		08/01/2022		2,585,515								61,832			
9051	Snohomish	WA		07/25/2022		1,469,547								6,006			
9060	Baltimore	MD		08/31/2022		828,548								4,518			
9061	Santa Fe Springs	CA		08/08/2022		6,741,737								90,129			
9063	Elmhurst	IL		08/01/2022		3,108,588								18,012			
9064	Odessa	TX		08/12/2022		2,239,139								12,775			
9065	Houston	TX		08/12/2022		2,870,253								16,715			
9067	Garland	TX		08/17/2022		1,374,935								5,279			
9068	Burnsville	MN		08/08/2022		982,097								3,771			
9069	Edina	MN		08/08/2022		982,097								3,771			
9070	Denver	CO		08/19/2022		12,606,050								62,334			
9071	Rancho Cordova	CA		08/24/2022		5,627,131								42,011			
9072	Troy	MI		08/11/2022		1,223,732								10,123			
9073	Chicago	IL		08/09/2022		3,456,384								30,024			
9075	Austin	TX		09/14/2022		2,345,126								12,377			
9076	Jacksonville	FL		09/14/2022		2,345,126								12,377			
9077	Seattle	WA		08/17/2022		2,143,021								11,978			
9078	Eastlake	OH		09/12/2022		4,103,129								21,838			
9080	Rowlett	TX		08/08/2022		1,554,940								8,888			
9081	D'Iberville	MS		08/24/2022		5,121,099								27,197			
9085	Cincinnati	OH		08/31/2022		3,749,138								21,187			
9088	Van Nuys	CA		08/25/2022		1,512,493								7,922			
9089	Van Nuys	CA		08/25/2022		1,317,333								6,899			
9091	Detroit	MI		09/02/2022		1,954,272								10,315			
9092	Tucson	AZ		11/10/2022		2,347,583								12,680			
9094	Antioch	CA		08/23/2022		2,260,991								29,211			
9095	Jurupa Valley	CA		09/20/2022		1,767,869								7,209			
9096	Smyrna	GA		10/06/2022		3,222,101								17,534			
9097	Traverse City	MI		09/09/2022		4,030,608								14,660			
9099	Benton	AR		09/14/2022		5,072,751								28,575			
9102	Logan	UT		09/14/2022		7,310,875								42,385			
9103	Harrisburg	PA		09/13/2022		2,088,920								16,593			
9104	Wayne	MI		09/15/2022		2,998,382								17,131			
9105	Pleasanton	CA		09/13/2022		1,081,156								4,237			
9106	Wooster	OH		09/14/2022		4,051,708								33,303			
9107	Santa Monica	CA		09/13/2022		3,226,674								13,090			
9109	Irwin	PA		10/17/2022		3,421,027								43,245			
9112	Sterling Heights	MI		09/22/2022		5,108,494								20,547			
9113	Brownstown Twp	MI		09/22/2022		6,483,857								26,078			
9114	Greenville	SC		09/22/2022		3,634,890								14,620			
9117	San Diego	CA		09/28/2022		2,146,241								12,073			
9118	Houston	TX		09/30/2022		4,326,003								24,469			
9119	Houston	TX		09/28/2022		2,467,827								15,004			
9120	Dallas	TX		10/11/2022		3,234,744								17,409			
9121	Florence	OR		09/27/2022		1,042,671								12,935			
9122	Snellville	GA		08/31/2022		2,266,728								28,155			
9123	Monterey Park	CA		10/24/2022		7,220,207								127,793			
9124	Asheville	NC		09/01/2022		2,346,046								97,669			
9125	Grapevine	TX		10/18/2022		1,789,271								14,654			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
Loan Number	2 City	3 State	Loan Type	Date Acquired	Disposal Date	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
9128	Canfield	OH		09/20/2022		5,272,345								28,731			
9129	Valdosta	GA		11/04/2022		14,698,172								73,389			
9130	Cleveland	OH		10/11/2022		2,608,305								22,064			
9131	Leander	TX		09/27/2022		7,234,903								59,530			
9133	Burnsville	MN		10/13/2022		5,856,693								33,343			
9134	Frederick	MD		10/28/2022		4,647,456								24,825			
9137	Kyle	TX		10/03/2022		5,118,553								29,473			
9138	Woodinville	WA		10/28/2022		11,461,683								47,085			
9140	Herriman	UT		09/23/2022		3,412,118								19,701			
9143	Houston	TX		01/11/2023		7,219,554								23,078			
9145	Macon	GA		10/05/2022		1,513,411								8,236			
9148	Glendale Heights	IL		10/24/2022		4,785,214								26,524			
9152	Miami Beach	FL		11/01/2022		13,801,879								48,151			
9154	Sarasota	FL		10/18/2022		4,451,476								17,746			
9156	Tumwater	WA		10/18/2022		2,848,381								36,566			
9157	Venice	CA		11/03/2022		5,915,403								20,564			
9160	Woodinville	WA		10/21/2022		12,216,138								68,502			
9164	Zebulon	NC		10/14/2022		3,871,705								31,017			
9165	Vestal	NY		12/16/2022		9,866,014								38,103			
9169	Tampa	FL		11/22/2022		1,777,354								5,958			
9171	Centennial	CO		11/09/2022		6,409,343								23,737			
9173	Houston	TX		10/26/2022		13,293,325								50,034			
9175	Wexford	PA		10/31/2022		9,544,970								49,717			
9183	Buena Park	CA		11/18/2022		1,331,137								4,939			
9185	Philadelphia	PA		12/08/2022		2,192,636								7,207			
9187	Lake Grove	OR		11/23/2022		1,666,931								8,665			
9196	Las Vegas	NV		11/14/2022		6,909,950								23,668			
9200	Cincinnati	OH		02/13/2023		1,331,706								9,834			
9202	Las Vegas	NV		12/01/2022		4,416,618								21,912			
9203	Rancho Cucamonga	CA		12/01/2022		4,440,704								15,567			
9206	Jacksonville	FL		12/29/2022		2,066,329								9,659			
9207	Culver City	CA		06/26/2023		10,948,860								31,849			
9208	Tucson	AZ		12/13/2022		959,877								4,346			
9210	Lynchburg	VA		12/08/2022		3,538,089								16,340			
9213	Memphis	TN		12/16/2022		1,878,304								6,214			
9217	Orlando	FL		12/30/2022		19,783,297								62,213			
9218	St George	UT		12/27/2022		8,215,514								24,321			
9219	Essington	PA		12/20/2022		7,190,816								31,442			
9222	Covina	CA		12/14/2022		3,951,245								12,847			
9224	Union	NJ		12/23/2022		1,968,931								8,929			
9225	Bellflower	CA		12/23/2022		2,471,929								8,046			
9229	Memphis	TN		02/02/2023		14,000,000								59,465			
9230	Canton	OH		02/02/2023		11,000,000								46,722			
9231	Madison	WI		02/02/2023		10,000,000								42,475			
9232	Fort Wayne	IN		02/02/2023		7,000,000								29,732			
9233	Springfield	IL		02/02/2023		8,000,000								33,980			
9234	San Antonio	TX		02/02/2023		7,500,000								31,856			
9235	Greendale	WI		02/02/2023		5,600,000								23,786			
9236	El Paso	TX		02/02/2023		4,200,000								17,839			
9237	Kearney	NE		02/02/2023		3,000,000								12,742			
9238	Lombard	IL		02/02/2023		4,000,000								16,990			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
9239	Phoenix	AZ		02/02/2023		1,700,000								9,593			
9241	Memphis	TN		03/08/2023		5,930,532								28,194			
9243	Alexandria	LA		12/29/2022		985,471								4,191			
9245	Los Angeles	CA		02/01/2023		6,233,410								20,911			
9246	Los Angeles	CA		02/01/2023		8,311,213								27,882			
9247	Dallas	TX		01/30/2023		989,535								11,172			
9251	Monroe	WA		02/01/2023		2,966,786								10,410			
9257	Shelbyville	KY		02/28/2023		1,676,719								8,103			
9258	Cleveland	OH		03/13/2023		2,074,727								9,876			
9259	Moraine	OH		01/31/2023		659,811								3,200			
9260	Falconer	NY		01/31/2023		1,083,272								5,253			
9262	Naperville	IL		03/03/2023		1,382,805								6,017			
9263	Santa Barbara	CA		02/21/2023		1,980,301								6,847			
9264	Florence	KY		03/16/2023		6,876,371								48,359			
9265	Signal Hill	CA		02/24/2023		5,205,081								36,590			
9266	Gardena	CA		02/24/2023		8,126,200								57,124			
9267	Los Angeles	CA		02/24/2023		6,400,975								44,996			
9273	East Troy	WI		04/14/2023		4,875,796								55,322			
9275	Madison	AL		02/22/2023		3,007,855								14,661			
9276	Fredericksburg	VA		03/27/2023		4,448,241								20,269			
9278	Carpinteria	CA		02/23/2023		5,922,514								27,047			
9280	Pensacola	FL		02/28/2023		1,842,382								20,160			
9286	Pooler	GA		03/01/2023		1,665,747								11,930			
9287	Sanford	FL		05/12/2023		5,154,342								23,697			
9288	Carlsbad	CA		03/10/2023		5,867,502								19,997			
9289	Gadsden	AL		03/27/2023		1,749,982								19,580			
9291	Mobile	AL		04/06/2023		1,382,845								6,698			
9292	Commerce	CA		03/23/2023		5,185,285								25,261			
9293	Miami	FL		03/14/2023		1,976,290								9,272			
9295	Reno	NV		10/05/2023		5,482,319								27,306			
9300	Charlotte	NC		03/29/2023		1,679,572								7,983			
9303	Strongsville	OH		05/17/2023		29,778,031								116,001			
9306	Stafford	TX		03/17/2023		5,289,484								23,717			
9309	Savannah	GA		04/07/2023		4,250,000								6,237			
9312	Wellington	FL		04/11/2023		6,322,978								30,098			
9313	Chicago	IL		04/19/2023		3,936,898								28,102			
9317	Monroe	MI		05/05/2023		4,704,382								20,403			
9318	Ontario	CA		04/03/2023		9,924,458								33,614			
9327	Baldwin Park	CA		03/15/2023		7,648,098								24,226			
9332	Buffalo	NY		06/08/2023		1,973,456								13,771			
9335	Blue Ash	OH		04/12/2023		4,370,088								13,359			
9340	Marco Island	FL		04/27/2023		1,436,245								6,156			
9342	Salisbury	NC		05/17/2023		1,262,172								4,060			
9344	Salt Lake City	UT		04/24/2023		4,965,945								15,209			
9346	Hillsboro	OR		04/18/2023		1,780,776								8,558			
9347	Mount Vernon	WA		05/12/2023		7,966,690								14,473			
9349	El Segundo	CA		03/31/2023		711,656								3,267			
9360	Peru	IL		04/26/2023		1,446,086								6,226			
9370	Shermans Dale	PA		04/13/2023		5,790,196								26,676			
9374	Oswego	IL		05/26/2023		845,116								2,539			
9376	Purcellville	VA		05/22/2023		1,561,087								7,219			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
Loan Number	2 City	3 State	Loan Type	Date Acquired	Disposal Date	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
9381	Orange	CA		05/25/2023		8,938,979								31,553			
9382	Stanton	CA		05/25/2023		2,483,361								8,609			
9385	Wyomissing	PA		05/31/2023		2,279,927								10,420			
9387	Kennesaw	GA		06/14/2023		1,285,707								8,878			
9388	Jacksonville	FL		07/25/2023		3,678,351								16,768			
9389	Loma Linda	CA		07/03/2023		14,388,914								68,887			
9390	Tulare	CA		05/30/2023		1,536,596								4,653			
9391	Novi	MI		06/23/2023		1,236,031								8,669			
9395	Santee	CA		07/07/2023		4,481,249								14,511			
9397	Raleigh	NC		07/19/2023		5,451,291								37,709			
9398	San Diego	CA		06/09/2023		5,955,063								27,890			
9401	Van Nuys	CA		05/25/2023		1,436,497								6,991			
9402	Kirkland	WA		07/17/2023		29,870,200								100,340			
9403	McAllen	TX		05/04/2023		1,633,055								7,557			
9405	Austin	TX		05/31/2023		2,477,949								11,443			
9409	Corona	CA		06/30/2023		1,191,255								5,433			
9410	Anaheim	CA		06/30/2023		1,523,814								6,950			
9411	Anaheim	CA		06/30/2023		2,283,239								10,414			
9413	Charlotte	NC		07/05/2023		2,985,891								8,784			
9429	Thousand Palms	CA		06/22/2023		1,608,013								7,443			
9434	Simi Valley	CA		06/15/2023		1,691,074								5,539			
9435	Santa Barbara	CA		06/16/2023		845,444								2,825			
9437	Tucson	AZ		07/13/2023		7,455,376								34,543			
9438	Port Wentworth	GA		07/11/2023		10,140,228								46,293			
9439	Chino	CA		07/07/2023		5,071,568								17,609			
9440	Redondo Beach	CA		06/22/2023		2,978,037								13,643			
9441	Santa Barbara	CA		06/30/2023		3,623,116								16,697			
9442	Houston	TX		05/18/2023		1,696,081								8,243			
9455	Baltimore	MD		06/30/2023		1,241,124								5,520			
9457	Bowmansville	NY		06/02/2023		2,775,077								12,928			
9459	San Francisco	CA		06/30/2023		1,836,983								8,098			
9460	Raleigh	NC		07/20/2023		4,175,575								18,922			
9462	Simi Valley	CA		06/30/2023		1,300,526								8,990			
9463	Whites Creek	TN		07/12/2023		8,156,127								27,206			
9471	Brooklyn	NY		05/26/2023		1,709,529								8,022			
9473	Brea	CA		07/13/2023		7,253,444								35,949			
9477	New York	NY		07/14/2023		3,481,344								11,570			
9482	Pomona	CA		08/25/2023		2,990,910								9,364			
9484	Glendale	AZ		07/12/2023		10,757,406								33,014			
9485	Los Angeles	CA		07/14/2023		1,891,963								6,217			
9486	Flagstaff	AZ		08/09/2023		3,463,898								37,210			
9487	Watsonville	CA		08/14/2023		1,608,186								7,028			
9489	West Hollywood	CA		07/14/2023		993,977								4,660			
9490	Phoenix	AZ		06/29/2023		4,168,782								19,382			
9492	Redford	MI		08/04/2023		854,348								5,822			
9493	Littleton	CO		07/13/2023		2,688,449								8,932			
9494	Centennial	CO		07/13/2023		4,481,460								14,352			
9496	Norcross	GA		07/28/2023		5,451,745								37,373			
9497	Los Angeles	CA		06/30/2023		1,840,769								5,736			
9498	Las Vegas	NV		07/21/2023		9,938,763								47,354			
9499	San Diego	CA		08/07/2023		5,915,801								65,177			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
9500	Metairie	LA		07/31/2023		11,431,576								52,965			
9501	Calumet City	IL		07/17/2023		2,190,570								7,292			
9509	Moreno Valley	CA		07/18/2023		3,981,320								14,408			
9510	Van Nuys	CA		07/18/2023		1,440,613								7,244			
9515	Colorado Springs	CO		07/14/2023		1,615,622								7,267			
9516	Philadelphia	PA		08/11/2023		7,567,437								33,568			
9519	Daytona Beach	FL		08/16/2023		4,877,241								23,400			
9520	McAllen	TX		08/16/2023		9,804,249								47,040			
9524	Long Island City	NY		08/15/2023		20,188,117								86,840			
9525	Tampa	FL		07/28/2023		2,485,260								11,413			
9526	Santa Monica	CA		07/20/2023		1,888,453								8,932			
9528	Houston	TX		08/04/2023		2,837,884								13,246			
9529	Kent	OH		07/31/2023		12,350,440								38,398			
9530	Provo	UT		09/11/2023		9,956,891								44,432			
9532	Cedar Hill	TX		08/23/2023		4,679,863								20,759			
9533	Riverdale	IL		08/23/2023		2,788,003								12,367			
9534	Burleson	TX		08/23/2023		1,493,573								6,625			
9535	San Diego	CA		08/08/2023		2,286,336								10,578			
9536	Brunswick	ME		06/28/2023		2,929,429								11,272			
9538	Arvada	CO		07/27/2023		2,489,642								8,017			
9540	Birmingham	MI		09/07/2023		1,346,145								3,978			
9541	Alameda	CA		09/19/2023		8,974,041								40,026			
9542	New York	NY		08/10/2023		3,678,052								16,991			
9543	Seattle	WA		06/29/2023		7,947,568								32,707			
9553	Memphis	TN		08/25/2023		2,384,794								15,687			
9554	Muncie	IN		08/25/2023		1,397,071								4,077			
9555	Baytown	TX		08/16/2023		2,788,040								12,331			
9558	Honolulu	HI		09/18/2023		7,978,475								33,256			
9563	Fairless Hills	PA		09/01/2023		11,448,963								52,553			
9564	Newport Beach	CA		07/31/2023		4,819,264								13,775			
9566	Woodridge	IL		07/21/2023		1,743,098								5,349			
9568	Roselle	NJ		08/11/2023		5,724,598								26,161			
9571	Temecula	CA		08/22/2023		14,438,822								63,099			
9575	Sparta	NC		08/01/2023		2,726,626								18,130			
9580	Laredo	TX		12/01/2023		1,650,000								10,052			
9581	Hickory	NC		09/26/2023		2,818,115								10,669			
9583	Oklahoma City	OK		09/19/2023		998,148								2,860			
9585	Pflugerville	TX		09/25/2023		12,391,151								52,278			
9586	Greenville	SC		09/15/2023		3,188,080								12,343			
9590	Dania Beach	FL		10/17/2023		5,492,814								22,160			
9591	Marysville	WA		09/28/2023		2,368,244								10,421			
9595	Waunakee	WI		10/13/2023		5,192,691								22,498			
9596	Mequon	WI		10/13/2023		3,994,377								17,306			
9598	San Diego	CA		09/25/2023		1,197,605								3,693			
9600	Lake St Louis	MO		10/26/2023		2,419,990								15,436			
9603	Danville	VA		10/31/2023		7,489,376								32,694			
9612	Houston	TX		11/22/2023		2,250,000								8,865			
9613	Lexington	KY		10/04/2023		1,919,940								7,823			
9614	Portland	OR		11/01/2023		5,991,937								24,846			
9615	Aberdeen	NC		12/05/2023		4,225,000								17,217			
9628	Melbourne	FL		09/19/2023		2,096,527								5,378			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
9645	Yucca Valley	CA		10/27/2023		1,023,657								4,142			
9646	Midland	TX		11/01/2023		2,991,640								25,732			
9649	Columbus	IN		11/08/2023		4,687,336								39,034			
9650	Bellflower	CA		10/05/2023		2,994,920								7,862			
9651	Austin	TX		10/27/2023		2,697,671								7,186			
9653	Colleyville	TX		10/10/2023		2,694,843								7,959			
9654	San Bernadino	CA		10/06/2023		6,374,405								39,518			
9657	Leander	TX		10/25/2023		7,643,478								20,128			
9661	San Marcos	CA		11/20/2023		6,000,000								106,114			
9662	Kingsland	GA		11/15/2023		6,000,000								49,088			
9666	Seattle	WA		01/19/2024										10,638			
9671	Nashville	TN		12/28/2023		4,250,000								16,344			
9672	Irving	TX		10/30/2023		1,497,207								8,531			
9673	Little Rock	AR		12/21/2023		1,430,000								5,620			
9676	Jacksonville	FL		11/03/2023		8,988,905								34,261			
9684	Marysville	WA		11/15/2023		4,800,000								18,082			
9685	Fort Smith	AR		11/20/2023		2,500,000								9,418			
9686	City of Industry	CA		12/21/2023		10,000,000								23,274			
9687	Fort Worth	TX		12/15/2023		9,000,000								35,699			
9691	Moreno Valley	CA		12/07/2023		11,800,000								28,959			
9692	Sandy	UT		11/21/2023		13,000,000								47,104			
9697	Tulsa	OK		11/20/2023		1,425,000								5,435			
9698	Copiague	NY		01/23/2024										7,973			
9699	South River	NJ		03/28/2024										8,367			
9702	Newport Beach	CA		12/08/2023		1,030,000								2,669			
9705	Brooklyn	NY		02/13/2024										8,308			
9710	Spartanburg	SC		01/05/2024										25,874			
9714	Mesa	AZ		12/26/2023		8,000,000								29,590			
9716	New York	NY		02/09/2024										10,134			
9729	Charlotte	NC		01/22/2024										23,589			
9730	Taylor	MI		01/08/2024										3,507			
9731	Chandler	AZ		12/19/2023		10,000,000								36,871			
9734	Cleveland	OH		01/12/2024										31,342			
9735	Zebulon	NC		01/17/2024										27,384			
9738	Seattle	WA		01/12/2024										23,633			
9739	Deerfield Beach	FL		03/08/2024										4,325			
9741	Buffalo	NY		01/31/2024										28,115			
9742	New Philadelphia	OH		01/03/2024										16,126			
9743	Searcy	AR		01/03/2024										6,570			
9744	Ironton	OH		01/03/2024										5,973			
9752	Signal Hill	CA		01/12/2024										5,758			
9756	La Porte	TX		01/29/2024										13,930			
9757	Clarksville	TN		01/04/2024										13,031			
9762	Plano	TX		12/26/2023		2,200,000								7,886			
9763	Houston	TX		01/26/2024										11,417			
9766	Bloomington	CA		01/25/2024										50,256			
9768	New York	NY		02/15/2024										11,216			
9774	Reno	NV		02/12/2024										11,175			
9776	Knoxville	TN		02/02/2024										10,632			
9777	Frisco	TX		02/23/2024										16,271			
9778	Milwaukie	OR		03/20/2024										4,863			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
9779	Monrovia	CA		02/09/2024										17,504			
9780	Allen	TX		02/28/2024										58,843			
9782	Camarillo	CA		03/11/2024										19,842			
9786	Bronx	NY		03/27/2024										7,984			
9788	Pacheco	CA		02/12/2024										10,629			
9791	Las Vegas	NV		01/31/2024										91,254			
9793	La Porte	TX		02/21/2024										5,906			
9795	Westminster	CO		02/16/2024										5,775			
9797	Henderson	NV		02/22/2024										7,250			
9799	Memphis	TN		03/25/2024										71,778			
9800	Williston	ND		03/15/2024										131,723			
9803	Katy	TX		02/27/2024										18,552			
9811	Cleveland	OH		03/28/2024										405,097			
9814	Simpsonville	SC		03/01/2024										18,556			
9816	Riverside	CA		03/15/2024										11,883			
9818	New York	NY		03/08/2024										28,119			
9819	Las Vegas	NV		03/06/2024										8,233			
9820	White CIty	OR		05/03/2024										18,191			
9821	Santa Teresa	NM		05/03/2024										12,785			
9822	Irvine	CA		02/29/2024										22,609			
9823	San Ramon	CA		02/27/2024										15,191			
9824	Los Angeles	CA		02/23/2024										3,929			
9825	Winston Salem	NC		04/04/2024										5,288			
9826	Orchard Park	NY		03/25/2024										9,007			
9828	La Canada Flintridge	CA		02/23/2024										10,148			
9829	Odessa	TX		05/15/2024										12,676			
9835	Asheville	NC		02/29/2024										9,193			
9837	Pensacola	FL		05/01/2024										1,210			
9840	Queen Creek	AZ		03/26/2024										4,461			
9845	Fresno	CA		03/20/2024										5,359			
9858	Seattle	WA		03/28/2024										22,444			
9861	Lebanon	OH		04/15/2024										4,165			
9862	New York	NY		04/19/2024										13,220			
9863	Kansas City	KS		03/06/2024										4,879			
9865	Portland	OR		03/28/2024										9,260			
9867	Pearland	TX		04/23/2024										3,103			
9869	East Meadow	NY		04/09/2024										4,792			
9873	Royal Oak	MI		04/09/2024										6,249			
9876	Pleasant Grove	UT		04/04/2024										27,504			
9877	Brookshire	TX		05/01/2024										1,932			
9880	Pikesville	MD		05/06/2024										3,901			
9882	Phoenix	AZ		04/17/2024										1,385			
9883	New York	NY		04/26/2024										1,983			
9887	Houma	LA		04/16/2024										7,800			
9890	Carson	CA		04/08/2024										1,036			
9892	Brownsville	TX		04/22/2024										5,675			
9899	Avon	CT		05/10/2024										2,975			
9903	Berkeley	CA		03/28/2024										2,705			
9905	Burbank	CA		05/15/2024										20,157			
9913	Charlotte	NC		04/10/2024										1,833			
9914	Baltimore	MD		05/03/2024										4,224			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
9915	Baltimore	MD		04/30/2024										2,966			
9919	Tonawanda	NY		05/03/2024										2,868			
9922	Fresno	CA		04/30/2024										2,945			
9924	Coachella	CA		05/01/2024										10,634			
9927	Glendale	AZ		04/30/2024										2,586			
9993	Colleyville	TX		05/07/2024										1,291			
PPE22FT45SYA	Jacksonville	FL		05/11/2022										51,082			
PPE62NQV2SYA	Jacksonville	FL		04/06/2021										256,923			
0299999. Mortgages with partial repayments						7,099,358,629		10,671			10,671			85,692,422			
0599999 - Totals						7,231,787,267		10,671			10,671			216,399,176			

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	USA Institutional Tax Credit Fund CXL, LP		US	USA Institutional Tax Credit Fund CXL, L		07/08/2022			(862,017)			
000000-00-0	USA Institutional Tax Credit Fund CXLVII LP		US	USA Institutional Tax Credit Fund CXLVII		07/18/2023			202,746			
000000-00-0	Red Stone Equity-Fund 103 L.P.		US	Red Stone Equity-Fund 103 L.P.		12/13/2023			331,912			
000000-00-0	LIHTC-Sterling Fund 51		US	LIHTC-Sterling Fund 51		01/31/2011			556			
000000-00-0	LIHTC-Alliant Fund 74		US	LIHTC-Alliant Fund 74		12/31/2013			9,692			
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									(317,111)			XXX
000000-00-0	VPC Asset Backed Opportunistic Credit Fund, L.P.		US	VPC Asset Backed Opportunistic Credit Fu		05/04/2022			88,398			
000000-00-0	Manulife Capital Partners VII Rated Feeder, L.P.		US	Manulife Capital Partners VII Rated Feed		02/28/2024			235,263			
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated									323,661			XXX
000000-00-0	KKR Various Investments Fund		US	KKR Various Investments Fund		05/08/2019			7,053,495			
000000-00-0	AMFAM VC Fund IV, LP		US	AMFAM VC Fund IV, LP		05/27/2022			123,804			
000000-00-0	MML Partnership Capital VIII S.C.Sp.		GBR	MML Partnership Capital VIII S.C.Sp.		06/27/2024		6,356,923				
000000-00-0	Arcmont Capital Solutions Fund II (USD) L.P.		GBR	Arcmont Capital Solutions Fund II (USD)		04/05/2024		2,543,802	3,232,170			
46433Q-10-2	Shoreline Equity Partners Fund II, L.P.		CA	Shoreline Equity Partners Fund II, L.P.		04/01/2024		1,158,769	76,868			
000000-00-0	AEA Investors SBF V, L.P.		US	AEA Investors SBF V, L.P.		04/01/2024		3,083,896				
000000-00-0	Arctos Sports Partners Fund II, L.P.		US	Arctos Sports Partners Fund II, L.P.		04/23/2024		7,687,636				
000000-00-0	GCG Investors VI, L.P.		US	GCG Investors VI, L.P.		02/15/2024			7,328,813			
5899999. Any Other Class of Assets - Unaffiliated								20,831,025	17,815,150			XXX
6099999. Total - Unaffiliated								20,831,025	17,821,701			XXX
6199999. Total - Affiliated												XXX
6299999 - Totals								20,831,025	17,821,701			XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	KKR Various Investments Fund		US	KKR Various Investments Fund	05/08/2019	06/28/2024	4,573,495							4,573,495	4,573,495				
000000-00-0	HI-Ellis Factory			HI-Ellis Factory	12/14/2017	05/02/2024									218,997		218,997	218,997	
5899999. Any Other Class of Assets - Unaffiliated							4,573,495							4,573,495	4,792,492		218,997	218,997	
6099999. Total - Unaffiliated							4,573,495							4,573,495	4,792,492		218,997	218,997	

SCHEDULE BA - PART 3

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

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
6199999. Total - Affiliated																			
6299999 - Totals							4,573,495							4,573,495	4,792,492		218,997	218,997	

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
91282C-JN-2	UNITED STATES TREASURY		04/01/2024	Barclays Capital		20,037,500	20,000,000	296,448	1.A
91282C-JZ-5	UNITED STATES TREASURY		05/01/2024	Bank of America Securities		816,731	860,000	7,277	1.A
91282C-KG-5	UNITED STATES TREASURY		04/19/2024	Various		147,712,695	150,000,000	231,045	1.A
91282C-KJ-9	UNITED STATES TREASURY		04/15/2024	JP MORGAN CHASE BANK/HSBCSI		9,907,422	10,000,000	1,230	1.B FE
91282C-KN-0	UNITED STATES TREASURY		05/15/2024	Various		2,685,449	2,660,000	3,836	1.A
91282C-KP-5	UNITED STATES TREASURY		05/08/2024	Various		80,464,844	80,000,000	90,489	1.A
91282C-KQ-3	UNITED STATES TREASURY		06/24/2024	Various		23,380,125	23,300,000	50,324	1.A
91282C-KQ-3	UNITED STATES TREASURY		06/03/2024	Bank of America Securities		548,646	550,000	1,308	1.A
91282C-KT-7	UNITED STATES TREASURY		06/17/2024	Various		110,613,281	110,000,000	131,557	1.A
91282C-KU-4	UNITED STATES TREASURY		06/24/2024	Various		2,089,832	2,050,000	5,017	1.A
0109999999. Subtotal - Bonds - U.S. Governments						398,256,526	399,420,000	818,531	XXX
3136B7-M3-2	FNR 2019-77 AZ - CMO/RMBS		06/01/2024	Direct		109,025	109,025		1.A
3137B8-YJ-0	FHR 4316 BZ - CMO/RMBS		06/01/2024	Direct		20,291	20,291		1.A
3137BR-S2-2	FHR 4612 HZ - CMO/RMBS		06/01/2024	Direct		45,509	45,509		1.A
31418E-4N-7	FN MA5328 - RMBS		05/13/2024	BNP PARIBAS SECURITIES CORPO		14,812,870	14,771,901	34,468	1.A
31418E-U9-9	FN MA5107 - RMBS		05/23/2024	Merril Lynch Pierce Fenner Smith		13,459,842	13,674,033	48,049	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						28,447,537	28,620,759	82,517	XXX
00218T-AA-2	ARZT-24BILT-A - CMBS		05/14/2024	MORGAN STANLEY CO		16,998,808	17,000,000	59,965	1.A FE
00259#-AA-2	Ardian Parsnip - ABS		04/22/2024	TENDER/PURCHASE OFFER		5,400,000	5,400,000		1.G PL
00489L-AL-7	ACRISURE LLC		06/05/2024	MORGAN STANLEY CO		500,000	500,000		4.B FE
00489L-AM-5	ACRISURE LLC		06/05/2024	MORGAN STANLEY CO		500,000	500,000		5.A FE
00774M-AX-3	AERCAP IRELAND CAPITAL DAC	C	04/12/2024	BNP PARIBAS SECURITIES BOND		8,446,400	10,000,000	69,667	2.A FE
00914A-AW-2	AIR LEASE CORP		06/17/2024	MERRILL LYNCH PIERCE FENNER		995,790	1,000,000		2.B FE
00914A-AX-0	AIR LEASE CORP		06/17/2024	JP MORGAN CHASE BANK/HSBCSI		15,998,312	16,273,000		2.B FE
03027X-AW-0	AMERICAN TOWER CORP		06/13/2024	WELLS FARGO		9,361,100	10,000,000	125,611	2.C FE
03636#-AB-8	Ansell USA Inc.	C	06/27/2024	UNKNOWN		12,000,000	12,000,000		2.B PL
03740M-AF-7	AON NORTH AMERICA INC		06/20/2024	SMBC NIKKO SECURITIES		2,501,175	2,500,000	43,924	2.A FE
05508W-AC-9	B&G FOODS INC		06/27/2024	Barclays Capital		2,010,000	2,000,000	52,000	4.A FE
05523R-AH-0	BAE SYSTEMS PLC	C	04/09/2024	JP MORGAN CHASE BANK/HSBCSI		12,679,238	12,750,000	26,563	2.A FE
05571A-AU-9	BPCE SA	C	05/09/2024	RBC CAPITAL MARKETS		9,936,416	9,800,000	203,737	2.B FE
05642#-AA-7	BTC Offshore Holdings Fund III-B LLC - A		06/28/2024	Unknown		2,497,500	2,497,500		1.C
05825X-AA-7	BALDWIN INSURANCE GROUP HOLDINGS LLC		05/10/2024	JP MORGAN CHASE BANK/HSBCSI		1,000,000	1,000,000		4.C FE
05964H-AV-7	BANCO SANTANDER SA	C	05/22/2024	MORGAN STANLEY & CO. LLC		10,566,600	10,000,000	203,785	2.B FE
06406R-BL-0	BANK OF NEW YORK MELLON CORP		05/09/2024	CITADEL		11,476,236	11,237,000	32,599	1.F FE
06418G-AH-0	BANK OF NOVA SCOTIA		05/29/2024	SCOTIABANK		8,983,927	8,994,000		1.F FE
06761V-AQ-0	BABSN 194R AR - CDO	C	05/13/2024	JP MORGAN CHASE BANK/HSBCSI		15,000,000	15,000,000	103,298	1.A FE
07403C-AL-5	BRMTN 1R BR - CDO	C	06/14/2024	CITIGROUP GLOBAL MARKETS, INC		21,750,000	21,750,000		1.C FE
07403C-AQ-4	BRMTN 1R DR - CDO	C	06/14/2024	CITIGROUP GLOBAL MARKETS, INC		12,500,000	12,500,000		2.C FE
08179M-AS-8	BSP 15R BR - CDO		06/17/2024	MERRILL LYNCH PIERCE FENNER		7,700,000	7,700,000		1.C
08179M-AU-3	BSP 15R CR - CDO		06/17/2024	MERRILL LYNCH PIERCE FENNER		7,250,000	7,250,000		1.F
08179M-AW-9	BSP 15R D1R - CDO		06/17/2024	MERRILL LYNCH PIERCE FENNER		9,750,000	9,750,000		2.C
09582*-AC-1	Blue Owl GP Stakes III Financing SPV LLC		06/11/2024	TENDER/PURCHASE OFFER		1,416,653	1,416,653		1.B
09582*-AD-9	Blue Owl GP Stakes III Financing SPV LLC		06/11/2024	Unknown		5,261,854	5,261,854		1.B
09709A-AA-0	BAAT 241 A1 - ABS		05/14/2024	MERRILL LYNCH PIERCE FENNER		13,500,000	13,500,000		1.D FE
097751-CC-3	BOMBARDIER INC		05/21/2024	MORGAN STANLEY CO		500,000	500,000		4.A FE
10638M-AA-8	BABS 2021-RM2 A - CMO/RMBS		04/25/2024	Direct		37,153	37,153		1.A FE
10638N-AA-6	BABS 22RM3 A - RMBS		05/25/2024	BREAN CAPITAL		20,826	20,826		1.A FE
109696-AC-8	BRINKS CO		06/05/2024	JP MORGAN CHASE BANK/HSBCSI		2,000,000	2,000,000		3.C FE
109696-AD-6	BRINKS CO		06/05/2024	JP MORGAN CHASE BANK/HSBCSI		3,000,000	3,000,000		3.B FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
11271L-AL-6	BROOKFIELD FINANCE INC		06/17/2024	DEUTSCHE BANK SECURITIES, INC.		5,071,750	5,000,000	88,691	1.G FE
11765C-AA-3	BRYPK 2423 A1A - CDO	C	04/11/2024	MERRILL LYNCH PIERCE FENNER		60,000,000	60,000,000		1.A FE
11765C-AC-9	BRYPK 2423 A2 - CDO	C	04/11/2024	MERRILL LYNCH PIERCE FENNER		10,000,000	10,000,000		1.A FE
118230-AV-3	BUCKEYE PARTNERS LP		06/10/2024	WELLS FARGO		2,000,000	2,000,000		3.B FE
12327C-AA-2	BJETS-241-A - ABS		04/09/2024	CITIGROUP GLOBAL MARKETS, INC		13,999,777	14,000,000		1.F FE
1242*C-N0-7	Hardwood Funding LLC		06/07/2024	UNKNOWN		4,000,000	4,000,000		1.G FE
12530J-AB-8	CFMT 22AB2 M1 - CMO/RMBS		06/25/2024	Direct		17,536	17,536		1.A FE
126408-GU-1	CSX CORP		06/13/2024	MITSUBISHI		5,068,600	5,000,000	45,069	1.G FE
12661P-AH-2	CSL FINANCE PLC	C	04/10/2024	CITIGROUP GLOBAL MARKETS, INC		9,759,600	10,000,000	13,543	1.G FE
126650-EE-6	CVS HEALTH CORP		05/21/2024	CITIGROUP GLOBAL MARKETS, INC		5,269,312	5,304,000	12,376	2.B FE
13057Q-AK-3	CALIFORNIA RESOURCES CORP		05/21/2024	CITIGROUP GLOBAL MARKETS, INC		500,000	500,000		3.C FE
134429-BN-8	CAMPBELL SOUP CO		04/17/2024	MERRILL LYNCH PIERCE FENNER		10,220,825	10,320,000	41,739	2.B FE
15132H-AJ-0	CENCOSUD SA	C	05/22/2024	MERRILL LYNCH PIERCE FENNER		7,912,320	8,000,000		2.C FE
153766-AA-8	CENTRAL JAPAN RAILWAY CO	C	06/06/2024	WELLS FARGO		1,631,746	1,880,000	2,885	1.F FE
16144C-AA-4	CHAOT 242 A1 - ABS		04/18/2024	JP MORGAN CHASE BANK/HSBCSI		10,000,000	10,000,000		1.D FE
202795-KA-7	COMMONWEALTH EDISON CO		05/06/2024	US BANCORP INVESTMENTS INC.		9,935,200	10,000,000		1.F FE
20600D-AA-1	CONCENTRA ESCROW ISSUER CORP		06/26/2024	JP MORGAN CHASE BANK/HSBCSI		500,000	500,000		4.B
209111-GK-3	CONSOLIDATED EDISON COMPANY OF NEW YORK		05/06/2024	JP MORGAN CHASE BANK/HSBCSI		4,965,100	5,000,000		1.G FE
21036P-BF-4	CONSTELLATION BRANDS INC		06/11/2024	GOLDMAN		2,614,014	2,975,000	9,741	2.C FE
22208W-AA-1	COUGAR JV SUBSIDIARY LLC		05/07/2024	MERRILL LYNCH PIERCE FENNER		500,000	500,000		4.A FE
225313-AQ-8	CREDIT AGRICOLE SA	C	05/09/2024	RBC CAPITAL MARKETS		10,117,400	10,000,000	213,576	2.A FE
22822V-AN-1	CROWN CASTLE INC		04/11/2024	NATIONAL FINANCIAL SERVICES CO		1,948,161	2,220,000	28,675	2.B FE
23284B-AH-7	CYRUS 243 A2 - ABS		05/01/2024	JPMCB		26,088,648	29,847,000		1.G FE
23346M-AA-4	DLLAD 241 A1 - ABS		05/07/2024	WELLS FARGO		7,750,000	7,750,000		1.D FE
256746-AH-1	DOLLAR TREE INC		05/16/2024	Barclays Capital		6,994,869	7,268,000	4,240	2.B FE
26244G-AU-9	DRSLF 40RR BR2 - CDO		05/03/2024	JP MORGAN SECS INC., - FIXED INCOME		16,600,000	16,600,000		1.A FE
27616#-AJ-4	Easterly Government Properties, LP		05/29/2024	Unknown		4,500,000	4,500,000		2.B FE
29244P-AG-4	EMPWR 242 C - CDO	C	05/24/2024	Various		9,500,000	9,500,000		1.F FE
29244P-AJ-8	EMPWR 242 D - CDO	C	05/24/2024	Various		9,500,000	9,500,000		2.C FE
29366M-AG-3	ENTERGY ARKANSAS LLC		05/07/2024	GOLDMAN		3,484,425	3,500,000		1.F FE
29444U-BE-5	EQUINIX INC		04/25/2024	WELLS FARGO		5,511,188	6,250,000	89,444	2.B FE
30040W-BA-5	EVERSOURCE ENERGY		04/15/2024	CITIGROUP GLOBAL MARKETS, INC		19,996,800	20,000,000		2.B FE
30284@-AV-4	FNBM LLC - ABS		05/07/2024	Unknown		30,000,000	30,000,000		1.F PL
31620M-BS-4	FIDELITY NATIONAL INFORMATION SERVICES I		04/09/2024	Barclays Capital		7,441,347	8,463,000	15,516	2.B FE
33767B-AA-7	FIRSTENERGY TRANSMISSION LLC		04/04/2024	JP MORGAN CHASE BANK/HSBCSI		3,455,339	3,624,000	45,537	2.B FE
337738-BD-9	FISERV INC		04/18/2024	WELLS FARGO		6,206,700	6,229,000	47,150	2.B FE
337932-AL-1	FIRSTENERGY CORP		04/30/2024	TRUIST		4,222,200	5,000,000	22,451	2.C FE
34501@-AE-1	Football Club Term Notes 2024-XVII Trust		06/27/2024	Unknown		6,000,000	6,000,000		1.F FE
34960P-AG-6	FORTRESS TRANSPORTATION AND INFRASTRUCTU		06/03/2024	JP MORGAN CHASE BANK/HSBCSI		2,000,000	2,000,000		3.C FE
34966G-AA-3	FCBSL 25 A - CDO	C	05/16/2024	JP MORGAN CHASE BANK/HSBCSI		41,000,000	41,000,000		1.A FE
34966G-AC-9	FCBSL 25 B - CDO	C	05/16/2024	JP MORGAN SECS INC., - FIXED INCOME		26,000,000	26,000,000		1.C FE
34966G-AE-5	FCBSL 25 C - CDO	C	05/16/2024	JP MORGAN SECS INC., - FIXED INCOME		10,000,000	10,000,000		1.F FE
34966M-AA-0	FORTRESS INTERMEDIATE 3 INC		05/09/2024	CITIGROUP GLOBAL MARKETS, INC		500,000	500,000		4.B FE
35910E-AA-2	FYBR 2023-1 A2 - ABS		06/10/2024	DEUTSCHE BANK SECURITIES, INC.		1,056,433	1,048,000	4,035	1.F FE
361448-BF-9	GATX CORP		05/22/2024	GOLDMAN		982,882	1,063,000	17,008	2.B FE
361448-BP-7	GATX CORP		05/09/2024	Various		19,776,606	19,754,000	204,866	2.B FE
361448-BR-3	GATX CORP		06/03/2024	CITIGROUP GLOBAL MARKETS, INC		2,498,975	2,500,000		2.B FE
36267V-AF-0	GE HEALTHCARE TECHNOLOGIES INC		04/01/2024	GOLDMAN		5,921,730	5,831,000	126,290	2.B FE
366504-AA-6	GARRETT MOTION HOLDINGS INC		05/07/2024	Various		2,009,375	2,000,000		4.A FE
37045V-AJ-9	GENERAL MOTORS CO		05/14/2024	Merril Lynch Pierce Fenner Smith		8,394,498	9,575,000	62,238	2.B FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
37147X-AA-1	GNRT 15 A - CDO	C	04/03/2024	DEUTSCHE BANK SECURITIES, INC.		50,000,000	50,000,000		1.A FE
37147X-AE-3	GNRT 15 C - CDO	C	04/03/2024	DEUTSCHE BANK SECURITIES, INC.		12,500,000	12,500,000		1.F FE
37147X-AG-8	GNRT 15 D - CDO	C	04/03/2024	DEUTSCHE BANK SECURITIES, INC.		5,250,000	5,250,000		2.C FE
371559-AB-1	GENESEE & WYOMING INC		04/05/2024	WELLS FARGO		1,000,000	1,000,000		3.C FE
37441Q-AA-9	WRANGLER HOLDCO CORP		06/06/2024	JP MORGAN CHASE BANK/HSBCSI		2,500,000	2,500,000		4.C FE
38141G-A8-7	GOLDMAN SACHS GROUP INC		04/18/2024	GOLDMAN		9,000,000	9,000,000		1.F FE
389375-AM-8	GRAY TELEVISION INC		05/23/2024	TRUIST		2,000,000	2,000,000		3.C FE
40637C-E*-7	Halma plc	B	04/30/2024	Unknown		13,900,250	13,926,900		2.A
41242*-CM-2	Hardwood Funding LLC		06/07/2024	UNKNOWN		8,000,000	8,000,000		1.G FE
42704L-AE-4	HERC HOLDINGS INC		06/04/2024	JP MORGAN CHASE BANK/HSBCSI		1,000,000	1,000,000		3.C FE
428102-AG-2	HESS MIDSTREAM OPERATIONS LP		05/08/2024	JP MORGAN CHASE BANK/HSBCSI		250,000	250,000		3.A FE
44148J-AH-2	HWIRE 241 A2 - ABS		05/22/2024	Barclays Capital		10,000,000	10,000,000		1.F FE
442722-AC-8	HOWARD MIDSTREAM ENERGY PARTNERS LLC		06/06/2024	RBC CAPITAL MARKETS, LLC		2,000,000	2,000,000		4.A FE
44891A-DA-2	HYUNDAI CAPITAL AMERICA		06/18/2024	HSBC SECURITIES INC.		999,210	1,000,000		1.G FE
44891A-DC-8	HYUNDAI CAPITAL AMERICA		06/18/2024	HSBC SECURITIES INC.		1,998,517	2,002,000		1.G FE
449691-AF-1	ILIAD HOLDING SAS	C	04/30/2024	JP MORGAN CHASE BANK/HSBCSI		500,000	500,000		4.A FE
451102-CG-0	ICAHN ENTERPRISES LP		05/13/2024	JEFFERIES		2,000,000	2,000,000		3.C FE
45344L-AE-3	CRESCENT ENERGY FINANCE LLC		06/13/2024	WELLS FARGO		1,000,000	1,000,000		3.C FE
45866F-AP-9	INTERCONTINENTAL EXCHANGE INC		04/04/2024	GOLDMAN		3,542,650	5,000,000	8,465	1.G FE
47077W-AC-2	JANE STREET GROUP LLC		04/17/2024	MORGAN STANLEY CO		1,000,000	1,000,000		3.B FE
49177J-AP-7	KENVUE INC		04/16/2024	CITIGROUP GLOBAL MARKETS, INC		4,620,850	5,000,000	18,236	1.F FE
49271V-AF-7	KEURIG DR PEPPER INC		04/23/2024	MORGAN STANLEY CO		3,854,300	3,958,000	75,812	2.B FE
49446R-AZ-2	KIMCO REALTY OP LLC		05/07/2024	SCOTIABANK		7,784,390	9,129,000	30,836	2.A FE
50106G-AG-7	KRONOS ACQUISITION HOLDINGS INC		06/27/2024	JEFFERIES		250,000	250,000		4.C FE
50220P-AD-5	LSEGA FINANCING PLC	C	05/01/2024	JP MORGAN CHASE BANK/HSBCSI		6,549,458	7,925,000	14,859	1.G FE
50222C-AA-8	LSEG US FIN CORP		04/03/2024	MORGAN STANLEY CO		4,722,308	4,750,000	4,503	1.G FE
505742-AR-7	LADDER CAPITAL FINANCE HOLDINGS LLLP		06/20/2024	JP MORGAN CHASE BANK/HSBCSI		1,000,000	1,000,000		3.A FE
56505@-AA-8	Manulife Capital Partners VII Rated Feed		04/26/2024	SUMITOMO		1,213,995			2.A
56579U-BG-0	MCLO 2015R3 A2R - CDO	C	06/27/2024	Various		11,800,000	11,800,000		1.C
56579U-BL-9	MCLO 2015R3 C1R - CDO	C	06/27/2024	JP MORGAN CHASE BANK/HSBCSI		15,000,000	15,000,000		2.C
57638P-AA-2	MASTERBRAND INC		06/20/2024	JP MORGAN CHASE BANK/HSBCSI		2,000,000	2,000,000		3.A FE
58506D-AA-6	MEDLINE BORROWER LP		05/09/2024	Barclays Capital		1,256,250	1,250,000	9,983	3.C FE
58506D-AA-6	MEDLINE BORROWER LP		06/05/2024	GOLDMAN		498,750	500,000	7,552	3.C FE
58547D-AH-2	MELCO RESORTS FINANCE LTD	C	04/09/2024	DEUTSCHE BANK SECURITIES, INC.		2,000,000	2,000,000		3.C FE
58768R-AB-6	MBALT 2023-A A2 - ABS		05/01/2024	DEUTSCHE BANK SECURITIES, INC.		7,634,442	7,642,503	20,023	1.A FE
59523U-AW-7	MID-AMERICA APARTMENTS LP		05/13/2024	WELLS FARGO		18,874,391	18,970,000		1.G FE
606822-CD-4	MITSUBISHI UFJ FINANCIAL GROUP INC	C	05/01/2024	SOCIETE GENERALE		4,148,000	5,000,000	41,196	1.G FE
61690U-8B-9	MORGAN STANLEY BANK NA		05/28/2024	MORGAN STANLEY CO		15,000,000	15,000,000		1.D FE
62954W-AL-9	NTT FINANCE CORP	C	06/25/2024	JP MORGAN CHASE BANK/HSBCSI		2,000,000	2,000,000		1.F FE
637417-AN-6	NNN REIT INC		06/25/2024	Barclays Capital		4,308,700	5,000,000	24,653	2.A FE
67077M-AF-5	NUTRIEN LTD		04/09/2024	JP MORGAN CHASE BANK/HSBCSI		5,636,235	5,500,000	116,684	2.B FE
67077M-AT-5	NUTRIEN LTD		04/25/2024	DEUTSCHE BANK SECURITIES, INC.		9,431,600	10,000,000	32,667	2.B FE
67077M-BD-9	NUTRIEN LTD		06/17/2024	GOLDMAN		12,955,410	13,000,000		2.B FE
67091T-AF-2	OCP SA	C	04/24/2024	Various		19,698,200	20,000,000		3.A FE
67111D-BC-9	OZLM XV, LTD. - CDO	C	05/10/2024	CIBC		12,300,000	12,300,000		1.B FE
67402C-BJ-4	OAKCL 194RR CRR - CDO	C	05/28/2024	NOMURA SECURITIES/FIXED INCOME		4,000,000	4,000,000	49,851	1.F FE
67402C-BL-9	OAKCL 194RR D1R - CDO	C	05/28/2024	NOMURA SECURITIES/FIXED INCOME		16,000,000	16,000,000	214,165	2.B FE
681639-AD-2	OLYMPUS WATER US HOLDING CORP		06/06/2024	MERRILL LYNCH PIERCE FENNER		1,000,000	1,000,000		4.C FE
68233J-BH-6	ONCOR ELECTRIC DELIVERY COMPANY LLC		04/17/2024	DEUTSCHE BANK SECURITIES, INC.		2,244,546	2,395,000	37,908	1.F FE
68233J-CT-9	ONCOR ELECTRIC DELIVERY COMPANY LLC		06/17/2024	MITSUBISHI		5,397,732	5,400,000		1.F FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
68245X-AR-0	1011778 BC UNLIMITED LIABILITY CO		06/06/2024	MORGAN STANLEY CO		1,000,000	1,000,000		3.B FE
68252E-AC-5	MUZ88 4 A2 - CDO	C	04/09/2024	CITIGROUP GLOBAL MARKETS, INC		12,000,000	12,000,000		1.A FE
68269N-AA-0	OMFIT 241 A - ABS		04/24/2024	TRUIST		18,999,253	19,000,000		1.A FE
68269N-AB-8	OMFIT 241 B - ABS		04/24/2024	TRUIST		4,899,783	4,900,000		1.C FE
68622F-AA-9	ORGANON & CO		05/07/2024	MORGAN STANLEY CO		500,000	500,000		3.B FE
68622F-AB-7	ORGANON & CO		05/07/2024	MORGAN STANLEY CO		500,000	500,000		4.A FE
69073T-AV-5	OWENS-BROCKWAY GLASS CONTAINER INC		05/20/2024	MERRILL LYNCH PIERCE FENNER		500,000	500,000		4.B FE
693475-BX-2	PNC FINANCIAL SERVICES GROUP INC		05/08/2024	CITIGROUP GLOBAL MARKETS INC.		11,000,000	11,000,000		1.G FE
69354N-AF-3	PRA GROUP INC		05/15/2024	MERRILL LYNCH PIERCE FENNER		100,000	100,000		3.B FE
70932M-AE-7	PENNYMAC FINANCIAL SERVICES INC		05/20/2024	GOLDMAN		794,920	800,000		3.C FE
71680@-DU-7	PETROS PACE FINANCE LLC - ABS		04/12/2024	Unknown		3,473,546	3,339,724		1.F
74350L-AA-2	PROLOGIS TARGETED US LOGISTICS FUND LP		04/23/2024	GOLDMAN		2,680,664	2,709,000	18,963	1.G FE
74350L-AB-0	PROLOGIS TARGETED US LOGISTICS FUND LP		06/06/2024	JP MORGAN CHASE BANK/HSBCSI		4,023,560	4,000,000	55,000	1.G FE
744573-AY-2	PUBLIC SERVICE ENTERPRISE GROUP INC		04/11/2024	Barclays Capital		8,820,764	8,952,000	23,275	2.B FE
74460D-AJ-8	PUBLIC STORAGE OPERATING CO		04/24/2024	CITIGROUP GLOBAL MARKETS, INC		8,324,961	10,365,000	108,185	1.F FE
75513E-CK-5	RTX CORP		06/13/2024	GOLDMAN		5,066,400	6,000,000	42,775	2.A FE
775109-CH-2	ROGERS COMMUNICATIONS INC		05/07/2024	JP MORGAN CHASE BANK/HSBCSI		5,385,966	6,059,000	34,536	2.C FE
780082-AR-4	ROYAL BANK OF CANADA		04/17/2024	RBC CAPITAL MARKETS, LLC		15,000,000	15,000,000		2.B FE
78355H-KZ-1	RYDER SYSTEM INC		04/17/2024	TRUIST		2,971,348	2,998,000	22,381	2.A FE
78397X-AA-2	SFAST 242 A1 - ABS		05/14/2024	DEUTSCHE BANK SECURITIES, INC.		25,000,000	25,000,000		1.D FE
78437V-AA-8	SBALT 24B A1 - ABS		05/14/2024	RBC CAPITAL MARKETS, LLC		25,000,000	25,000,000		1.D FE
78520E-AG-1	SDCP 241 A2 - ABS		04/24/2024	GUGGENHEIM		13,339,931	13,500,000		1.E FE
80287G-AC-4	SDART 2023-1 A3 - ABS		04/29/2024	SOCIETE GENERALE		5,985,000	6,000,000	13,013	1.A FE
80287U-AC-3	SRT 2022-B A3 - ABS		04/29/2024	SOCIETE GENERALE		5,853,369	5,894,817	5,908	1.A FE
812127-AC-2	SEALED AIR CORP		06/17/2024	JP MORGAN CHASE BANK/HSBCSI		2,000,000	2,000,000		3.B FE
81728U-AC-8	SENSATA TECHNOLOGIES INC		05/22/2024	GOLDMAN		500,000	500,000		3.B FE
81789M-AE-8	NWML 5 A2 - CDO	C	05/02/2024	MERRILL LYNCH PIERCE FENNER		24,000,000	24,000,000		1.A FE
81789M-AL-2	NWML 5 D - CDO	C	05/02/2024	MERRILL LYNCH PIERCE FENNER		10,600,000	10,600,000		2.C FE
81800D-AA-1	NWML 5 E - CDO	C	05/02/2024	MERRILL LYNCH PIERCE FENNER		7,500,000	7,500,000		3.C FE
83002Y-AA-7	SIX FLAGS ENTERTAINMENT CORP		04/18/2024	GOLDMAN		2,000,000	2,000,000		3.B FE
852060-AT-9	SPRINT CAPITAL CORP		04/29/2024	CITIGROUP GLOBAL MARKETS, INC		9,874,946	8,329,000	93,123	2.B FE
85253#-AN-1	STAG Industrial Inc		05/28/2024	Unknown		2,244,000	2,244,000		2.B FE
85253#-AP-6	STAG Industrial Inc		05/28/2024	Unknown		1,923,000	1,923,000		2.B FE
86212X-AM-2	STR 241 A2 - ABS		04/05/2024	CITIGROUP GLOBAL MARKETS, INC		19,999,007	20,000,000		1.A FE
87165V-AZ-2	SYMP 16RRR B1R - CDO	C	05/06/2024	MIZUHO_SECURITIES		13,000,000	13,000,000	81,813	1.B FE
874060-BL-9	TAKEDA PHARMACEUTICAL CO LTD	C	06/27/2024	Various		14,934,150	15,000,000		2.A FE
88655A-AG-5	TIF 242 A - ABS		06/25/2024	WELLS FARGO		17,995,041	18,000,000		1.C FE
89237N-AC-1	TAOT 24B A2B - ABS		04/23/2024	SMBC NIKKO SECURITIES		13,250,000	13,250,000		1.A FE
893830-BY-4	TRANSOCEAN INC	C	04/11/2024	CITIGROUP GLOBAL MARKETS, INC		1,000,000	1,000,000		5.A FE
893830-BZ-1	TRANSOCEAN INC	C	04/11/2024	CITIGROUP GLOBAL MARKETS, INC		1,000,000	1,000,000		5.A FE
901397-AA-7	TWBRK 241 A - CDO		04/29/2024	MORGAN STANLEY CO		15,000,000	15,000,000		1.A FE
901397-AG-4	TWBRK 241 C - CDO		04/29/2024	MORGAN STANLEY CO		10,000,000	10,000,000		1.F FE
901397-AJ-8	TWBRK 241 D - CDO		04/29/2024	MORGAN STANLEY CO		7,500,000	7,500,000		2.B FE
902613-BL-1	UBS GROUP AG	C	05/08/2024	UBS		8,996,220	9,000,000		1.G FE
91823A-BC-4	VBTEL 241 C2 - ABS		05/08/2024	Barclays Capital		12,999,266	13,099,000		1.F FE
91864#-AA-8	VPC Asset Backed Opportunistic Credit Fu		06/27/2024	Unknown		220,995	220,995		1.G PL
91864#-AB-6	VPC Asset Backed Opportunistic Credit Fu		06/27/2024	Unknown		132,597	132,597		2.B PL
92262T-AA-4	VELOCITY VEHICLE GROUP LLC		05/30/2024	JP MORGAN CHASE BANK/HSBCSI		500,000	500,000		4.B FE
92332Y-AD-3	VENTURE GLOBAL LNG INC		04/10/2024	CITIGROUP GLOBAL MARKETS, INC		1,067,500	1,000,000	46,083	3.B FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
92840V-AR-3	VISTRA OPERATIONS COMPANY LLC		04/09/2024	JP MORGAN CHASE BANK/HSBCSI		1,500,000	1,500,000		3.B FE
92913U-BG-0	VOYA 153RRR 3R3 - CDO		05/06/2024	SCOTIABANK		39,170,000	39,170,000	221,977	1.C FE
92920D-AA-3	VOYA 241 A1 - CDO	C	04/02/2024	SCOTIABANK		20,000,000	20,000,000		1.A FE
92920D-AG-0	VOYA 241 D - CDO	C	04/02/2024	SCOTIABANK		10,000,000	10,000,000		2.C FE
95000U-3L-5	WELLS FARGO & CO		04/15/2024	WELLS FARGO		20,000,000	20,000,000		1.E FE
96949V-AM-5	WILLIAMS SCOTSMAN INC		06/13/2024	JP MORGAN CHASE BANK/HSBCSI		1,000,000	1,000,000		3.C FE
98164H-AA-6	WOART 2024-B A1 - ABS		05/14/2024	TD Securities		25,000,000	25,000,000		1.C FE
984851-AF-2	YARA INTERNATIONAL ASA	C	04/23/2024	US BANCORP INVESTMENTS INC.		2,033,985	2,124,000	40,356	2.B FE
989207-AD-7	ZEBRA TECHNOLOGIES CORP		05/22/2024	Various		2,006,965	2,000,000		3.B FE
98956P-AB-8	ZIMMER BIOMET HOLDINGS INC		06/07/2024	JP MORGAN CHASE BANK/HSBCSI		6,697,687	6,672,000	10,657	2.B FE
98979Q-AA-1	ZIPLY 241 A2 - ABS		04/26/2024	Unknown		5,005,469	5,000,000	24,900	1.G FE
G2964#-AA-7	AP Grange Holdings LLC		06/11/2024	Not Available		20,000,000	20,000,000		1.G PL
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,558,451,815	1,577,737,057	3,566,552	XXX
65339K-DB-3	NEXTERA ENERGY CAPITAL HOLDINGS INC		06/06/2024	Various		12,082,500	12,030,000		2.B FE
1309999999. Subtotal - Bonds - Hybrid Securities						12,082,500	12,030,000		XXX
78467V-60-8	SPDR BLACKSTONE SR LOAN		05/28/2024	Various	0.000	60,785,012			4.B
1619999999. Subtotal - Bonds - SVO Identified Funds						60,785,012			XXX
000000-00-0	Advance : Traverse Midstream Partners LL		06/05/2024	DIRECT		3,766,290	3,739,912		4.B
000000-00-0	WIRECO WORLDGROUP INC. - 2023 REFINANCIN		04/02/2024	DIRECT		1,037,748	1,040,601		4.A
000000-00-0	ANTICIMEX GLOBAL AB - TERM LOAN B	C	04/10/2024	DIRECT		1,433,333	1,428,571		4.B
000000-00-0	CEDAR FAIR, L.P. - TERM LOAN B		04/18/2024	DIRECT		906,818	909,091		3.B FE
000000-00-0	LORCA FINCO PLC - (USD) TERM LOAN	D	04/17/2024	DIRECT		83,125	83,333		1. Z
000000-00-0	ENTAIN PLC - TERM LOAN (USD)		05/31/2024	DIRECT		3,011,250	3,000,000		3.A FE
000000-00-0	ENTAIN PLC - TERM LOAN (USD)		04/26/2024	DIRECT		352,059	352,500		3.A FE
000000-00-0	RESIDEO FUNDING INC. - TERM LOAN B		05/22/2024	DIRECT		2,210,000	2,200,000		3.C
000000-00-0	CELESTICA INC. - TLB	A	05/23/2024	DIRECT		681,818	681,818		3.A FE
000000-00-0	EPICOR SOFTWARE CORPORATION - TERM LOAN		05/23/2024	DIRECT		255,073	255,712		4.C FE
000000-00-0	Simply Good Foods USA, Inc.		06/05/2024	DIRECT		826,146	820,948		3.C
000000-00-0	Core & Main LP - Tranche D Term Loan		06/10/2024	DIRECT		189,427	187,951		3.C
000000-00-0	GULFSIDE SUPPLY INC - TLB		05/31/2024	DIRECT		3,908,396	3,895,380		4.B
000000-00-0	ASSETMARK FINANCIAL HOLDINGS, INC. - TER		06/04/2024	DIRECT		2,313,933	2,304,878		4.B
000000-00-0	CHART INDUSTRIES, INC. - 1ST LIEN TERM L		06/12/2024	DIRECT		2,534,610	2,522,000		3.C
000000-00-0	Gen Digital Inc.		06/05/2024	DIRECT		412,412	430,493		3.A
000000-00-0	FRONTIER COMMUNICATIONS HOLDINGS, LLC -		06/21/2024	DIRECT		2,388,000	2,400,000		4.C
000000-00-0	B&G Foods, Inc.		06/27/2024	BARCLAYS BANK PLC		1,880,822	1,899,820		4.A
000000-00-0	Kronos Acquisition Holdings Inc.	A	06/27/2024	JEFFERIES FINANCE LLC		1,303,902	1,317,073		4.C
00076V-BJ-8	ABG Intermediate Holdings 2 LLC		06/14/2024	DIRECT		2,800,995	2,797,498		3.C FE
00076V-BK-5	ABG INTERMEDIATE HOLDINGS 2 LLC - ADD-ON		06/12/2024	DIRECT		701,159	701,159		3.C FE
00149H-AD-6	RELADYNE INC. - TERM LOAN (FIRST LIEN)		03/22/2024	DIRECT		(3,098)			4.C FE
00162D-AB-1	AL GCX HOLDINGS, LLC - TERM LOAN B		05/30/2024	DIRECT		3,022,500	3,000,000		4.A FE
00186X-AM-5	API GROUP DE, INC. - TERM LOAN		05/06/2024	DIRECT		333,333	333,333		3.B FE
00217B-AB-0	ASP DREAM ACQUISITION CO LLC - INITIAL T		03/20/2024	DIRECT		(8)			4.C FE
00488P-AS-4	ACRISURE, LLC - TERM LOAN B-6		06/07/2024	DIRECT		1,167,062	1,163,236		4.B FE
00866H-AG-0	AHEAD DB HOLDINGS, LLC - INCREMENTAL TER		03/19/2024	DIRECT		(342)			4.B FE
01021A-AB-6	AL NGPL HOLDINGS, LLC - INITIAL TERM LOA		03/12/2024	DIRECT		(4,477)			4.A FE
01642P-BB-1	ALIXPARTNERS, LLP		05/17/2024	DIRECT		2,446,954	2,435,778		4.A FE
01957T-AH-0	ALLIED UNIVERSAL HOLDCO LLC (F/K/A USAGM		05/08/2024	DIRECT		598,462	598,462		4.C FE
02090C-AE-0	BROOKS AUTOMATION, INC. - TL		02/27/2024	DIRECT		(1,756)			4.B FE
03234T-AW-8	AmWINS Group, Inc.		05/01/2024	DIRECT		2,059,926	2,058,854		4.A FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
03765V-AL-4	PRIME SECURITY SERVICES BORROWER, LLC -		03/15/2024	DIRECT		(366)			3.B FE
03765V-AM-2	Prime Security Services Borrower, LLC		05/16/2024	DIRECT		456,398	453,000		3.B FE
03852J-AU-5	ARAMARK INTERMEDIATE HOLDCO CORPORATION		06/11/2024	DIRECT		174,244	173,766		3.B FE
03852J-AV-3	ARAMARK INTERMEDIATE HOLDCO CORPORATION		06/11/2024	DIRECT		196,599	195,584		3.B FE
03880Y-AC-8	ARC FALCON I INC.		05/22/2024	DIRECT		497,212	498,723		4.B FE
04225V-AD-4	EQUINITI GROUP PLC - TERM LOAN B (USD)	D	06/18/2024	DIRECT		750,077	750,077		4.A FE
04621H-AW-3	ASSUREDPARTNERS, INC - TERM LOAN B5		04/04/2024	DIRECT		1,236,683	1,256,870		4.B FE
04649V-AX-8	ASURION, LLC		05/15/2024	DIRECT		3,074,722	3,067,054		4.A FE
04649V-BC-3	ASURION, LLC - B11 TERM LOAN B		02/26/2024	DIRECT		(2,680)			4.A FE
05508T-AU-6	B&G FOODS, INC.		04/10/2024	DIRECT		260,303	260,706		4.A FE
05554Y-AC-8	BEP INTERMEDIATE HOLDCO, LLC - TERM LOAN		04/12/2024	DIRECT		829,166	833,333		4.B FE
05825H-AE-4	THE BALDWIN INSURANCE GROUP HOLDINGS, LL		05/14/2024	DIRECT		1,425,573	1,418,967		4.C FE
07368R-AG-6	BEACON ROOFING SUPPLY, INC. - TERM LOAN		05/17/2024	DIRECT		716,230	712,000		3.B FE
11132V-AX-7	BROADSTREET PARTNERS, INC. - TERM LOAN B		05/22/2024	DIRECT		2,012,500	2,000,000		4.B FE
11565H-AD-8	BROWN GROUP HOLDINGS, LLC - TERM LOAN B2		02/27/2024	DIRECT		(948)			4.B FE
11823L-AM-7	BUCKEYE PARTNERS, L.P. - TERM LOAN		06/06/2024	DIRECT		1,442,151	1,438,554		3.A FE
12546F-AF-9	CHG PPC PARENT LLC - TL		06/13/2024	DIRECT		1,800,407	1,797,041		4.B FE
12657Q-AC-7	CQP Holdco LP		03/07/2024	DIRECT		(2,001,119)	(2,000,000)		3.B FE
12659E-AC-2	CP IRIS HOLDCO I, INC.		06/05/2024	DIRECT		1,496,250	1,500,000		4.C FE
12670U-AE-7	CWGS GROUP, LLC		03/28/2024	DIRECT		(64)			4.B FE
12768E-AH-9	CAESARS ENTERTAINMENT, INC. - TERM B1 LO		05/24/2024	DIRECT		1,509,158	1,500,000		3.C FE
13134M-BQ-5	Calpine Corporation		04/10/2024	DIRECT		1,684,442	1,691,000		3.A FE
14141N-AB-6	CARDENAS MARKETS LLC - TERM LOAN		06/12/2024	DIRECT		983,574	979,900		4.B FE
14835J-AQ-3	CAST & CREW PAYROLL, LLC - INCREMENTAL T		06/18/2024	DIRECT		2,107,597	2,102,746		4.B FE
15018L-AN-1	CEDAR FAIR, L.P. - TERM LOAN B		06/13/2024	DIRECT		1,672,014	1,666,000		3.B FE
15477B-AE-7	Central Parent LLC		06/03/2024	DIRECT		3,007,500	3,000,000		4.B FE
15870M-AC-0	CRASH CHAMPIONS INTERMEDIATE, LLC - TERM		05/22/2024	DIRECT		2,013,933	2,000,000		4.C FE
15963C-AC-0	THE CHAMBERLAIN GROUP, LLC. - TERM LOAN		03/19/2024	DIRECT		(484,363)	(482,825)		4.C FE
16117L-CB-3	Charter Communications Operating, LLC		05/28/2024	DIRECT		3,975,013	3,989,975		2.C FE
16384Y-AJ-6	CHEMOURS COMPANY, THE - TERM LOAN (USD)		06/05/2024	DIRECT		88,116	87,958		3.A FE
17288Y-AM-4	CITADEL SECURITIES LP - TERM LOAN		03/04/2024	Unknown		(6,568)			2.C FE
20602R-AC-4	Concentra Health Services, Inc.		06/26/2024	Various		986,570	987,805		3.B FE
22006V-AL-3	CORPORATION SERVICE COMPANY - TERM LOAN		05/21/2024	DIRECT		586,899	585,070		3.C FE
22282G-AC-1	COVANTA HOLDING CORP - TERM LOAN B		04/02/2024	DIRECT		153,761	143,400		3.B FE
22282G-AD-9	Term Loan C: Covanta Holding Corporation		04/02/2024	DIRECT		10,949	10,961		3.B FE
22526W-AR-9	Creative Artists Agency, LLC - Term Loan		04/15/2024	DIRECT		85,366	85,000		4.A FE
23918V-BB-9	DAVITA INC. - TERM LOAN		04/26/2024	DIRECT		3,980,000	4,000,000		3.A FE
24022K-AB-5	DCERT BUYER, INC. - INITIAL TERM LOAN (F		02/26/2024	DIRECT		(557)			4.B FE
24228H-AQ-1	Dealer Tire Financial, LLC		06/25/2024	DIRECT		577,100	580,000		4.C FE
24968C-AD-5	Derby Buyer LLC		05/16/2024	DIRECT		(4,067)	(4,042)		4.B
24968C-AD-5	Derby Buyer LLC		05/16/2024	DIRECT		1,626,905	1,616,800		4.B
25213Y-BC-8	DEXKO GLOBAL INC. - INCREMENTAL FIRST LI		03/20/2024	DIRECT		(140)			4.B FE
25472P-AB-6	DISCOVERY ENERGY CORP. - (USD) TERM LOAN		06/13/2024	DIRECT		49,729	56,729		4.B FE
26483N-AV-2	2022 Incremental Term B-2 Loan (2024) :		04/09/2024	DIRECT		869,842	869,563		4.A FE
27943U-AL-0	EDELMAN FINANCIAL ENGINES CENTER, LLC, T		06/05/2024	DIRECT		983,299	997,148		4.B FE
28542C-AC-3	ELECTRON BIDCO INC.		06/11/2024	DIRECT		2,461,366	2,447,491		4.B FE
29359B-AE-1	ENSEMBLE RCM, LLC - TERM B LOAN		06/27/2024	DIRECT		1,393,333	1,407,407		4.B FE
29426N-AZ-7	EPICOR SOFTWARE CORPORATION - TERM LOAN		05/23/2024	DIRECT		(38)			4.C FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
29426N-BA-1	EPICOR SOFTWARE CORPORATION (FKA EAGLE P		05/23/2024	DIRECT		29,927	30,002		4.C FE
29629L-AB-9	ESCAPE VELOCITY HOLDINGS, INC.		04/16/2024	DIRECT		1,683,510	1,700,000		4.C FE
31732F-AR-7	FILTRATION GROUP CORPORATION - INCREMENT		05/20/2024	DIRECT		2,708,042	2,700,000		4.C FE
31773H-AD-4	GIP PILOT ACQUISITION PARTNERS, L.P. - A		05/20/2024	DIRECT		1,005,417	1,000,000		3.C FE
34966L-AB-0	FORTRESS INTERMEDIATE 3, INC. - TERM LOA		05/09/2024	DIRECT		829,166	833,333		4.B
36649X-AC-2	GARRETT MOTION SARL - DOLLAR INITIAL TER	C	04/09/2024	DIRECT		594,828	593,400		3.A FE
36740U-AX-0	Term Loan B : Gates Global LLC		05/30/2024	DIRECT		2,102,036	2,091,578		3.C FE
37156Q-AZ-9	GENESEE & WYOMING INC. - TERM LOAN B		04/05/2024	DIRECT		827,190	833,333		3.C FE
37190D-AL-7	GENUINE FINANCIAL HOLDINGS LLC - TERM LO		03/11/2024	DIRECT		(6,091)	(2,506)		4.B FE
38821U-AB-6	GRANT THORNTON ADVISORS LLC - TERM LOAN		05/16/2024	DIRECT		2,910,069	2,900,000		4.B
40416V-AE-5	CORE & MAIN LP		04/09/2024	DIRECT		227,756	227,215		3.C FE
40416V-AF-2	Core & Main LP		06/10/2024	DIRECT		213,603	212,002		3.C FE
41151P-AR-6	HARBOR FREIGHT TOOLS USA, INC. - TERM B		06/05/2024	DIRECT		332,343	333,333		4.B FE
43117L-AG-8	HIGHTOWER HOLDING, LLC - INITIAL TERM LO		06/13/2024	DIRECT		1,560,647	1,551,570		4.C FE
43538J-AC-3	HOLLEY PURCHASER, INC. - TERM LOAN		05/23/2024	DIRECT		(233,829)	(239,890)		4.C FE
44931Y-AD-9	ICU MEDICAL, INC. - TERM LOAN B		04/08/2024	DIRECT		1,000,109	999,000		3.C FE
44988L-AK-3	IRB HOLDING CORP. - 2024 REPLACEMENT TER		05/29/2024	DIRECT		3,076,091	3,060,509		4.B FE
45114N-AB-3	DIVERSITECH HOLDINGS, INC. - TERM LOAN		01/10/2024	DIRECT		(22,241)			4.C FE
47077D-AH-3	JANE STREET GROUP, LLC - TERM LOAN B		03/06/2024	DIRECT			(515)		3.B FE
47102D-AN-9	Janus International Group, LLC - Term Lo		06/11/2024	DIRECT		241,810	239,977		3.C FE
48853U-BN-9	KENAN ADVANTAGE GROUP, INC.		04/04/2024	DIRECT		1,361,552	1,356,875		4.B FE
50060J-AF-7	KOPPERS INC. - TERM B LOAN		03/14/2024	DIRECT		629			3.C FE
50216Y-AB-6	LSF11 A5 HOLDCO LLC - TERM LOAN		02/27/2024	DIRECT		(3,054)			4.B FE
51207K-AB-5	LAKESHORE LEARNING MATERIALS, LLC		05/15/2024	DIRECT		2,357,893	2,364,500		4.B FE
51809E-AB-1	LASERSHIP, INC. - INITIAL TERM LOAN (FIR		04/02/2024	DIRECT		100,776	108,900		5.A FE
55314N-AW-4	MKS Instruments, Inc.		06/13/2024	DIRECT		3,713,064	3,688,330		3.A FE
56150K-AF-2	MAMBA PURCHASER, INC. - TERM LOAN		06/07/2024	DIRECT		131,989	132,652		4.C
57777Y-AD-8	MAVIS TIRE EXPRESS SERVICES TOPCO, CORP.		06/05/2024	DIRECT		745,221	739,716		4.C FE
58503U-AE-3	Medline Borrower, LP		03/27/2024	DIRECT		1,653,715	1,648,564		3.C FE
58503U-AE-3	Medline Borrower, LP		05/22/2024	DIRECT		(988,083)	(988,162)		3.C FE
60470H-AB-3	MIRION TECHNOLOGIES (US HOLDINGS), INC.		05/17/2024	DIRECT		260,174	259,000		4.A FE
60470H-AC-1	MIRION TECHNOLOGIES (US HOLDINGS), INC.		05/06/2024	DIRECT		89,781	89,512		4.A FE
60753D-AC-8	MODENA BUYER LLC - TERM LOAN		04/19/2024	DIRECT		2,011,579	2,052,632		4.B FE
62871N-AM-7	NAB HOLDINGS, LLC - COV-LITE TL		02/27/2024	DIRECT		(3,312)			4.A FE
62922K-AF-7	NGL ENERGY OPERATING LLC - TERM LOAN		03/04/2024	DIRECT		(6,775)			4.A FE
65336R-AW-8	NEXSTAR MEDIA INC.		06/11/2024	DIRECT		1,545,496	1,540,800		3.B FE
68163Y-AF-2	OLYMPUS WATER US HOLDING CORPORATION - T		04/09/2024	DIRECT		55,432	55,200		4.C FE
68252H-AB-0	ONEDIGITAL BORROWER LLC - TERM LOAN (SEC		06/13/2024	DIRECT		331,666	333,333		5.B FE
68277F-AM-1	ONEDIGITAL BORROWER LLC - 1ST LIEN TERM		06/13/2024	DIRECT		3,852,867	3,856,372		4.B FE
69073L-AD-2	OWENS & MINOR, INC. - TERM LOAN B		06/11/2024	DIRECT		75,120	74,870		3.C FE
71911K-AC-8	PAREXEL INTERNATIONAL INC. - INITIAL TER		04/09/2024	DIRECT		134,864	134,400		4.B FE
72812N-AJ-5	PLAYA HOTELS & RESORTS B.V. - TERM LOAN	D	03/04/2024	DIRECT		(628)			4.A FE
72814C-AF-5	PLAYTIKA HOLDING CORP.		05/15/2024	DIRECT		3,082,484	3,075,000		3.B FE
74006L-AS-1	PRE-PAID LEGAL SERVICES, INC. - TERM LOA		05/16/2024	DIRECT		89,697	97,533		4.C FE
74958N-AK-2	Ryman Hospitality Properties, Inc.		06/05/2024	DIRECT		183,688	183,057		3.C FE
78350L-AZ-8	RYAN, LLC - TERM LOAN		05/31/2024	DIRECT		2,678,265	2,656,559		4.B FE
78350L-BB-0	RYAN, LLC - DELAYED DRAW TERM LOAN - DUP		05/31/2024	DIRECT		232,125	230,806		4.B FE
78466D-BJ-2	SS&C TECHNOLOGIES HOLDINGS, INC. - TERM		06/18/2024	DIRECT		3,481,488	3,474,469		3.A FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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78466Y-AQ-1	SRS DISTRIBUTION INC. - TERM LOAN		03/12/2024	DIRECT		(141)			4.C FE
80875A-AV-3	LIGHT AND WONDER INTERNATIONAL, INC. - T		04/02/2024	DIRECT		668,991	667,091		3.A FE
80875C-AB-3	SCIENTIFIC GAMES HOLDINGS LP - INITIAL D		02/26/2024	DIRECT		(415)			4.B FE
81812H-AB-6	Severin Acquisition, LLC		04/11/2024	DIRECT		546,040	544,000		4.B FE
83421E-AB-2	TTF HOLDINGS, LLC - COV-LITE TL		06/25/2024	DIRECT		1,955,854	1,975,610		4.A
83578B-AQ-6	SOPHIA, L.P. - TERM LOAN B		06/06/2024	DIRECT		3,644,623	3,620,618		4.C FE
84673E-AB-5	Sparta U.S. Holdco LLC		06/18/2024	DIRECT		1,661,888	1,659,657		4.A FE
86803Y-AB-9	CORNERSTONE ONDEMAND, INC.		04/02/2024	DIRECT		103,330	105,197		4.C FE
87114U-AB-9	SYCAMORE BUYER, LLC		04/08/2024	DIRECT		259,015	264,000		3.C FE
89705D-AG-7	TRONOX FINANCE LLC		05/17/2024	DIRECT		210,034	208,989		3.B FE
89705D-AK-8	TRONOX FINANCE LLC - FIRST LIEN TERM LOA		04/09/2024	DIRECT		124,287	124,021		3.B FE
89788V-AB-8	TRUIST INSURANCE HOLDINGS, LLC - TERM LO		03/22/2024	DIRECT		(1,430)			4.B FE
91301Q-AM-9	UNITED TALENT AGENCY, LLC - TERM LOAN B		06/13/2024	DIRECT		2,515,629	2,507,896		4.B FE
91809E-AF-8	Utz Quality Foods, LLC - Term Loan (Firs		05/28/2024	DIRECT		2,078,913	2,066,000		4.B FE
92841D-AB-7	VISTRA ZERO OPERATING COMPANY, LLC - SEN		03/21/2024	DIRECT		(881)			3.B FE
92943E-AB-2	GTCR W MERGER SUB LLC - (USD) TERM LOAN		05/16/2024	DIRECT		3,456,249	3,434,782		3.B FE
93369P-AK-0	WAND NEWCO 3, INC. - TERM LOAN		03/20/2024	DIRECT		(247)			4.C FE
96616P-AB-4	WHITEWATER HOLDING COMPANY, LLC - TERM L		05/16/2024	DIRECT		2,683,513	2,666,000		3.B FE
98932T-AG-8	ZELIS COST MANAGEMENT BUYER, INC. - TERM		03/07/2024	DIRECT		(1,901)			4.A FE
C3117C-AB-0	DYE & DURHAM CORPORATION - TERM LOAN B	A	04/05/2024	DIRECT		2,845,805	2,863,636		4.B FE
C6901L-AJ-6	1011778 B.C. UNLIMITED LIABILITY COMPANY	A	04/05/2024	DIRECT		217,553	217,826		3.B FE
C7052B-AL-8	GFL Environmental Inc.	A	06/27/2024	JPMORGAN CHASE BANK, NATIONAL ASSOCIATIO		1,425,000	1,428,571		3.C FE
C7279G-AC-4	NUVEI TECHNOLOGIES CORP. - INITIAL TERM	A	04/01/2024	DIRECT		(23,765)			3.C
C8000C-AL-7	CLARIOS GLOBAL LP - 2024 REFINANCING TER		05/06/2024	DIRECT		1,226,126	1,216,938		3.C FE
F6456U-AB-9	BANIJAY ENTERTAINMENT S.A.S. - FACILITY	C	05/30/2024	DIRECT		3,812,329	3,796,339		4.A
L2465B-AS-5	FORMULA ONE HOLDINGS LIMITED - TERM LOAN	D	04/16/2024	DIRECT		1,501,875	1,500,000		3.A FE
L6526B-AG-9	MERLIN BUYER INC. - (USD) DOLLAR DENOMIN		03/05/2024	DIRECT		(20,385)			4.C
N8232N-AJ-6	Nouryon Finance B.V.	D	06/13/2024	DIRECT		4,578,370	4,541,886		4.A FE
N9833R-AJ-8	ZIGGO FINANCING PARTNERSHIP - TERM LOAN		05/16/2024	DIRECT		3,475,300	3,500,000		4.A FE
P2121Y-AV-0	CARNIVAL CORPORATION - (2028) TERM LOAN		04/19/2024	Direct		1,111,470	1,113,164		2.C FE
P2121Y-AW-8	Carnival Corporation - (2027) Term Loan		04/25/2024	Direct		211,176	212,048		3.B
W8189E-AB-6	ANTICIMEX GLOBAL AB - FACILITY B1	C	05/31/2024	DIRECT		2,338,552	2,327,033		4.B FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						176,140,796	176,020,719		XXX
2509999997. Total - Bonds - Part 3						2,234,164,186	2,193,828,535	4,467,600	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						2,234,164,186	2,193,828,535	4,467,600	XXX
4509999997. Total - Preferred Stocks - Part 3							XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							XXX		XXX
02215L-20-9	KINETIK HOLDINGS CL A ORD		04/12/2024	WELLS FARGO SECURITIES-46171	8,586.000	334,077			
03676B-10-2	ANTERO MIDSTREAM ORD		04/12/2024	WELLS FARGO SECURITIES-46171	127,913.000	1,779,833			
16411Q-10-1	CHENIERE ENERGY PARTNERS UNT		06/20/2024	GOLDMAN	3,994.000	189,440			
16411R-20-8	CHENIERE ENERGY ORD		06/21/2024	RAYMOND JAMES & ASSOCIATES INC.	2,425.000	399,592			
23345M-10-7	DT MIDSTREAM ORD		04/12/2024	Various	8,638.000	541,863			
29273V-10-0	ENERGY TRANSFER UNT		04/18/2024	RAYMOND JAMES & ASSOCIATES	776,161.000	12,076,134			
29336T-10-0	ENLINK MIDSTREAM COM UNT		04/12/2024	WELLS FARGO SECURITIES-46171	337,825.000	4,595,467			
293792-10-7	ENTERPRISE PRODUCTS PARTNERS UNT		06/20/2024	Various	447,712.000	12,802,826			
428103-10-5	HESS MIDSTREAM CL A ORD		04/12/2024	Various	147,225.000	5,229,447			
49456B-10-1	KINDER MORGAN CL P ORD		04/12/2024	WELLS FARGO SECURITIES-46171	119,165.000	2,163,762			

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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50012A-10-8	KODIAK GAS SERVICES ORD		04/12/2024	WELLS FARGO SECURITIES-46171	27,658.000	739,832			
55336V-10-0	MPLX COM UNT		04/19/2024	INSTINET	296,563.000	12,038,118			
682680-10-3	ONEOK ORD		04/12/2024	WELLS FARGO SECURITIES-46171	156,843.000	12,341,035			
706327-10-3	PEMBINA PIPELINE ORD		04/12/2024	WELLS FARGO SECURITIES-46171	62,385.000	2,167,536			
726503-10-5	PLAINS ALL AMERICAN PIPELINE UNT		04/22/2024	Various	777,854.000	13,865,191			
86765K-10-9	SUNOCO UNT		05/03/2024	Various	15,955.600	610,947			
87612G-10-1	TARGA RESOURCES ORD		04/12/2024	WELLS FARGO SECURITIES-46171	127,594.000	14,632,888			
969457-10-0	WILLIAMS ORD		04/12/2024	Various	318,250.000	12,124,951			
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						108,632,940	XXX		XXX
31340#-10-0	FEDERAL HOME LOAN BANK OF DES MOINES		05/22/2024	Unknown	98,955.000	9,895,500			
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						9,895,500	XXX		XXX
922908-76-9	VANGUARD TSM IDX ETF		05/06/2024	BNP PARIBAS SECURITIES BOND	747,803.000	191,480,191			
5819999999. Subtotal - Common Stocks - Exchange Traded Funds						191,480,191	XXX		XXX
5989999997. Total - Common Stocks - Part 3						310,008,630	XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						310,008,630	XXX		XXX
5999999999. Total - Preferred and Common Stocks						310,008,630	XXX		XXX
6009999999 - Totals						2,544,172,817	XXX	4,467,600	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
302155-BC-9	DY8 LEASING LLC		05/26/2024	Paydown		312,500	312,500	312,500	312,558		(58)		(58)		312,500				4,008	12/10/2025	1.A
36179M-EK-2	G2 MA0138 - RMBS		06/01/2024	Paydown		19,200	19,200	19,175	19,174		26		26		19,200				198	06/20/2027	1.A
36202C-QX-4	G2 002270 - RMBS		06/01/2024	Paydown		144	144	145	144						144				5	08/20/2026	1.A
36202F-BK-1	G2 004542 - RMBS		06/01/2024	Paydown		3,012	3,012	3,167	3,149		(137)		(137)		3,012				69	09/20/2039	1.A
3620A2-T5-5	GN 717072 - RMBS		06/01/2024	Paydown		3,592	3,592	3,646	3,650		(57)		(57)		3,592				75	05/15/2039	1.A
3620AC-6M-1	GN 726376 - RMBS		06/01/2024	Paydown		173	173	181	183		(10)		(10)		173				3	10/15/2039	1.A
36295P-U2-6	GN 676601 - RMBS		06/01/2024	Paydown		830	830	874	870		(40)		(40)		830				22	11/15/2037	1.A
36295Q-KU-3	GN 677207 - RMBS		06/01/2024	Paydown		106	106	110	108		(2)		(2)		106				3	08/15/2038	1.A
36296F-MQ-3	GN 689867 - RMBS		06/01/2024	Paydown		947	947	979	982		(36)		(36)		947				26	09/15/2038	1.A
36296N-W7-7	GN 696470 - RMBS		06/01/2024	Paydown		56	56	57	58		(2)		(2)		56				2	08/15/2038	1.A
36296Q-3N-7	GN 698405 - RMBS		06/01/2024	Paydown		23,015	23,015	23,572	23,653		(638)		(638)		23,015				442	07/15/2039	1.A
36297A-KW-2	GN 706009 - RMBS		06/01/2024	Paydown		284	284	293	294		(10)		(10)		284				7	01/15/2039	1.A
38373M-5H-9	GNR 2009-007 Z - CMBS		06/01/2024	Paydown		3,385,163	3,385,163	2,864,216	3,382,233		2,929		2,929		3,385,163				66,748	12/16/2050	1.A
38373M-BE-9	GNR 2001-58 Z - CMBS		06/01/2024	Paydown		4,570	4,570	14,754	4,243		327		327		4,570				127	09/16/2041	1.A
38373M-FX-3	GNR 2002-56 Z - CMBS		06/01/2024	Paydown		206	206	1,282	206		(1)		(1)		206				6	06/16/2042	1.A
38373S-LY-1	GNR 0312D OZ - CMO/RMBS		06/01/2024	Paydown		7,157	7,157	7,231	7,168		(11)		(11)		7,157				157	02/20/2033	1.A
38376K-C9-0	GNR 2009-091 MB - CMO/RMBS		06/01/2024	Paydown		121,286	121,286	117,098	120,889		397		397		121,286				1,996	10/16/2024	1.A
38376P-TU-4	GNR 2009-125 MP - CMO/RMBS		06/01/2024	Paydown		1,859	1,859	1,944	1,852		7		7		1,859				31	12/16/2024	1.A
38376T-VX-7	GNR 2010-006 EB - CMO/RMBS		06/01/2024	Paydown		19,280	19,280	18,664	19,229		51		51		19,280				307	01/16/2025	1.A
38376V-VN-4	GNR 2010-017 B - CMO/RMBS		06/01/2024	Paydown		72,838	72,838	93,887	72,535		303		303		72,838				1,209	02/16/2025	1.A
38377E-H2-3	GNR 2010-060 AY - CMO/RMBS		06/01/2024	Paydown		56,059	56,059	57,022	56,025		34		34		56,059				926	05/16/2025	1.A
38377F-EK-3	GNR 2010-061 DB - CMO/RMBS		06/01/2024	Paydown		109,111	109,111	106,400	108,752		359		359		109,111				1,781	05/20/2025	1.A
38377Q-HF-7	GNR 2011-018 ZE - CMO/RMBS		06/01/2024	Paydown		71,091	71,091	63,565	67,300		3,791		3,791		71,091				1,185	11/16/2040	1.A
38377V-PY-6	GNR 2011-061 CB - CMO/RMBS		06/01/2024	Paydown		150,366	150,366	169,161	159,331		(8,965)		(8,965)		150,366				2,818	11/16/2040	1.A
38378J-NU-2	GNR 2013-037 LV - CMO/RMBS		06/01/2024	Paydown		128,894	128,894	132,562	129,182		(288)		(288)		128,894				1,880	02/20/2025	1.A
38378M-XD-2	GNR 2013-067 TV - CMO/RMBS		06/01/2024	Paydown		4	4	4	4						4					02/20/2042	1.A
911760-EJ-1	VENDE 1994-2 3ZB - RMBS		06/15/2024	Various		185,861	185,861	158,116	183,237		2,624		2,624		185,861				5,987	06/15/2024	1.A
911760-JJ-6	VENDE 1996-3 2Z - CMO/RMBS		06/01/2024	Paydown		95,901	95,901	93,521	95,194		707		707		95,901				2,895	10/15/2026	1.A
912810-TV-0	UNITED STATES TREASURY		06/17/2024	Various		3,160,703	3,000,000	3,202,383	3,201,773		(1,342)		(1,342)		3,200,869		(40,166)	(40,166)	84,416	11/15/2053	1.A
912810-TW-8	UNITED STATES TREASURY		06/17/2024	Various		5,127,891	5,000,000	5,237,891	5,236,373		(3,172)		(3,172)		5,234,219		(106,329)	(106,329)	140,693	11/15/2043	1.A
91282C-JJ-1	UNITED STATES TREASURY		06/17/2024	Various		12,058,828	12,000,000	12,297,305	7,181,200		(8,458)	100,462	(108,921)		12,290,651		(231,823)	(231,823)	250,655	11/15/2033	1.A
91282C-JN-2	UNITED STATES TREASURY		04/17/2024	Various		29,819,648	30,000,000	30,093,750	10,223,545		(10,415)	157,070	(167,485)		30,093,559		(273,911)	(273,911)	481,250	11/30/2028	1.A
91282C-JP-7	UNITED STATES TREASURY		05/22/2024	Various		53,556,953	54,000,000	53,973,633	54,450,370		(31,876)	448,591	(480,466)		53,971,870		(414,917)	(414,917)	982,582	12/15/2026	1.A
91282C-JW-2	UNITED STATES TREASURY		05/28/2024	Various		44,962,891	46,000,000	45,675,313			12,812	159,896	(147,084)		45,684,088		(721,197)	(721,197)	496,703	01/31/2029	1.A
91282C-KG-5	UNITED STATES TREASURY		06/18/2024	Various		142,632,305	145,000,000	142,757,617			52,053		52,053		142,809,670		(177,365)	(177,365)	929,139	03/31/2029	1.A
91282C-KJ-9	UNITED STATES TREASURY		05/06/2024	CITIGROUP GLOBAL MARKETS, INC		9,962,500	10,000,000	9,907,422			1,590		1,590		9,909,012		53,488	53,488	25,820	04/15/2027	1.B FE
91282C-KP-5	UNITED STATES TREASURY		06/17/2024	Various		35,104,688	35,000,000	35,209,961			(2,389)		(2,389)		35,207,572		(102,885)	(102,885)	143,903	04/30/2029	1.A
91282C-KQ-3	UNITED STATES TREASURY		06/17/2024	Various		6,045,234	6,000,000	5,998,125			16		16		5,998,141		47,094	47,094	24,253	05/15/2034	1.A
91282C-KT-7	UNITED STATES TREASURY		06/17/2024	Various		30,324,219	30,000,000	30,233,594			(497)		(497)		30,233,097		91,122	91,122	56,557	05/31/2029	1.A
91818#-AA-5	Veterans Affairs Outpatient Clinics Leas		06/15/2024	Paydown		90,114	90,114	90,114	90,114						90,114				1,127	08/15/2042	1.A
0109999999. Subtotal - Bonds - U.S. Governments						377,619,477	380,863,618	378,941,235	85,155,577		9,624	866,019	(856,395)		379,496,367		(1,876,890)	(1,876,890)	3,710,010	XXX	XXX
532386-AB-5	LILE FINANCE LTD	C	05/06/2024	Paydown		1,553,112	1,553,112	1,553,112	1,553,119		(7)		(7)		1,553,112				24,687	05/06/2025	1.D
0309999999. Subtotal - Bonds - All Other Governments						1,553,112	1,553,112	1,553,112	1,553,119		(7)		(7)		1,553,112				24,687	XXX	XXX
980898-XP-0	WOONSOCKET R I		06/18/2024	Call @ 100.00		415,000	415,000	515,119	497,579		(4,498)		(4,498)		493,080		(78,080)	(78,080)	13,052	07/15/2032	1.E FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						415,000	415,000	515,119	497,579		(4,498)		(4,498)		493,080		(78,080)	(78,080)	13,052	XXX	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
134011-AA-3	CAMP PENDLETON & QUANTICO HOUSING LLC		03/05/2024	Call @ 100.00															37	10/01/2043	2.B
31288E-Y3-5	FH C76130 - RMBS		06/01/2024	Paydown		619	619	615	617		2		2		619				13	02/01/2033	1.A
31288G-Q2-1	FH C77673 - RMBS		06/01/2024	Paydown		4,054	4,054	4,501	4,033		20		20		4,054				84	03/01/2033	1.A
31292G-L8-7	FH C00351 - RMBS		06/01/2024	Paydown		135	135	134	135						135				4	07/01/2024	1.A
31296L-PK-1	FH A12226 - RMBS		06/01/2024	Paydown		910	910	901	904		7		7		910				19	08/01/2033	1.A
3133T6-SH-5	FHR 1811 G - CMO/RMBS		06/01/2024	Paydown		1,659	1,659	1,552	1,642		17		17		1,659				45	01/15/2026	1.A
3133T6-T7-6	FHR 1843 Z - CMO/RMBS		06/01/2024	Paydown		241	241	209	237		3		3		241				7	04/15/2026	1.A
3133T7-PN-3	FHR 1871 Z - CMO/RMBS		06/01/2024	Paydown		947	947	858	932		15		15		947				27	08/15/2026	1.A
3133T8-LK-1	FHR 1910 ZU - CMO/RMBS		06/01/2024	Paydown		14,781	14,781	15,177	14,814		(33)		(33)		14,781				479	11/15/2026	1.A
3133T8-XJ-1	FHR 1941 E - CMO/RMBS		06/01/2024	Paydown		1,222	1,222	1,188	1,214		8		8		1,222				38	02/15/2027	1.A
3133TG-E9-6	FHR 2086 GB - CMO/RMBS		06/01/2024	Paydown		931	931	867	912		19		19		931				23	09/15/2028	1.A
3133TK-G7-9	FHR 2141 E - CMO/RMBS		06/01/2024	Paydown		2,373	2,373	2,216	2,315		58		58		2,373				65	04/15/2029	1.A
3133TP-QW-2	FHR 2252 PE - CMO/RMBS		06/01/2024	Paydown		3,387	3,387	3,381	3,379		9		9		3,387				104	09/15/2030	1.A
3133TT-TT-8	FHR 2330 PZ - CMO/RMBS		06/01/2024	Paydown		13,013	13,013	14,532	12,673		341		341		13,013				353	06/15/2031	1.A
31358S-6S-5	FNA 2001-M01 D - CMBS		06/01/2024	Paydown		27,819	27,818	27,147	27,694		125		125		27,819				750	02/25/2031	1.A
31359K-PQ-4	FNR 9632 PJ - CMO/RMBS		06/01/2024	Paydown		667	667	655	663		4		4		667				19	08/25/2026	1.A
3136BD-AY-4	FNR 2020-88 KM - CMO/RMBS		06/01/2024	Paydown		65,081	65,081	67,236	66,812		(1,731)		(1,731)		65,081				560	03/25/2050	1.A
31371N-MG-7	FN 256959 - RMBS		06/01/2024	Paydown		3,862	3,862	3,898	3,892		(30)		(30)		3,862				99	11/01/2037	1.A
31377T-SZ-0	FN 386736 - CMBS/RMBS		06/01/2024	Paydown		39,126	39,126	39,382	39,507		(382)		(382)		39,126				908	01/01/2034	1.A
3137A4-HG-5	FHR 3772 HB - CMO/RMBS		06/01/2024	Paydown		83,448	83,448	77,232	82,776		672		672		83,448				1,210	12/15/2025	1.A
3137AF-ZL-9	FHR 3949 JM - CMO/RMBS		06/01/2024	Paydown		179,600	179,600	178,155	179,248		353		353		179,600				2,230	10/15/2026	1.A
3137B0-ZC-1	FHR 4182 PV - CMO/RMBS		06/01/2024	Paydown		79,651	79,651	81,045	79,866		(215)		(215)		79,651				996	05/15/2026	1.A
3137BA-G7-1	FHR 4323 WB - CMO/RMBS		06/01/2024	Paydown		161,491	161,491	162,752	161,583		(92)		(92)		161,491				2,380	04/15/2029	1.A
3137F7-J2-2	FHR 5057 DM - CMBS/CMO/RMBS		06/01/2024	Paydown		87,287	87,287	90,222	89,684		(2,398)		(2,398)		87,287				685	03/25/2050	1.A
3137FD-4Z-2	FHR 4748 QV - CMO/RMBS		06/01/2024	Paydown		286,568	286,568	299,911	289,584		(3,017)		(3,017)		286,568				4,228	12/15/2040	1.A
3137GA-TA-5	FHR 3742 EM - CMO/RMBS		06/01/2024	Paydown		47,585	47,585	45,845	47,360		225		225		47,585				679	10/15/2025	1.A
31392E-3V-0	FNR 0271A PZ - CMO/RMBS		06/01/2024	Paydown		60,790	60,790	57,059	59,049		1,741		1,741		60,790				1,468	11/25/2032	1.A
31393B-N9-2	FNR 0335K DZ - CMO/RMBS		06/01/2024	Paydown		193	188	198	185		7		7		193				4	05/25/2033	1.A
31393N-QM-4	FHR 2599 DZ - CMO/RMBS		06/01/2024	Paydown		286	286	278	284		2		2		286				7	04/15/2033	1.A
31393T-S2-3	FNR 2003-109 PZ - CMO/RMBS		06/01/2024	Paydown		10,729	10,729	10,681	10,676		53		53		10,729				258	11/25/2033	1.A
31393W-SV-2	FHR 2645B NZ - CMO/RMBS		06/01/2024	Paydown		8,170	8,170	7,680	7,970		199		199		8,170				170	07/15/2033	1.A
31394H-R4-5	FHR 2663 ZP - CMO/RMBS		06/01/2024	Paydown		3,612	3,612	3,389	3,535		77		77		3,612				75	08/15/2033	1.A
31394K-CT-9	FHR 2690 TZ - CMO/RMBS		06/01/2024	Paydown		254,712	254,712	236,163	242,068		12,644		12,644		254,712				4,844	10/15/2033	1.A
31394K-D3-5	FHR 2690 VZ - CMO/RMBS		06/01/2024	Paydown		197,027	197,027	187,456	189,826		7,201		7,201		197,027				4,301	10/15/2033	1.A
31395A-V4-4	FHR 2812 OG - CMO/RMBS		06/01/2024	Paydown		31,760	31,760	46,670	30,646		1,114		1,114		31,760				676	06/15/2034	1.A
31397S-2Z-6	FNR 2011-45 TY - CMO/RMBS		06/01/2024	Paydown		91,654	91,654	82,914	90,627		1,027		1,027		91,654				1,146	05/25/2026	1.A
31397S-3E-2	FNR 2011-45 NY - CMO/RMBS		06/01/2024	Paydown		116,723	116,723	104,914	115,360		1,364		1,364		116,723				1,461	05/25/2026	1.A
31397S-EZ-3	FNR 2011-26 EH - CMO/RMBS		06/01/2024	Paydown		156,166	156,166	133,473	153,963		2,203		2,203		156,166				1,964	04/25/2026	1.A
31397S-H6-4	FNR 2011-46 MD - CMO/RMBS		06/01/2024	Paydown		44,593	44,593	41,975	43,391		1,202		1,202		44,593				734	05/25/2041	1.A
31397U-6T-1	FNR 2011-62 NB - CMO/RMBS		06/01/2024	Paydown		162,564	162,564	167,034	162,485		79		79		162,564				2,322	07/25/2026	1.A
31398M-LJ-3	FNR 2010-24 B - CMO/RMBS		06/01/2024	Paydown		48,986	48,986	51,095	48,762		224		224		48,986				726	03/25/2025	1.A
31407N-B2-8	FN 835357 - RMBS		06/01/2024	Paydown		9,527	9,527	8,989	9,019		508		508		9,527				179	09/01/2035	1.A
31412U-H3-7	FN 935050 - RMBS		06/01/2024	Paydown		1,913	1,913	1,971	1,969		(55)		(55)		1,913				40	03/01/2039	1.A
31414P-4Z-9	FN 972540 - RMBS		06/01/2024	Paydown		61	61	63	63		(2)		(2)		61				1	02/01/2038	1.A
31416M-KD-5	FN AA3891 - RMBS		06/01/2024	Paydown		59	59	60	59		(1)		(1)		59				1	03/01/2039	1.A
31418E-4N-7	FN MA5328 - RMBS		06/01/2024	Paydown		168,308	168,308	168,775			(467)		(467)		168,308				842	04/01/2054	1.A

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31418E-U9-9	FN MA5107 - RMBS		06/01/2024	Paydown		97,118	97,118	95,597			1,521		1,521		97,118				445	08/01/2053	1.A
54627R-AR-1	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &		05/31/2024	Redemption @ 100.00		858,756	858,756	858,756	858,756						858,756					06/01/2031	1.A FE
57563N-AD-0	MEFA 2020-A A - ABS		06/25/2024	Paydown		277,558	277,558	277,477	277,479		78		78		277,558				2,633	02/25/2040	1.A FE
59333A-DF-5	MIAMI-DADE CNTY FLA EDL FACS AUTH REV		04/01/2024	Maturity @ 100.00		380,000	380,000	380,000	380,000						380,000				10,184	04/01/2024	1.A
95648X-AN-5	WEST VA ECONOMIC DEV AUTH EXCESS LOTTER		06/06/2024	Call @ 100.00		380,000	380,000	380,000	380,000						380,000				11,533	07/01/2026	1.E FE
977100-AC-0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		04/02/2024	Call @ 100.00		410,000	410,000	408,733	409,789		28		28		409,817		183	183	3,447	05/01/2026	1.C FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						4,877,718	4,877,713	4,831,013	4,588,436		24,727		24,727		4,877,535		183	183	65,502	XXX	XXX
001207-AG-4	AGL 9 C - CDO	C	04/22/2024	Paydown		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				167,101	01/20/2034	1.F FE
001207-AJ-8	AGL 9 D - CDO	C	04/22/2024	Paydown		1,750,000	1,750,000	1,750,000	1,750,000						1,750,000				83,898	01/20/2034	2.C FE
002223-AA-3	ANTF 1 A1 - CDO		04/22/2024	Paydown		573,242	573,242	573,242	573,242						573,242				23,177	01/20/2031	1.A FE
00287Y-CV-9	ABBVIE INC		06/15/2024	Maturity @ 100.00		44,000,000	44,000,000	44,099,674	44,000,718		(718)		(718)		44,000,000				847,000	06/15/2024	1.G FE
00489L-AD-5	ACRISURE LLC		06/20/2024	Call @ 100.00		500,070	500,000	498,075	498,545		237		237		498,782		1,218	1,218	59,929	08/01/2026	5.B FE
00912X-BA-1	AIR LEASE CORP		04/09/2024	Barclays Capital		10,894,086	11,133,000	10,547,426	11,018,885		26,571		26,571		11,045,455		(151,369)	(151,369)	221,114	03/01/2025	2.B FE
012873-AH-8	OVINTIV INC		05/10/2024	BARCLAYS CAPITAL INC FIXED INC		8,946,800	8,000,000	7,951,920	7,980,536		815		815		7,981,351		965,449	965,449	431,528	09/15/2030	2.C FE
01627A-AC-2	ADC 221 A2 - ABS		04/08/2024	WELLS FARGO		15,670,741	15,530,000	14,998,481	15,008,334		123,488		123,488		15,131,822		538,918	538,918	315,022	10/15/2047	1.G FE
02005N-BH-2	ALLY FINANCIAL INC		05/21/2024	Maturity @ 100.00		1,500,000	1,500,000	1,452,255	1,481,127		18,873		18,873		1,500,000				29,063	05/21/2024	2.C FE
023765-AA-8	AMERICAN AIRLINES 2016-2 PASS THROUGH TR		06/15/2024	Paydown		202,343	202,343	203,765	203,100		(758)		(758)		202,343				3,237	12/15/2029	1.G FE
03027X-AT-7	AMERICAN TOWER CORP		05/15/2024	Maturity @ 100.00		3,000,000	3,000,000	3,012,210	3,000,766		(766)		(766)		3,000,000				50,625	05/15/2024	2.C FE
03066P-AD-1	AMCAR 2020-3 B - ABS		05/20/2024	Paydown		1,429,385	1,429,385	1,389,183	1,416,438		12,946		12,946		1,429,385				3,805	12/18/2025	1.A FE
031162-BV-1	AMGEN INC		05/22/2024	Maturity @ 100.00		5,000,000	5,000,000	5,305,000	5,006,211		(6,211)		(6,211)		5,000,000				90,625	05/22/2024	2.A FE
03465P-AA-4	AOMT 234 A1 - CMO/RMBS		06/01/2024	Paydown		589,333	589,333	534,321	534,547		54,787		54,787		589,333				8,541	04/25/2067	1.A FE
03465P-AB-2	AOMT 234 A2 - CMO/RMBS		06/01/2024	Paydown		51,716	51,716	45,786	45,809		5,907		5,907		51,716				749	04/25/2067	1.C FE
03465P-AC-0	AOMT 234 A3 - CMO/RMBS		06/01/2024	Paydown		53,720	53,720	46,943	46,969		6,751		6,751		53,720				779	04/25/2067	1.F FE
03465R-AA-0	AOMT 235 A1 - RMBS		06/01/2024	Paydown		135,388	135,388	128,992	129,007		6,381		6,381		135,388				2,783	09/26/2067	1.A FE
03465R-AB-8	AOMT 235 A2 - RMBS		06/01/2024	Paydown		33,165	33,165	31,033	31,038		2,126		2,126		33,165				682	09/26/2067	1.C FE
03465R-AC-6	AOMT 235 A3 - RMBS		06/01/2024	Paydown		61,386	61,386	56,729	56,739		4,647		4,647		61,386				1,262	09/26/2067	1.F FE
034931-AA-3	AOMT 233 A1 - CMO/RMBS		06/01/2024	Paydown		83,495	83,495	80,507	80,514		2,980		2,980		83,495				1,597	09/26/2067	1.A FE
03522A-AG-5	ANHEUSER-BUSCH COMPANIES LLC		04/10/2024	TD Securities		8,758,170	9,000,000	8,929,771	9,056,451		(5,502)	172,753	(178,255)		8,878,196		(120,026)	(120,026)	229,038	02/01/2026	1.G FE
037411-AW-5	APACHE CORP		06/05/2024	MORGAN STANLEY & CO. LLC		2,869,119	3,300,000	3,188,394	3,204,947		1,541		1,541		3,206,488		(337,369)	(337,369)	128,563	09/01/2040	2.C FE
037411-AY-1	APACHE CORP		06/05/2024	MORGAN STANLEY & CO. LLC		4,342,150	5,000,000	4,910,550	4,922,721		1,109		1,109		4,923,830		(581,680)	(581,680)	222,396	02/01/2042	2.C FE
03765L-AP-7	APID XX 1RA - CDO	C	04/16/2024	Paydown		791,135	791,135	786,072	822,963		(31,827)		(31,827)		791,135				27,008	07/16/2031	1.A FE
03768R-AL-0	APID XXXII C - CDO	C	06/25/2024	Paydown		4,250,000	4,250,000	4,250,000	4,250,000						4,250,000				235,700	01/20/2033	1.F FE
037833-AS-9	APPLE INC		05/06/2024	Maturity @ 100.00		42,300,000	42,300,000	42,264,468	42,299,091		1,174		1,174		42,300,000				729,675	05/06/2024	1.B FE
03969A-AQ-3	ARDAGH PACKAGING FINANCE PLC	C	06/10/2024	Call @ 100.00		520,000	520,000	520,000	520,003		(3)		(3)		520,000				16,911	04/30/2025	4.C FE
039937-AE-7	ARES LXIII B1 - CDO	C	04/09/2024	MORGAN STANLEY CO		10,009,000	10,000,000	10,000,000	10,000,000						10,000,000		9,000	9,000	353,837	04/20/2035	1.C FE
04016P-AL-2	ARES XLIII BR - CDO		04/09/2024	MERRILL LYNCH PIERCE FENNER		22,501,350	22,500,000	22,500,000	22,500,000						22,500,000		1,350	1,350	814,004	07/17/2034	1.C FE
04018B-AQ-0	ARES LV BR - CDO	C	04/09/2024	JP MORGAN CHASE BANK/HSBCSI		16,033,760	16,000,000	16,000,000	16,000,000						16,000,000		33,760	33,760	578,847	07/17/2034	1.C FE
04018E-AC-5	ARES LIX B1 - CDO	C	04/16/2024	SCOTIABANK		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				274,336	04/25/2034	1.C FE
04019D-AE-2	ARES LXI C - CDO	C	04/15/2024	Paydown		3,633,030	3,633,030	3,633,030	3,633,030						3,633,030				137,081	10/20/2034	1.F FE
04248N-AA-1	ARMYHW 2005 1A - ABS		06/15/2024	Paydown		187,430	187,430	215,974	213,144		(25,714)		(25,714)		187,430				5,177	06/15/2050	1.D FE
05377R-DL-5	AESOP 192 A - ABS		06/20/2024	Paydown		3,750,000	3,750,000	3,748,674	3,749,825		175		175		3,750,000				52,344	09/22/2025	1.A FE
05577@-AR-1	MUFG AMERICAS LEASING CORPORATION - ABS		05/06/2024	Redemption @ 100.00		99,577	99,577	99,577	99,577						99,577				1,957	05/05/2026	1.D
056162-AN-0	BABSN 2015-I AR - CDO	C	04/22/2024	Paydown		1,563,624	1,563,624	1,544,392	1,612,411		(48,787)		(48,787)		1,563,624				53,187	01/20/2031	1.A FE
05684A-AS-8	BCC 2019-4 BR - CDO	C	04/09/2024	MORGAN STANLEY CO		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				549,221	04/23/2035	1.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
05684D-AJ-2	BCC 2020-1 C - CDO	C	04/25/2024	Paydown		4,700,000	4,700,000	4,700,000	4,700,000						4,700,000				206,075	04/18/2033	1.F FE
06211F-AV-0	BANK5 2023-5YR4 A3 - CMBS		05/01/2024	Paydown		1,343,864	1,343,864	1,384,136	1,383,881		(40,017)		(40,017)		1,343,864				48,478	12/15/2056	1.A FE
06406F-AE-3	BANK OF NEW YORK MELLON CORP		04/05/2024	Market Axess		4,449,356	4,719,000	4,454,217	4,576,997		15,192	135,645	(120,453)		4,456,544		(7,187)	(7,187)	74,508	08/17/2026	1.F FE
06539L-AX-8	BANK 2018-BNK13 A2 - CMBS		06/01/2024	Paydown		22,417	22,417	23,827	22,859		(443)		(443)		22,417				381	08/17/2061	1.A
06761V-AA-5	BABSN 2019-IV A1 - CDO	C	05/23/2024	Paydown		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				636,306	01/18/2033	1.A FE
070101-F@-4	BASIN ELECTRIC POWER COOPERATIVE		06/17/2024	Redemption @ 100.00		6,425,000	6,425,000	6,425,000	6,425,000						6,425,000				120,148	06/15/2027	1.G FE
07133P-AE-9	BATLN 17 C - CDO	C	06/28/2024	Paydown		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				243,110	03/09/2034	1.F FE
07403C-AC-5	BRMTN 1 B - CDO	C	06/14/2024	Call @ 100.00		21,750,000	21,750,000	21,737,320	21,910,793		(3,610)		(3,610)		21,907,183		(157,183)	(157,183)	918,632	07/16/2035	1.C FE
07403C-AG-6	BRMTN 1 D - CDO	C	06/14/2024	Call @ 100.00		12,500,000	12,500,000	12,375,000	12,505,003		3,381		3,381		12,508,385		(8,385)	(8,385)	666,977	07/16/2035	2.C FE
07655#-AA-7	BEDROCK ABS I LLC - ABS		06/27/2024	Paydown		1,073,046	1,073,046	1,073,046	1,073,046						1,073,046				35,300	12/27/2037	2.A PL
08180X-AS-1	BSP 8R A2R - CDO		04/16/2024	MERRILL LYNCH PIERCE FENNER		12,425,916	12,400,000	12,400,000	12,400,000						12,400,000		25,916	25,916	441,419	01/20/2031	1.C FE
08182R-AE-3	BSP XIX C - CDO	C	05/23/2024	Paydown		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				200,726	01/18/2033	1.F FE
084659-AD-3	BERKSHIRE HATHAWAY ENERGY CO		04/11/2024	US BANCORP INVESTMENTS INC.		19,980,698	20,306,000	19,986,587	20,334,027		6,223	339,125	(332,902)		20,001,125		(20,427)	(20,427)	501,445	02/01/2025	1.G FE
09143#-AA-3	BISHOP HILL ENERGY, LLC		06/30/2024	Paydown		106,661	106,660	106,660	106,660						106,660		1	1	2,825	06/30/2037	2.B PL
09261H-A*-8	Blackstone Private Credit Fund		06/21/2024	Maturity @ 100.00		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				352,000	06/21/2024	2.A FE
09628J-AN-1	BLUEM 2015-3 A2R - CDO	D	04/16/2024	WELLS FARGO		22,539,316	22,515,000	22,515,000	22,515,000						22,515,000		24,316	24,316	807,155	04/21/2031	1.C FE
09628W-BA-9	BLUEM 162RR BR2 - CDO		04/16/2024	DEUTSCHE BANK SECURITIES, INC.		10,975,800	11,000,000	11,000,000	11,000,000						11,000,000		(24,200)	(24,200)	360,257	08/20/2032	1.F FE
097023-AK-1	BOEING CO		06/06/2024	MILLENNIUM ADVISORS, LLC		5,646,700	5,000,000	5,229,382	5,174,316		(2,174)		(2,174)		5,172,142		474,558	474,558	253,750	04/15/2043	2.C FE
09709A-AA-0	BAAT 241 A1 - ABS		06/15/2024	Paydown		4,153,292	4,153,292	4,153,292							4,153,292				16,690	05/15/2025	1.D FE
099724-AJ-5	BORGWARNER INC		04/05/2024	Barclays Capital		2,941,140	3,000,000	2,880,966	2,974,336		5,668		5,668		2,980,004		(38,864)	(38,864)	57,375	03/15/2025	2.A FE
10004*-AA-3	BORROWED SUNSHINE, LLC - ABS		05/20/2024	Paydown		277,919	277,919	277,919	277,919						277,919				5,678	01/13/2040	2.B PL
10240*-AA-7	BOWIE ACQUISITIONS LLC		06/30/2024	Paydown		483,128	483,128	483,128	483,128						483,128				9,469	09/30/2038	2.C PL
10568E-AA-0	BRAVO 23NQM3 A1 - CMO/RMBS		06/01/2024	Paydown		80,096	80,096	77,635	77,648		2,448		2,448		80,096				1,575	09/25/2062	1.A FE
10568E-AB-8	BRAVO 23NQM3 A2 - CMO/RMBS		06/01/2024	Paydown		12,234	12,234	11,682	11,684		549		549		12,234				241	04/25/2062	1.C FE
10568E-AC-6	BRAVO 23NQM3 A3 - CMO/RMBS		06/01/2024	Paydown		9,222	9,222	8,766	8,768		454		454		9,222				181	04/25/2062	1.F FE
10638M-AA-8	BABS 2021-RM2 A - CMO/RMBS		06/25/2024	Paydown		1,458,829	1,458,829	1,424,699	1,441,788		17,041		17,041		1,458,829				11,884	10/25/2061	1.A FE
10638N-AA-6	BABS 22RM3 A - RMBS		06/25/2024	Paydown		523,411	523,411	498,810	501,698		21,714		21,714		523,411				3,568	02/25/2062	1.A FE
109696-AD-6	BRINKS CO		06/05/2024	OPPENHEIMER		2,005,000	2,000,000	2,000,000							2,000,000		5,000	5,000		06/15/2032	3.B FE
11271R-AA-7	BROOKFIELD FINANCE LLC		04/01/2024	Maturity @ 100.00		10,078,000	10,078,000	10,051,999	10,076,992		1,008		1,008		10,078,000				201,560	04/01/2024	1.G FE
12327A-AA-6	BJETS 2022-1 A - ABS		06/15/2024	Paydown		1,136,062	1,136,062	1,102,158	1,108,845		27,217		27,217		1,136,062				18,291	06/15/2037	1.F FE
12327A-AB-4	BJETS 2022-1 B - ABS		06/15/2024	Paydown		259,256	259,256	250,238	251,837		7,420		7,420		259,256				4,865	06/15/2037	2.B FE
12327B-AA-4	BJETS 211 A - ABS		06/15/2024	Paydown		2,800,331	2,800,331	2,780,655	2,782,811		17,520		17,520		2,800,331				21,205	04/15/2036	1.F FE
12327C-AA-2	BJETS 241 A - ABS		06/15/2024	Paydown		387,529	387,529	387,523			6		6		387,529				2,496	05/16/2039	1.F FE
12480V-AL-9	CBAM 171 D - CDO	C	06/25/2024	JP MORGAN CHASE BANK N.A.		2,002,000	2,000,000	2,002,400	2,078,437		(8,531)		(8,531)		2,069,907		(67,907)	(67,907)	130,111	07/22/2030	2.C FE
1248EP-BR-3	CCO HOLDINGS LLC		04/04/2024	Merril Lynch Pierce Fenner Smith		246,175	250,000	251,875	250,228		(185)		(185)		250,043		(3,868)	(3,868)	5,997	05/01/2026	3.C FE
12510H-AM-2	CAUTO 2021-1 A3 - ABS		06/15/2024	Paydown		13,875	13,875	12,104	12,430		1,445		1,445		13,875				111	08/15/2051	1.E FE
12510H-AN-0	CAUTO 2021-1 A4 - ABS		06/15/2024	Paydown		27,579	27,579	27,042	27,133		446		446		27,579				319	08/15/2051	1.E FE
12510H-AP-5	CAUTO 221 A1 - ABS		06/15/2024	Paydown		2,500	2,500	2,500	2,500						2,500				33	03/15/2052	1.A FE
12510H-AQ-3	CAUTO 221 A2 - ABS		06/15/2024	Paydown		10,625	10,625	10,624	10,624		1		1		10,625				153	03/15/2052	1.E FE
12510H-AS-9	CAUTO 231 A1 - ABS		06/15/2024	Paydown		65,000	65,000	63,274	63,269		1,731		1,731		65,000				1,564	09/15/2053	1.A FE
12530J-AA-0	CFMT 22AB2 A - CMO/RMBS		06/25/2024	Paydown		6,883,593	6,883,593	6,517,536	6,371,407		512,185		512,185		6,883,593				51,169	02/26/2052	1.A FE
12530M-AB-1	SORT 2020-1 A2 - ABS		06/15/2024	Paydown		4,916	4,916	4,913	4,914		2		2		4,916				38	07/15/2060	1.E FE
12531W-AZ-5	CFCRE 2016-C3 ASB - CMBS		06/01/2024	Paydown		714,468	714,468	735,864	716,186		(1,718)		(1,718)		714,468				10,985	01/10/2048	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12545C-AD-2	CWHL 2007-10 A4 - CMO/RMBS		06/01/2024	Paydown		6,037	6,038	4,235	2,425		3,612		3,612		6,037				185	07/25/2037	1.A FM
125523-BX-7	CIGNA GROUP		06/15/2024	Maturity @ 100.00		1,600,000	1,600,000	1,585,712	1,599,243		758		758		1,600,000				28,000	06/15/2024	2.A FE
12555X-AE-1	CIFC 2019-VI B - CDO	C	04/16/2024	MORGAN STANLEY CO		20,050,800	20,000,000	20,000,000	20,000,000						20,000,000		50,800	50,800	772,424	01/18/2033	1.C FE
12555X-AG-6	CIFC 2019-VI C - CDO	C	06/11/2024	Paydown		9,500,000	9,500,000	9,500,000	9,500,000						9,500,000				524,079	01/18/2033	1.F FE
12565K-AA-5	CLIF 211 A - ABS		06/18/2024	Paydown		1,444,200	1,444,200	1,301,564	1,323,790		120,410		120,410		1,444,200				9,869	02/18/2046	1.F FE
12565K-AC-1	CLIF 211 B - ABS		06/18/2024	Paydown		130,500	130,500	130,476	131,639		(1,139)		(1,139)		130,500				1,294	02/18/2046	2.B FE
12570D-AA-4	CIM 2023-I1 A1 - RMBS		06/01/2024	Paydown		63,664	63,664	63,663	63,664						63,664				1,565	04/25/2058	1.A FE
12621E-AL-7	CNO FINANCIAL GROUP INC		05/09/2024	SUMRIDGE PARTNERS LLC		237,003	245,000	245,000	245,000						245,000		(7,997)	(7,997)	5,824	05/30/2029	2.C FE
12636Y-AA-0	CRH AMERICA FINANCE INC		04/10/2024	Barclays Capital		3,772,440	4,000,000	3,813,880	3,944,380		5,640	134,402	(128,762)		3,815,617		(43,177)	(43,177)	57,800	05/09/2027	2.A FE
12647G-AX-6	CSMC 2013-IVR4 A11 - CMO/RMBS		06/01/2024	Paydown		14,354	14,354	14,376	14,404		(50)		(50)		14,354				209	07/27/2043	1.A
126650-AW-0	CVSPAS NOTES CTF - CMBS		06/10/2024	Paydown		301,305	301,305	298,150	300,694		611		611		301,305				6,655	01/11/2027	2.B
126694-JT-6	CWHL 2005-24 A3 - CMO/RMBS		06/01/2024	Paydown		14,756	31,688	29,001	17,816		(3,060)		(3,060)		14,756				804	11/25/2035	1.A FM
126694-TX-6	CWHL 2005-30 A8 - CMO/RMBS		06/01/2024	Paydown		32,337	32,338	30,241	21,103		11,233		11,233		32,337				741	01/25/2036	1.A FM
126694-W4-6	CWHL 2006-9 A3 - CMO/RMBS		05/01/2024	Paydown			41	35	20		(20)		(20)						1	05/25/2036	1.A FM
126694-W7-9	CWHL 2006-9 A6 - CMO/RMBS		05/01/2024	Paydown			50	42	24		(24)		(24)						1	05/25/2036	1.A FM
126694-X5-2	CWHL 2006-9 A12 - CMO/RMBS		05/01/2024	Paydown			25	21	12		(12)		(12)						1	05/25/2036	1.A FM
12669F-F3-2	CWHL 2004-J5 A5 - CMO/RMBS		06/01/2024	Paydown		6,616	6,616	6,374	6,488		128		128		6,616				152	07/25/2034	1.A FM
12669G-2V-2	CWHL 2005-16 A3 - CMO/RMBS		06/01/2024	Paydown		13,815	13,815	13,331	9,622		4,192		4,192		13,815				316	09/25/2035	1.A FM
12694@-AA-2	CONTROL PASS-THRU TRUST SERIES 2016-A (A		06/10/2024	Paydown		141,744	141,744	138,928	139,840		1,903		1,903		141,744				2,111	09/10/2031	2.A
12708#-AA-4	CHARTER CLUB		06/15/2024	Paydown		227,238	227,238	227,238	227,238						227,238				5,258	07/15/2035	2.B PL
127656-A*-7	CAERUS GNB ABS I LLC A-1 - ABS		05/28/2024	Redemption @ 100.00		918,254	918,254	918,045	917,889		(99)		(99)		917,790		464	464	25,828	04/28/2040	1.G PL
127656-A@-5	CAERUS GNB ABS I LLC A-2 - ABS		05/29/2024	Redemption @ 100.00		500,081	500,081	500,045	499,956		(58)		(58)		499,898		183	183	14,757	04/28/2040	2.A PL
12807C-AA-1	CAI 2020-1 A - ABS	C	06/25/2024	Paydown		721,225	721,225	695,097	699,299		21,926		21,926		721,225				6,671	09/25/2045	1.F FE
13057Q-AK-3	CALIFORNIA RESOURCES CORP		05/21/2024	BAIRD ROBERT W & CO		502,500	500,000	500,000							500,000		2,500	2,500		06/15/2029	3.C FE
134011-AJ-4	CAMP PENDLETON & QUANTICO HOUSING LLC		03/05/2024	Call @ 100.00															97	10/01/2050	2.B FE
136385-AT-8	CANADIAN NATURAL RESOURCES LTD		04/15/2024	Maturity @ 100.00		38,300,000	38,300,000	38,783,952	38,302,203		(2,203)		(2,203)		38,300,000				727,700	04/15/2024	2.A FE
136385-AV-3	CANADIAN NATURAL RESOURCES LTD		04/08/2024	Barclays Capital		9,861,400	10,000,000	9,857,500	9,998,364		4,544	141,234	(136,690)		9,861,673		(273)	(273)	269,750	02/01/2025	2.A FE
136385-AX-9	CANADIAN NATURAL RESOURCES LTD		04/10/2024	Market Axess		4,776,800	5,000,000	4,819,800	4,961,326		4,274	144,170	(139,896)		4,821,430		(44,630)	(44,630)	70,049	06/01/2027	2.A FE
14315J-AS-8	CGMS 2017-2 AJR - CDO	C	06/14/2024	Paydown		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				928,151	07/20/2031	1.A FE
14888@-AA-4	Catalyst Old River Hydroelectric Limited		06/30/2024	Paydown		230,641	230,643	230,643	230,643						230,643		(2)	(2)	6,499	11/30/2029	2.C PL
149123-CC-3	CATERPILLAR INC		05/15/2024	Maturity @ 100.00		30,000,000	30,000,000	30,102,750	30,001,718		(1,718)		(1,718)		30,000,000				510,000	05/15/2024	1.F FE
15103J-AA-0	CELEO REDES OPERACION CHILE SA	C	06/22/2024	Paydown		113,691	113,691	113,944	113,924		(233)		(233)		113,691				2,956	06/22/2047	2.B FE
15132H-AF-8	CENCOSUD SA	C	06/27/2024	Call @ 100.00		10,000,000	10,000,000	10,787,500	10,095,297		(54,673)		(54,673)		10,040,624		(40,624)	(40,624)	257,500	02/12/2025	2.C FE
15673E-AA-1	CERB XXVIII A - CDO	C	04/15/2024	Paydown		5,292,621	5,292,621	5,292,621	5,292,621						5,292,621				221,192	10/15/2031	1.A FE
15676*-AA-9	Cerberus Redwood Levered A II LLC - ABS		04/02/2024	Direct		6,114,623	6,114,623	6,114,623	6,114,623						6,114,623				106,003	04/13/2031	1.C FE
16144C-AA-4	CHAOT 242 A1 - ABS		06/25/2024	Paydown		5,866,506	5,866,506	5,866,506							5,866,506				43,893	04/25/2025	1.D FE
16412X-AC-9	CHENIERE CORPUS CHRISTI HOLDINGS LLC		04/04/2024	Call @ 100.00		13,414,489	13,391,000	14,998,807	13,671,417		(95,766)		(95,766)		13,575,651		(184,651)	(184,651)	622,271	03/31/2025	2.B FE
17025A-AL-6	CWHL 2006-17 A11 - CMO/RMBS		06/01/2024	Paydown																12/25/2036	1.A FM
171512-AA-4	CHMML IV A1 - CDO	C	04/11/2024	Paydown		35,321,592	35,000,000	35,000,000	35,000,000		321,592		321,592		35,321,592				905,188	01/23/2032	1.A FE
171512-AE-6	CHMML IV B - CDO	C	04/11/2024	Various		478,571					709,828		709,828		709,828		(231,257)	(231,257)	(478,571)	01/23/2032	1.C FE
17322N-AA-2	CMLTI 2014-J1 A1 - CMO/RMBS		06/01/2024	Paydown		53,507	53,507	53,747	53,879		(372)		(372)		53,507				787	05/25/2044	1.A
17323E-AD-5	CMLTI 2014-J2 A1 - CMO/RMBS		06/01/2024	Paydown		20,217	20,217	20,393	20,493		(276)		(276)		20,217				295	11/25/2044	1.A
17331Q-AC-0	CITZN 241 A2B - ABS		04/26/2024	MITSUBISHI		13,365,123	13,350,000	13,350,000							13,350,000		15,123	15,123	215,449	10/15/2026	1.A FE
18915@-AA-2	CLOVER US BLOCKER LLC		06/30/2024	Paydown		98,221	98,221	98,221	98,221						98,221				2,387	12/31/2037	2.C PL
191219-AY-0	COCA-COLA REFRESHMENTS USA LLC		05/07/2024	SMBC NIKKO SECURITIES		3,203,330	3,070,000	3,388,206	3,137,486		(7,692)		(7,692)		3,129,794		73,536	73,536	103,126	11/15/2026	1.F FE
20030N-BY-6	COMCAST CORP		04/05/2024	Market Axess		4,208,027	4,391,000	4,212,813	4,365,566		3,263	154,711	(151,448)		4,214,118		(6,091)	(6,091)	99,822	02/01/2027	1.G FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
20752T-AA-2	CONNECT FINCO SARL	C	04/03/2024	MERRILL LYNCH PIERCE FENNER		2,913,750	3,000,000	2,877,500	2,906,315		7,867		7,867		2,914,181		(431)	(431)	103,500	10/01/2026	4.A FE
21871D-AD-5	CORELOGIC INC		05/14/2024	JP MORGAN CHASE BANK/HSBCSI		451,250	500,000	406,875	420,727		5,680		5,680		426,407		24,843	24,843	12,188	05/01/2028	4.C FE
22541Q-BT-8	CSFB 2003-11 A32 - CMO/RMBS		06/01/2024	Paydown		8,266	8,266	8,554	8,244		22		22		8,266				173	06/25/2033	1.A FM
227046-AA-7	CROCS INC		05/10/2024	TRUIST		863,313	950,000	807,093	824,475		7,368		7,368		831,843		31,470	31,470	26,805	03/15/2029	4.B FE
22758C-AB-7	CROSS 2023-H1 A2 - RMBS		06/01/2024	Paydown		61,075	61,075	61,074	61,075						61,075				1,709	03/27/2068	1.C FE
22758C-AC-5	CROSS 2023-H1 A3 - RMBS		06/01/2024	Paydown		30,664	30,664	30,664	30,664						30,664				871	03/27/2068	1.F FE
22822V-AF-8	CROWN CASTLE INC		05/10/2024	GOLDMAN SACHS AND CO. LLC		8,358,600	10,000,000	9,471,000	9,521,538		3,975		3,975		9,525,513		(1,166,913)	(1,166,913)	236,181	05/15/2047	2.B FE
23317*-AA-8	DD SOUTH 4 LC - ABS		06/17/2024	Redemption @ 100.00		89,142	89,142	90,314	89,830		(42)		(42)		89,788		(646)	(646)	1,383	07/15/2029	1.A
23317*-AC-4	DULLES DISCOVERY IV - ABS		06/05/2024	Various		90,725	90,725	90,372	90,468		8		8		90,475		250	250	1,343	09/05/2033	1.A
23346M-AA-4	DLLAD 241 A1 - ABS		06/20/2024	Paydown		2,252,340	2,252,340	2,252,340							2,252,340				12,487	05/20/2025	1.D FE
24618#-AZ-3	DELAWARE NORTH COMPANIES, INC.		06/26/2024	Maturity @ 100.00		3,900,000	3,900,000	3,900,000	3,900,000						3,900,000				70,785	06/26/2024	2.C
247361-ZV-3	DELTA AIRLINES 2020-1 CLASS AA PASS THRO		06/10/2024	Paydown		328,867	328,867	328,867	328,867						328,867				3,289	12/10/2029	1.E FE
24737B-AA-3	DELTA AIRLINES 2019-1 PASS THROUGH TRUST		04/25/2024	Maturity @ 100.00		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				40,050	10/25/2025	2.A FE
254709-AM-0	DISCOVER FINANCIAL SERVICES		04/10/2024	US BANCORP INVESTMENTS INC.		9,569,700	10,000,000	9,645,000	9,996,974		3,765	352,202	(348,438)		9,648,536		(78,836)	(78,836)	276,750	02/09/2027	2.B FE
256746-AG-3	DOLLAR TREE INC		04/05/2024	Barclays Capital		4,462,077	4,535,000	4,502,076	4,527,645		1,427		1,427		4,529,072		(66,994)	(66,994)	72,560	05/15/2025	2.B FE
26179*-AA-8	Drexel CTL		05/15/2024	Paydown		287,301	287,303	290,176	289,046		(1,745)		(1,745)		287,301				2,996	07/15/2027	1.G
26179*-AA-8	Drexel CTL		06/15/2024	Paydown		144,150	144,150	145,592	145,025		(875)		(875)		144,150				2,004	07/15/2027	2.A
26244K-AN-6	DRSLF 41 AR - CDO	C	04/15/2024	Paydown		544,865	544,865	538,217	566,015		(21,150)		(21,150)		544,865				18,142	04/15/2031	1.A FE
26244Q-AN-3	DRSLF 49 AR - CDO		04/18/2024	Paydown		175,566	175,566	174,302	177,579		(2,014)		(2,014)		175,566				5,853	07/18/2030	1.A FE
26245C-BG-7	DRSLF 43 1R2 - CDO	C	04/16/2024	WELLS FARGO		26,115,138	26,100,000	26,100,000	26,100,000						26,100,000		15,138	15,138	948,799	04/20/2034	1.C FE
26245X-AQ-0	DRSLF 86 BR - CDO	C	04/09/2024	MORGAN STANLEY CO		10,273,184	10,270,000	10,270,000	10,270,000						10,270,000		3,184	3,184	369,769	07/17/2034	1.C FE
26246E-AG-3	DRSLF 83 C - CDO	C	05/30/2024	Paydown		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				145,400	01/20/2032	1.F FE
26246E-AJ-7	DRSLF 83 D - CDO	C	05/30/2024	Paydown		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				56,904	01/20/2032	2.C FE
26252Q-AL-6	DRSLF 68 BR - CDO		04/09/2024	MORGAN STANLEY CO		15,006,000	15,000,000	15,000,000	15,000,000						15,000,000		6,000	6,000	542,669	07/15/2035	1.C FE
26252Q-AN-2	DRSLF 68 CR - CDO		04/16/2024	WELLS FARGO		9,990,800	10,000,000	10,000,000	10,000,000						10,000,000		(9,200)	(9,200)	393,925	07/15/2035	1.F FE
26843H-AA-6	EFMT 24RM1 A1 - RMBS		06/01/2024	Paydown		252,566	252,566	224,189			28,377		28,377		252,566				1,507	03/25/2054	1.A FE
26875P-AP-6	EOG RESOURCES INC		04/08/2024	CITIGROUP GLOBAL MARKETS, INC		28,815,690	29,289,000	29,520,238	29,589,298		(39,078)	398,466	(437,544)		29,151,754		(336,064)	(336,064)	894,738	01/15/2026	1.G FE
26884L-AH-2	EQT CORP		06/12/2024	Call @ 100.00		471,923	471,000	549,304	494,282		(10,467)		(10,467)		483,816		(12,816)	(12,816)	26,005	02/01/2025	2.C FE
28470R-AH-5	CAESARS ENTERTAINMENT INC		06/28/2024	Call @ 100.00		850,000	850,000	850,631	850,140		(140)		(140)		850,000				26,563	07/01/2025	3.C FE
28623M-AJ-8	AWPT 2021-12 C2 - CDO	C	05/10/2024	Paydown		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				156,417	04/20/2032	1.F FE
29002G-AD-3	ELMW4 IV C - CDO	C	05/20/2024	Paydown		1,000,000	1,000,000	878,000	984,801		15,199		15,199		1,000,000				46,184	04/15/2033	1.F FE
29002H-AQ-2	ELMW3 III CR - CDO	C	06/20/2024	Paydown		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				130,791	10/20/2034	1.F FE
29002H-AS-8	ELMW3 III DR - CDO	C	06/20/2024	Paydown		1,125,000	1,125,000	1,125,000	1,125,000						1,125,000				66,862	10/20/2034	2.C FE
29273R-BC-2	ENERGY TRANSFER LP		05/10/2024	BARCLAYS CAPITAL INC FIXED INC		5,421,966	4,857,000	5,144,424	5,001,584		(7,646)		(7,646)		4,993,938		428,028	428,028	199,238	11/15/2029	2.B FE
29273R-BD-0	ENERGY TRANSFER LP		04/09/2024	TD Securities		13,216,966	13,403,000	13,249,973	13,396,281		5,417	138,396	(132,979)		13,263,302		(46,335)	(46,335)	310,615	03/15/2025	2.B FE
29273R-BK-4	ENERGY TRANSFER LP		04/10/2024	TD Securities		8,711,153	9,042,000	8,795,606	9,067,983		462	270,412	(269,950)		8,798,033		(86,880)	(86,880)	186,717	04/15/2027	2.B FE
29278N-AH-6	ENERGY TRANSFER LP		04/15/2024	Maturity @ 100.00		5,018,000	5,018,000	5,000,236	5,016,926		1,074		1,074		5,018,000				112,905	04/15/2024	2.B FE
29374L-AA-8	EFF 233 A1 - ABS		06/20/2024	Paydown		2,933,602	2,933,602	2,933,602	2,933,602						2,933,602				74,592	10/21/2024	1.C FE
29605J-AA-4	ESAB CORP		05/09/2024	GOLDMAN		502,500	500,000	500,850			(13)		(13)		500,837		1,663	1,663	2,951	04/15/2029	3.A FE
30166Q-AD-1	EART 2022-2 B - ABS		06/15/2024	Paydown		1,919,034	1,919,034	1,900,968	1,907,738		11,296		11,296		1,919,034				28,912	10/15/2026	1.C FE
30288*-AC-4	FREEPORT LNG		06/30/2024	Various		633,000	633,000	633,000	633,000						633,000				8,746	06/30/2038	2.B FE
30288*-AE-0	FLNG LIQUEFACTION 2, LLC		06/30/2024	Paydown		612,000	612,000	612,000	612,000						612,000				13,433	12/31/2038	2.B FE
30295#-AA-5	Fidelity Real Estate Company LLC CTL		06/30/2024	Paydown		177,502	177,502	177,502	177,502						177,502				2,480	04/30/2040	1.E

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
30306V-A@-8	FLNG LIQUEFACTION 3, LLC		06/30/2024	Paydown		418,000	418,000	418,000	418,000						418,000				9,112	06/30/2039	2.C FE
31739D-AA-2	FASST 23S3 A1 - RMBS		06/25/2024	Paydown		358,350	358,350	334,444	334,484		23,866		23,866		358,350				7,092	08/23/2073	1.A FE
31739D-AB-0	FASST 23S3 A2 - RMBS		06/25/2024	Paydown		447,937	447,937	414,903	414,958		32,979		32,979		447,937				8,758	08/23/2073	1.A FE
31739D-AC-8	FASST 23S3 A3 - RMBS		06/25/2024	Paydown		89,581	98,017	89,443	89,457		125		125		89,581				1,944	08/23/2073	1.D FE
33767P-AA-6	FKH 2022-SFR2 A - CMBS		05/01/2024	Paydown		23,878	23,878	23,032	23,233		645		645		23,878				391	07/19/2039	1.A FE
33768N-AA-0	FKH 2022-SFR1 A - CMBS		06/01/2024	Paydown		5,243	5,243	5,243	5,240		3		3		5,243				91	05/19/2039	1.A FE
33768N-AC-6	FKH 2022-SFR1 B - CMBS		04/08/2024	WELLS FARGO		4,819,141	5,000,000	4,850,800	4,996,846		554	145,577	(145,023)		4,851,823		(32,682)	(32,682)	80,500	05/19/2039	1.D FE
33829W-AE-9	MORGN 2019-5 BR - CDO	C	04/09/2024	MERRILL LYNCH PIERCE FENNER		8,991,990	9,000,000	9,000,000	9,000,000						9,000,000		(8,010)	(8,010)	320,635	04/16/2035	1.C FE
34528L-AD-7	FORDL 2022-A A3 - ABS		05/15/2024	Paydown		1,890,765	1,890,765	1,876,141	1,881,494		9,272		9,272		1,890,765				22,119	05/15/2025	1.A FE
34535A-AC-4	FORDO 2022-C A2B - ABS		04/15/2024	Paydown		493,113	493,113	493,113	493,113						493,113				9,779	04/15/2025	1.A FE
34535E-AC-6	FORDO 2024-A A2B - ABS		04/26/2024	SOCIETE GENERALE		8,250,967	8,250,000	8,250,000							8,250,000		967	967	54,696	01/15/2027	1.A FE
361528-AA-0	GBXL 2022-1 A - ABS		06/20/2024	Paydown		108,640	109,523	109,470	109,472		(832)		(832)		108,640				1,276	02/20/2052	1.F FE
36168Q-AJ-3	GFL ENVIRONMENTAL INC		06/12/2024	Call @ 100.00		1,000,000	1,000,000	1,012,500	1,002,225		(2,225)		(2,225)		1,000,000				23,139	06/01/2025	3.C FE
362636-AM-4	GSR 2007-2F 2A7 - CMO/RMBS		06/25/2024	Paydown															27,877	02/25/2037	1.A FM
36269F-AC-0	GMALT 2024-1 A2B - ABS		04/26/2024	US BANCORP INVESTMENTS INC.		7,756,660	7,750,000	7,750,000							7,750,000		6,660	6,660	93,209	06/22/2026	1.A FE
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO LTD	C	03/31/2024	Paydown															2,843	09/30/2040	1.C FE
369550-BG-2	GENERAL DYNAMICS CORP		04/09/2024	SMBC NIKKO SECURITIES		15,843,510	16,118,000	15,944,985	16,079,416		7,654		7,654		16,087,070		(243,560)	(243,560)	228,786	05/15/2025	1.G FE
37255L-AA-5	ENACT HOLDINGS INC		06/03/2024	Call @ 100.00		939,300	930,000	955,450	937,074		(2,615)		(2,615)		934,459		(4,459)	(4,459)	57,660	08/15/2025	2.C FE
375558-AZ-6	GILEAD SCIENCES INC		04/08/2024	TD Securities		4,922,500	5,000,000	4,944,300	4,989,732		2,560		2,560		4,992,293		(69,793)	(69,793)	121,042	02/01/2025	2.A FE
377373-AG-0	GLAXOSMITHKLINE CAPITAL PLC	C	06/01/2024	Maturity @ 100.00		9,974,000	9,974,000	9,921,736	9,969,552		4,448		4,448		9,974,000				149,610	06/01/2024	1.F FE
37959P-AG-2	SEACO 2021-2 A - ABS	C	06/17/2024	Various		15,973,461	17,762,671	16,002,626	16,148,213		63,524	162,207	(98,683)		16,049,530		(76,069)	(76,069)	109,455	08/19/2041	1.F FE
381733-AE-4	GCBSL 60 C - CDO	C	06/06/2024	Paydown		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				463,858	10/25/2034	1.E FE
381733-AG-9	GCBSL 60 D - CDO	C	06/06/2024	Paydown		6,000,000	6,000,000	5,970,000	6,074,520		(74,520)		(74,520)		6,000,000				341,863	10/25/2034	2.A FE
38176P-AA-0	GOCAP 44 A1N - CDO	C	05/06/2024	Paydown		3,890,887	3,890,887	3,890,887	3,890,887						3,890,887				142,892	06/23/2031	1.A FE
38176Y-AA-1	GOCAP 46 A1A - CDO	C	04/17/2024	Paydown		42,500,000	42,500,000	42,500,000	42,500,000						42,500,000				1,579,003	01/20/2032	1.A FE
38176Y-AE-3	GOCAP 46 A2 - CDO	C	04/17/2024	Paydown		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				614,448	01/20/2032	1.A FE
38176Y-AG-8	GOCAP 46 B - CDO	C	04/17/2024	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				414,030	01/20/2032	1.C FE
38176Y-AJ-2	GOCAP 46 C1 - CDO	C	04/17/2024	Paydown		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				703,545	01/20/2032	1.F FE
38177J-AG-0	GCBSL 52B C - CDO	C	04/22/2024	Paydown		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				216,584	01/20/2034	1.F FE
38177J-AJ-4	GCBSL 52B D - CDO	C	04/22/2024	Paydown		2,500,000	2,500,000	2,509,375	2,578,673		(78,673)		(78,673)		2,500,000				124,993	01/20/2034	2.C FE
38217T-AA-3	GOODG 2020-1 A - ABS		06/15/2024	Paydown		153,849	153,849	153,772	153,764		86		86		153,849				2,044	04/15/2055	1.A FE
38217U-AA-0	GOODG 2021-1 A - ABS		06/15/2024	Paydown		72,039	72,039	72,020	72,484		(445)		(445)		72,039				972	10/16/2056	1.A FE
389375-AJ-5	GRAY TELEVISION INC		06/04/2024	Call @ 97.00		1,469,550	1,515,000	1,501,233	1,508,091		(77)		(77)		1,508,014		(38,464)	(38,464)	124,319	07/15/2026	4.C FE
40052V-AC-8	GRUPO BIMBO SAB DE CV	C	06/27/2024	Maturity @ 100.00		68,300,000	68,300,000	68,388,895	68,305,953		(5,953)		(5,953)		68,300,000				1,323,313	06/27/2024	2.A FE
40390P-AA-6	HRR FUNDING, LLC - ABS		05/22/2024	Redemption @ 100.00		472,385	472,385	472,385	472,385						472,385				8,277	12/31/2036	2.B
40390P-AA-6	HRR FUNDING, LLC - ABS		06/24/2024	Redemption @ 100.00		177,544	177,544	177,544	177,544						177,544				4,083	12/31/2036	2.B PL
40470#-AA-1	HANNON ARMSTRONG		06/06/2024	Redemption @ 100.00		119,592	119,592	119,592	119,592						119,592				2,378	01/06/2039	2.A
43761J-AC-1	HOMES 23NQM1 A3 - CMO/RMBS		06/25/2024	Paydown		9,371	9,371	9,341	9,341		30		30		9,371				250	01/25/2068	1.F FE
440405-AE-8	HORZN 181 A - ABS		06/15/2024	Paydown		454,384	454,384	461,698	458,097		(3,713)		(3,713)		454,384				8,592	12/15/2038	2.C FE
442722-AA-2	HOWARD MIDSTREAM ENERGY PARTNERS LLC		06/25/2024	Call @ 100.00		1,008,309	987,000	964,996	971,557		2,255		2,255		973,812		13,188	13,188	84,601	01/15/2027	4.A FE
44918M-AC-4	HART 2022-B A2B - ABS		04/15/2024	Paydown		469,429	469,429	469,429	469,429						469,429				9,405	05/15/2025	1.A FE
44919*-AC-2	I-595 EXPRESS LLC		04/02/2024	Redemption @ 100.00		179,207	179,207	179,207	179,207						179,207				2,966	12/31/2031	1.F PL
45569K-AA-1	PRA HEALTH SCIENCES INC		06/06/2024	GOLDMAN		711,975	750,000	681,875	706,446		7,044		7,044		713,490		(1,515)	(1,515)	19,286	07/15/2026	2.C FE
45783N-AA-5	INSTR 2021-1 A - ABS		06/15/2024	Paydown		124,395	124,395	124,327	124,324		70		70		124,395				1,183	02/16/2054	1.F FE
458140-BD-1	INTEL CORP		05/11/2024	Maturity @ 100.00		11,996,000	11,996,000	11,993,001	11,995,846		154		154		11,996,000				172,443	05/11/2024	1.G FE
465685-AJ-4	ITC HOLDINGS CORP		06/15/2024	Maturity @ 100.00		10,000,000	10,000,000	10,268,100	10,007,863		(7,863)		(7,863)		10,000,000				182,500	06/15/2024	2.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
466247-N2-5	JPMMT 2006-S1 2A3 - CMO/RMBS		06/01/2024	Paydown		4,512	4,512	4,799	4,557		(45)		(45)		4,512				109	04/25/2036	1.A FM
46630U-AC-8	JPMMT 2007-A3 2A1 - CMO/RMBS		06/01/2024	Paydown		7,190	7,190	5,698	5,379		1,811		1,811		7,190				173	05/25/2037	1.A FM
46641C-AA-9	JPMMT 2014-1 1A1 - CMO/RMBS		06/01/2024	Paydown		22,336	22,336	23,188	23,390		(1,054)		(1,054)		22,336				406	01/25/2044	1.A
46641C-AH-4	JPMMT 2014-1 1A9 - CMO/RMBS		06/01/2024	Paydown		37,175	37,175	38,030	38,060		(885)		(885)		37,175				623	01/25/2044	1.A
46641C-BK-6	JPMMT 2014-1 1AA - CMO/RMBS		06/01/2024	Paydown		42,282	42,282	43,973	44,943		(2,661)		(2,661)		42,282				769	01/25/2044	1.A
46644V-BK-1	JPMMT 154 2A3 - CMO/RMBS		06/01/2024	Paydown		84,684	84,684	84,512	84,515		169		169		84,684				1,059	06/26/2045	1.A
46657B-AQ-7	JPMMT 23DSC2 A3 - RMBS		06/01/2024	Paydown		69,442	69,442	65,012	65,024		4,418		4,418		69,442				1,512	11/25/2063	1.G FE
46672#-AA-4	HP Gateway Unit Two Owner, LLC		06/15/2024	Paydown		78,293	78,293	79,076	78,991		(698)		(698)		78,293				1,297	02/15/2037	2.B PL
469815-AK-0	JACOBS ENTERTAINMENT INC		06/10/2024	JP MORGAN CHASE BANK/HSBCSI		1,971,305	2,114,000	1,879,818	1,908,465		14,212		14,212		1,922,677		48,628	48,628	117,327	02/15/2029	4.B FE
47050E-AE-9	JTWN XV C - CDO	C	06/11/2024	Paydown		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				133,771	04/15/2033	1.F FE
477143-AH-4	JBLU AA - ABS		05/15/2024	Paydown		438,943	438,943	438,943	438,943						438,943				6,035	11/15/2033	1.G FE
47800R-AC-7	JDOT 2024 A2B - ABS		04/26/2024	WELLS FARGO		7,199,438	7,200,000	7,200,000							7,200,000		(563)	(563)	47,819	02/16/2027	1.A FE
478375-AR-9	JOHNSON CONTROLS INTERNATIONAL PLC	C	04/24/2024	Barclays Capital		54,900,163	56,510,000	55,269,892	56,504,946		35,946	1,230,969	(1,195,023)		55,309,923		(409,760)	(409,760)	1,511,090	02/14/2026	2.B FE
48254G-AE-6	KKR 29 C - CDO	C	05/14/2024	Paydown		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				267,704	01/15/2032	1.F FE
48274@-AA-4	KWIK TRIP		05/24/2024	Redemption @ 100.00		75,421	75,421	75,421	75,421						75,421				1,471	02/24/2035	2.C PL
487836-AT-5	KELLANOVA		03/28/2024	Jane Street															37,250	04/01/2031	2.B FE
49255P-AA-1	KSTRL 2018-1 A - ABS	C	06/15/2024	Paydown		380,944	380,944	372,175	373,717		7,227		7,227		380,944				5,608	12/15/2038	2.B FE
50152#-AC-1	KT REAL ESTATE HOLDINGS LLC		05/24/2024	Redemption @ 100.00		69,374	69,374	69,374	69,374						69,374				1,242	05/24/2035	2.C PL
501797-AQ-7	BATH & BODY WORKS INC		05/10/2024	MORGAN STANLEY CO		50,438	50,000	58,206	54,554		(527)		(527)		54,027		(3,589)	(3,589)	2,780	01/15/2027	3.B FE
501797-AW-4	BATH & BODY WORKS INC		05/10/2024	MORGAN STANLEY CO		1,329,900	1,320,000	1,312,708	1,307,420		64		64		1,307,483		22,417	22,417	54,170	10/01/2030	3.B FE
50247@-AA-4	LV STADIUM EVENTS COMPANY, LLC		06/30/2024	Paydown		70,012	70,016	70,016	70,016						70,016		(4)	(4)	1,176	06/30/2045	2.A PL
51075L-AJ-5	LSHR IV D - CDO	C	04/15/2024	Paydown		279,312	279,312	279,312	279,312						279,312				6,337	10/17/2033	2.C FE
532522-AA-7	LIMA METRO LINE 2 FINANCE LTD	C	04/05/2024	Paydown		99,659	99,659	102,243	101,242		(1,584)		(1,584)		99,659				2,927	07/05/2034	2.C FE
54143M-AA-4	AMZN 1 A1C - CMBS		06/10/2024	Paydown		42,230	42,230	42,230	42,230						42,230				467	10/10/2042	1.D FE
543064-AA-7	LONGITUDINAL 2 PAMPI FUNDING B.V.	C	04/30/2024	Paydown		625,803	625,803	625,803	625,803						625,803				16,365	10/31/2033	2.C PL
548661-EM-5	LOWE'S COMPANIES INC		05/07/2024	MORGAN STANLEY CO		981,460	1,000,000	977,870	978,105		103		103		978,207		3,253	3,253	31,875	04/15/2053	2.A FE
55286M-AC-4	MFRA 23NQM3 A3 - RMBS		06/01/2024	Paydown		77,677	77,677	77,676	77,680		(3)		(3)		77,677				2,125	07/25/2068	1.F FE
55819P-AQ-2	MDPK 36R B1R - CDO	C	04/16/2024	MERRILL LYNCH PIERCE FENNER		15,031,350	15,000,000	15,000,000	15,000,000						15,000,000		31,350	31,350	559,159	04/16/2035	1.C FE
55820B-AL-1	MDPK XLV BR - CDO	C	04/09/2024	MORGAN STANLEY CO		7,014,000	7,000,000	7,000,000	7,000,000						7,000,000		14,000	14,000	253,246	07/17/2034	1.C FE
55820C-AG-0	MDPK 29 B - CDO	C	04/08/2024	Paydown		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				312,889	10/18/2030	1.C FE
55821G-AG-0	MDPK LI B - CDO	C	04/09/2024	MERRILL LYNCH PIERCE FENNER		15,784,965	15,750,000	15,750,000	15,750,000						15,750,000		34,965	34,965	560,211	07/19/2034	1.C FE
55954L-AG-8	MAGNE XIV-R C - CDO	C	06/05/2024	Paydown		1,500,000	1,500,000	1,456,875	1,567,594		(67,594)		(67,594)		1,500,000				71,747	10/20/2031	1.E FE
57636Q-AB-0	MASTERCARD INC		04/01/2024	Maturity @ 100.00		8,300,000	8,300,000	8,352,539	8,302,374		(2,374)		(2,374)		8,300,000				140,063	04/01/2024	1.D FE
576485-AG-1	MATADOR RESOURCES CO		05/14/2024	MORGAN STANLEY CO		99,999	100,000	100,000							100,000		(1)	(1)	794	04/15/2032	3.C FE
581760-AJ-4	MCLAREN HEALTH CARE CORP		05/15/2024	Maturity @ 100.00		3,095,000	3,095,000	3,095,000	3,095,000						3,095,000				53,126	05/15/2024	1.E FE
58308#-AA-1	Meade Pipeline Investment LLC		06/30/2024	Paydown		64,936	64,937	64,937	64,937		(1)		(1)		64,936				2,412	10/30/2026	2.C
58768R-AB-6	MBALT 2023-A A2 - ABS		06/15/2024	Paydown		2,312,979	2,312,979	2,310,539			2,439		2,439		2,312,979				15,046	11/17/2025	1.A FE
59111R-AA-0	METAL 2017-1 A - ABS	C	05/15/2024	Paydown		233,682	233,682	204,339	212,717		20,965		20,965		233,682				4,342	10/15/2042	5.B FE
59833C-AA-0	MIDWEST CONNECTOR CAPITAL COMPANY LLC		04/01/2024	Maturity @ 100.00		11,961,000	11,961,000	11,974,706	11,961,161		(161)		(161)		11,961,000				233,240	04/01/2024	2.B FE
59966P-AC-6	MLFPK 1 B - CDO	C	04/16/2024	WELLS FARGO		22,054,560	22,000,000	22,000,000	22,000,000						22,000,000		54,560	54,560	826,122	07/20/2035	1.C FE
59981C-AB-8	MCMLT 23NQM2 A2 - CMO/RMBS		06/25/2024	Paydown		75,975	75,975	74,745	74,749		1,225		1,225		75,975				1,872	12/26/2067	1.D FE
59981C-AC-6	MCMLT 23NQM2 A3 - CMO/RMBS		06/25/2024	Paydown		50,060	50,060	49,000	49,004		1,057		1,057		50,060				1,234	12/26/2067	1.F FE
60700F-AJ-2	MMAF 2019-A A5 - ABS		06/10/2024	Paydown		802,592	802,592	802,547	802,586		7		7		802,592				11,066	11/12/2041	1.A FE
607120-FQ-0	Mobile Airport Authority		05/09/2024	Paydown		128,198	128,198	128,198	128,198						128,198				3,288	11/09/2042	1.F
61691A-BJ-1	MSC 2015-UBS8 ASB - CMBS		06/01/2024	Paydown		582,839	582,839	600,319	584,135		(1,296)		(1,296)		582,839				8,807	12/17/2048	1.A
61746B-DQ-6	MORGAN STANLEY		04/29/2024	Maturity @ 100.00		6,137,000	6,137,000	6,323,319	6,146,445		(9,445)		(9,445)		6,137,000				118,904	04/29/2024	1.G FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
61746B-EF-9	MORGAN STANLEY		04/11/2024	MORGAN STANLEY CO		21,519,675	22,500,000	21,788,050	22,422,505		15,134	623,765	(608,631)		21,813,874		(294,199)	(294,199)	600,391	01/20/2027	1.G FE
61766C-AF-6	MSC 2016-UBS9 ASB - CMBS		06/01/2024	Paydown		242,586	242,586	249,858	243,429		(843)		(843)		242,586				3,378	03/17/2049	1.A
61766E-BC-8	MSBAM 2016-C29 ASB - CMBS		06/01/2024	Paydown		538,309	538,309	554,452	540,227		(1,918)		(1,918)		538,309				7,030	05/17/2049	1.A
618937-AA-4	MSAIC 241 A - ABS		06/20/2024	Paydown		768,036	768,036	760,794			7,240		7,240		768,036				10,236	09/20/2049	1.D FE
61946K-AA-2	MSAIC 223 A - ABS		06/20/2024	Paydown		201,974	201,974	207,699	121,645		(5,946)		(5,946)		201,974				4,083	06/20/2053	1.D FE
62432P-AG-7	MVEW 15 C - CDO	C	05/29/2024	Paydown		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				164,780	01/17/2033	1.F FE
62482B-AB-8	MEDLINE BORROWER LP		05/09/2024	Barclays Capital		849,375	900,000	752,625	770,699		6,314		6,314		777,013		72,362	72,362	29,138	10/01/2029	4.C FE
62928C-AA-0	NGPL PIPECO LLC		05/08/2024	BARCLAYS CAPITAL INC FIXED INC		6,310,119	7,491,000	7,503,114	7,500,577		(423)		(423)		7,500,154		(1,190,035)	(1,190,035)	199,500	07/15/2031	2.C FE
62940Q-AA-3	NSG HOLDINGS LLC		06/15/2024	Paydown		22,984	22,984	22,981	22,983		1		1		22,984				891	12/15/2025	2.C FE
637417-AG-1	NNN REIT INC		06/15/2024	Maturity @ 100.00		7,530,000	7,530,000	7,458,766	7,523,508		6,492		6,492		7,530,000				146,835	06/15/2024	2.A FE
637417-AJ-5	NNN REIT INC		04/05/2024	RBC CAPITAL MARKETS, LLC		3,905,895	4,089,000	3,913,803	4,017,283		6,223		6,223		4,023,507		(117,612)	(117,612)	46,615	12/15/2026	2.A FE
63935C-AB-7	NAVSL 2019-F A2 - ABS		06/15/2024	Paydown		308,333	308,333	308,222	308,269		64		64		308,333				3,306	08/15/2068	1.A FE
63941J-AA-6	NAVSL 2019-G A - ABS		06/15/2024	Paydown		131,237	131,237	131,237	131,237						131,237				1,318	10/15/2068	1.A FE
64129U-BY-0	NEUB XVII DRA - CDO	C	06/13/2024	Paydown		3,700,000	3,700,000	3,664,510	3,825,450		(125,450)		(125,450)		3,700,000				202,441	04/23/2029	2.B FE
64130D-BJ-8	NEUB XXI BR2 - CDO		04/09/2024	BTIG LLC		21,044,310	21,000,000	21,000,000	21,000,000						21,000,000		44,310	44,310	739,160	04/20/2034	1.C FE
64131Q-AJ-9	NEUB 26 AR - CDO	C	04/18/2024	Paydown		853,259	853,259	846,390	862,774		(9,515)		(9,515)		853,259				28,316	10/18/2030	1.A FE
65341@-AA-7	NextEra Energy Transmission Holdings LLC		06/21/2024	Paydown		9,599	9,599	9,599	9,599						9,599				292	12/21/2042	2.A PL
655664-AS-9	NORDSTROM INC		05/10/2024	MORGAN STANLEY CO		240,625	250,000	224,062	226,532		2,418		2,418		228,950		11,675	11,675	6,639	03/15/2027	3.B FE
66977W-AQ-2	NOVA CHEMICALS CORP		06/01/2024	Maturity @ 100.00		500,000	500,000	500,000	500,000						500,000				12,188	06/01/2024	4.A FE
670859-AD-9	OCP 2020-20 C - CDO	C	04/09/2024	Paydown		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				210,547	10/11/2033	1.F FE
670859-AE-7	OCP 2020-20 D1 - CDO	C	04/09/2024	Paydown		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				242,144	10/11/2033	2.B FE
670859-AF-4	OCP 2020-20 D2 - CDO	C	04/09/2024	Paydown		1,500,000	1,500,000	1,470,000	1,569,749		(69,749)		(69,749)		1,500,000				78,634	10/11/2033	2.C FE
67098U-AQ-8	OAKC 6 BR - CDO	C	04/09/2024	MORGAN STANLEY CO		5,012,500	5,000,000	4,994,601	4,993,510		(1,267)		(1,267)		4,992,243		20,257	20,257	175,991	07/20/2034	1.C FE
67108B-BQ-7	OZLMF 2RRR A1R - CDO	C	04/30/2024	Paydown		911,464	911,464	911,464	911,464						911,464				9,839	06/30/2031	1.A FE
67110U-AQ-2	OHALF 2016-1 CR - CDO	C	06/03/2024	Paydown		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				71,611	01/20/2033	1.F FE
67111D-AN-6	OZLM 15R A1A - CDO	C	05/23/2024	Paydown		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				1,244,347	04/20/2033	1.A FE
67111D-AS-5	OZLM 15R A2A - CDO	C	05/23/2024	Paydown		12,300,000	12,300,000	12,300,000	12,300,000						12,300,000				544,130	04/20/2033	1.C FE
67181D-AA-9	OAKIG 2020-1 A1 - CMBS		06/20/2024	Paydown		492,904	492,904	492,884	492,896		7		7		492,904				3,082	11/21/2050	1.A FE
67181D-AB-7	OAKIG 2020-1 A2 - CMBS		06/20/2024	Paydown		333,043	333,043	332,904	332,963		80		80		333,043				2,488	11/21/2050	1.A FE
67190A-AB-2	OAKIG 2021-1 A2 - ABS		06/20/2024	Paydown		279,848	279,848	279,810	279,813		35		35		279,848				1,827	01/20/2051	1.A FE
67400E-AS-3	OAKCL 2019-3 BR - CDO		04/09/2024	DEUTSCHE BANK SECURITIES, INC.		11,017,710	11,000,000	11,000,000	11,000,000						11,000,000		17,710	17,710	392,496	10/20/2034	1.C FE
67402P-AC-1	OAKCL 2024-25 B - CDO	C	04/16/2024	RAYMOND JAMES & ASSOCIATES INC.		10,532,550	10,500,000	10,500,000							10,500,000		32,550	32,550	107,245	04/20/2037	1.C FE
674599-DT-9	OCCIDENTAL PETROLEUM CORP		05/22/2024	Societe Generale		13,153,301	12,450,000	13,248,987	12,729,685		(18,042)		(18,042)		12,711,643		441,657	441,657	620,010	03/15/2029	2.C FE
67590X-AN-2	OCT27 27 B1R - CDO	C	04/09/2024	WELLS FARGO		20,031,600	20,000,000	20,000,000	20,000,000						20,000,000		31,600	31,600	713,670	07/15/2030	1.C FE
67591U-AC-1	OCT36 36 A1 - CDO		04/15/2024	Paydown		913,828	913,828	901,706	945,441		(31,613)		(31,613)		913,828				31,165	04/15/2031	1.A FE
68218F-AN-1	OMNI Ireland T3 DAC Class AAA13 - ABS	C	06/17/2024	Call @ 100.00		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				368,661	03/19/2029	1.A FE
69435#-AA-4	PES REUSS-PLACID LLC - RMBS		06/25/2024	Paydown		1,317,130	1,317,130	1,317,130	1,317,130						1,317,130				49,180	09/07/2028	1.F PL
701094-AM-6	PARKER-HANNIFIN CORP		06/14/2024	Maturity @ 100.00		5,000,000	5,000,000	4,997,700	4,999,780		220		220		5,000,000				67,500	06/14/2024	2.A FE
70806C-AA-0	PNTPK 5 A1 - CDO		04/15/2024	Various															601,049	10/15/2033	1.A FE
70806C-AE-2	PNTPK 5 A2 - CDO		04/15/2024	Various															187,065	10/15/2033	1.A FE
70932M-AD-9	PENNYMAC FINANCIAL SERVICES INC		05/09/2024	JP MORGAN CHASE BANK/HSBCSI		1,030,000	1,000,000	994,070	994,117		298		298		994,415		35,585	35,585	33,250	12/15/2029	3.C FE
70932M-AE-7	PENNYMAC FINANCIAL SERVICES INC		05/20/2024	STATE STREET GLOBAL MARKETS, L		795,600	800,000	794,920							794,920		680	680		11/15/2030	3.C FE
71376L-AD-2	PERFORMANCE FOOD GROUP INC		04/26/2024	Call @ 100.00		70,000	70,000	70,000	70,000						70,000				2,406	05/01/2025	4.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
73943#-AD-5	PRAIRIE BREEZE CLASS B HOLDINGS LLC		06/30/2024	Paydown		33,286	33,286	33,286	33,286						33,286				591	05/01/2039	2.C PL
74101X-AE-0	PRESIDIO HOLDINGS INC		06/25/2024	Call @ 100.00		991,946	980,000	994,162	986,931		(2,875)		(2,875)		984,056		(4,056)	(4,056)	55,209	02/01/2027	4.B FE
74333W-AC-6	PROG 2021-SFR10 B - CMBS		06/01/2024	Paydown		205,823	205,823	176,420	176,523		29,300		29,300		205,823				2,294	12/19/2040	1.D FE
74334D-AA-1	PROG 22SFR6 A - CMBS		06/19/2024	Paydown		7,601	7,601	7,601	7,594		7		7		7,601				169	07/19/2039	1.A FE
74334D-AC-7	PROG 22SFR6 B - CMBS		04/08/2024	BAIRD ROBERT W & CO		8,804,790	9,000,000	8,999,858	8,991,247		(6,379)		(6,379)		8,984,868		(180,078)	(180,078)	161,153	07/19/2039	1.D FE
74334D-AE-3	PROG 22SFR6 C - CMBS		04/08/2024	WELLS FARGO		6,837,578	7,000,000	6,837,106	6,992,907		(9,472)	145,351	(154,823)		6,838,084		(506)	(506)	130,308	07/19/2039	1.G FE
74352@-AA-5	CTL - AMZN PROJECT DIXIE FUNDED		06/10/2024	Paydown		98,049	98,049	98,049	98,049						98,049				1,218	08/10/2041	1.E
74353#-AA-2	Amazon.com Inc. CTL 3.366% due 10/10/204		06/10/2024	Paydown		85,684	85,684	85,684	85,684						85,684				1,202	10/10/2042	1.E
74957E-AR-8	RFMSI 2006-S5 A16 - CMO/RMBS		06/01/2024	Paydown		15,984	19,398	16,717	15,639		345		345		15,984				485	06/25/2036	1.A FM
74969X-AA-9	RPIT 221 A - CMO/RMBS		06/25/2024	Paydown		417,436	417,436	416,859	416,829		607		607		417,436				5,501	01/25/2062	1.A FE
75026J-AC-4	RADIATE HOLDCO LLC		04/10/2024	MERRILL LYNCH PIERCE FENNER		1,204,750	1,525,000	1,375,250	1,420,430		9,859		9,859		1,430,288		(225,538)	(225,538)	39,459	09/15/2026	5.A FE
750731-AA-9	RAIDERS FOOTBALL CLUB HENDERSON NV SENIO		06/10/2024	Paydown		10,961	10,961	10,961	10,961						10,961		(1)	(1)	171	02/10/2049	2.A
753272-AA-1	RAND PARENT LLC		05/15/2024	State Street		1,000,126	1,000,000	1,000,000	1,000,000						1,000,000		126	126	64,222	02/15/2030	3.A FE
75625Q-AD-1	RECKITT BENCKISER TREASURY SERVICES PLC	C	06/26/2024	Maturity @ 100.00		63,850,000	63,850,000	63,060,831	63,781,217		68,783		68,783		63,850,000				877,938	06/26/2024	1.G FE
75884B-AE-8	REG10 X C - CDO	C	06/07/2024	Paydown		2,000,000	2,000,000	1,971,000	2,105,596		(105,596)		(105,596)		2,000,000				96,358	01/17/2031	1.E FE
75887V-AE-1	REGT9 IX C - CDO	C	04/17/2024	Paydown		1,500,000	1,500,000	1,503,600	1,586,206		(86,206)		(86,206)		1,500,000				61,545	04/17/2030	1.C FE
77678#-AA-3	Rosales Solar Holdings, LLC		06/30/2024	Paydown		37,919	37,919	37,919	37,919						37,919				775	12/31/2049	3.C PL
78351M-AA-0	RYAN SPECIALTY LLC		05/10/2024	MERRILL LYNCH PIERCE FENNER		1,376,388	1,490,000	1,322,879	1,341,498		7,367		7,367		1,348,865		27,522	27,522	51,245	02/01/2030	4.A FE
78396Y-AB-9	SESAC 221 A2 - ABS		04/25/2024	Paydown		34,125	34,125	33,221	33,239		886		886		34,125				938	07/25/2052	2.C FE
78396Y-AD-5	SESAC 241 A2 - ABS		04/25/2024	Paydown		30,625	30,625	30,746			(121)		(121)		30,625				421	01/26/2054	2.C FE
78397X-AA-2	SFAST 242 A1 - ABS		06/20/2024	Paydown		8,329,126	8,329,126	8,329,126							8,329,126				37,466	05/20/2025	1.D FE
78419C-AE-4	SGCMS 2016-C5 ASB - CMBS		06/01/2024	Paydown		428,186	428,186	441,018	429,731		(1,546)		(1,546)		428,186				5,168	10/13/2048	1.A
78433X-AA-8	SALTT 211 AA - ABS		06/15/2024	Paydown		339,941	339,941	339,932	339,933		8		8		339,941				3,029	02/28/2033	1.C FE
78433X-AB-6	SALTT 211 A - ABS		06/15/2024	Paydown		329,212	329,212	329,212	329,212						329,212				3,409	02/28/2033	1.F FE
78436T-AA-4	SBALT 23A A1 - ABS		04/22/2024	Paydown		12,498	12,498	12,498	12,498						12,498				248	10/21/2024	1.D FE
78437V-AA-8	SBALT 24B A1 - ABS		06/20/2024	Paydown		5,723,767	5,723,767	5,723,767							5,723,767				25,747	05/20/2025	1.D FE
78471R-AB-2	SRS DISTRIBUTION INC		06/28/2024	Call @ 100.00		511,752	500,000	501,250	500,920		(92)		(92)		500,828		(828)	(828)	34,685	07/01/2028	4.C FE
78471R-AD-8	SRS DISTRIBUTION INC		06/26/2024	Call @ 100.00		1,054,188	1,000,000	1,000,000	1,000,000						1,000,000				88,688	12/01/2029	5.B FE
78487J-AA-4	SVC 231 A - CMBS		06/20/2024	Paydown		10,000	10,000	9,665	9,669		331		331		10,000				215	02/20/2053	1.A FE
785592-AJ-5	SABINE PASS LIQUEFACTION LLC		05/15/2024	Maturity @ 100.00		861,000	861,000	915,665	862,312		(1,312)		(1,312)		861,000				34,373	05/15/2024	2.A FE
785592-AM-8	SABINE PASS LIQUEFACTION LLC		05/10/2024	Call @ 100.00		22,810,000	22,810,000	25,217,047	23,155,627		(161,446)		(161,446)		22,994,181		(184,181)	(184,181)	847,644	03/01/2025	2.A FE
785592-AS-5	SABINE PASS LIQUEFACTION LLC		04/10/2024	US BANCORP INVESTMENTS INC.		8,719,697	8,829,000	8,802,954	9,051,423		(19,230)	228,977	(248,208)		8,803,215		(83,518)	(83,518)	253,834	03/15/2027	2.A FE
79575@-AL-1	SALTCHUK RESOURCES, INC. - ABS		05/21/2024	Redemption @ 100.00		2,979,167	2,979,167	2,979,167	2,979,167						2,979,167				96,450	09/02/2029	1.F PL
80287G-AC-4	SDART 2023-1 A3 - ABS		06/15/2024	Paydown		1,199,500	1,199,500	1,196,501			2,999		2,999		1,199,500				9,021	04/15/2027	1.A FE
80287U-AC-3	SRT 2022-B A3 - ABS		06/20/2024	Paydown		1,735,967	1,735,967	1,723,761			12,206		12,206		1,735,967				7,102	11/20/2025	1.A FE
803070-AB-7	SAPPI PAPIER HOLDING GMBH	C	04/11/2024	DEUTSCHE BANK SECURITIES, INC.		4,646,000	4,600,000	3,897,856	4,189,118		9,550		9,550		4,198,668		447,332	447,332	115,000	06/15/2032	4.A FE
81744N-AA-8	SEMT 2012-6 A1 - CMO/RMBS		06/01/2024	Paydown		17,465	17,465	16,581	16,872		594		594		17,465				206	12/26/2042	1.A FM
81745B-AB-1	SEMT 2013-6 A2 - CMO/RMBS		06/01/2024	Paydown		131,364	131,364	131,613	131,725		(361)		(361)		131,364				1,675	05/26/2043	1.A
817743-AJ-6	SPRO 241 A2 - RMBS		04/25/2024	Paydown		15,000	15,000	15,000							15,000				234	01/25/2054	2.C FE
822804-AJ-9	SAFT 2013-1 A2 - CMO/RMBS		06/01/2024	Paydown		36,765	36,765	35,606	35,927		838		838		36,765				602	07/31/2043	1.A
82655A-AC-7	SIGMA ALIMENTOS SA DE CV	C	06/25/2024	Call @ 100.00		30,000,000	30,000,000	29,938,700	29,983,810		2,790		2,790		29,986,599		13,401	13,401	722,700	05/02/2026	2.C FE
82667C-AA-3	SRL 211 A - ABS		06/15/2024	Paydown		117,078	117,078	117,022	117,025		53		53		117,078				877	08/17/2051	1.F FE
827304-AA-4	SLVRR 2019-1 A - ABS	C	06/15/2024	Paydown		219,707	219,707	219,497	219,583		124		124		219,707				3,251	07/15/2044	2.A FE
83610C-AY-7	SNDPT 12RR BR2 - CDO		04/22/2024	Paydown		3,919,731	3,919,731	3,919,731	3,919,731						3,919,731				482,507	10/20/2028	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
83614B-AS-8	SNDPT XXIII BR - CDO	C	04/09/2024	BTIG LLC		13,993,000	14,000,000	14,000,000	14,000,000						14,000,000		(7,000)	(7,000)	509,952	07/17/2034	1.C FE
83614N-AQ-6	SNDPT XXIV B1R - CDO		04/09/2024	Barclays Capital		15,940,800	16,000,000	16,000,000	16,000,000						16,000,000		(59,200)	(59,200)	549,470	10/25/2034	1.C FE
85207U-AH-8	SPRINT LLC		06/15/2024	Maturity @ 100.00		2,500,000	2,500,000	2,543,227	2,503,202		(3,202)		(3,202)		2,500,000				89,063	06/15/2024	2.B FE
85234#-AB-1	STADIUM FUNDING TRUST		04/01/2024	Paydown		519,805	519,805	590,467	580,461		(60,656)		(60,656)		519,805				12,995	04/01/2039	2.C PL
85573L-AA-9	STARR 2019-1 A - ABS	C	06/15/2024	Paydown		23,732	23,732	23,873	23,795		(63)		(63)		23,732				404	03/15/2044	2.A FE
86190B-AB-0	STR 2021-1 A2 - ABS		06/20/2024	Paydown		4,375	4,375	4,373	4,373		2		2		4,375				54	06/20/2051	1.A FE
86190B-AC-8	STR 2021-1 A3 - ABS		06/20/2024	Paydown		10,625	10,625	10,429	10,437		188		188		10,625				127	06/20/2051	1.C FE
86190B-AD-6	STR 2021-1 A4 - ABS		06/20/2024	Paydown		1,875	1,875	1,874	1,874		1		1		1,875				29	06/20/2051	1.C FE
86212X-AF-7	STR 231 A1 - ABS		06/20/2024	Paydown		16,250	16,250	16,248	16,245		5		5		16,250				419	06/20/2053	1.A FE
86212X-AM-2	STR 241 A2 - ABS		06/20/2024	Paydown		16,667	16,667	16,666			1		1		16,667				124	05/20/2054	1.A FE
86277*-AB-1	Strategic Partners VIII, L.P. - ABS		04/17/2024	Redemption @ 100.00		844,704	844,704	844,704	844,704						844,704				16,926	03/10/2025	1.F PLGI
86315W-AG-3	STRAS 213 D - CDO	C	05/30/2024	Paydown		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				346,959	12/29/2029	2.A FE
863667-AF-8	STRYKER CORP		05/15/2024	Maturity @ 100.00		5,400,000	5,400,000	5,704,608	5,405,516		(5,516)		(5,516)		5,400,000				91,125	05/15/2024	2.A FE
86772G-AA-7	Sunrun Romulus Portfolio 2024, LLC - ABS		05/07/2024	Paydown		27,776	27,776	27,502			274		274		27,776				370	01/30/2054	1.G PL
86803N-AA-5	SNSTR 181 A - ABS		05/20/2024	Paydown		298,879	298,879	298,793	298,798		81		81		298,879				8,488	11/20/2048	1.F FE
87166V-AN-8	SYMP XX CR - CDO	C	06/24/2024	Paydown		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				222,838	01/16/2032	1.F FE
87305Q-CH-2	TTX CO		04/08/2024	WELLS FARGO		9,858,600	10,000,000	10,006,750	10,000,672		(176)		(176)		10,000,496		(141,896)	(141,896)	265,000	01/15/2025	1.F FE
87511#-AB-1	TAMPA BAY ARENA, LTD.		06/30/2024	Paydown		530,385	530,385	530,385	530,385						530,385				10,316	06/30/2035	2.B PL
87938W-AT-0	TELEFONICA EMISIONES SAU	C	04/05/2024	Jane Street		3,152,805	3,247,000	3,247,000	3,247,000						3,247,000		(94,195)	(94,195)	78,084	03/08/2027	2.C FE
87938W-AX-1	TELEFONICA EMISIONES SAU	C	05/08/2024	GOLDMAN SACHS AND CO. LLC		13,908,000	15,000,000	15,000,000	15,000,000						15,000,000		(1,092,000)	(1,092,000)	572,700	03/01/2049	2.C FE
88307*-AA-3	TEXOMA WIND LLC		06/28/2024	Redemption @ 100.00		770,045	770,045	770,045	770,045						770,045				15,863	06/30/2034	2.C PL
88315L-AE-8	TMCL 2020-1 A - ABS	C	06/20/2024	Paydown		144,322	144,322	148,111	147,061		(2,738)		(2,738)		144,322				1,641	08/21/2045	1.F FE
88315L-AG-3	TMCL 2020-2 A - ABS	C	06/20/2024	Paydown		602,886	602,886	548,862			54,024		54,024		602,886				4,207	09/20/2045	1.F FE
88315L-AQ-1	TMCL 212 A - ABS	C	06/20/2024	Paydown		400,000	400,000	399,928	399,934		66		66		400,000				3,717	04/20/2046	1.F FE
88315L-AS-7	TMCL 2021-3 A - ABS	C	06/20/2024	Paydown		880,000	880,000	788,947	619,958		88,050		88,050		880,000				6,790	08/20/2046	1.F FE
88603U-AA-7	THRST 2021 A - ABS	C	06/15/2024	Paydown		107,091	107,091	107,086	107,088		2		2		107,091				1,858	07/16/2040	1.F FE
88606W-AA-0	TBOLT 2017 A - ABS	C	06/15/2024	Paydown		1,728,315	1,728,315	1,746,139	1,730,681		(2,365)		(2,365)		1,728,315				28,689	05/17/2032	2.A FE
89236T-DW-2	TOYOTA MOTOR CREDIT CORP		04/17/2024	Maturity @ 100.00		33,884,000	33,884,000	34,000,594	33,889,456		(5,456)		(5,456)		33,884,000				491,318	04/17/2024	1.E FE
89238G-AC-5	TLOT 2024-A A2B - ABS		04/26/2024	BNP PARIBAS SECURITIES BOND		6,802,391	6,800,000	6,800,000							6,800,000		2,391	2,391	68,085	07/22/2026	1.A FE
89239H-AC-2	TAOT 2022-D A2B - ABS		04/26/2024	Various		2,367,153	2,364,999	2,364,999	2,364,999						2,364,999		2,154	2,154	53,403	01/15/2026	1.A FE
89531M-AE-2	TREST 182A B - CDO	C	05/20/2024	Paydown		5,090,000	5,090,000	4,886,363	5,270,927		(180,927)		(180,927)		5,090,000				220,856	07/25/2031	1.E FE
89641Q-AJ-9	TRNTS XIV D - CDO	C	04/01/2024	Adjustment			(2,000,000)	(1,986,000)	(2,026,064)		1,083		1,083		(2,024,981)		2,024,981	2,024,981	(50,804)	01/25/2034	2.C FE
89656G-AA-2	TRL 211 A - ABS		06/19/2024	Paydown		69,018	69,018	60,887			8,131		8,131		69,018				388	07/19/2051	1.F FE
89656R-AA-8	TRL 221 A - ABS		06/19/2024	Paydown		48,561	48,561	48,559	48,560		2		2		48,561				921	05/19/2052	1.F FE
89680H-AA-0	TCF 2020-1 A - ABS		06/20/2024	Paydown		1,076,312	1,076,313	999,569	1,004,141		72,172		72,172		1,076,312				9,463	09/20/2045	1.F FE
89680H-AE-2	TCF 211 A - ABS		06/20/2024	Paydown		233,750	233,750	200,461	201,433		32,317		32,317		233,750				1,812	03/20/2046	1.F FE
899042-AB-1	TUFTS MEDICAL CENTER INC		04/01/2024	Call @ 100.00																01/01/2028	2.C FE
904764-AX-5	UNILEVER CAPITAL CORP		05/05/2024	Maturity @ 100.00		44,950,000	44,950,000	44,515,897	44,926,993		23,007		23,007		44,950,000				584,350	05/05/2024	1.E FE
904764-BB-2	UNILEVER CAPITAL CORP		04/09/2024	MERRILL LYNCH PIERCE FENNER		12,764,013	12,980,000	12,793,941	12,955,851		8,841	125,485	(116,644)		12,839,207		(75,194)	(75,194)	242,158	03/22/2025	1.E FE
913318-AE-1	UNPPK 1 B - CDO	C	04/09/2024	MORGAN STANLEY CO		14,035,000	14,000,000	14,000,000	14,000,000						14,000,000		35,000	35,000	498,755	04/20/2035	1.C FE
91740P-AC-2	USA COMPRESSION PARTNERS LP		04/01/2024	Call @ 100.00		1,985,000	1,985,000	1,910,741	1,922,089		6,593		6,593		1,928,681		56,319	56,319	69,372	04/01/2026	4.B FE
91752*-AA-7	UTAH SOLAR HOLDINGS LLC		06/30/2024	Paydown		110,330	110,330	110,330	110,330						110,330				55	12/31/2036	2.C PL
91862@-AA-2	VC 3 LS 2021 L P - ABS		06/15/2024	Paydown		756,524	756,524	756,524	756,524						756,524				11,756	02/15/2026	1.G PL
91862@-AB-0	LIFE SETTLEMENTS ABS (CLASS B) - ABS		06/15/2024	Paydown		162,586	162,586	162,586	162,586						162,586				3,428	05/15/2030	2.B PL
92047W-AD-3	VALVOLINE INC		04/16/2024	Call @ 100.00		2,520,000	2,520,000	2,433,058	2,445,836		3,028		3,028		2,448,864		71,136	71,136	53,848	02/15/2030	4.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
923725-AD-7	VERMILION ENERGY INC		05/10/2024	BMO CAPITAL MARKETS CORP		493,750	500,000	496,205	496,882		146		146		497,028		(3,278)	(3,278)	18,429	05/01/2030	3.C FE
92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS		06/01/2024	Paydown		41,805	41,805	35,534	35,925		5,880		5,880		41,805				325	11/26/2066	1.A FE
92539B-AB-8	VERUS 2023-1 A2 - CMO/RMBS		06/01/2024	Paydown		7,464	7,464	7,471	7,485		(21)		(21)		7,464				202	12/27/2067	1.C FE
92539T-AC-7	VERUS 2023-4 A3 - CMO/RMBS		06/01/2024	Paydown		59,810	59,810	59,810	59,858		(47)		(47)		59,810				1,528	05/25/2068	1.F FE
92552V-AL-4	VIASAT INC		04/03/2024	FLOW TRADERS U.S. INSTITUTIONAL TRA		699,675	750,000	750,000	750,000						750,000		(50,325)	(50,325)	19,922	04/15/2027	3.C FE
92581*-AA-2	Vida Insurance Credit Opportunity Fund I		06/20/2024	Paydown		1,984,746	1,984,746	1,979,784	1,980,789		3,956		3,956		1,984,746				30,103	03/20/2030	1.F PL
92838*-AA-3	VistaJet 2022-1 EETC Class A	C	04/05/2024	Paydown		512,539	512,539	512,539	512,539						512,539				17,554	10/05/2030	2.A PL
92852L-AD-1	VITERRA FINANCE BV	C	05/22/2024	BARCLAYS CAPITAL INC FIXED INC		9,694,000	10,000,000	9,937,100	9,945,591		2,075		2,075		9,947,665		(253,665)	(253,665)	310,625	04/21/2032	2.C FE
92866E-AC-3	VWALT 2024-A A2B - ABS		04/26/2024	BNP PARIBAS SECURITIES BOND		3,002,227	3,000,000	3,000,000							3,000,000		2,227	2,227	16,415	12/21/2026	1.A FE
92915H-AQ-6	VOYA 2016-3 A3R - CDO		05/24/2024	Paydown		11,000,000	11,000,000	10,969,200	11,624,201		(624,201)		(624,201)		11,000,000				492,178	10/20/2031	1.C FE
92922F-RE-0	WAMU 2004-CB1 3A3 - CMO/RMBS		06/01/2024	Paydown		176,731	176,731	165,746	170,883		5,849		5,849		176,731				4,127	06/25/2034	1.A FM
929566-AL-1	WABASH NATIONAL CORP		05/13/2024	BAIRD ROBERT W & CO		1,133,125	1,250,000	1,112,500	1,121,237		8,319		8,319		1,129,556		3,569	3,569	32,781	10/15/2028	4.A FE
94353W-AA-3	WAAV 171 A - ABS		06/15/2024	Paydown		150,720	150,720	148,695	150,116		604		604		150,720				2,713	11/15/2042	3.B FE
94354K-AA-8	WAAV 2019-1 A - ABS		06/15/2024	Paydown		403,420	403,420	403,402	403,410		10		10		403,420				7,013	09/15/2044	2.A FE
948214-AS-0	WPARK 2001-R A2R - CDO	C	04/09/2024	MORGAN STANLEY CO		20,036,000	20,000,000	20,000,000	20,000,000						20,000,000		36,000	36,000	699,129	07/22/2030	1.C FE
94946D-AA-9	WLKRG 2019-A A - ABS		06/15/2024	Paydown		111,533	111,533	111,527	111,530		3		3		111,533				1,277	06/15/2038	1.A FE
94949G-AG-6	WELF 2020-1 B - CDO	C	06/21/2024	Paydown		1,250,000	1,250,000	1,250,000	1,250,000						1,250,000				70,542	04/15/2033	1.F FE
94978#-HS-9	OLD NATIONAL BANK		06/21/2024	Redemption @ 100.00		29,000	29,000	29,000	29,001						29,001				803	09/21/2027	1.G
94989T-BA-1	WFCM 2015-LC22 ASB - CMBS		06/01/2024	Paydown		630,532	630,532	649,422	631,723		(1,192)		(1,192)		630,532				9,387	09/17/2058	1.A
95000A-AV-9	WFCM 2015-P2 ASB - CMBS		06/01/2024	Paydown		306,772	306,772	315,955	307,409		(637)		(637)		306,772				4,676	12/17/2048	1.A
95081Q-AN-4	WESCO DISTRIBUTION INC		06/13/2024	Call @ 100.00		1,700,000	1,700,000	1,711,000	1,703,797		(3,797)		(3,797)		1,700,000				60,563	06/15/2025	3.B FE
96043R-AC-1	WLAKE 241 A2B - ABS		04/26/2024	SOCIETE GENERALE		8,752,051	8,750,000	8,750,000							8,750,000		2,051	2,051	68,254	03/15/2027	1.A FE
96188#-AA-6	WETT HOLDINGS LLC		04/02/2024	Paydown		31,111	31,111	31,111	31,111						31,111				670	12/18/2024	2.B PL
96467F-AN-0	WBOX I BR - CDO	C	06/26/2024	Paydown		3,750,000	3,750,000	3,750,000	3,750,000						3,750,000				196,318	07/26/2032	1.F FE
96950F-AQ-7	WILLIAMS COMPANIES INC		04/08/2024	GOLDMAN		8,095,286	8,200,000	8,349,896	8,223,523		(8,169)		(8,169)		8,215,355		(120,069)	(120,069)	235,408	01/15/2025	2.B FE
97063Q-AA-0	WESTF 2017-A A - ABS		06/15/2024	Paydown		154,177	154,177	156,392	154,116		62		62		154,177				3,013	08/15/2042	2.B FE
97064E-AA-6	WESTF 2018-A A - ABS		04/15/2024	Paydown		96,645	96,645	96,640	96,643		2		2		96,645				1,530	09/15/2043	2.A FE
97064E-AA-6	WESTF 2018-A A - ABS		06/15/2024	Paydown		193,290	193,290	193,281	193,287		3		3		193,290				4,208	09/15/2043	1.G FE
97064G-AA-1	WESTF 2021-A A - ABS		06/15/2024	Paydown		141,956	141,956	141,948	141,949		7		7		141,956				1,872	05/15/2046	1.F FE
98163V-AC-2	WOART 2022-D A2B - ABS		04/26/2024	Various		2,367,952	2,366,074	2,366,074	2,366,074						2,366,074		1,877	1,877	54,520	03/16/2026	1.A FE
98164H-AA-6	WOART 2024-B A1 - ABS		06/17/2024	Paydown		9,017,124	9,017,124	9,017,124							9,017,124				36,039	05/15/2025	1.C FE
98389*-AA-3	Xanterra Parks and Resorts, Inc.		05/06/2024	Paydown		244,052	244,052	244,052	244,052						244,052					11/06/2025	2.C
BME53L-TB-0	PATTON BIP HOLDCO II LLC		05/20/2024	Paydown		252,799	82,383	82,383	82,383		170,417		170,417		252,799				2,234	11/19/2028	3.C
BME5QA-YC-1	SPR SOLAR FUNDING LLC_Term Loan - ABS		06/25/2024	Redemption @ 100.00		178,359	178,359	178,359	178,369		(5)		(5)		178,364		(5)	(5)	6,173	08/30/2054	1.G
C0104*-AB-8	AIR CANADA PASS THROUGH TRUST SERIES 201		04/15/2024	Paydown		348,960	349,315	377,809	364,428					13,381	377,809	(28,849)		(28,849)	7,925	10/15/2027	1.F FE
C0461#-AA-3	AURORA SOLAR LIMITED PARTNERSHIP		06/30/2024	Paydown		155,764	155,764	162,004	161,641					362	162,004	(6,239)		(6,239)	3,307	12/31/2033	2.A PL
E3075#-AA-3	Club Atletico de Madrid SAD	B	06/15/2024	Paydown		696,796	696,796	789,572	720,202					69,370	789,572	(92,776)		(92,776)	10,977	06/15/2031	2.B PL
E7134#-AA-3	LINIA NOU TRAM DOS SA	B	06/30/2024	Paydown		124,033	124,033	126,168	127,840					(1,672)	126,168	(2,135)		(2,135)	2,275	12/31/2037	2.B PL
G2003*-AA-4	CAMPO PALOMAS FINANCE LIMITED	C	05/23/2024	Redemption @ 100.00		374,220	374,220	374,220	374,220						374,220				10,084	11/15/2036	2.C FE
G3166*-AA-5	CIP VIII HOLDINGS SPV, L.P. INCORPORATED	C	04/24/2024	Redemption @ 100.00		317,790	317,790	317,790	317,790						317,790				6,787	11/11/2026	1.F PLGI
G4989@-AA-6	JACINTA SOLAR FARM FINANCE LIMITED	C	05/21/2024	Various		384,160	384,160	384,160	384,160						384,160				10,804	05/15/2042	2.C FE
G7178*-AE-4	PORTERBROOK RAIL FINANCE LIMITED	B	04/16/2024	Paydown		447,930	448,218	466,326	458,928					7,398	466,326	(18,396)		(18,396)	6,272	04/16/2028	2.B FE
G8059#-AA-0	SEMPERIAN PPP INVESTMENT PARTNERS GP LIM	B	03/31/2024	Paydown															7,122	03/31/2037	2.C PL
P4001#-AA-8	E LICA MESA LA PAZ, S. DE R. L. DE C. V.	D	06/20/2024	Redemption @ 100.00		123,916	123,916	123,916	123,916						123,916				3,705	12/20/2044	2.C PL
P8711*-AA-4	SOCIEDAD CONCESIONARIA OPERADORA AEROPOR	C	06/15/2024	Paydown		1,352,340	1,352,340	1,352,340	1,352,340						1,352,340				27,655	12/15/2026	3.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
PPE45S-V2-1	Ports America Holdings, LLC		06/28/2024	Redemption @ 100.00		21,750	21,750	21,750	21,750						21,750				872	11/22/2028	3.A Z
PPFJCE-C9-6	PMH NEWCO LP - ABS		04/24/2024	Redemption @ 100.00		489,064	489,064	489,064	489,064						489,064				21,355	01/26/2027	1.F
PPFQLT-V4-7	Churchill JR Capital Opp RN Feeder Fund		06/07/2024	Redemption @ 100.00		283,096	283,096	283,096	283,096						283,096				5,794	06/23/2034	2.C
PPFZ6E-SA-7	HarbourVest Dover Street X Investment, L		04/01/2024	Paydown		243,365	243,365	243,365	243,365						243,365				10,669	01/05/2028	1.G
Q3974@-AA-4	GIP TITANIUM FINCO PTY LTD	C	06/30/2024	Paydown		637,111	637,110	637,110	637,110						637,111				8,920	03/31/2036	2.B PL
Q8806@-AA-7	TEC Hedland Pty Ltd	B	06/30/2024	Paydown		106,718	106,718	114,372	109,035					5,337	114,372	(7,654)		(7,654)	3,306	06/30/2042	2.B PL
Q9496@-AA-0	WR Carpenter No. 1 Pty Ltd	C	05/01/2024	Paydown		114,809	114,811	114,811	114,811		(2)		(2)		114,809				3,307	11/01/2036	2.C PL
Z00157-53-2	SOCIETA DI PROGETTO AUTOSTRADA DIRETTA B		06/30/2024	Paydown		226,889	226,889	233,155	233,853					(699)	233,155	(6,266)		(6,266)	3,929	12/31/2038	3.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,036,918,060	2,046,149,152	2,041,079,493	1,931,151,924		897,957	5,043,848	(4,145,891)	93,477	2,039,498,406	(162,316)	(2,551,008)	(2,713,323)	58,154,193	XXX	XXX
87151Q-AC-0	SYMETRA FINANCIAL CORP		06/25/2024	Call @ 100.00		10,913,000	10,913,000	11,639,697	11,013,112		(89,879)		(89,879)		10,923,232		(10,232)	(10,232)	438,036	07/15/2024	2.A FE
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						10,913,000	10,913,000	11,639,697	11,013,112		(89,879)		(89,879)		10,923,232		(10,232)	(10,232)	438,036	XXX	XXX
000000-00-0	FUGUE FINANCE LLC - EXISTING TERM LOAN		05/31/2024	Redemption @ 100.00		7,682	7,682	7,702	1,321		(2)		(2)		7,701		(20)	(20)	300	01/31/2028	4.B
000000-00-0	TMF SAPPHIRE BIDCO B.V. - (USD) TERM LOA	D	03/28/2024	Redemption @ 100.00																05/03/2028	4.B
000000-00-0	WIRECO WORLDGROUP INC. - 2023 REFINANCIN		06/28/2024	Redemption @ 100.00		3,568	3,568	3,565							3,565		3	3		11/13/2028	4.A Z
000000-00-0	LORCA FINCO PLC - (USD) TERM LOAN	D	04/24/2024	DIRECT		83,750	83,333	83,125			1		1		83,125		624	624		04/17/2031	1. Z
000000-00-0	Simply Good Foods USA, Inc.		06/28/2024	Redemption @ 100.00		31,805	31,805	31,805							31,805					03/17/2027	3.C Z
000000-00-0	Gen Digital Inc.		06/28/2024	Redemption @ 100.00		6,910	6,910	6,619			2		2		6,621		288	288		09/12/2029	3.A Z
00076V-AZ-3	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L		03/29/2024	Redemption @ 100.00															3	12/21/2028	4.A FE
00076V-BJ-8	ABG Intermediate Holdings 2 LLC		06/28/2024	Redemption @ 100.00		439	439	425	429						429		10	10		12/21/2028	3.C FE
00145A-AB-9	AIT WORLDWIDE LOGISTICS HOLDINGS, INC. -		06/28/2024	Redemption @ 100.00		2,265	2,265	2,201	2,213		6		6		2,219		47	47	119	04/06/2028	4.B FE
00149H-AD-6	RELADYNE INC. - TERM LOAN (FIRST LIEN)		06/28/2024	Redemption @ 100.00		7,044	7,044	7,011	1,205		3		3		7,021		23	23	42	12/22/2028	4.C FE
00213N-AM-4	APX GROUP, INC. - INITIAL TERM LOAN		03/29/2024	Redemption @ 100.00		3,058	3,058	3,056	3,057						3,057		1	1	98	07/10/2028	3.B FE
00217B-AB-0	ASP DREAM ACQUISITION CO LLC - INITIAL T		04/30/2024	Redemption @ 100.00		1,779	1,779	1,775	874						1,777		3	3	43	12/15/2028	4.C FE
00243@-AA-3	Ardian Secondaries Fund IX - ABS		06/30/2024	Redemption @ 100.00		399,819	399,819	399,819							399,819				2,024	12/21/2028	1.G PL
00488P-AP-0	ACRISURE, LLC - INCREMENTAL TL		03/28/2024	Redemption @ 100.00															17	02/15/2027	4.B FE
00488P-AR-6	ACRISURE, LLC - INCREMENTAL TERM LOAN		03/28/2024	Redemption @ 100.00		5,000	5,000	4,999	4,999						4,999		1	1	123	11/06/2030	4.B FE
01021A-AB-6	AL NGPL HOLDINGS, LLC - INITIAL TERM LOA		06/04/2024	Redemption @ 100.00		12,799	12,799	12,799							12,799				1	04/13/2028	4.A FE
01642P-BB-1	ALIXPARTNERS, LLP		06/28/2024	Redemption @ 100.00		6,844	6,844	6,868	562						6,869		(25)	(25)	39	02/04/2028	4.A FE
01881U-AL-9	ALLIANT HOLDINGS INTERMEDIATE, LLC - B6		03/29/2024	Redemption @ 100.00															123	11/06/2030	4.B FE
01957T-AH-0	ALLIED UNIVERSAL HOLDCO LLC (F/K/A USAGM		06/28/2024	Redemption @ 100.00		12,043	12,043	12,007	1,806		3		3		12,012		30	30	351	05/12/2028	4.C FE
02090C-AE-0	BROOKS AUTOMATION, INC. - TL		06/28/2024	Redemption @ 100.00		627	627	589	596		3		3		598		28	28	29	02/01/2029	4.B FE
02351Y-AB-2	AMER SPORTS COMPANY - TERM LOAN US DOLLA		06/28/2024	Redemption @ 100.00		1,724	1,724	1,716							1,716		8	8	33	02/17/2031	4.A FE
02376C-BK-0	AMERICAN AIRLINES, INC. - SENIOR SECURED		06/27/2024	Redemption @ 100.00		7,500	7,500	7,350	7,375		15		15		7,390		110	110	382	02/15/2028	3.C FE
03234T-AW-8	AmWINS Group, Inc.		06/28/2024	Redemption @ 100.00		10,455	10,455	10,444	5,124		2		2		10,445		10	10	71	02/19/2028	4.A FE
03234T-AZ-1	AMWINS GROUP, INC. - INCREMENTAL TERM LO		05/16/2024	Redemption @ 100.00		123,438	123,438	122,203	122,412		92		92		122,504		933	933	4,061	02/19/2028	4.A FE
03703H-AB-2	ANTICIMEX GLOBAL AB - TERM LOAN B	C	06/28/2024	Redemption @ 100.00		1,190	1,190	1,196							1,196		(6)	(6)		11/16/2028	4.B Z
03765V-AL-4	PRIME SECURITY SERVICES BORROWER, LLC -		04/15/2024						(18)		18		18							10/13/2030	3.B FE
03835E-AJ-3	Amendment No. 10-I Replacement Term Loan		06/28/2024	Redemption @ 100.00		10,471	10,471	10,482	2,991						10,482		(11)	(11)	107	10/25/2028	3.C FE
03852J-AV-3	ARAMARK INTERMEDIATE HOLDCO CORPORATION		06/28/2024	Redemption @ 100.00		1,118	1,118	1,124							1,124		(6)	(6)		06/22/2030	3.B FE
03880Y-AC-8	ARC FALCON I INC.		06/28/2024	Redemption @ 100.00		2,784	2,784	2,769	1,250		1		1		2,770		14	14	106	09/30/2028	4.B FE
03952H-AD-6	ARCHES BUYER INC.		06/28/2024	Redemption @ 100.00		12,647	12,647	12,229	2,222		37		37		12,294		353	353	363	12/06/2027	4.B FE
04287K-AE-1	ARSENAL AIC PARENT LLC - 2024 TERM B LOA		06/28/2024	Redemption @ 100.00		1,410	1,410	1,395	1,397		1		1		1,397		12	12	49	08/18/2030	3.C FE
04349H-AK-0	ASCEND LEARNING, LLC - TERM LOAN B		06/28/2024	Redemption @ 100.00		2,616	2,616	2,560	1,592		4		4		2,571		45	45	78	12/11/2028	4.C FE
04621H-AW-3	ASSUREDPARTNERS, INC - TERM LOAN B5		06/28/2024	Redemption @ 100.00		6,999	6,999	6,981			1		1		6,981		17	17	4	02/14/2031	4.B FE
04649V-AX-8	ASURION, LLC		06/28/2024	Redemption @ 100.00		567	567	560	563		1		1		563		3	3	30	12/23/2026	4.A FE
04649V-BC-3	ASURION, LLC - B11 TERM LOAN B		06/28/2024	Redemption @ 100.00		7,121	7,121	7,038	923		7		7		7,054		67	67	288	08/19/2028	4.A FE
04686R-AB-9	ATHENAHEALTH, INC. - TERM LOAN B		06/28/2024	Redemption @ 100.00		2,122	2,122	2,081	2,085		4		4		2,088		34	34	107	02/15/2029	4.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
04686R-AC-7	ATHENAHEALTH GROUP INC. - INITIAL DDTL		06/01/2024	Redemption @ 100.00		94,203											94,203	94,203		02/15/2029	4.B FE
05350N-AL-8	AVANTOR FUNDING, INC.		03/28/2024	Redemption @ 100.00		57,419	57,419	57,590			(8)		(8)		57,582		(163)	(163)	863	11/08/2027	3.A FE
05350N-AP-9	Avantor Funding, Inc. - Term Loan		06/28/2024	Redemption @ 100.00		48,516	48,516	48,599	3,330		(6)		(6)		48,601		(84)	(84)	590	11/08/2027	3.A FE
05377J-AT-9	AVIS BUDGET CAR RENTAL, LLC - NEW TRANCH		06/28/2024	Redemption @ 100.00		1,796	1,796	1,746			3		3		1,762		34	34	51	03/16/2029	3.A FE
05508T-AU-6	B&G FOODS, INC.		04/19/2024	Redemption @ 100.00		26,070	26,070	26,064	7,146		(1)		(1)		26,060		10	10	97	10/10/2026	4.A FE
05825H-AD-6	BALDWIN RISK PARTNERS, LLC - TERM B-1 LO		03/28/2024	Redemption @ 100.00		2,985	2,985	2,963	2,965		1		1		2,966		20	20	84	10/14/2027	4.C FE
07014Q-AN-1	GREAT OUTDOORS GROUP, LLC - TERM LOAN B		06/28/2024	Redemption @ 100.00		12,430	12,430	12,457	1,228		(2)		(2)		12,460		(30)	(30)	29	03/06/2028	4.A FE
07368R-AG-6	BEACON ROOFING SUPPLY, INC. - TERM LOAN		06/28/2024	Redemption @ 100.00		2,693	2,693	2,699	906						2,701		(8)	(8)	12	05/19/2028	3.B FE
08078U-AK-9	BELRON FINANCE US LLC - 2029 DOLLAR INCR		04/01/2024	Redemption @ 100.00		11,113	11,113	11,150	7,566		(1)		(1)		11,149		(36)	(36)		04/18/2029	2.C FE
10919R-AN-9	BRIGHT HORIZONS FAMILY SOLUTIONS LLC - T		06/28/2024	Redemption @ 100.00		6,361	6,361	6,362	6,362						6,361				279	11/24/2028	4.A FE
11132V-AR-0	BROADSTREET PARTNERS, INC.		03/28/2024	Redemption @ 100.00															10	01/27/2027	4.B FE
11565H-AB-2	BROWN GROUP HOLDINGS, LLC		06/28/2024	Redemption @ 100.00		1,663	1,663	1,656	1,658						1,659		4	4	59	06/07/2028	4.B FE
11565H-AD-8	BROWN GROUP HOLDINGS, LLC - TERM LOAN B2		06/28/2024	Redemption @ 100.00		1,324	1,324	1,294	1,211		2		2		1,302		22	22	20	07/02/2029	4.B FE
11823L-AL-9	BUCKEYE PARTNERS, L.P. - TERM LOAN B		03/28/2024	Redemption @ 100.00															(407)	11/22/2030	3.A FE
11823L-AM-7	BUCKEYE PARTNERS, L.P. - TERM LOAN		06/28/2024	Redemption @ 100.00		79,156	79,156	78,061	78,448		99		99		78,547		608	608	1,852	11/01/2026	3.A FE
12510E-AC-1	CCI BUYER, INC. - INITIAL TERM LOAN (FIR		06/28/2024	Redemption @ 100.00		1,799	1,799	1,789			1		1		1,790		9	9	17	12/17/2027	4.C FE
12511B-AC-6	CCC INTELLIGENT SOLUTIONS INC.		06/28/2024	Redemption @ 100.00		1,068	1,068	1,061	1,063		1		1		1,063		5	5	48	09/21/2028	4.A FE
12541H-AT-0	CHG HEALTHCARE SERVICES, INC.		06/28/2024	Redemption @ 100.00		2,035	2,035	2,003	1,108		3		3		2,013		22	22	81	09/29/2028	4.B FE
12546F-AF-9	CHG PPC PARENT LLC - TL		06/28/2024	Redemption @ 100.00		1,782	1,782	1,780							1,780		2	2	9	12/08/2028	4.B FE
12568Y-AD-6	GENTIVA HEALTH SERVICES, INC. - TERM LOA		06/28/2024	Redemption @ 100.00		1,062	1,062	1,010	1,021		5		5		1,026		36	36	57	02/11/2028	4.B FE
12620B-AR-1	CPM HOLDINGS, INC. - TERM LOAN		06/28/2024	Redemption @ 100.00		11,991	11,991	12,039	348		(3)		(3)		12,037		(46)	(46)	302	09/28/2028	4.B FE
12657Q-AC-7	CQP Holdco LP		03/29/2024	Redemption @ 100.00		5,000	5,000	5,022							5,022		(22)	(22)	20	12/31/2030	4.A FE
12658H-AG-7	CP ATLAS BUYER, INC.		06/28/2024	Redemption @ 100.00		306	306	304	305						305		1	1	16	11/23/2027	4.C FE
12659E-AC-2	CP IRIS HOLDCO I, INC.		06/28/2024	Redemption @ 100.00		6,609	6,609	6,597	1,173						6,598		11	11	92	10/02/2028	4.C FE
12659E-AD-0	CP IRIS HOLDCO I, INC.		06/01/2024	Redemption @ 100.00		(51,111)											(51,111)	(51,111)	(758)	10/02/2028	4.C FE
12670U-AE-7	CWGS GROUP, LLC		06/28/2024	Redemption @ 100.00		2,064	2,064	2,013	1,734		5		5		2,020		44	44	63	06/03/2028	4.B FE
12768E-AG-1	CAESARS ENTERTAINMENT, INC.		06/28/2024	Redemption @ 100.00		21,250	21,250	21,038	21,064		15		15		21,079		171	171	825	02/06/2030	3.C FE
12768E-AH-9	CAESARS ENTERTAINMENT, INC. - TERM B1 LO		06/28/2024	Redemption @ 100.00		9,510	9,510	9,561							9,561		(50)	(50)		02/06/2031	3.C FE
13134M-BQ-5	Calpine Corporation		06/28/2024	Redemption @ 100.00		6,728	6,728	6,705			1		1		6,706		22	22	65	01/31/2031	3.A FE
14141N-AB-6	CARDENAS MARKETS LLC - TERM LOAN		06/28/2024	Redemption @ 100.00		11,202	11,202	11,177	1,716		4		4		11,190		12	12	223	08/01/2029	4.B FE
14835J-AQ-3	CAST & CREW PAYROLL, LLC - INCREMENTAL T		06/28/2024	Redemption @ 100.00		1,151	1,151	1,141	1,005		1		1		1,143		8	8	54	12/29/2028	4.B FE
14855N-AF-3	CASTLELAKE AVIATION FINANCE DESIGNATED A	C	06/14/2024	Redemption @ 100.00		995	995	988	989		1		1		990		5	5	20	10/22/2027	3.A FE
15669G-AH-7	LUMEN TECHNOLOGIES INC.		06/28/2024	Redemption @ 100.00		2,667	2,667	2,579	2,605		7		7		2,612		56	56	69	03/15/2027	5.C FE
15872N-AC-6	CHAMPIONX CORPORATION - TERM LOAN B1		06/28/2024	Redemption @ 100.00		1,606	1,606	1,576	1,583		2		2		1,585		21	21	10,481	06/07/2029	3.A FE
15963C-AC-0	THE CHAMBERLAIN GROUP, LLC. - TERM LOAN		06/28/2024	Redemption @ 100.00		13,696	13,696	13,657	998		1		1		13,659		37	37	142	11/03/2028	4.C FE
15963C-AD-8	CHARIOT BUYER LLC - INCREMENTAL TERM LOA		06/28/2024	Redemption @ 100.00		1,250	1,250	1,241			1		1		1,241		9	9	36	11/03/2028	4.C FE
16384Y-AJ-6	CHEMOURS COMPANY, THE - TERM LOAN (USD)		06/28/2024	Redemption @ 100.00		14,221	14,221	14,176	961		3		3		14,180		41	41	79	08/18/2028	3.A FE
172442-AT-2	Cinemark USA, Inc.		06/28/2024	Redemption @ 100.00		13,061	13,061	13,068	7,492						13,069		(8)	(8)	428	05/24/2030	3.A FE
17288Y-AM-4	CITADEL SECURITIES LP - TERM LOAN		06/28/2024	Redemption @ 100.00		6,111	6,111	6,091	2,441		1		1		6,092		18	18	64	07/29/2030	2.C FE
18948E-AC-0	CLUE OPCO LLC - COV-LITE SENIOR SECURED		02/12/2024	Redemption @ 100.00															186	12/19/2030	3.C
18972F-AC-6	CLYDESDALE ACQUISITION HOLDINGS, INC. -		06/28/2024	Redemption @ 100.00		12,154	12,154	12,091	3,578		5		5		12,110		44	44	295	04/13/2029	4.B FE
20337E-AQ-4	COMMSCOPE, INC.		01/24/2024	DIRECT															8,325	04/06/2026	5.A FE
20451V-AE-3	COMPASS POWER GENERATION, L.L.C. - TERM		06/28/2024	Redemption @ 100.00		2,566	2,566	2,551	2,553						2,553		13	13	163	04/14/2029	3.C FE
20786N-AC-1	CONNECTWISE, LLC		06/28/2024	Redemption @ 100.00		7,288	7,288	7,266	998		2		2		7,270		18	18	150	09/29/2028	4.B FE
21870F-BA-6	CORELOGIC, INC. (FKA FIRST AMERICAN CORP		06/28/2024	Redemption @ 100.00		1,138	1,138	1,085	1,087		6		6		1,093		45	45	60	06/02/2028	4.C FE
22006V-AL-3	CORPORATION SERVICE COMPANY - TERM LOAN		06/28/2024	Redemption @ 100.00		30,846	30,846	30,789	3,942		5		5		30,821		25	25	272	11/02/2029	3.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
22282G-AC-1	COVANTA HOLDING CORP - TERM LOAN B		06/28/2024	Redemption @ 100.00		366	366	393			(1)		(1)		392		(26)	(26)	2	11/30/2028	3.B FE
22526W-AR-9	Creative Artists Agency, LLC - Term Loan		06/28/2024	Redemption @ 100.00		3,723	3,723	3,705	3,493						3,707		15	15	28	11/27/2028	4.A FE
23340D-AP-7	CUSHMAN & WAKEFIELD U.S. BORROWER, LLC		06/14/2024	Redemption @ 100.00		5,394	5,394	5,313	5,352		12		12		5,363		30	30	263	08/21/2025	3.C FE
23340D-AQ-5	CUSHMAN & WAKEFIELD U.S. BORROWER, LLC -		04/04/2024	Redemption @ 100.00		233,464	234,723	227,833	228,730		289		289		229,018		4,446	4,446	7,993	01/31/2030	3.C FE
24022K-AB-5	DCERT BUYER, INC. - INITIAL TERM LOAN (F		06/28/2024	Redemption @ 100.00		12,085	12,085	12,011	1,395		9		9		12,027		58	58	317	10/16/2026	4.B FE
24228H-AP-3	DEALER TIRE FINANCIAL, LLC - TERM B-3 LO		06/28/2024	Redemption @ 100.00		619	619	603	607		1		1		608		11	11	25	12/14/2027	4.C FE
24982L-AD-7	DERMATOLOGY INTERMEDIATE HOLDINGS III, I		06/01/2024	Adjustment		1,101											1,101	1,101		03/30/2029	4.B FE
25213Y-BC-8	DEXKO GLOBAL INC. - INCREMENTAL FIRST LI		06/28/2024	Redemption @ 100.00		1,202	1,202	1,199							1,199		3	3		10/04/2028	4.B FE
25460H-AB-8	DIRECTV FINANCING, LLC		06/28/2024	Redemption @ 100.00		56,576	56,576	54,372	54,797		243		243		55,040		1,536	1,536	3,381	08/02/2027	3.B FE
25849K-AB-3	DOTDASH MEREDITH, INC. - TERM LOAN B		04/02/2024	Redemption @ 100.00		544	544	541	542						542		2	2	18	12/01/2028	4.B FE
26209H-AC-0	DRIVEN HOLDINGS LLC - TERM LOAN		06/07/2024	Redemption @ 100.00		36,303	36,303	35,182	35,321		79		79		35,400		903	903	1,470	12/17/2028	4.C
26209H-AC-0	DRIVEN HOLDINGS LLC - TERM LOAN		06/28/2024	Redemption @ 100.00		2,269	2,269	2,199	2,208		6		6		2,214		55	55	99	12/17/2028	4.C Z
26483N-AV-2	2022 Incremental Term B-2 Loan (2024) :		06/27/2024	Redemption @ 100.00		7,161	7,161	7,181			(1)		(1)		7,180		(18)	(18)		01/18/2029	4.A FE
26972C-AC-6	RESTAURANT TECHNOLOGIES, INC. - TERM LOA		06/28/2024	Redemption @ 100.00		6,685	6,685	6,628	1,574		5		5		6,636		49	49	217	04/02/2029	4.C FE
27943U-AK-2	EDELMAN FINANCIAL ENGINES CENTER, LLC, T		06/05/2024	Various		983,299	997,147	982,284	727,487		1,286		1,286		985,604		(2,305)	(2,305)	32,812	04/07/2028	4.B FE
28257K-AB-2	ECHO GLOBAL LOGISTICS, INC. - TERM LOAN		06/28/2024	Redemption @ 100.00		7,116	7,116	6,989	1,118		11		11		7,002		114	114	229	11/23/2028	4.C FE
284375-LE-0	ELEMENT MATERIALS TECHNOLOGY GROUP US HO		06/28/2024	Redemption @ 100.00		813	813	800	802		1		1		803		10	10	20	07/06/2029	4.C Z
28542C-AC-3	ELECTRON BIDCO INC.		06/28/2024	Redemption @ 100.00		1,777	1,777	1,776							1,776		1	1	25	11/01/2028	4.B FE
29359B-AE-1	ENSEMBLE RCM, LLC - TERM B LOAN		06/28/2024	Redemption @ 100.00		4,239	4,239	4,217			1		1		4,218		20	20	47	08/01/2029	4.B FE
29629L-AB-9	ESCAPE VELOCITY HOLDINGS, INC.		03/28/2024	Redemption @ 100.00															42	10/08/2028	4.C FE
31446U-AN-0	FENDER MUSICAL INSTRUMENTS CORPORATION -		05/03/2024	Redemption @ 100.00		21,953	21,953	21,446	21,561		27		27		21,587		366	366	695	12/01/2028	4.C FE
31556P-AB-3	GOLDEN NUGGET, INC. - TERM LOAN B		06/28/2024	Redemption @ 100.00		4,597	4,597	4,584	2,751		1		1		4,588		10	10	114	01/27/2029	4.B FE
31732F-AR-7	FILTRATION GROUP CORPORATION - INCREMENT		06/28/2024	Redemption @ 100.00		6,923	6,923	6,944							6,943		(20)	(20)		10/21/2028	4.C FE
31732F-AT-3	FILTRATION GROUP CORPORATION - (USD) TER		03/28/2024	Redemption @ 100.00															9	10/21/2028	4.C FE
31773H-AB-8	GIP PILOT ACQUISITION PARTNERS LP - TERM		04/01/2024	Redemption @ 100.00		3,091	3,091	3,096	3,094		2		2		3,095		(4)	(4)	36	10/04/2030	3.C FE
31773H-AD-4	GIP PILOT ACQUISITION PARTNERS, L.P. - A		06/12/2024	Redemption @ 100.00		255,334	255,334	256,126	256,078		(7)		(7)		256,072		(737)	(737)		10/04/2030	3.C FE
31935H-AG-2	Incremental Term Loan : First Brands Gro		06/28/2024	Redemption @ 100.00		666	666	643	303		4		4		651		15	15	32	03/30/2027	4.A FE
33718F-AD-2	FIRST STUDENT BIDCO INC.		04/01/2024	Redemption @ 100.00		441	441	440	441						441		1	1	19	07/21/2028	4.A FE
34416D-AZ-1	FOCUS FINANCIAL PARTNERS, LLC - TERM LOA		06/28/2024	Redemption @ 100.00		10,318	10,318	10,327	613		(1)		(1)		10,328		(9)	(9)	327	06/30/2028	4.A FE
34965P-AD-8	FORTREA HOLDINGS INC. - TERM LOAN B		03/28/2024	Redemption @ 100.00															27	07/01/2030	3.C FE
34965P-AD-8	FORTREA HOLDINGS INC. - TERM LOAN B		06/28/2024	Redemption @ 100.00		441,216	441,216	437,426	437,620		265		265		437,885		3,331	3,331	21,362	07/01/2030	4.A FE
35906E-AQ-3	FRONTIER COMMUNICATIONS CORPORATION - TL		06/28/2024	Redemption @ 100.00		12,066	12,066	11,923	1,738		12		12		11,944		122	122	314	10/08/2027	4.B FE
36173D-AC-0	GIP III STETSON I, L.P. (GIP III STETSON		06/26/2024	Redemption @ 100.00		30,282	30,282	30,333	6,241		(3)		(3)		30,331		(49)	(49)	688	10/31/2028	4.A FE
36321D-AB-3	GALAXY US OPCO INC. - INITIAL TERM LOAN		04/01/2024	Redemption @ 100.00		625	625	609	613		1		1		614		11	11	16	04/29/2029	4.C FE
36649X-AE-8	GARRETT MOTION SARL - TERM LOAN B	C	06/07/2024	Redemption @ 100.00		417,857	417,857	408,616	409,699		755		755		410,455		7,402	7,402	18,754	04/30/2028	3.A FE
36649X-AF-5	GARRETT MOTION SARL - TERM LOAN		06/28/2024	Redemption @ 100.00		1,522	1,522	1,525							1,525		(3)	(3)		04/30/2028	3.A FE
36740U-AT-9	GATES GLOBAL LLC		03/28/2024	Redemption @ 100.00															4	03/31/2027	3.C FE
36740U-AX-0	Term Loan B : Gates Global LLC		06/28/2024	Redemption @ 100.00		625	625	606	609		1		1		611		14	14	31	11/16/2029	3.C FE
37190D-AL-7	GENUINE FINANCIAL HOLDINGS LLC - TERM LO		06/28/2024	Redemption @ 100.00		14,534	14,534	14,542			(1)		(1)		14,541		(7)	(7)	296	09/27/2030	4.B FE
38469E-AD-5	GRAHAM PACKAGING COMPANY INC.		04/30/2024	Redemption @ 100.00		2,844	2,844	2,847	1,747						2,846		(2)	(2)	75	08/04/2027	4.B FE
389376-AZ-7	GRAY TELEVISION, INC. - COV-LITE TLD		04/01/2024	Redemption @ 100.00		5,802	5,802	5,658	5,661		7		7		5,669		133	133	162	12/01/2028	3.B FE
389376-BB-9	GRAY TELEVISION, INC. - TERM E LOAN		06/04/2024	Redemption @ 100.00		440,000	440,000	433,525	436,302		773		773		437,074		2,926	2,926	17,884	01/02/2026	3.B FE
39854K-AB-6	GRINDING MEDIA INC. (MOLYCOP LTD.)		06/28/2024	Redemption @ 100.00		4,687	4,687	4,669	1,246		1		1		4,672		14	14	106	10/12/2028	4.C FE
41165Q-AL-1	HARBOURVEST PARTNERS L.P. - TERM LOAN B		05/24/2024	Redemption @ 100.00		10,838	10,838	10,676	10,694		7		7		10,701		137	137	95	04/18/2030	3.C
42804V-BB-6	HERTZ CORPORATION, THE - INITIAL TERM B		06/28/2024	Redemption @ 100.00		2,570	2,570	2,553	2,554		2		2		2,556		14	14	124	06/30/2028	3.C FE
43117L-AG-8	HIGHTOWER HOLDING, LLC - INITIAL TERM LO		06/28/2024	Redemption @ 100.00		5,666	5,666	5,682	1,317		1		1		5,684		(18)	(18)	98	04/21/2028	4.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
43283L-AK-7	HILTON GRAND VACATIONS BORROWER LLC - IN		06/28/2024	Redemption @ 100.00		5,000	5,000	5,007							5,007		(7)	(7)	120	01/17/2031	3.A FE
43538J-AC-3	HOLLEY PURCHASER, INC. - TERM LOAN		06/28/2024	Redemption @ 100.00		56,260	56,260	54,886	9,166		116		116		55,105		1,155	1,155	706	11/17/2028	4.C FE
43761E-AD-0	Homeserve USA Holding Corp.		06/28/2024	Redemption @ 100.00		2,498	2,498	2,501							2,501		(3)	(3)		10/21/2030	4.A FE
44157Y-AE-4	HOUGHTON MIFFLIN HARCOURT COMPANY - TERM		06/28/2024	Redemption @ 100.00		875	875	849	855		2		2		857		18	18	55	04/09/2029	4.B FE
44920J-AM-5	IAP WORLDWIDE SERVICES, INC.		06/01/2024	Redemption @ 100.00		(65,564)											(65,564)	(65,564)		07/18/2023	4.B
44931Y-AD-9	ICU MEDICAL, INC. - TERM LOAN B		06/28/2024	Redemption @ 100.00		2,548	2,548	2,551							2,551		(3)	(3)		01/08/2029	3.C FE
45114N-AB-3	DIVERSITECH HOLDINGS, INC. - TERM LOAN		06/28/2024	Redemption @ 100.00		13,457	13,457	13,296	3,246		12		12		13,310		147	147	152	12/22/2028	4.C FE
45173J-AQ-7	II-VI INCORPORATED - TERM LOAN B		04/02/2024	Various		2,975,675	2,958,986	2,966,383			(282)		(282)		2,966,101		9,574	9,574	75,557	07/02/2029	3.A FE
45173J-AQ-7	II-VI INCORPORATED - TERM LOAN B		06/06/2024	Redemption @ 99.85		2,931,525	2,935,959	2,943,236			(542)		(542)		2,942,694		(11,169)	(11,169)	21,742	07/02/2029	2.C FE
45173J-AR-5	COHERENT CORP. - TERM LOAN B		06/28/2024	Redemption @ 100.00		91,321	91,321	91,321							91,321				722	07/02/2029	3.A FE
45567Y-AN-5	MH SUB I, LLC (MICRO HOLDING CORP.) - TE		06/28/2024	Redemption @ 100.00		7,033	7,033	6,938	1,986		8		8		6,947		86	86	75	05/03/2028	4.B FE
45673Y-AH-9	INFORMATICA LLC		03/28/2024	Redemption @ 100.00															11	10/27/2028	3.C FE
45673Y-AL-0	INFORMATICA LLC - TERM B LOAN		06/28/2024	Redemption @ 100.00		2,319	2,319	2,320	1,000						2,320		(1)	(1)		10/27/2028	3.C FE
46124C-AK-3	ALTERRA MOUNTAIN COMPANY - SERIES B-3 NE		03/28/2024	Redemption @ 100.00															4	05/31/2030	4.A FE
46284N-AV-1	IRON MOUNTAIN INCORPORATED - TERM LOAN B		06/28/2024	Redemption @ 100.00		9,333	9,333	9,328	8,000						9,328		5	5	135	01/31/2031	3.C FE
47077D-AH-3	JANE STREET GROUP, LLC - TERM LOAN B		06/28/2024	Redemption @ 100.00		15,874	15,874	15,893	990						15,903		(29)	(29)	9	01/26/2028	3.B FE
47102D-AK-5	JANUS INTERNATIONAL GROUP, LLC - TERM LO		04/18/2024	Redemption @ 100.00															6	08/03/2030	3.C FE
47102D-AK-5	JANUS INTERNATIONAL GROUP, LLC - TERM LO		04/18/2024	Redemption @ 100.00		9,891	9,891	9,792	9,798		4		4		9,802		89	89	296	08/03/2030	4.A FE
48254E-AF-8	KKR APPLE BIDCO, LLC - INCREMENTAL TERM		06/28/2024	Redemption @ 100.00		8,321	8,321	8,347			(1)		(1)		8,346		(25)	(25)		09/22/2028	4.B FE
48853U-BN-9	KENAN ADVANTAGE GROUP, INC.		06/28/2024	Redemption @ 100.00		5,174	5,174	5,184							5,184		(10)	(10)	4	01/25/2029	4.B FE
50060J-AG-5	Koppers Inc. - Term Loan B		06/28/2024	Redemption @ 100.00		1,868	1,868	1,873							1,873		(5)	(5)	20	04/10/2030	3.C FE
50118Y-AD-1	KUEHG CORP. - TERM LOAN (FIRST LIEN)		03/29/2024	Redemption @ 100.00		625	625	595	597		1		1		598		27	27	33	06/12/2030	4.B FE
50118Y-AF-6	KUEHG Corp		06/28/2024	Redemption @ 100.00		622	622	592	596		1		1		597		25	25		06/12/2030	4.B FE
50216Y-AB-6	LSF11 A5 HOLDCO LLC - TERM LOAN		03/29/2024	Redemption @ 100.00		5,089	5,089	5,089							5,089				90	10/15/2028	4.B FE
50216Y-AD-2	LSF11 A5 HOLDCO LLC - INCREMENTAL TERM L		03/29/2024	Redemption @ 100.00															11	10/15/2028	4.B FE
50216Y-AE-0	LSF11 A5 Holdco LLC		06/28/2024	Redemption @ 100.00		7,706	7,706	7,691	620						7,696		11	11		10/15/2028	4.B FE
50221B-AD-5	LSF11 Trinity Bidco, Inc.		03/28/2024	Redemption @ 100.00																06/14/2030	4.B FE
51207K-AB-5	LAKESHORE LEARNING MATERIALS, LLC		06/28/2024	Redemption @ 100.00		8,057	8,057	8,030	2,003		1		1		8,034		23	23	142	09/29/2028	4.B FE
51809E-AB-1	LASERSHIP, INC. - INITIAL TERM LOAN (FIR		06/28/2024	Redemption @ 100.00		779	779	756	498		1		1		758		21	21	39	05/07/2028	5.A FE
52706Y-AJ-2	LESLIES POOLMART, INC.		06/28/2024	Redemption @ 100.00		1,009	1,009	1,000	1,002		1		1		1,003		6	6	48	03/09/2028	4.A FE
55314N-AW-4	MKS Instruments, Inc.		06/28/2024	Redemption @ 100.00		313,038	313,038	312,279			42		42		312,321		717	717	7,133	08/17/2029	3.A FE
55336C-AJ-1	Term B-1 Loan : MI Windows and Doors, LL		03/28/2024	Redemption @ 100.00		246,851	246,851	241,989	242,966		234		234		243,200		3,652	3,652	7,296	12/18/2027	3.C FE
56150K-AB-1	MAMBA PURCHASER, INC.		03/29/2024	Redemption @ 100.00															10	10/16/2028	4.B FE
57165K-AB-2	RED PLANET BORROWER, LLC		06/28/2024	Redemption @ 100.00		500	500	498	499						499		1	1	27	10/02/2028	4.C FE
57776D-AB-9	Amentum Government Services Holdings LLC		06/28/2024	Redemption @ 100.00		277	277	277							277				6	01/29/2027	4.B FE
57776D-AE-3	AMENTUM GOVERNMENT SERVICES HOLDINGS LLC		06/28/2024	Redemption @ 100.00		506	506	504	504						504		2	2	20	02/15/2029	4.B FE
57777Y-AD-8	MAVIS TIRE EXPRESS SERVICES TOPCO, CORP.		06/28/2024	Redemption @ 100.00		3,832	3,832	3,810	1,577		3		3		3,819		13	13	58	05/04/2028	4.C FE
58503U-AE-3	Medline Borrower, LP		06/28/2024	Redemption @ 100.00		597,553	597,553	594,657	244,272		74		74		595,534		2,019	2,019		10/23/2028	3.C FE
58984L-AC-5	MERIDIANLINK, INC. - TERM LOAN B		03/29/2024	Redemption @ 100.00															25	11/10/2028	3.C FE
59408U-AB-3	Michaels Companies, Inc. The - Term B Lo		03/28/2024	Redemption @ 100.00		627	627	627	627						627				16	04/15/2028	5.A FE
59408U-AB-3	Michaels Companies, Inc. The - Term B Lo		06/28/2024	Redemption @ 100.00		627	627	627	627						627				47	04/15/2028	4.C FE
59921P-AB-2	MILEAGE PLUS HOLDINGS LLC (MILEAGE PLUS		06/19/2024	Redemption @ 100.00		32,500	32,500	33,648	33,248		(101)		(101)		33,147		(647)	(647)	885	06/21/2027	2.C FE
62922K-AF-7	NGL ENERGY OPERATING LLC - TERM LOAN		06/28/2024	Redemption @ 100.00		7,143	7,143	7,160			(1)		(1)		7,159		(16)	(16)	114	02/03/2031	4.A FE
62937N-BC-0	NRG ENERGY, INC. - TERM B LOAN		06/28/2024	Redemption @ 100.00		455	455	453							453		1	1		04/16/2031	2.C FE
62984C-AD-5	BENGAL DEBT MERGER SUB, LLC - TERM LOAN		06/14/2024	Redemption @ 100.00		2,023	2,023	1,946	625		4		4		1,950		73	73	33	01/24/2029	4.C FE
63939W-AK-9	WAYSTAR TECHNOLOGIES, INC. - TERM LOAN		06/12/2024	Redemption @ 100.00		339,217	339,217	338,793			24		24		338,817		400	400	9,748	10/22/2029	4.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
64072U-AK-8	CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC.		04/15/2024	Redemption @ 100.00		1,596	1,596	1,540	1,557		3		3		1,561		35	35	43	04/15/2027	4.C FE
64072U-AM-4	CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC.		04/15/2024	Redemption @ 100.00		619	619	606	611		1		1		612		7	7	21	01/18/2028	4.C FE
66877A-AD-0	NORTONLIFELOCK INC. - TERM LOAN B		06/05/2024	Various		412,412	430,493	424,705	426,149		326		326		426,475		(14,063)	(14,063)	16,401	09/12/2029	2.C FE
68163Y-AB-1	OLYMPUS WATER US HOLDING CORPORATION		03/28/2024	Redemption @ 100.00															34	11/09/2028	4.C FE
68250X-AB-7	19TH HOLDINGS GOLF, LLC - TERM LOAN B		06/28/2024	Redemption @ 100.00		2,024	2,024	2,009	1,619		1		1		2,012		12	12	79	02/07/2029	4.B FE
68277F-AE-9	ONEDIGITAL BORROWER LLC - 2021 TERM LOAN		03/28/2024	Redemption @ 100.00		3,125	3,125	3,136			(1)		(1)		3,136		(11)	(11)	67	11/16/2027	4.C FE
68371Y-AP-8	OPEN TEXT CORPORATION - 2023 REPLACEMENT	A	06/28/2024	Redemption @ 100.00		1,032,777	1,032,777	1,032,561	101,092						1,032,998		(221)	(221)	13,270	01/31/2030	2.C FE
69073L-AD-2	OWENS & MINOR, INC. - TERM LOAN B		06/28/2024	Redemption @ 100.00		843	843	834	618		1		1		837		6	6	40	03/29/2029	3.C FE
69889P-AE-5	PAR PETROLEUM, LLC - TERM LOAN B		06/28/2024	Redemption @ 100.00		10,125	10,125	10,147			(1)		(1)		10,146		(21)	(21)		02/28/2030	4.A FE
70757D-AZ-2	PENN NATIONAL GAMING, INC. - TERM LOAN B		06/28/2024	Redemption @ 100.00		313	313	311	311						311		1	1	15	05/03/2029	3.C FE
71429T-AC-4	PERRIGO INVESTMENTS, LLC - TERM LOAN B		06/28/2024	Redemption @ 100.00		1,266	1,266	1,259	1,260		1		1		1,260		6	6	52	04/20/2029	3.A FE
71677H-AL-9	PETSMART LLC		04/26/2024	Redemption @ 100.00		13,004	13,004	12,997	1,107						12,996		8	8	171	02/11/2028	4.A FE
71911K-AC-8	PAREXEL INTERNATIONAL INC. - INITIAL TER		06/28/2024	Redemption @ 100.00		17,306	17,306	17,307							17,307				241	11/15/2028	4.B FE
72766T-AH-2	Elements Solutions Inc		06/28/2024	Redemption @ 100.00		2,750	2,750	2,743	2,244						2,744		6	6	71	12/18/2030	3.A FE
72812N-AJ-5	PLAYA HOTELS & RESORTS B.V. - TERM LOAN	D	06/28/2024	Redemption @ 100.00		16,792	16,792	16,769	2,154		2		2		16,777		15	15	306	01/05/2029	4.A FE
72814C-AF-5	PLAYTIKA HOLDING CORP.		04/01/2024	Redemption @ 100.00		2,274	2,274	2,274	1,654						2,274				46	03/13/2028	3.B FE
73955H-AD-6	PRAIRIE ECI ACQUIROR LP - TERM LOAN		06/28/2024	Redemption @ 100.00		833	833	821			1		1		822		12	12	18	08/01/2029	4.C FE
74006L-AS-1	PRE-PAID LEGAL SERVICES, INC. - TERM LOA		06/28/2024	Redemption @ 100.00		12,065	12,065	11,927	392		9		9		11,937		128	128	155	12/15/2028	4.C FE
74834Y-AN-2	QUEST SOFTWARE US HOLDINGS INC. - TERM L		04/30/2024	Redemption @ 100.00		1,250	1,250	1,238	1,241		1		1		1,241		9	9	62	02/01/2029	5.A FE
74839X-AH-2	QUIKRETE HOLDINGS, INC. - FOURTH AMENDME		03/28/2024	Redemption @ 100.00															54	03/19/2029	3.B FE
74839X-AK-5	Quikrete holdings, Inc. - Term Loan B		06/28/2024	Redemption @ 100.00		8,258	8,258	8,274	795		(1)		(1)		8,273		(15)	(15)	85	03/19/2029	3.B FE
74958N-AJ-5	RHP HOTEL PROPERTIES, LP - TERM LOAN B		03/29/2024	Redemption @ 100.00															655	05/18/2030	3.B FE
74958N-AK-2	Ryman Hospitality Properties, Inc.		06/28/2024	Redemption @ 100.00		470	470	472							472		(2)	(2)		05/18/2030	3.C FE
75001C-AB-0	RVR DEALERSHIP HOLDINGS, LLC - TERM LOAN		06/28/2024	Redemption @ 100.00		999	999	964	973		3		3		976		23	23	47	02/08/2028	4.C FE
75025K-AH-1	RADIATE HOLDCO, LLC - INCREMENTAL TERM L		04/10/2024	Redemption @ 100.00		290,195	349,107	348,234	348,620		53		53		348,673		(58,478)	(58,478)	14,298	09/25/2026	5.A FE
76009W-AW-0	UPBOUND GROUP, INC.		06/28/2024	Redemption @ 100.00		3,198	3,198	3,194	3,194						3,195		3	3	232	02/17/2028	3.C FE
76676U-AB-2	RINCHEM COMPANY, INC. - TERM LOAN		06/28/2024	Redemption @ 100.00		1,003	1,003	963	970		2		2		972		30	30	49	03/02/2029	5.A FE
77669L-AE-3	INDICOR, LLC - TRANCHE B DOLLAR TERM LOA		03/29/2024	Redemption @ 100.00															41	11/22/2029	4.B
77669L-AG-8	Indicor, LLC		06/28/2024	Redemption @ 100.00		1,736	1,736	1,738	1,738						1,738		(2)	(2)		11/22/2029	4.B Z
78350L-AZ-8	RYAN, LLC - TERM LOAN		06/28/2024	Redemption @ 100.00		1,876	1,876	1,848	1,478		2		2		1,851		25	25	75	11/14/2030	4.B FE
78466D-BJ-2	SS&C TECHNOLOGIES HOLDINGS, INC. - TERM		06/28/2024	Redemption @ 100.00		5,930	5,930	5,930							5,930				33	05/09/2031	3.A FE
78466Y-AQ-1	SRS DISTRIBUTION INC. - TERM LOAN		06/18/2024	Redemption @ 100.00		812,093	812,093	781,763	666,527		2,633		2,633		789,570		22,523	22,523	35,912	06/02/2028	4.C FE
78489H-AB-4	SWF HOLDINGS I CORP.		06/28/2024	Redemption @ 100.00		1,500	1,500	1,485	1,490		1		1		1,491		9	9	83	10/06/2028	5.A FE
80875A-AV-3	LIGHT AND WONDER INTERNATIONAL, INC. - T		06/28/2024	Redemption @ 100.00		1,668	1,668	1,672							1,672		(5)	(5)	20	04/14/2029	3.A FE
80875C-AB-3	SCIENTIFIC GAMES HOLDINGS LP - INITIAL D		03/29/2024	Redemption @ 100.00																04/04/2029	4.B FE
81812H-AB-6	Severin Acquisition, LLC		06/28/2024	Redemption @ 100.00		2,070	2,070	2,071	702						2,071		(1)	(1)	14	08/01/2027	4.B FE
81989L-AC-2	SHARP MIDCO LLC - TL		03/28/2024	Redemption @ 100.00															30	12/31/2028	4.C FE
81989L-AE-8	Sharp Services, LLC		06/28/2024	Redemption @ 100.00		2,550	2,550	2,521	1,654		1		1		2,528		22	22		12/31/2028	4.C FE
82925B-AG-0	SINCLAIR TELEVISION GROUP, INC. - TERM L		06/28/2024	Redemption @ 100.00		1,250	1,250	1,213	1,222		3		3		1,224		26	26	67	04/21/2029	4.B FE
83578B-AQ-6	SOPHIA, L.P. - TERM LOAN B		06/28/2024	Redemption @ 100.00		320	320	322							322		(2)	(2)		10/09/2029	4.C FE
83601M-AB-6	SOTERA HEALTH HOLDINGS, LLC - INCREMENTA		05/30/2024	Redemption @ 100.00		248,125	248,125	240,681	242,335		808		808		243,143		4,982	4,982	9,765	12/11/2026	4.A FE
84857H-AY-6	SPIRIT AEROSYSTEMS, INC. (FKA MID-WESTER		06/28/2024	Redemption @ 100.00		3,119	3,119	3,105	3,108		2		2		3,110		9	9	114	01/15/2027	3.C FE
85232B-AT-3	SRAM, LLC		06/28/2024	Redemption @ 100.00		33,353	33,353	33,397	22,755		(2)		(2)		33,386		(33)	(33)	959	05/18/2028	4.A FE
85570D-AF-9	STARWOOD PROPERTY MORTGAGE, L.L.C.		06/28/2024	Redemption @ 100.00		955	955	940	946		2		2		947		8	8	49	07/26/2026	3.B FE
85769E-BB-6	STATION CASINOS LLC - TERM B FACILITY		06/28/2024	Redemption @ 100.00		2,498	2,498	2,494							2,494		4	4	30	03/14/2031	3.B FE
85856C-AB-5	TTF HOLDINGS, LLC - INITIAL TERM LOAN		06/28/2024	Redemption @ 100.00		100,084	100,084	100,088	100,087						100,087		(3)	(3)	4,828	03/31/2028	4.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
86602K-AB-2	SUMMIT BEHAVIORAL HEALTHCARE, LLC - TL		04/29/2024	Redemption @ 100.00					(1)		1		1							11/24/2028	4.C FE
86614D-AK-4	Summit Materials, LLC		06/28/2024	Redemption @ 100.00		1,667	1,667	1,663	1,663						1,663		4	4	29	01/12/2029	2.C FE
86803Y-AB-9	CORNERSTONE ONDEMAND, INC.		06/28/2024	Redemption @ 100.00		2,908	2,908	2,850	2,590		5		5		2,859		49	49	145	10/16/2028	4.C FE
87114U-AB-9	SYCAMORE BUYER, LLC		06/28/2024	Redemption @ 100.00		12,600	12,600	12,387	9,130		13		13		12,430		170	170	410	07/23/2029	3.C FE
88103N-AL-4	TERRAFORM POWER OPERATING, LLC - SPECIFI		06/28/2024	Redemption @ 100.00		1,250	1,250	1,231	1,236		1		1		1,237		13	13	75	05/21/2029	3.A FE
88233F-AK-6	Vistra Operations Company LLC		06/28/2024	Redemption @ 100.00		7,333	7,333	7,315	7,315		1		1		7,316		17	17	181	12/20/2030	2.C FE
89364M-CA-0	TRANSDIGM INC. - TERM LOAN J		03/28/2024	Redemption @ 100.00															174	02/28/2031	4.A FE
89364M-CB-8	TRANSDIGM INC. - TERM LOAN K		06/28/2024	Redemption @ 100.00		984	984	977	979						979		5	5	1	03/22/2030	3.C FE
89364M-CC-6	TRANSDIGM INC. - TERM LOAN I		06/28/2024	Redemption @ 100.00		1,165	1,165	1,170							1,169		(5)	(5)		08/24/2028	3.C FE
89705D-AK-8	TRONOX FINANCE LLC - FIRST LIEN TERM LOA		03/29/2024	Redemption @ 100.00															19	04/04/2029	3.B FE
90347B-AL-2	Axalta Coating Systems Dutch Holding B B		06/28/2024	Redemption @ 100.00		542	542	537	538						538		4	4		12/20/2029	3.A FE
90350H-AL-3	U.S. ANESTHESIA PARTNERS, INC.		06/28/2024	Redemption @ 100.00		2,073	2,073	2,039	2,045		3		3		2,048		25	25	85	10/01/2028	4.B FE
90351H-AD-0	US FOODS, INC.		04/01/2024	Adjustment															(194)	09/13/2026	3.C FE
90372A-AJ-7	US RADIOLOGY SPECIALISTS, INC. (US OUTPA		06/28/2024	Redemption @ 100.00		880	880	856	861		2		2		863		17	17	72	12/15/2027	4.C FE
90932R-AM-6	UNITED AIRLINES, INC. - TERM LOAN B		06/28/2024	Redemption @ 100.00		833	833	829							829		4	4	16	02/22/2031	3.A FE
913010-AM-9	UNITED TALENT AGENCY, LLC - TERM LOAN B		06/28/2024	Redemption @ 100.00		6,270	6,270	6,289							6,289		(19)	(19)		07/07/2028	4.B FE
91809E-AE-1	UTZ QUALITY FOODS, LLC - 2021 NEW TERM L		04/17/2024	Adjustment		2,586	2,586	2,592							2,592		(6)	(6)	17	01/20/2028	4.B FE
92555W-AD-7	VIASAT TECHNOLOGIES LITMITED - TERM LOAN		04/03/2024	Redemption @ 100.00		767,822	795,050	781,277	483,985		471		471		784,308		(16,486)	(16,486)	23,690	03/02/2029	3.C FE
92828K-AN-2	VIRTUSA CORPORATION - TERM LOAN		03/29/2024	Redemption @ 100.00															4	02/15/2029	4.B FE
92828K-AP-7	VIRTUSA CORPORATION - TERM LOAN		06/28/2024	Redemption @ 100.00		849	849	851							851		(1)	(1)		02/15/2029	4.B Z
92841D-AB-7	VISTRA ZERO OPERATING COMPANY, LLC - SEN		06/28/2024	Redemption @ 100.00		3,611	3,611	3,612							3,612		(1)	(1)		04/30/2031	3.B FE
94935R-AF-0	IMAGINE LEARNING LLC - TERM LOAN		06/28/2024	Redemption @ 100.00		16,250	16,250	16,169			6		6		16,174		76	76	431	12/21/2029	4.B FE
96620E-AD-9	WHITEWATER WHISTLER HOLDINGS, LLC - TERM		04/15/2024	Redemption @ 100.00		628	628	625	625						625		3	3	25	02/15/2030	3.B FE
97360B-AD-7	WINDSOR HOLDINGS III, LLC - 2024 DOLLAR		06/28/2024	Redemption @ 100.00		6,515	6,515	6,499	1,384		1		1		6,502		13	13	105	08/01/2030	4.A FE
98932T-AG-8	ZELIS COST MANAGEMENT BUYER, INC. - TERM		06/28/2024	Redemption @ 100.00		503,209	503,209	499,564	496,143		154		154		501,385		1,824	1,824	71	09/28/2029	4.A FE
C4000K-AE-4	Garda World Security Corporation	A	04/30/2024	Redemption @ 100.00		8,347	8,347	8,320	1,811		1		1		8,322		25	25	56	02/01/2029	4.B FE
C6901L-AJ-6	1011778 B.C. UNLIMITED LIABILITY COMPANY	A	03/28/2024	Redemption @ 100.00		7,500	7,500	7,507	7,507						7,507		(7)	(7)	141	09/20/2030	3.B FE
C6907U-AB-7	ONTARIO GAMING GTA LIMITED PARTNERSHIP -	A	06/28/2024	Redemption @ 100.00		1,458	1,458	1,448	1,050		1		1		1,450		9	9	78	08/01/2030	4.B FE
C7052B-AK-0	GFL ENVIRONMENTAL INC. - TERM LOAN	A	06/28/2024	Redemption @ 100.00		911	911	905	907		1		1		908		4	4	37	05/31/2027	3.C FE
C7279G-AC-4	NUVEI TECHNOLOGIES CORP. - INITIAL TERM	A	04/30/2024	Redemption @ 100.00		4,773	4,773	4,730	4,731		2		2		4,732		41	41	25	12/19/2030	3.C FE
C7279G-AC-4	NUVEI TECHNOLOGIES CORP. - INITIAL TERM	A	06/27/2024	Redemption @ 100.00		1,820	1,820	1,806	1,806		1		1		1,807		13	13	24	12/19/2030	3.C
C7279G-AC-4	NUVEI TECHNOLOGIES CORP. - INITIAL TERM	A	06/28/2024	Redemption @ 100.00		4,847	4,847	4,810	4,810		3		3		4,813		34	34	64	12/19/2030	3.C FE
DX2040-64-4	ELEMENT MATERIALS TECHNOLOGY GROUP US HO		06/28/2024	Redemption @ 100.00		375	375	372	373						373		2	2	9	07/06/2029	4.C Z
F6456U-AB-9	BANIJAY ENTERTAINMENT S.A.S. - FACILITY	C	03/29/2024	Redemption @ 100.00																03/01/2028	4.A
F6456U-AB-9	BANIJAY ENTERTAINMENT S.A.S. - FACILITY	C	06/28/2024	Redemption @ 100.00		1,250	1,250	1,238	1,239		1		1		1,241		9	9	48	03/01/2028	4.A Z
F6628D-AN-4	NUMERICABLE U.S. LLC - USD TLB-[14] LOAN	C	04/15/2024	Redemption @ 100.00		1,684	1,684	1,682	1,683						1,683		1	1	92	08/15/2028	5.A FE
G4768P-AL-5	INEOS FINANCE PLC		06/21/2024	Redemption @ 100.00		495,000	495,000	477,675	481,599		1,638		1,638		483,237		11,763	11,763	23,121	11/08/2027	3.B FE
G4768P-AN-1	INEOS US FINANCE LLC - NEW USD TERM LOAN		03/28/2024	Redemption @ 100.00															4	02/18/2030	3.B FE
G5080A-AH-5	JAZZ PHARMACEUTICALS PUBLIC LIMITED COMP	C	01/22/2024	Adjustment		(1,321)											(1,321)	(1,321)		05/05/2028	3.C FE
L2000D-AH-7	CONNECT FINCO SARL - TERM LOAN B	D	04/03/2024	DIRECT		795,365	809,524	793,334			170		170		793,503		1,861	1,861	5,083	09/27/2029	4.A FE
L6526B-AG-9	MERLIN BUYER INC. - (USD) DOLLAR DENOMIN		06/28/2024	Redemption @ 100.00		6,553	6,553	6,517			2		2		6,520		33	33		11/12/2029	4.C Z
N3313E-AB-6	FLUTTER ENTERTAINMENT PUBLIC LIMITED COM	C	06/28/2024	Redemption @ 100.00		3,333	3,333	3,325	3,325		1		1		3,326		8	8	133	11/25/2030	2.C FE
N8436U-AK-1	TMF SAPPHIRE BIDCO B.V. - (USD) TERM LOA	D	06/28/2024	Redemption @ 100.00		625	625	611	613		1		1		614		11	11	11	05/03/2028	4.B Z
P2121Y-AS-7	CARNIVAL CORPORATION	C	04/25/2024	Redemption @ 100.00		786,836	788,529	785,519	786,197		154		154		786,351		484	484	17,362	10/18/2028	3.A FE
P2121Y-AU-2	CARNIVAL CORPORATION - TERM LOAN B		04/25/2024	Redemption @ 100.00		274,942	275,814	274,435	274,571		109		109		274,679		262	262	8,686	08/09/2027	3.A FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						18,753,898	18,899,971	18,754,404	8,086,484		10,332		10,332		18,793,059		(39,161)	(39,161)	446,923	XXX	XXX
2509999997. Total - Bonds - Part 4						2,451,050,265	2,463,671,565	2,457,314,072	2,042,046,230		848,256	5,909,868	(5,061,611)	93,477	2,455,634,793	(162,316)	(4,555,190)	(4,717,505)	62,852,403	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
2509999999. Total - Bonds						2,451,050,265	2,463,671,565	2,457,314,072	2,042,046,230		848,256	5,909,868	(5,061,611)	93,477	2,455,634,793	(162,316)	(4,555,190)	(4,717,505)	62,852,403	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							XXX													XXX	XXX
02215L-20-9	KINETIK HOLDINGS CL A ORD		04/12/2024	ISI GROUP INC.	8,586.000	333,772		248,994	286,772	(37,778)			(37,778)		248,994		84,778	84,778	6,440		
03676B-10-2	ANTERO MIDSTREAM ORD		04/12/2024	ISI GROUP INC.	127,913.000	1,777,554		1,481,110	1,602,750	(121,640)			(121,640)		1,481,110		296,444	296,444	28,780		
16411R-20-8	CHENIERE ENERGY ORD		04/08/2024	RBC CAPITAL MARKETS	4,628.000	725,155		837,376	790,046	47,330			47,330		837,376		(112,220)	(112,220)	2,013		
23345M-10-7	DT MIDSTREAM ORD		04/12/2024	ISI GROUP INC.	8,638.000	541,603		403,500	473,362	(69,862)			(69,862)		403,500		138,103	138,103	12,309		
29273V-10-0	ENERGY TRANSFER UNT		04/15/2024	UBS SECURITIES LLC	776,161.000	11,882,930		10,853,742							10,853,742		1,029,188	1,029,188	244,491		
29336T-10-0	ENLINK MIDSTREAM COM UNT		04/12/2024	ISI GROUP INC.	337,825.000	4,587,863		4,513,443	4,107,952	405,491			405,491		4,513,443		74,420	74,420	44,762		
293792-10-7	ENTERPRISE PRODUCTS PARTNERS UNT		04/16/2024	Various	417,479.000	11,893,186		11,273,665							11,273,665		619,521	619,521	195,660		
428103-10-5	HESS MIDSTREAM CL A ORD		04/12/2024	ISI GROUP INC.	123,592.000	4,378,001		3,998,290	1,126,819	(116,787)			(116,787)		3,998,290		379,711	379,711	60,311		
49456B-10-1	KINDER MORGAN CL P ORD		04/12/2024	ISI GROUP INC.	119,165.000	2,161,922		1,973,532	2,102,071	(128,538)			(128,538)		1,973,532		188,389	188,389	33,664		
50012A-10-8	KODIAK GAS SERVICES ORD		04/12/2024	ISI GROUP INC.	27,658.000	738,905		564,884	211,844	766			766		564,884		174,021	174,021	10,510		
55336V-10-0	MPLX COM UNT		04/16/2024	RAYMOND JAMES & ASSOCIATES	299,585.000	11,991,590		11,120,355							11,120,355		871,236	871,236	254,647		
65341B-10-6	NEXTERA ENERGY PARTNERS UNT		04/09/2024	Various	5,860.000	172,508		329,796	178,203	151,593			151,593		329,796		(157,288)	(157,288)	5,157		
67058H-10-2	NUSTAR ENERGY UNT		05/03/2024	Unknown	39,889.000	610,947		610,947	745,127	(134,180)			(134,180)		610,947				24,412		
682680-10-3	ONEOK ORD		04/12/2024	ISI GROUP INC.	156,843.000	12,338,285		10,640,880	11,013,515	(372,636)			(372,636)		10,640,880		1,697,406	1,697,406	155,275		
706327-10-3	PEMBINA PIPELINE ORD		04/12/2024	ISI GROUP INC.	62,385.000	2,166,227		1,963,968	2,147,292	(183,323)			(183,323)		1,963,968		202,258	202,258	26,127		
726503-10-5	PLAINS ALL AMERICAN PIPELINE UNT		04/16/2024	Various	784,712.000	13,641,361		12,101,738							12,101,738		1,539,623	1,539,623	249,146		
86765K-10-9	SUNOCO UNT		05/22/2024	Various	4,254.600	223,537		165,269							165,269		58,267	58,267	3,725		
87612G-10-1	TARGA RESOURCES ORD		06/20/2024	Various	142,879.000	16,488,306		12,844,386	11,613,477	176,856			176,856		12,844,386		3,643,920	3,643,920	73,737		
969457-10-0	WILLIAMS ORD		04/12/2024	ISI GROUP INC.	313,152.000	11,921,445		11,456,545	10,729,521	528,436			528,436		11,456,545		464,900	464,900	146,326		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						108,575,097	XXX	97,382,419	47,128,750	145,727			145,727		97,382,419		11,192,678	11,192,678	1,577,491	XXX	XXX
31340#-10-0	FEDERAL HOME LOAN BANK OF DES MOINES		04/29/2024	Unknown	17,505.000	1,750,500		1,750,500	1,750,500						1,750,500				36,905		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,750,500	XXX	1,750,500	1,750,500						1,750,500				36,905	XXX	XXX
922908-76-9	VANGUARD TSM IDX ETF		06/04/2024	BNP PARIBAS SECURITIES BOND	819,087.000	210,712,280		191,810,852	107,551,515	(6,017,287)			(6,017,287)		191,810,852		18,901,428	18,901,428	623,891		
5819999999. Subtotal - Common Stocks - Exchange Traded Funds						210,712,280	XXX	191,810,852	107,551,515	(6,017,287)			(6,017,287)		191,810,852		18,901,428	18,901,428	623,891	XXX	XXX
5989999997. Total - Common Stocks - Part 4						321,037,878	XXX	290,943,771	156,430,765	(5,871,561)			(5,871,561)		290,943,771		30,094,106	30,094,106	2,238,288	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						321,037,878	XXX	290,943,771	156,430,765	(5,871,561)			(5,871,561)		290,943,771		30,094,106	30,094,106	2,238,288	XXX	XXX
5999999999. Total - Preferred and Common Stocks						321,037,878	XXX	290,943,771	156,430,765	(5,871,561)			(5,871,561)		290,943,771		30,094,106	30,094,106	2,238,288	XXX	XXX
6009999999 - Totals						2,772,088,143	XXX	2,748,257,844	2,198,476,995	(5,871,561)	848,256	5,909,868	(10,933,172)	93,477	2,746,578,564	(162,316)	25,538,917	25,376,601	65,090,691	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
.B070722 EEJ EUR007/08/24|.B07072&20220707EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2022	07/08/2024	2,916	415,000	142.33	16,725			160		5,234			(4,181)				0010
.BB7072 PDLV5E EUR007/08|.BB7072|&20220707EIV0031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/07/2022	07/08/2024	9,752	3,930,834	403.08	122,642			1,179					(30,661)				0010
.071122B SGIXCGMS EUR007/|.071122&20220711EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/11/2022	07/08/2024	1,278	432,536	338.36	14,637			141		14			(3,669)				0010
.G071422 EEJ EUR007/15/24|.G07142&20220714EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2022	07/15/2024	157,473	22,325,000	141.77	893,000			376,899		376,899	(22,057)						0010
.AA7142 SPX EUR007/15/24|.AA7142|&20220714EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	07/14/2022	07/15/2024	1,075	4,075,000	3790.38	609,213			1,804,143		1,804,143	639,793						0010
.AE7142 PDLV5E EUR007/08|.AE7142|&20220714EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/14/2022	07/08/2024	4,141	1,669,089	403.08	51,575			501					(13,019)				0010
.AJ7142 PDLV5E EUR007/15|.AJ7142|&20220714EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/14/2022	07/15/2024	5,331	2,148,530	403.0	67,034			1,289					(16,759)				0010
.072122W EEJ EUR007/15/24|.072122&20220721EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2022	07/15/2024	2,328	330,000	141.77	14,322			278		5,571			(3,615)				0010
.AK7212 PDLV5E EUR007/15|.AK7212|&20220721EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/21/2022	07/15/2024	6,377	2,570,012	403.0	82,497			1,602					(20,825)				0010
.AN7212 PDLV5E EUR007/22|.AN7212|&20220721EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/21/2022	07/22/2024	11,401	4,603,024	403.73	143,614			4,143					(35,904)				0010
.072522V SGIXCGMS EUR007/|.072522&20220725EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/25/2022	07/22/2024	1,553	527,177	339.44	19,274			558		133			(4,832)				0010
EEJ EUR007/29/24|.072822X| EEJ EUR&20220728EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2022	07/29/2024	4,675	675,000	144.38	23,824			1,049		4,385			(6,818)				0010
.AG7282 PDLV5E EUR007/29|.AG7282|&20220728EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/28/2022	07/29/2024	6,193	2,529,404	408.45	79,423			3,055					(19,856)				0010
.AD7282 PDLV5E EUR007/22|.AD7282|&20220728EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/28/2022	07/22/2024	2,984	1,204,877	403.73	44,580			1,298					(11,253)				0010
.AC7282 PDLV5E EUR007/15|.AC7282|&20220728EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/28/2022	07/15/2024	1,065	429,378	403.0	16,188			317					(4,126)				0010
.A08082 PDLV5E EUR007/22|.A08082|&20220808EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/08/2022	07/22/2024	1,292	521,567	403.73	17,890			528					(4,573)				0010
.AN8082 PDLV5E EUR007/08|.AN8082|&20220808EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/08/2022	07/08/2024	2,532	1,020,587	403.08	35,516			356					(9,261)				0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.AP8082 PDLV5E EUR007/29|.AP8082|&202 20808EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/08/2022	07/29/2024	3,330	1,359,943	408.45	39,574			1,541					(10,017)				0010
.AS8082 PDLV5E EUR008/07|.AS8082|&202 20808EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/08/2022	08/07/2024	7,155	2,908,526	406.53	91,037			4,627					(22,759)				0010
.080822Z EEJ EUR008/07/24|.080822&2 0220808EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/08/2022	08/07/2024	3,317	480,000	144.71	19,296			981		3,207			(4,824)				0010
.080922O SGIXCGMS EUR007/|.080922&202208 09EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/09/2022	07/29/2024	2,925	1,006,838	344.17	32,121			1,253		53			(8,142)				0010
.080922Q SGIXCGMS EUR008/|.080922&202208 09EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/09/2022	08/07/2024	3,700	1,272,600	343.92	41,258			2,100		184			(10,329)				0010
.G081522 EEJ EUR008/14/24|.G08152&2 0220815EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/15/2022	08/14/2024	512,966	74,575,000	145.38	2,997,915			420,630		420,630	(298,328)						0010
.Z081522 SPX EUR008/14/24|.Z08152&2 0220815EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/15/2022	08/14/2024	2,679	11,510,000	4297.14	1,660,548			3,191,356		3,191,356	1,459,111						0010
.081522Y EEJ EUR008/07/24|.081522&2 0220815EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/15/2022	08/07/2024	3,006	435,000	144.71	18,357			942		2,907			(4,634)				0010
.081522Z EEJ EUR008/14/24|.081522&2 0220815EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/15/2022	08/14/2024	2,201	320,000	145.38	12,864			777		1,805			(3,216)				0010
.AI8152 PDLV5E EUR008/14|.AI8152|&202 20815EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/15/2022	08/14/2024	6,304	2,568,151	407.41	80,383			4,858					(20,096)				0010
.AD8152 PDLV5E EUR007/15|.AD8152|&202 20815EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/15/2022	07/15/2024	1,241	500,000	403.0	17,950			360					(4,680)				0010
.AE8152 PDLV5E EUR007/22|.AE8152|&202 20815EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/15/2022	07/22/2024	576	232,706	403.73	8,191			244					(2,115)				0010
.AF8152 PDLV5E EUR008/07|.AF8152|&202 20815EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/15/2022	08/07/2024	14,061	5,716,021	406.53	184,056			9,445					(46,461)				0010
.081622B SGIXCGMS EUR008/|.081622&202208 16EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/16/2022	08/14/2024	981	337,076	343.65	11,103			672		87			(2,780)				0010
.AG8222 PDLV5E EUR008/14|.AG8222|&202 20822EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/22/2022	08/14/2024	3,411	1,389,480	407.41	37,099			2,264					(9,365)				0010
.AE8222 PDLV5E EUR007/22|.AE8222|&202 20822EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/22/2022	07/22/2024	1,238	500,000	403.73	15,050			453					(3,924)				0010
.AF8222 PDLV5E EUR008/07|.AF8222|&202 20822EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/22/2022	08/07/2024	2,586	1,051,213	406.53	28,908			1,498					(7,369)				0010
.AJ8222 PDLV5E EUR008/21|.AJ8222|&202 20822EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/22/2022	08/21/2024	6,390	2,578,731	403.53	80,456			5,636		3			(20,114)				0010
.082422F SGIXCGMS EUR008/|.082422&202208 24EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/24/2022	08/14/2024	727	249,700	343.65	6,663			408		64			(1,687)				0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.082422G SGIXCGMS EUR008/|.082422&20220824EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	08/24/2022	08/21/2024	1,663	563,829	339.08	18,025			1,266		810			(4,519)				0010
.Y082922 PDLV5E EUR008/28|.Y08292&20220829EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/29/2022	08/28/2024	3,302	1,326,067	401.58	41,241			3,286		9			(10,310)				0010
.V082922 PDLV5E EUR008/21|.V08292&20220829EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/29/2022	08/21/2024	31,222	12,599,194	403.53	360,337			25,488		17			(90,959)				0010
.S082922 PDLV5E EUR007/29|.S08292&20220829EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/29/2022	07/29/2024	1,330	543,405	408.45	12,661			508					(3,301)				0010
.U082922 PDLV5E EUR008/14|.U08292&20220829EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/29/2022	08/14/2024	3,317	1,351,446	407.41	33,246			2,049					(8,474)				0010
.T082922 PDLV5E EUR008/07|.T08292&20220829EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/29/2022	08/07/2024	626	254,361	406.53	6,435			337					(1,657)				0010
.083022D SGIXCGMS EUR008/|.083022&20220830EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	08/30/2022	08/28/2024	1,533	514,700	335.83	17,472			1,394		1,862			(4,374)				0010
.083022B SGIXCGMS EUR008/|.083022&20220830EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	08/30/2022	08/21/2024	1,773	601,196	339.08	17,925			1,270		864			(4,531)				0010
.AQ9072 PDLV5E EUR007/29|.AQ9072|&20220907EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/07/2022	07/29/2024	759	309,945	408.45	6,757			275					(1,785)				0010
.AS9072 PDLV5E EUR008/14|.AS9072|&20220907EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/07/2022	08/14/2024	1,108	451,257	407.41	10,424			651					(2,691)				0010
.AR9072 PDLV5E EUR008/07|.AR9072|&20220907EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/07/2022	08/07/2024	3,040	1,235,736	406.53	29,411			1,559					(7,669)				0010
.AT9072 PDLV5E EUR008/21|.AT9072|&20220907EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/07/2022	08/21/2024	4,917	1,984,295	403.53	53,774			3,852		3			(13,746)				0010
.AU9072 PDLV5E EUR008/28|.AU9072|&20220907EIV0024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/07/2022	08/28/2024	7,447	2,990,542	401.58	87,324			7,044		21			(22,104)				0010
.B090722 EEJ EUR009/09/24|.B09072&20220907EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2022	09/09/2024	2,932	415,000	141.55	16,683			1,598		9,373			(4,154)				0010
.A090722 EEJ EUR008/28/24|.A09072&20220907EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2022	08/28/2024	9,327	1,335,000	143.14	46,058			3,715		19,189			(11,659)				0010
.AW9072 PDLV5E EUR009/09|.AW9072|&20220907EIV0026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/07/2022	09/09/2024	7,615	3,044,161	399.76	94,978			9,095		108			(23,647)				0010
.0908220 SGIXCGMS EUR009/|.090822&20220908EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	09/08/2022	09/09/2024	9,872	3,304,588	334.73	107,905			10,376		17,342			(26,976)				0010
.090822M SGIXCGMS EUR008/|.090822&20220908EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	09/08/2022	08/28/2024	2,896	972,402	335.83	30,171			2,444		3,519			(7,669)				0010
.B091422 EEJ EUR009/16/24|.B09142&20220914EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2022	09/16/2024	206,984	29,280,000	141.46	1,168,272			688,550		688,550	62,227						0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.Z091422 SPX EUR009/16/24|.Z09142&20220914EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/14/2022	09/16/2024	1,306	5,155,000	3946.01	807,582			2,033,766		2,033,766	759,185						0010
.AG9142 PDLV5E EUR008/28|.AG9142|&20220914EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/14/2022	08/28/2024	3,017	1,211,588	401.58	30,411			2,477		9			(7,774)				0010
.AH9142 PDLV5E EUR009/09|.AH9142|&20220914EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/14/2022	09/09/2024	6,653	2,659,414	399.76	72,070			6,968		95			(18,117)				0010
.AK9142 PDLV5E EUR009/16|.AK9142|&20220914EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/14/2022	09/16/2024	3,531	1,399,277	396.33	43,378			4,569		206			(10,800)				0010
.AD9142 PDLV5E EUR007/29|.AD9142|&20220914EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/14/2022	07/29/2024	1,381	563,883	408.45	10,375			426					(2,769)				0010
.AE9142 PDLV5E EUR008/14|.AE9142|&20220914EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/14/2022	08/14/2024	1,827	744,449	407.41	14,517			915					(3,785)				0010
.AF9142 PDLV5E EUR008/21|.AF9142|&20220914EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/14/2022	08/21/2024	727	293,517	403.53	6,780			490					(1,750)				0010
.091522B SGIXCGMS EUR009/|.091522&20220915EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/15/2022	09/16/2024	6,255	2,079,044	332.37	67,494			7,139		17,194			(16,873)				0010
.092122W EEJ EUR009/16/24|.092122&20220921EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2022	09/16/2024	8,730	1,235,000	141.46	44,831			29,042		29,042	2,625						0010
.AR9212 PDLV5E EUR009/23|.AR9212|&20220921EIV0026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/21/2022	09/23/2024	10,149	3,991,846	393.31	123,348			14,174		1,678			(30,710)				0010
.AL9212 PDLV5E EUR008/21|.AL9212|&20220921EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/21/2022	08/21/2024	1,239	500,000	403.53	10,050			734		1			(2,620)				0010
.AO9212 PDLV5E EUR009/16|.AO9212|&20220921EIV0024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/21/2022	09/16/2024	3,078	1,219,830	396.33	33,545			3,568		181			(8,433)				0010
.092122U EEJ EUR009/16/24|.092122&20220921EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2022	09/16/2024	1,979	280,000	141.46	10,164			1,081		6,585			(2,555)				0010
.092122T EEJ EUR009/09/24|.092122&20220921EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2022	09/09/2024	2,261	320,000	141.55	11,488			1,122		7,227			(2,916)				0010
.092122Y EEJ EUR009/23/24|.092122&20220921EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2022	09/23/2024	2,604	365,000	140.18	14,381			1,653		11,294			(3,581)				0010
.AM9212 PDLV5E EUR008/28|.AM9212|&20220921EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/21/2022	08/28/2024	2,836	1,138,998	401.58	25,172			2,071		8			(6,498)				0010
.AN9212 PDLV5E EUR009/09|.AN9212|&20220921EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/21/2022	09/09/2024	6,761	2,702,929	399.76	64,870			6,333		97			(16,466)				0010
.092222N SGIXCGMS EUR009/|.092222&20220922EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/22/2022	09/16/2024	808	268,452	332.37	7,608			813		2,220			(1,921)				0010
.092222P SGIXCGMS EUR009/|.092222&20220922EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/22/2022	09/23/2024	508	167,810	330.03	5,242			605		2,018			(1,311)				0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.092922I PDLV5E EUR008/28|.092922&2022 0929EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/29/2022	08/28/2024	5,473	2,197,706	401.58	36,482			3,045		16			(9,554)				0010
.092922K PDLV5E EUR009/16|.092922&2022 0929EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/29/2022	09/16/2024	825	327,118	396.33	6,935			748		49			(1,768)				0010
.092922L PDLV5E EUR009/23|.092922&2022 0929EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/29/2022	09/23/2024	5,929	2,331,973	393.31	56,201			6,548		991			(14,187)				0010
.092922M PDLV5E EUR009/30|.092922&2022 0929EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/29/2022	09/30/2024	3,200	1,245,207	389.13	35,488			4,436		1,576			(8,872)				0010
.092922B SGIXCGMS EUR009/|.092922&202209 29EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/29/2022	09/30/2024	3,165	1,030,053	325.41	33,775			4,222		21,780			(8,444)				0010
.092922J PDLV5E EUR009/09|.092922&2022 0929EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/29/2022	09/09/2024	1,232	492,500	399.76	8,964			887		18			(2,307)				0010
.101122Q PDLV5E EUR009/09|.101122&2022 1011EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/11/2022	09/09/2024	1,532	612,571	399.76	9,801			984		22			(2,559)				0010
.101122V PDLV5E EUR010/07|.101122&2022 1011EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/11/2022	10/07/2024	8,796	3,389,514	385.33	101,346			13,699		9,734			(25,441)				0010
.101122S PDLV5E EUR009/30|.101122&2022 1011EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/11/2022	09/30/2024	4,220	1,641,981	389.13	42,199			5,348		2,102			(10,697)				0010
.101122B SGIXCGMS EUR010/|.101122&202210 11EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/11/2022	10/07/2024	3,311	1,074,145	324.42	33,706			4,556		25,377			(8,461)				0010
.101122R PDLV5E EUR009/16|.101122&2022 1011EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/11/2022	09/16/2024	3,728	1,477,500	396.33	27,777			3,038		224			(7,181)				0010
.101422U EEJ EUR010/14/24|.101422&2 0221014EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2022	10/14/2024	21,255	2,930,000	137.85	113,684			135,613		135,613	26,666						0010
.Q101422 SPX EUR010/14/24|.Q10142&2 0221014EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	10/14/2022	10/14/2024	434	1,555,000	3583.07	264,148			836,425		836,425	264,216						0010
.AA10142 PDLV5E EUR010/14|.AA1014&2022 1014EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/14/2022	10/14/2024	6,546	2,514,180	384.1	75,677			10,930		9,555			(18,945)				0010
.1014220 EEJ EUR010/07/24|.101422&2 0221014EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2022	10/07/2024	5,666	790,000	139.43	27,176			3,699		28,460			(6,869)				0010
.U101422 PDLV5E EUR009/16|.U10142&2022 1014EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/14/2022	09/16/2024	1,044	413,813	396.33	7,324			807		63			(1,907)				0010
.V101422 PDLV5E EUR009/23|.V10142&2022 1014EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/14/2022	09/23/2024	1,262	496,410	393.31	10,077			1,199		213			(2,598)				0010
.W101422 PDLV5E EUR010/07|.W10142&2022 1014EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/14/2022	10/07/2024	12,427	4,788,580	385.33	136,475			18,576		13,736			(34,498)				0010
.101722B SGIXCGMS EUR010/|.101722&202210 17EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/17/2022	10/07/2024	1,521	493,485	324.42	15,622			2,129		11,659			(3,954)				0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.101722D SGIXCGMS EUR010/|.101722&20221017EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	10/17/2022	10/14/2024	3,023	977,302	323.34	32,432			4,691		25,776			(8,130)				0010
.102422S PDLV5E EUR009/30|.102422&20221024EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/24/2022	09/30/2024	1,754	682,663	389.13	16,384			2,115		876			(4,230)				0010
.102422M SGIXCGMS EUR010/|.102422&20221024EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	10/24/2022	10/14/2024	816	263,794	323.34	8,371			1,222		6,957			(2,119)				0010
.102422O SGIXCGMS EUR010/|.102422&20221024EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	10/24/2022	10/21/2024	3,576	1,152,175	322.23	38,402			5,924		33,717			(9,627)				0010
.102422W PDLV5E EUR010/21|.102422&20221024EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/24/2022	10/21/2024	13,303	5,102,289	383.53	154,599			23,850		22,645			(38,756)				0010
.102422Q PDLV5E EUR009/23|.102422&20221024EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/24/2022	09/23/2024	1,113	437,676	393.31	8,754			1,053		189			(2,282)				0010
.102422T PDLV5E EUR010/14|.102422&20221024EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/24/2022	10/14/2024	4,980	1,912,717	384.1	56,425			8,240		7,280			(14,283)				0010
.103122F PDLV5E EUR010/28|.103122&20221031EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/31/2022	10/28/2024	7,362	2,846,090	386.59	83,106			13,622		8,520			(20,834)				0010
.103122B SGIXCGMS EUR010/|.103122&20221031EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	10/31/2022	10/28/2024	6,654	2,159,627	324.55	68,538			11,234		51,947			(17,182)				0010
.AQ11072 PDLV5E EUR010/21|.AQ1107&20221107EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2022	10/21/2024	3,240	1,242,639	383.53	37,528			5,903		5,498			(9,593)				0010
.AP11072 PDLV5E EUR010/07|.AP1107&20221107EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2022	10/07/2024	1,977	761,955	385.33	21,259			2,985		2,188			(5,543)				0010
.AT11072 PDLV5E EUR011/07|.AT1107&20221107EIV0025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2022	11/07/2024	13,278	5,098,494	383.98	153,465			27,156		24,519			(38,314)				0010
.110722U EEJ EUR010/21/24|.110722&20221107EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank ... 7H6GLXDRUGQFU57RNE97	11/07/2022	10/21/2024	3,592	495,000	137.79	21,137			3,325		23,202			(5,403)				0010
.110722W EEJ EUR010/28/24|.110722&20221107EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank ... 7H6GLXDRUGQFU57RNE97	11/07/2022	10/28/2024	2,191	305,000	139.19	11,621			1,923		11,687			(2,941)				0010
.110822B SGIXCGMS EUR011/|.110822&20221108EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	11/08/2022	11/07/2024	7,388	2,382,171	322.42	80,238			14,218		69,622			(20,060)				0010
.111422Q EEJ EUR010/14/24|.111422&20221114EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank ... 7H6GLXDRUGQFU57RNE97	11/14/2022	10/14/2024	12,115	1,670,000	137.85	80,327			77,295		77,295	15,199						0010
.111422Z EEJ EUR011/14/24|.111422&20221114EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank ... 7H6GLXDRUGQFU57RNE97	11/14/2022	11/14/2024	25,868	3,630,000	140.33	141,570			118,585		118,585	18,702						0010
.X111422 SPX EUR011/14/24|.X11142&20221114EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/14/2022	11/14/2024	382	1,510,000	3957.25	246,432			602,415		602,415	221,440						0010
.AE11142 PDLV5E EUR011/14|.AE1114&20221114EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/14/2022	11/14/2024	7,862	3,056,806	388.83	92,621			17,279		7,784			(23,124)				0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.AA11142 PDLV5E EUR011/07|.AA1114&20221114EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/14/2022	11/07/2024	4,004	1,537,359	383.98	55,037			9,834		7,293			(13,874)				0010
.111422R EEJ EUR011/07/24|.111422&20221114EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2022	11/07/2024	2,087	290,000	138.98	12,905			2,306		11,594			(3,253)				0010
.111522B SGIXCGMS EUR011/|.111522&20221115EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/15/2022	11/14/2024	3,104	1,013,737	326.62	34,017			6,355		20,657			(8,504)				0010
.112122W EEJ EUR011/21/24|.112122&20221121EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2022	11/21/2024	2,100	295,000	140.5	11,505			2,257		9,468			(2,872)				0010
.112222S PDLV5E EUR011/14|.112222&20221122EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/22/2022	11/14/2024	3,022	1,174,861	388.83	37,361			7,057		2,984			(9,444)				0010
.112222V PDLV5E EUR011/21|.112222&20221122EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/22/2022	11/21/2024	5,470	2,132,122	389.75	65,883			12,959		5,088			(16,493)				0010
.112222Q PDLV5E EUR010/21|.112222&20221122EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/22/2022	10/21/2024	1,067	409,097	383.53	15,546			2,502		1,787			(4,065)				0010
.112222R PDLV5E EUR011/07|.112222&20221122EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/22/2022	11/07/2024	4,938	1,896,208	383.98	71,487			12,934		8,984			(18,248)				0010
.112222N SGIXCGMS EUR011/|.112222&20221122EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/22/2022	11/21/2024	4,809	1,573,906	327.31	52,510			10,329		30,428			(13,146)				0010
.112822P EEJ EUR011/21/24|.112822&20221128EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2022	11/21/2024	3,523	495,000	140.5	20,097			3,980		15,887			(5,066)				0010
.112822N EEJ EUR011/14/24|.112822&20221128EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2022	11/14/2024	4,668	655,000	140.33	26,855			5,108		21,398			(6,836)				0010
.112922B SGIXCGMS EUR011/|.112922&20221129EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/29/2022	11/29/2024	2,408	790,609	328.36	26,365			5,461		14,043			(6,582)				0010
.112922E PDLV5E EUR011/14|.112922&20221129EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/29/2022	11/14/2024	1,817	706,444	388.83	22,394			4,266		1,790			(5,708)				0010
.112922F PDLV5E EUR011/21|.112922&20221129EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/29/2022	11/21/2024	4,111	1,602,306	389.75	49,191			9,756		3,814			(12,417)				0010
.112922I PDLV5E EUR011/29|.112922&20221129EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/29/2022	11/29/2024	2,120	828,399	390.72	24,686			5,113		1,859			(6,163)				0010
.120722Q EEJ EUR011/21/24|.120722&20221207EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2022	11/21/2024	2,420	340,000	140.5	14,722			2,953		10,912			(3,758)				0010
.120822B SGIXCGMS EUR012/|.120822&20221208EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/08/2022	12/09/2024	1,695	562,472	331.93	18,132			4,010		7,148			(4,533)				0010
.120822K PDLV5E EUR012/09|.120822&20221208EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/08/2022	12/09/2024	1,891	744,709	393.91	21,671			4,793		1,153			(5,418)				0010
.120822L PDLV5E EUR012/09|.120822&20221208EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/08/2022	12/09/2024	4,173	1,643,881	393.91	47,837			10,579		2,545			(11,959)				0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.AA12142 SPX EUR012/16/24|.AA1214&20221214EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/14/2022	12/16/2024	431	1,720,000	3995.32	270,900			671,789		671,789	248,335						0010
.C121422 EEJ EUR012/16/24|.C12142&20221214EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2022	12/16/2024	30,214	4,300,000	142.32	170,280			105,804		105,804	13,083						0010
.121422S EEJ EUR011/14/24|.121422&20221214EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2022	11/14/2024	3,741	525,000	140.33	24,413			4,750		17,151			(6,356)				0010
.AJ12142 PDLV5E EUR012/16|.AJ1214&20221214EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/14/2022	12/16/2024	3,097	1,218,399	393.45	37,161			8,540		2,183			(9,252)				0010
.AD12142 PDLV5E EUR011/29|.AD1214&20221214EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/14/2022	11/29/2024	2,660	1,039,492	390.72	34,511			7,299		2,316			(8,797)				0010
.AE12142 PDLV5E EUR012/09|.AE1214&20221214EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/14/2022	12/09/2024	3,230	1,272,225	393.91	37,912			8,431		1,971			(9,530)				0010
.121422R EEJ EUR010/07/24|.121422&20221214EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2022	10/07/2024	2,331	325,000	139.43	15,925			2,361		11,708			(4,385)				0010
.AI12142 PDLV5E EUR012/16|.AI1214&20221214EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/14/2022	12/16/2024	971	382,169	393.45	11,656			2,679		685			(2,902)				0010
.121522P SGIXCGMS EUR012/|.121522&20221215EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/15/2022	12/16/2024	6,114	2,019,799	330.33	64,936			14,985		30,763			(16,234)				0010
.122222U PDLV5E EUR011/21|.122222&20221222EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/22/2022	11/21/2024	630	245,528	389.75	7,587			1,561		584			(1,987)				0010
.122222V PDLV5E EUR011/29|.122222&20221222EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/22/2022	11/29/2024	3,903	1,524,795	390.72	45,591			9,793		3,420			(11,803)				0010
.122222X PDLV5E EUR012/09|.122222&20221222EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/22/2022	12/09/2024	4,030	1,587,423	393.91	42,384			9,571		2,476			(10,819)				0010
.122222Y PDLV5E EUR012/16|.122222&20221222EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/22/2022	12/16/2024	2,278	896,388	393.45	24,471			5,710		1,616			(6,186)				0010
.A122222 PDLV5E EUR012/23|.A12222&20221222EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/22/2022	12/23/2024	7,967	3,115,173	390.99	93,767			22,571		8,434			(23,474)				0010
.122222W PDLV5E EUR012/09|.122222&20221222EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/22/2022	12/09/2024	863	339,912	393.91	9,076			2,049		530			(2,317)				0010
.122222N SGIXCGMS EUR012/|.122222&20221222EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/22/2022	12/23/2024	3,029	987,295	325.94	32,017			7,707		22,679			(8,015)				0010
.122222Z PDLV5E EUR012/23|.122222&20221222EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/22/2022	12/23/2024	2,522	986,112	390.99	29,682			7,145		2,670			(7,431)				0010
.122922U PDLV5E EUR011/29|.122922&20221229EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/29/2022	11/29/2024	696	272,033	390.72	7,617			1,653		614			(1,992)				0010
.122922Y PDLV5E EUR012/30|.122922&20221229EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/29/2022	12/30/2024	1,767	686,436	388.51	21,348			5,344		2,704			(5,344)				0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.122922W PDLV5E EUR012/16|.122922&2022 1229EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	12/29/2022	12/16/2024	655	257,895	393.45	6,576			1,550		468			(1,679)				0010
.122922X PDLV5E EUR012/23|.122922&2022 1229EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	12/29/2022	12/23/2024	4,267	1,668,372	390.99	47,048			11,435		4,546			(11,893)				0010
.122922V PDLV5E EUR011/29|.122922&2022 1229EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	12/29/2022	11/29/2024	1,310	511,820	390.72	14,331			3,109		1,155			(3,747)				0010
.122922Z PDLV5E EUR012/30|.122922&2022 1229EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	12/29/2022	12/30/2024	1,418	551,034	388.51	17,137			4,290		2,171			(4,290)				0010
.AJ10923 PDLV5E EUR012/09|.AJ1092&2023 0109EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	01/09/2023	12/09/2024	1,126	443,448	393.91	12,328			2,844		689			(3,214)				0010
.010923I EEJ EUR012/23/24|.010923&2 0230109EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/09/2023	12/23/2024	3,641	515,000	141.45	20,806			5,114		14,826			(5,318)				0010
.AO10923 PDLV5E EUR001/07|.AO1092&2023 0109EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	01/09/2023	01/07/2025	9,725	3,819,492	392.76	112,675			29,447		9,275			(28,208)				0010
.AK10923 PDLV5E EUR012/09|.AK1092&2023 0109EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	01/09/2023	12/09/2024	695	273,793	393.91	7,611			1,756		426			(1,985)				0010
.AN10923 PDLV5E EUR001/07|.AN1092&2023 0109EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	01/09/2023	01/07/2025	5,936	2,331,383	392.76	68,776			17,974		5,662			(17,218)				0010
.011023B SGIXCGMS EUR012/|.011023&202301 10EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	01/10/2023	12/30/2024	7,328	2,367,278	323.05	91,379			23,163		68,913			(23,163)				0010
.011023D SGIXCGMS EUR001/|.011023&202301 10EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	01/10/2023	01/07/2025	5,254	1,722,688	327.88	55,272			14,465		34,291			(13,856)				0010
.AH11723 PDLV5E EUR001/07|.AH1172&2023 0117EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	01/17/2023	01/07/2025	2,439	957,747	392.76	28,062			7,416		2,324			(7,103)				0010
.AA11723 SPX EUR001/14/25|.AA1172&2 0230117EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	01/17/2023	01/14/2025	585	2,335,000	3990.97	338,575			925,125		925,125	338,212						0010
.AL11723 PDLV5E EUR001/14|.AL1172&2023 0117EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	01/17/2023	01/14/2025	7,881	3,095,073	392.73	91,305			24,776		7,997			(22,889)				0010
.011723X EEJ EUR012/16/24|.011723&2 0230117EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/17/2023	12/16/2024	4,392	625,000	142.32	25,438			15,378		15,378	1,902						0010
.AG11723 PDLV5E EUR012/23|.AG1172&2023 0117EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	01/17/2023	12/23/2024	2,009	785,306	390.99	24,344			6,052		2,115			(6,294)				0010
.F011723 EEJ EUR001/14/25|.F01172&2 0230117EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/17/2023	01/14/2025	37,304	5,330,000	142.88	208,403			125,890		125,890	15,708						0010
.011723W EEJ EUR011/14/24|.011723&2 0230117EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/17/2023	11/14/2024	5,558	780,000	140.33	36,660			25,481		25,481	4,019						0010
.AF11723 PDLV5E EUR012/23|.AF1172&2023 0117EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	01/17/2023	12/23/2024	610	238,419	390.99	7,391			1,837		642			(1,911)				0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.AE11723 PDLV5E EUR012/16|.AE1172&2023 0117EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/17/2023	12/16/2024	1,262	496,439	393.45	13,950			3,362		890			(3,643)				0010
.AK11723 PDLV5E EUR001/14|.AK1172&2023 0117EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/17/2023	01/14/2025	2,990	1,174,378	392.73	34,644			9,401		3,035			(8,685)				0010
.AG12323 PDLV5E EUR012/23|.AG1232&2023 0123EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/23/2023	12/23/2024	1,230	480,974	390.99	14,477			3,630		1,297			(3,775)				0010
.AN12323 PDLV5E EUR001/21|.AN1232&2023 0123EIV0024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/23/2023	01/21/2025	4,732	1,855,303	392.05	54,917			15,410		5,517			(13,748)				0010
.AH12323 PDLV5E EUR012/23|.AH1232&2023 0123EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/23/2023	12/23/2024	1,084	423,896	390.99	12,759			3,199		1,143			(3,327)				0010
.AI12323 PDLV5E EUR012/30|.AI1232&2023 0123EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/23/2023	12/30/2024	1,327	515,542	388.51	17,064			4,405		2,010			(4,405)				0010
.AJ12323 PDLV5E EUR001/14|.AJ1232&2023 0123EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/23/2023	01/14/2025	691	271,319	392.73	7,760			2,123		701			(1,961)				0010
.AL12323 PDLV5E EUR001/21|.AL1232&2023 0123EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/23/2023	01/21/2025	2,055	805,744	392.05	23,850			6,692		2,396			(5,971)				0010
.012423N SGIXCGMS EUR001/|.012423&20230124EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/24/2023	01/14/2025	4,086	1,342,560	328.55	44,786			12,271		25,506			(11,337)				0010
.AE13023 PDLV5E EUR012/30|.AE1302&2023 0130EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/30/2023	12/30/2024	1,359	528,057	388.51	16,845			4,392		2,062			(4,392)				0010
.AJ13023 PDLV5E EUR001/28|.AJ1302&2023 0130EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/30/2023	01/28/2025	12,706	4,970,454	391.2	146,628			42,557		17,223			(36,708)				0010
.AI13023 PDLV5E EUR001/28|.AI1302&2023 0130EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/30/2023	01/28/2025	3,822	1,495,066	391.2	44,104			12,801		5,180			(11,041)				0010
.AD13023 PDLV5E EUR012/30|.AD1302&2023 0130EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/30/2023	12/30/2024	672	260,900	388.51	8,323			2,170		1,019			(2,170)				0010
.020823B SGIXCGMS EUR001/|.020823&20230208EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/08/2023	01/21/2025	5,358	1,759,494	328.39	54,865			15,742		34,270			(14,044)				0010
.020823M PDLV5E EUR001/07|.020823&2023 0208EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/08/2023	01/07/2025	790	310,187	392.76	7,848			2,139		760			(2,049)				0010
.020823O PDLV5E EUR002/07|.020823&2023 0208EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/08/2023	02/07/2025	2,963	1,152,844	389.11	34,355			10,429		5,400			(8,589)				0010
.020823N PDLV5E EUR001/28|.020823&2023 0208EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/08/2023	01/28/2025	4,008	1,568,047	391.2	42,808			12,580		5,463			(10,851)				0010
.020823D SGIXCGMS EUR001/|.020823&20230208EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/08/2023	01/28/2025	4,966	1,628,101	327.87	52,140			15,322		33,467			(13,216)				0010
.020823P PDLV5E EUR002/07|.020823&2023 0208EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/08/2023	02/07/2025	6,905	2,686,851	389.11	80,068			24,306		12,585			(20,017)				0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.020823L PDLV5E EUR012/30|.020823&2023 0208EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/08/2023	12/30/2024	1,050	407,790	388.51	12,111			3,199		1,604			(3,199)				0010
.B021423 EEJ EUR002/14/25|.B02142&2 0230214EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2023	02/14/2025	36,717	5,180,000	141.08	200,984			169,469		169,469	27,915						0010
.AE21423 SPX EUR002/14/25|.AE2142&2 0230214EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	02/14/2023	02/14/2025	586	2,425,000	4136.13	348,230			856,859		856,859	329,886						0010
.AM21423 PDLV5E EUR002/07|.AM2142&2023 0214EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/14/2023	02/07/2025	2,980	1,159,726	389.11	31,081			9,514		5,445			(7,835)				0010
.AL21423 PDLV5E EUR001/14|.AL2142&2023 0214EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/14/2023	01/14/2025	1,536	603,084	392.73	13,690			3,864		1,577			(3,570)				0010
.AJ21423 PDLV5E EUR001/07|.AJ2142&2023 0214EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/14/2023	01/07/2025	1,038	407,675	392.76	9,173			2,522		1,002			(2,416)				0010
.A021423 PDLV5E EUR002/14|.A02142&2023 0214EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/14/2023	02/14/2025	4,730	1,829,592	386.8	54,339			16,995		11,368			(13,566)				0010
.AN21423 PDLV5E EUR002/14|.AN2142&2023 0214EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/14/2023	02/14/2025	2,721	1,052,354	386.8	31,255			9,775		6,539			(7,803)				0010
.AK21423 PDLV5E EUR001/14|.AK2142&2023 0214EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/14/2023	01/14/2025	651	255,579	392.73	5,802			1,637		668			(1,513)				0010
.022223Y PDLV5E EUR002/21|.022223&2023 0222EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/22/2023	02/21/2025	10,345	3,972,136	383.96	118,767			38,338		33,678			(29,692)				0010
.022223W PDLV5E EUR002/14|.022223&2023 0222EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/22/2023	02/14/2025	3,245	1,255,136	386.8	33,387			10,558		7,856			(8,428)				0010
.022223N SGIXCGMS EUR002/|.022223&202302 22EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/22/2023	02/07/2025	6,103	1,999,683	327.63	54,382			16,833		42,481			(13,862)				0010
.022223V PDLV5E EUR010/07|.022223&2023 0222EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/22/2023	10/07/2024	901	347,128	385.33	8,956			1,485		999			(2,758)				0010
.022223X PDLV5E EUR002/21|.022223&2023 0222EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/22/2023	02/21/2025	3,237	1,242,733	383.96	37,158			11,995		10,537			(9,289)				0010
.022223P SGIXCGMS EUR002/|.022223&202302 22EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/22/2023	02/14/2025	5,843	1,905,028	326.06	55,446			17,534		46,125			(13,996)				0010
.F030223 PDLV5E EUR002/28|.F03022&2023 0302EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/02/2023	02/28/2025	8,756	3,356,433	383.35	90,624			30,250		31,040			(22,750)				0010
.0308230 PDLV5E EUR002/14|.030823&2023 0308EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/08/2023	02/14/2025	1,558	602,721	386.8	14,345			4,626		3,797			(3,693)				0010
.030823Q PDLV5E EUR002/28|.030823&2023 0308EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/08/2023	02/28/2025	3,224	1,235,827	383.35	33,985			11,407		11,432			(8,579)				0010
.030823M PDLV5E EUR012/30|.030823&2023 0308EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/08/2023	12/30/2024	1,009	391,992	388.51	8,310			2,288		1,573			(2,288)				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 Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.030823S PDLV5E EUR003/07|.030823&2023 0308EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/08/2023	03/07/2025	3,435	1,310,674	381.54	38,927			13,314		14,514			(9,732)				0010
.030823R PDLV5E EUR003/07|.030823&2023 0308EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/08/2023	03/07/2025	1,683	642,299	381.54	19,076			6,525		7,112			(4,769)				0010
.030823D SGIXCGMS EUR002/|.030823&202303 08EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/08/2023	02/28/2025	7,291	2,345,852	321.76	78,448			26,331		77,871			(19,802)				0010
.030823B SGIXCGMS EUR002/|.030823&202303 08EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/08/2023	02/21/2025	2,747	887,598	323.14	27,962			9,203		26,725			(7,128)				0010
.030823N PDLV5E EUR001/28|.030823&2023 0308EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/08/2023	01/28/2025	1,235	483,216	391.2	9,374			2,867		1,717			(2,473)				0010
.030823P PDLV5E EUR002/28|.030823&2023 0308EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/08/2023	02/28/2025	2,974	1,139,923	383.35	31,348			10,522		10,545			(7,913)				0010
.AB31423 SPX EUR003/14/25|.AB3142&2 0230314EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	03/14/2023	03/14/2025	629	2,465,000	3920.56	357,179			1,055,931		1,055,931	369,772						0010
.A031423 EEJ EUR003/14/25|.A03142&2 0230314EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2023	03/14/2025	38,182	5,365,000	140.51	208,699			195,551		195,551	34,158						0010
.031423S EEJ EUR012/09/24|.031423&2 0230314EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2023	12/09/2024	3,447	490,000	142.15	15,876			4,032		12,244			(4,557)				0010
.031423T EEJ EUR002/07/25|.031423&2 0230314EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2023	02/07/2025	2,956	420,000	142.08	14,238			4,534		11,755			(3,734)				0010
.AI31423 PDLV5E EUR003/14|.AI3142&2023 0314EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/14/2023	03/14/2025	6,313	2,460,113	389.67	74,787			26,263		12,994			(18,671)				0010
.AH31423 PDLV5E EUR003/14|.AH3142&2023 0314EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/14/2023	03/14/2025	4,616	1,798,740	389.67	54,682			19,202		9,500			(13,652)				0010
.AV32123 PDLV5E EUR002/21|.AV3212&2023 0321EIV0030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/21/2023	02/21/2025	2,081	798,915	383.96	30,598			10,258		6,621			(7,944)				0010
.032123S EEJ EUR001/07/25|.032123&2 0230321EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2023	01/07/2025	2,961	420,000	141.86	14,742			4,270		11,564			(4,090)				0010
.AU32123 PDLV5E EUR002/14|.AU3212&2023 0321EIV0029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/21/2023	02/14/2025	1,293	500,000	386.8	17,250			5,667		3,059			(4,524)				0010
.032123V EEJ EUR002/14/25|.032123&2 0230321EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2023	02/14/2025	2,375	335,000	141.08	12,864			4,226		10,960			(3,374)				0010
.AS32123 PDLV5E EUR001/28|.AS3212&2023 0321EIV0027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/21/2023	01/28/2025	694	271,675	391.2	7,851			2,447		938			(2,111)				0010
.032123U EEJ EUR001/28/25|.032123&2 0230321EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2023	01/28/2025	2,491	355,000	142.5	11,964			3,729		9,139			(3,216)				0010
.032123T EEJ EUR001/14/25|.032123&2 0230321EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2023	01/14/2025	1,925	275,000	142.88	8,883			2,639		6,495			(2,438)				0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.032123W EEJ EUR002/21/25|.032123&20230321EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2023	02/21/2025	1,862	260,000	139.64	11,284			3,783		10,402			(2,930)				0010
.032123X EEJ EUR002/28/25|.032123&20230321EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2023	02/28/2025	2,964	415,000	140.01	17,555			6,000		15,926			(4,513)				0010
.AX32123 PDLV5E EUR003/21|.AX3212&20230321EIV0032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/21/2023	03/21/2025	9,632	3,767,437	391.15	114,907			41,455		17,691			(28,687)				0010
.AT32123 PDLV5E EUR002/14|.AT3212&20230321EIV0028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/21/2023	02/14/2025	1,369	529,368	386.8	18,263			6,000		3,239			(4,789)				0010
.AW32123 PDLV5E EUR003/21|.AW3212&20230321EIV0031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/21/2023	03/21/2025	3,359	1,313,705	391.15	40,068			14,455		6,169			(10,003)				0010
.032223B SGIXCGMS EUR003/|.032223&20230322EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/22/2023	03/07/2025	5,738	1,844,702	321.51	79,696			27,793		62,480			(20,315)				0010
.032223D SGIXCGMS EUR003/|.032223&20230322EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/22/2023	03/14/2025	2,511	817,241	325.48	30,357			10,778		21,223			(7,663)				0010
.Z032823 PDLV5E EUR002/28|.Z03282&20230328EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/28/2023	02/28/2025	1,596	611,829	383.35	24,963			8,618		5,501			(6,481)				0010
.AF32823 PDLV5E EUR003/28|.AF3282&20230328EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/28/2023	03/28/2025	5,035	1,973,845	392.06	60,202			22,297		8,739			(15,030)				0010
.Y032823 PDLV5E EUR002/28|.Y03282&20230328EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/28/2023	02/28/2025	1,275	488,719	383.35	19,940			6,884		4,394			(5,177)				0010
.AE32823 PDLV5E EUR003/28|.AE3282&20230328EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/28/2023	03/28/2025	2,242	878,995	392.06	26,809			9,929		3,892			(6,693)				0010
.X032823 PDLV5E EUR002/07|.X03282&20230328EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/28/2023	02/07/2025	761	296,206	389.11	9,686			3,148		1,375			(2,592)				0010
.BB41023 PDLV5E EUR004/07|.BB4102&20230410EIV0029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/10/2023	04/07/2025	16,170	6,378,508	394.47	195,182			75,277		23,122			(48,930)				0010
.041023W EEJ EUR011/29/24|.041023&20230410EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/10/2023	11/29/2024	1,707	240,000	140.63	9,960			2,519		7,618			(3,036)				0010
.BC41023 PDLV5E EUR004/07|.BC4102&20230410EIV0030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/10/2023	04/07/2025	48,435	19,106,177	394.47	584,649			225,484		69,258			(146,565)				0010
.041023X EEJ EUR012/16/24|.041023&20230410EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/10/2023	12/16/2024	1,862	265,000	142.32	9,593			2,625		6,520			(2,844)				0010
.H041023 EEJ EUR004/07/25|.H04102&20230410EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/10/2023	04/07/2025	2,878	410,000	142.46	16,031			6,183		11,781			(4,019)				0010
.041023Y EEJ EUR012/30/24|.041023&20230410EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/10/2023	12/30/2024	1,717	240,000	139.78	10,872			3,151		8,959			(3,151)				0010
.AY41023 PDLV5E EUR003/07|.AY4102&20230410EIV0026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/10/2023	03/07/2025	756	288,265	381.54	13,347			4,782		3,074			(3,495)				0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.041023Z EEJ EUR003/21/25|.041023&20230410EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/10/2023	03/21/2025	1,890	267,000	141.3	11,134			4,130		8,828			(2,858)				0010
.AV41023 PDLV5E EUR002/28|.AV4102&20230410EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/10/2023	02/28/2025	971	372,203	383.35	16,191			5,695		3,315			(4,283)				0010
.041123H SGIXCGMS EUR003/|.041123&20230411EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/11/2023	03/28/2025	6,350	2,082,031	327.9	74,417			28,102		45,960			(18,943)				0010
.041123F SGIXCGMS EUR003/|.041123&20230411EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/11/2023	03/21/2025	7,338	2,407,483	328.1	84,970			31,564		51,938			(21,843)				0010
.041423V EEJ EUR004/14/25|.041423&20230414EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2023	04/14/2025	40,753	5,820,000	142.81	227,562			160,696		160,696	25,067						0010
.Y041423 SPX EUR004/14/25|.Y04142&20230414EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/14/2023	04/14/2025	558	2,310,000	4137.64	315,962			834,560		834,560	315,870						0010
.AG41423 PDLV5E EUR004/14|.AG4142&20230414EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/14/2023	04/14/2025	3,919	1,541,253	393.29	47,162			18,618		6,530			(11,807)				0010
.AH41423 PDLV5E EUR004/14|.AH4142&20230414EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/14/2023	04/14/2025	4,188	1,647,124	393.29	50,402			19,897		6,979			(12,618)				0010
.041423X EEJ EUR004/14/25|.041423&20230414EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2023	04/14/2025	2,346	335,000	142.81	13,099			5,171		9,250			(3,279)				0010
.E042123 EEJ EUR004/21/25|.E04212&20230421EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2023	04/21/2025	2,279	325,000	142.61	12,708			5,139		9,292			(3,181)				0010
.042423N SGIXCGMS EUR004/|.042423&20230424EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/02/2023	04/07/2025	7,763	2,569,472	330.97	77,635			30,790		45,423			(20,013)				0010
.042423W PDLV5E EUR004/21|.042423&20230424EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/24/2023	04/21/2025	7,897	3,102,758	392.88	97,737			39,579		14,141			(24,502)				0010
.042423U PDLV5E EUR003/21|.042423&20230424EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/24/2023	03/21/2025	1,892	740,202	391.15	24,279			9,187		3,461			(6,358)				0010
.042423V PDLV5E EUR004/21|.042423&20230424EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/24/2023	04/21/2025	4,498	1,767,232	392.88	55,668			22,543		8,054			(13,955)				0010
.AI42823 PDLV5E EUR004/28|.AI4282&20230428EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/28/2023	04/28/2025	7,121	2,806,617	394.14	85,882			35,558		11,655			(21,500)				0010
.AH42823 PDLV5E EUR004/28|.AH4282&20230428EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/28/2023	04/28/2025	2,270	894,576	394.14	27,374			11,334		3,715			(6,853)				0010
.G042823 EEJ EUR004/28/25|.G04282&20230428EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2023	04/28/2025	2,765	395,000	142.85	15,445			6,394		11,023			(3,866)				0010
.050923L PDLV5E EUR005/07|.050923&20230509EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/09/2023	05/07/2025	5,959	2,346,539	393.81	71,100			30,318		10,475			(17,799)				0010
.050923D SGIXCGMS EUR004/|.050923&20230509EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/09/2023	04/22/2025	5,105	1,673,326	327.81	59,009			24,449		38,190			(15,084)				0010

STATEMENT AS OF JUNE 30, 2024 OF THE Symetra Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.050923K PDLV5E EUR005/07|.050923&2023 0509EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/09/2023	05/07/2025	3,083	1,214,048	393.81	36,786			15,686		5,420			(9,209)				0010
.050923B SGIXCGMS EUR004/|.050923&202305 09EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/09/2023	04/14/2025	6,466	2,123,805	328.47	72,675			29,627		45,818			(18,788)				0010
.051523X EEJ EUR003/14/25|.051523&2 0230515EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/15/2023	03/14/2025	4,413	620,000	140.51	27,156			22,599		22,599	3,947						0010
.051523W EEJ EUR002/14/25|.051523&2 0230515EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/15/2023	02/14/2025	9,711	1,370,000	141.08	56,307			44,821		44,821	7,383						0010
.AA51523 SPX EUR005/14/25|.AA5152&2 0230515EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/15/2023	05/14/2025	816	3,375,000	4136.28	459,675			1,234,314		1,234,314	462,714						0010
.E051523 EEJ EUR005/14/25|.E05152&2 0230515EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/15/2023	05/14/2025	97,603	13,885,000	142.26	544,292			427,717		427,717	70,621						0010
.051523U EEJ EUR001/14/25|.051523&2 0230515EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/15/2023	01/14/2025	13,613	1,945,000	142.88	66,908			45,939		45,939	5,732						0010
.051523Y EEJ EUR004/14/25|.051523&2 0230515EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/15/2023	04/14/2025	2,591	370,000	142.81	13,616			10,216		10,216	1,594						0010
.AG51523 PDLV5E EUR004/07|.AG5152&2023 0515EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/15/2023	04/07/2025	1,154	453,724	393.29	13,521			5,479		1,855			(3,561)				0010
.AJ51523 PDLV5E EUR005/14|.AJ5152&2023 0515EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/15/2023	05/14/2025	3,003	1,181,711	393.49	36,042			15,694		5,602			(9,011)				0010
.AF51523 PDLV5E EUR003/14|.AF5152&2023 0515EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/15/2023	03/14/2025	1,080	420,860	389.67	14,141			5,427		2,198			(3,859)				0010
.AH51523 PDLV5E EUR004/14|.AH5152&2023 0515EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/15/2023	04/14/2025	965	379,477	393.29	11,384			4,681		1,604			(2,968)				0010
.AI51523 PDLV5E EUR005/14|.AI5152&2023 0515EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/15/2023	05/14/2025	3,917	1,541,214	393.49	47,007			20,469		7,307			(11,752)				0010
.052223Y EEJ EUR005/07/25|.052223&2 0230522EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/22/2023	05/07/2025	1,965	280,000	142.47	10,108			4,389		8,324			(2,577)				0010
.052223Z EEJ EUR005/14/25|.052223&2 0230522EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/22/2023	05/14/2025	2,320	330,000	142.26	12,177			5,354		10,165			(3,074)				0010
.AT52223 PDLV5E EUR004/21|.AT5222&2023 0522EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/22/2023	04/21/2025	914	359,241	392.88	9,233			3,889		1,651			(2,407)				0010
.AU52223 PDLV5E EUR005/14|.AU5222&2023 0522EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/22/2023	05/14/2025	1,818	715,222	393.49	18,310			8,050		3,425			(4,622)				0010
.AW52223 PDLV5E EUR005/21|.AW5222&2023 0522EIV0024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/22/2023	05/21/2025	2,824	1,099,032	389.21	33,301			14,821		7,881			(8,325)				0010
.AV52223 PDLV5E EUR005/21|.AV5222&2023 0522EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/22/2023	05/21/2025	4,756	1,851,178	389.21	56,091			24,963		13,275			(14,023)				0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.A053023 EEJ EUR005/28/25|.A05302&20230530EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/30/2023	05/28/2025	6,051	855,000	141.31	33,345			15,182		30,078			(8,348)				0010
.X053023 PDLV5E EUR004/21|.X05302&20230530EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/30/2023	04/21/2025	2,161	849,151	392.88	20,295			8,647		3,939			(5,353)				0010
.AC53023 PDLV5E EUR005/28|.AC5302&20230530EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/30/2023	05/28/2025	10,284	3,985,504	387.53	120,362			54,800		33,665			(30,132)				0010
.V053023 PDLV5E EUR003/28|.V05302&20230530EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/30/2023	03/28/2025	921	360,989	392.06	8,772			3,556		1,623			(2,397)				0010
.W053023 PDLV5E EUR004/21|.W05302&20230530EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/30/2023	04/21/2025	769	302,098	392.88	7,220			3,076		1,401			(1,904)				0010
.Y053023 PDLV5E EUR004/28|.Y05302&20230530EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/30/2023	04/28/2025	1,079	425,444	394.14	9,743			4,207		1,804			(2,544)				0010
.AA53023 PDLV5E EUR005/21|.AA5302&20230530EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/30/2023	05/21/2025	1,946	757,368	389.21	21,509			9,679		5,476			(5,437)				0010
.Z053023 PDLV5E EUR005/14|.Z05302&20230530EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/30/2023	05/14/2025	3,681	1,448,461	393.49	34,473			15,327		6,999			(8,800)				0010
.AB53023 PDLV5E EUR005/28|.AB5302&20230530EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/30/2023	05/28/2025	5,819	2,255,215	387.53	68,107			31,009		19,050			(17,050)				0010
.053123B SGIXCGMS EUR004/|.053123&20230531EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/31/2023	04/28/2025	4,065	1,340,938	329.84	41,630			18,004		26,572			(10,886)				0010
.053123D SGIXCGMS EUR005/|.053123&20230531EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/31/2023	05/07/2025	7,811	2,576,880	329.92	80,293			35,306		51,309			(20,728)				0010
.AN60723 PDLV5E EUR006/09|.AN6072&20230607EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/07/2023	06/09/2025	8,962	3,464,699	386.61	106,366			49,909		32,590			(26,482)				0010
.060723T EEJ EUR003/21/25|.060723&20230607EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2023	03/21/2025	2,477	350,000	141.3	14,070			5,684		11,572			(3,934)				0010
.060723W EEJ EUR005/21/25|.060723&20230607EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2023	05/21/2025	2,576	365,000	141.68	14,710			6,694		12,200			(3,760)				0010
.A060723 PDLV5E EUR006/09|.A06072&20230607EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/07/2023	06/09/2025	6,931	2,679,651	386.61	82,265			38,601		25,205			(20,482)				0010
.AE61423 SPX EUR006/16/25|.AE6142&20230614EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/14/2023	06/16/2025	780	3,410,000	4372.59	468,684			1,027,974		1,027,974	420,221						0010
.D061423 EEJ EUR006/16/25|.D06142&20230614EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2023	06/16/2025	88,728	12,665,000	142.74	502,801			378,963		378,963	62,241						0010
.AT61423 PDLV5E EUR006/16|.AT6142&20230614EIV0025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/14/2023	06/16/2025	5,246	2,025,010	386.0	61,965			29,669		20,342			(15,428)				0010
.AR61423 PDLV5E EUR005/14|.AR6142&20230614EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/14/2023	05/14/2025	1,168	454,634	389.21	12,048			5,472		3,215			(3,141)				0010

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.AP61423 PDLV5E EUR005/07|.AP6142&2023 0614EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	06/14/2023	05/07/2025	1,357	534,410	393.81	11,704			5,251		2,436			(3,083)				0010
.AS61423 PDLV5E EUR006/16|.AS6142&2023 0614EIV0024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	06/14/2023	06/16/2025	4,714	1,819,624	386.0	55,681			26,660		18,279			(13,863)				0010
.AQ61423 PDLV5E EUR005/14|.AQ6142&2023 0614EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	06/14/2023	05/14/2025	1,334	525,016	393.49	11,708			5,317		2,539			(3,053)				0010
.061523A SGIXCGMS EUR005/|.061523&202306 15EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	06/15/2023	05/14/2025	7,272	2,399,387	329.97	94,966			43,378		47,989			(24,905)				0010
.061523C SGIXCGMS EUR005/|.061523&202306 15EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	06/15/2023	05/21/2025	2,399	789,598	329.08	32,440			14,994		16,962			(8,422)				0010
.062123U EEJ EUR006/16/25|.062123&2 0230621EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/21/2023	06/16/2025	4,694	670,000	142.74	25,661			12,405		20,048			(6,451)				0010
.062223W PDLV5E EUR004/28|.062223&2023 0622EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	06/22/2023	04/28/2025	744	293,318	394.14	6,365			2,851		1,237			(1,724)				0010
.A062223 PDLV5E EUR006/23|.A06222&2023 0622EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	06/22/2023	06/23/2025	5,406	2,098,810	388.24	60,656			29,745		17,975			(15,164)				0010
.062223Y PDLV5E EUR005/21|.062223&2023 0622EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	06/22/2023	05/21/2025	771	299,960	389.21	8,129			3,790		2,156			(2,129)				0010
.062223Z PDLV5E EUR006/23|.062223&2023 0622EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	06/22/2023	06/23/2025	3,549	1,377,776	388.24	39,818			19,526		11,800			(9,954)				0010
.062223X PDLV5E EUR005/21|.062223&2023 0622EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	06/22/2023	05/21/2025	640	249,193	389.21	6,753			3,148		1,791			(1,768)				0010
.Z062823 PDLV5E EUR006/30|.Z06282&2023 0628EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	06/28/2023	06/30/2025	6,271	2,424,378	386.59	74,186			36,941		24,065			(18,470)				0010
.062823U EEJ EUR005/28/25|.062823&2 0230628EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/28/2023	05/28/2025	1,946	275,000	141.31	11,220			5,321		9,674			(2,926)				0010
.X062823 PDLV5E EUR006/23|.X06282&2023 0628EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	06/28/2023	06/23/2025	2,392	928,674	388.24	26,560			13,097		7,982			(6,677)				0010
.B062823 EEJ EUR006/30/25|.B06282&2 0230628EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/28/2023	06/30/2025	1,866	265,000	142.04	10,468			5,212		8,762			(2,606)				0010
.Y062823 PDLV5E EUR006/30|.Y06282&2023 0628EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	06/28/2023	06/30/2025	5,310	2,052,643	386.59	62,811			31,277		20,375			(15,638)				0010
.70723AJ SPX EUR007/08/24|.70723AJ& 20230707EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	07/07/2023	07/08/2024	4,682	20,595,000	4398.95	276,529			5,333		413,227			(138,645)				0010
.070723Y EEJ EUR007/08/24|.070723Y& 20230707EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/07/2023	07/08/2024	2,535	365,000	144.005388	8,359			161		1,494			(4,191)				0010
.070723M EEJ EUR007/08/24|.070723M& 20230707EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/07/2023	07/08/2024	2,153	305,000	141.64	7,503			145		5,246			(3,762)				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 Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.70723AI SPX ASIAN07/08/2|.70723AI& 20230707EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/07/2023	07/08/2024	533	2,345,000	4398.95	80,326			1,549		160,349			(40,273)				0010
.70723AK SPX EUR007/08/24|.70723AK& 20230707EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/07/2023	07/08/2024	1,188	5,225,000	4398.95	102,917			1,985		156,994			(51,600)				0010
.070723Z EEJ EUR007/08/24|.070723Z& 20230707EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2023	07/08/2024	1,554	225,000	144.75608	4,725			91		436			(2,369)				0010
.70723AU SPX EUR007/08/24|.70723AU& 20230707EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/07/2023	07/08/2024	2,032	8,940,000	4398.95	400,771			7,728		669,292			(200,938)				0010
.70723AG SPX ASIAN07/08/2|.70723AG& 20230707EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/07/2023	07/08/2024	250	1,100,000	4398.95	26,059			503		45,131			(13,065)				0010
.70723AA EEJ EUR007/08/24|.70723AA& 20230707EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2023	07/08/2024	11,019	1,615,000	146.569072	27,294			526		232			(13,684)				0010
.070723I EEJ EUR007/08/24|.070723I& 20230707EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2023	07/08/2024	27,005	3,825,000	141.64	83,768			1,615		65,793			(41,999)				0010
.70723AH SPX ASIAN07/08/2|.70723AH& 20230707EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/07/2023	07/08/2024	408	1,795,000	4398.95	53,744			1,036		100,162			(26,946)				0010
.70723AR SPX EUR007/08/24|.70723AR& 20230707EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/07/2023	07/08/2024	2,619	11,520,000	4398.95	458,623			8,844		749,752			(229,943)				0010
.70723AF SPX ASIAN07/08/2|.70723AF& 20230707EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/07/2023	07/08/2024	1,275	5,610,000	4398.95	71,219			1,373		112,562			(35,708)				0010
.70723AQ SPX EUR007/08/24|.70723AQ& 20230707EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/07/2023	07/08/2024	1,517	6,675,000	4398.95	244,305			4,711		394,455			(122,489)				0010
.70723AP SPX EUR007/08/24|.70723AP& 20230707EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/07/2023	07/08/2024	1,476	6,495,000	4398.95	214,023			4,127		341,018			(107,306)				0010
.070723G EEJ EUR007/08/24|.070723G& 20230707EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2023	07/08/2024	4,413	625,000	141.64	12,063			233		10,750			(6,048)				0010
.070723F EEJ EUR007/08/24|.070723F& 20230707EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2023	07/08/2024	20,333	2,880,000	141.64	51,840			1,000		49,517			(25,991)				0010
.70723AO SPX EUR007/08/24|.70723AO& 20230707EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/07/2023	07/08/2024	1,690	7,435,000	4398.95	223,444			4,309		352,531			(112,030)				0010
.070723S EEJ EUR007/08/24|.070723S& 20230707EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2023	07/08/2024	3,459	490,000	141.64	14,308			276		8,428			(7,174)				0010
.070723Q EEJ EUR007/08/24|.070723Q& 20230707EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2023	07/08/2024	18,886	2,675,000	141.64	76,505			1,475		46,012			(38,358)				0010
.070723H EEJ EUR007/08/24|.070723H& 20230707EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2023	07/08/2024	11,755	1,665,000	141.64	35,132			677		28,639			(17,614)				0010
.070723R EEJ EUR007/08/24|.070723R& 20230707EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2023	07/08/2024	4,024	570,000	141.64	16,416			317		9,804			(8,231)				0010

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.070723J EEJ EUR007/08/24|.070723J& 20230707EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/07/2023	07/08/2024	5,648	800,000	141.64	18,320			353		13,761			(9,185)				0010
.070723D EEJ EUR007/08/24|.070723D& 20230707EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/07/2023	07/08/2024	13,379	1,895,000	141.64	20,277			391		27,628			(10,166)				0010
.070723P EEJ EUR007/08/24|.070723P& 20230707EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/07/2023	07/08/2024	1,306	185,000	141.64	4,995			96		3,182			(2,504)				0010
.70723AM SPX EUR007/08/24|.70723AM& 20230707EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	07/07/2023	07/08/2024	1,378	6,060,000	4398.95	155,500			2,999		241,970			(77,964)				0010
.070723K EEJ EUR007/08/24|.070723K& 20230707EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/07/2023	07/08/2024	13,202	1,870,000	141.64	43,758			844		32,166			(21,939)				0010
.070723E EEJ EUR007/08/24|.070723E& 20230707EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/07/2023	07/08/2024	10,343	1,465,000	141.64	24,466			472		25,143			(12,266)				0010
.070723O EEJ EUR007/08/24|.070723O& 20230707EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/07/2023	07/08/2024	12,285	1,740,000	141.64	45,414			876		29,929			(22,770)				0010
.070723V EEJ EUR007/08/24|.070723V& 20230707EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/07/2023	07/08/2024	2,753	390,000	141.64	11,427			220		6,708			(5,729)				0010
.70723AL SPX EUR007/08/24|.70723AL& 20230707EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	07/07/2023	07/08/2024	1,662	7,310,000	4398.95	168,042			3,240		259,037			(84,253)				0010
.70723AY SPX EUR007/08/24|.70723AY& 20230707EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	07/07/2023	07/08/2024	1,083	4,765,000	4398.95	268,146			5,171		475,640			(134,442)				0010
.70723AN SPX EUR007/08/24|.70723AN& 20230707EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	07/07/2023	07/08/2024	1,830	8,050,000	4398.95	223,693			4,314		350,345			(112,155)				0010
.70723AV SPX EUR007/08/24|.70723AV& 20230707EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	07/07/2023	07/08/2024	4,678	20,580,000	4398.95	972,981			18,763		1,643,454			(487,831)				0010
.070723L EEJ EUR007/08/24|.070723L& 20230707EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/07/2023	07/08/2024	1,236	175,000	141.64	4,200			81		3,010			(2,106)				0010
.70723AB EEJ EUR007/08/24|.70723AB& 20230707EIVO014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/07/2023	07/08/2024	5,048	715,000	141.64	21,236			410		12,299			(10,647)				0010
.070723U EEJ EUR007/08/24|.070723U& 20230707EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/07/2023	07/08/2024	15,638	2,215,000	141.64	64,678			1,247		38,100			(32,428)				0010
.070723N EEJ EUR007/08/24|.070723N& 20230707EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/07/2023	07/08/2024	8,613	1,220,000	141.64	30,744			593		20,985			(15,414)				0010
.070723X EEJ EUR007/08/24|.070723X& 20230707EIVO010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/07/2023	07/08/2024	2,626	375,000	142.787284	9,863			190		3,714			(4,945)				0010
.70723AT SPX EUR007/08/24|.70723AT& 20230707EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	07/07/2023	07/08/2024	571	2,510,000	4398.95	111,642			2,153		186,157			(55,975)				0010
.070723W EEJ EUR007/08/24|.070723W& 20230707EIVO009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/07/2023	07/08/2024	2,118	300,000	141.64	8,910			172		5,160			(4,467)				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 Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.070723T EEJ EUR007/08/24|.070723T&20230707EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/07/2023	07/08/2024	2,753	390,000	141.64	11,271			217		6,708			(5,651)				0010
.70723AX SPX EUR007/08/24|.70723AX&20230707EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	07/07/2023	07/08/2024	432	1,900,000	4398.95	101,635			1,960		177,328			(50,957)				0010
.071023K PDLV5E EUR007/08|.071023K&20230710EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	07/10/2023	07/08/2024	1,002	382,073	381.38	8,024			155		71			(4,034)				0010
.0710230 PDLV5E EUR007/07|.0710230&20230710EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	07/10/2023	07/07/2025	5,155	1,966,084	381.38	63,701			32,553		28,999			(15,969)				0010
.071023L PDLV5E EUR007/08|.071023L&20230710EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	07/10/2023	07/08/2024	5,435	2,072,865	381.38	49,749			962		384			(25,012)				0010
.071023P PDLV5E EUR007/07|.071023P&20230710EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	07/10/2023	07/07/2025	5,149	1,963,566	381.38	63,620			32,511		28,962			(15,949)				0010
.071023M PDLV5E EUR007/08|.071023M&20230710EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	07/10/2023	07/08/2024	12,820	4,889,243	381.38	117,342			2,269		906			(58,995)				0010
.071023N PDLV5E EUR003/21|.071023N&20230710EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	07/10/2023	03/21/2025	901	352,394	391.15	7,048			2,999		1,697			(2,076)				0010
.71423BC SPX EUR007/15/24|.71423BC&20230714EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	07/14/2023	07/15/2024	1,119	5,040,000	4505.42	292,824			526,957		526,957	172,067						0010
.71423AY SPX EUR007/15/24|.71423AY&20230714EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	07/14/2023	07/15/2024	11,532	51,955,000	4505.42	2,462,667			4,140,953		4,140,953	1,190,289						0010
.71423BE SPX EUR007/14/25|.71423BE&20230714EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	07/14/2023	07/14/2025	572	2,595,000	4536.96	336,053			687,224		687,224	298,785						0010
.71423BA SPX EUR007/15/24|.71423BA&20230714EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	07/14/2023	07/15/2024	1,517	6,835,000	4505.42	361,572			627,063		627,063	191,971						0010
.71423AW SPX EUR007/15/24|.71423AW&20230714EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	07/14/2023	07/15/2024	2,859	12,880,000	4505.42	529,368			856,018		856,018	228,370						0010
.71423AI EEJ EUR007/14/25|.71423AI&20230714EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/14/2023	07/14/2025	7,316	1,050,000	143.53	41,475			29,206		29,206	4,671						0010
.71423BL PDLV5E EUR007/15|.71423BL&20230714EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	07/14/2023	07/15/2024	49,782	19,258,991	386.87	439,105			431		431	(152,622)						0010
.71423AH EEJ EUR007/15/24|.71423AH&20230714EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/14/2023	07/15/2024	18,498	2,655,000	143.53	79,119			19,709		19,709	(13,872)						0010
.71423BD SPX EUR007/15/24|.71423BD&20230714EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	07/14/2023	07/15/2024	212	1,005,000	4745.11	52,059			162,017		162,017	101,540						0010
.71423BI PDLV5E EUR007/08|.71423BI&20230714EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	07/14/2023	07/08/2024	1,012	385,985	381.38	11,464			225		70			(5,861)				0010
.71423BP PDLV5E EUR007/14|.71423BP&20230714EIV0024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	07/14/2023	07/14/2025	4,313	1,668,521	386.87	52,058			27,067		16,760			(13,032)				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 Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.71423AJ EEJ EUR007/15/24|.71423AJ&20230714EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2023	07/15/2024	10,172	1,460,000	143.53	43,508			1,678		10,838			(21,814)				0010
.071423T EEJ EUR007/15/24|.071423T&20230714EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2023	07/15/2024	2,508	360,000	143.53	10,476			404		2,672			(5,252)				0010
.71423AZ SPX EUR007/15/24|.71423AZ&20230714EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	07/14/2023	07/15/2024	3,898	17,560,000	4505.42	832,344			32,101		1,399,579			(417,318)				0010
.71423BM PDLV5E EUR006/16|.71423BM&20230714EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/14/2023	06/16/2025	1,916	739,649	386.0	23,299			11,666		7,393			(6,066)				0010
.71423AX SPX EUR007/15/24|.71423AX&20230714EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	07/14/2023	07/15/2024	305	1,375,000	4505.42	62,288			2,402		102,749			(31,230)				0010
.71423BK PDLV5E EUR007/15|.71423BK&20230714EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/14/2023	07/15/2024	10,711	4,143,707	386.87	94,477			3,644		93			(47,368)				0010
.71423BG PDLV5E EUR007/15|.71423BG&20230714EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/14/2023	07/15/2024	2,274	879,558	386.87	19,966			770		20			(10,010)				0010
.071423V EEJ EUR007/15/24|.071423V&20230714EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2023	07/15/2024	1,916	275,000	143.53	8,085			312		2,041			(4,054)				0010
.071423U EEJ EUR007/15/24|.071423U&20230714EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2023	07/15/2024	13,063	1,875,000	143.53	54,938			2,119		13,919			(27,544)				0010
.71423AO SPX ASIAN07/15/2|.71423AO&20230714EIAS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/14/2023	07/15/2024	168	755,000	4505.42	28,061			1,082		61,940			(14,069)				0010
.71423BB SPX EUR007/15/24|.71423BB&20230714EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	07/14/2023	07/15/2024	1,105	4,980,000	4505.42	276,888			10,679		488,543			(138,825)				0010
.071423S EEJ EUR007/15/24|.071423S&20230714EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2023	07/15/2024	2,996	430,000	143.53	12,599			486		3,192			(6,317)				0010
.071423G EEJ EUR007/15/24|.071423G&20230714EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2023	07/15/2024	11,740	1,685,000	143.53	30,162			1,163		12,497			(15,122)				0010
.71423AM SPX ASIAN07/15/2|.71423AM&20230714EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/14/2023	07/15/2024	247	1,115,000	4505.42	32,444			1,251		60,838			(16,267)				0010
.71423AU SPX EUR007/15/24|.71423AU&20230714EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	07/14/2023	07/15/2024	1,366	6,155,000	4505.42	228,351			8,807		362,479			(114,490)				0010
.71423AD EEJ EUR007/15/24|.71423AD&20230714EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2023	07/15/2024	2,643	385,000	145.68295	9,086			350		598			(4,556)				0010
.71423AF EEJ EUR007/15/24|.71423AF&20230714EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2023	07/15/2024	1,116	165,000	147.850253	3,036			117		24			(1,522)				0010
.71423AL SPX ASIAN07/15/2|.71423AL&20230714EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/14/2023	07/15/2024	328	1,480,000	4505.42	35,954			1,387		63,332			(18,026)				0010
.71423BO PDLV5E EUR007/14|.71423BO&20230714EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/14/2023	07/14/2025	4,394	1,699,921	386.87	53,038			27,577		17,075			(13,278)				0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.71423AV SPX EUR007/15/24|.71423AV&20230714EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	07/14/2023	07/15/2024	2,668	12,020,000	4505.42	484,406			18,682		779,705			(242,870)				0010
.071423F EEJ EUR007/15/24|.071423F&20230714EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2023	07/15/2024	13,760	1,975,000	143.53	33,180			1,280		14,625			(16,636)				0010
.71423AG EEJ EUR007/15/24|.71423AG&20230714EIVO013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2023	07/15/2024	11,812	1,755,000	148.582256	29,660			1,144		92			(14,871)				0010
.071423E EEJ EUR007/15/24|.071423E&20230714EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2023	07/15/2024	2,578	370,000	143.53	5,624			217		2,723			(2,820)				0010
.071423K EEJ EUR007/15/24|.071423K&20230714EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2023	07/15/2024	4,354	625,000	143.53	13,625			525		4,640			(6,831)				0010
.71423AQ SPX EUR007/15/24|.71423AQ&20230714EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	07/14/2023	07/15/2024	920	4,145,000	4505.42	87,874			3,389		131,770			(44,058)				0010
.71423AK SPX ASIAN07/15/2|.71423AK&20230714EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/14/2023	07/15/2024	908	4,090,000	4505.42	51,587			1,990		81,596			(25,865)				0010
.71423AP SPX EUR007/15/24|.71423AP&20230714EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	07/14/2023	07/15/2024	4,307	19,405,000	4505.42	263,908			10,178		388,742			(132,318)				0010
.071423L EEJ EUR007/15/24|.071423L&20230714EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2023	07/15/2024	12,367	1,775,000	143.53	41,535			1,602		13,177			(20,825)				0010
.71423AS SPX EUR007/15/24|.71423AS&20230714EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	07/14/2023	07/15/2024	2,034	9,165,000	4505.42	279,533			10,781		432,012			(140,151)				0010
.71423AR SPX EUR007/15/24|.71423AR&20230714EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	07/14/2023	07/15/2024	1,444	6,505,000	4505.42	171,082			6,598		260,606			(85,776)				0010
.71423AE EEJ EUR007/15/24|.71423AE&20230714EIVO011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2023	07/15/2024	1,906	280,000	146.874249	5,768			222		131			(2,892)				0010
.71423AN SPX ASIAN07/15/2|.71423AN&20230714EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/14/2023	07/15/2024	289	1,300,000	4505.42	44,201			1,705		90,380			(22,162)				0010
.71423BF PDLV5E EUR007/15|.71423BF&20230714EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/14/2023	07/15/2024	1,251	483,841	386.87	10,645			411		11			(5,337)				0010
.071423M EEJ EUR007/15/24|.071423M&20230714EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2023	07/15/2024	1,637	235,000	143.53	5,664			218		1,745			(2,840)				0010
.71423BJ PDLV5E EUR007/15|.71423BJ&20230714EIVO019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/14/2023	07/15/2024	5,654	2,187,170	386.87	49,867			1,923		49			(25,002)				0010
.071423O EEJ EUR007/15/24|.071423O&20230714EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2023	07/15/2024	9,475	1,360,000	143.53	34,272			1,322		10,096			(17,183)				0010
.071423D EEJ EUR007/15/24|.071423D&20230714EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2023	07/15/2024	10,068	1,445,000	143.53	15,462			596		9,603			(7,752)				0010
.071423N EEJ EUR007/15/24|.071423N&20230714EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2023	07/15/2024	4,842	695,000	143.53	17,167			662		5,159			(8,607)				0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.071423J EEJ EUR007/15/24|.071423J&20230714EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2023	07/15/2024	4,668	670,000	143.53	14,137			545		4,974			(7,088)				0010
.71423AB EEJ EUR007/15/24|.71423AB&20230714EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2023	07/15/2024	2,961	425,000	143.53	12,665			488		3,155			(6,350)				0010
.071423Q EEJ EUR007/15/24|.071423Q&20230714EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2023	07/15/2024	3,031	435,000	143.53	11,745			453		3,229			(5,889)				0010
.071423P EEJ EUR007/15/24|.071423P&20230714EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2023	07/15/2024	9,963	1,430,000	143.53	37,323			1,439		10,615			(18,713)				0010
.071423I EEJ EUR007/15/24|.071423I&20230714EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2023	07/15/2024	19,578	2,810,000	143.53	56,762			2,189		20,859			(28,459)				0010
.71423AC EEJ EUR007/15/24|.71423AC&20230714EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2023	07/15/2024	3,380	490,000	144.9653	12,544			484		1,392			(6,289)				0010
.071423H EEJ EUR007/15/24|.071423H&20230714EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2023	07/15/2024	5,365	770,000	143.53	14,784			570		5,715			(7,412)				0010
.071423R EEJ EUR007/15/24|.071423R&20230714EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2023	07/15/2024	12,959	1,860,000	143.53	53,382			2,059		13,808			(26,765)				0010
.71423AT SPX EUR007/15/24|.71423AT&20230714EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	07/14/2023	07/15/2024	978	4,405,000	4505.42	150,211			5,793		235,284			(75,312)				0010
.071723D SGIXCGMS EUR006/|.071723D&20230717EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	07/17/2023	06/09/2025	2,181	719,570	329.96	28,416			14,105		14,819			(7,484)				0010
.071723B SGIXCGMS EUR005/|.071723B&20230717EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	07/17/2023	05/28/2025	5,983	1,970,675	329.4	78,971			38,497		41,689			(21,167)				0010
.072123V EEJ EUR007/22/24|.072123V&20230721EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2023	07/22/2024	1,964	285,000	145.138554	7,325			424		1,005			(3,672)				0010
.72123AE SPX EUR007/22/24|.72123AE&20230721EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/21/2023	07/22/2024	4,688	21,265,000	4536.34	286,525			16,576		422,626			(143,657)				0010
.072123W EEJ EUR007/22/24|.072123W&20230721EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2023	07/22/2024	2,262	330,000	145.88595	7,821			452		703			(3,921)				0010
.072123J EEJ EUR007/22/24|.072123J&20230721EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2023	07/22/2024	2,400	345,000	143.73	7,866			455		2,681			(3,944)				0010
.72123AS SPX EUR007/22/24|.72123AS&20230721EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/21/2023	07/22/2024	960	4,355,000	4536.34	207,002			11,975		346,826			(103,786)				0010
.072123I EEJ EUR007/22/24|.072123I&20230721EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2023	07/22/2024	1,426	205,000	143.73	4,490			260		1,593			(2,251)				0010
.72123AG SPX EUR007/22/24|.72123AG&20230721EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/21/2023	07/22/2024	1,114	5,055,000	4536.34	116,447			6,737		177,315			(58,384)				0010
.072123G EEJ EUR007/22/24|.072123G&20230721EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2023	07/22/2024	7,723	1,110,000	143.73	22,422			1,297		8,622			(11,242)				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 Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.072123R EEJ EUR007/22/24|.072123R& 20230721EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2023	07/22/2024	1,670	240,000	143.73	7,056			408		1,865			(3,538)				0010
.72123AF SPX EUR007/22/24|.72123AF& 20230721EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/21/2023	07/22/2024	885	4,015,000	4536.34	78,196			4,524		117,693			(39,206)				0010
.72123AC SPX ASIAN07/22/2|.72123AC& 20230721EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/21/2023	07/22/2024	471	2,135,000	4536.34	70,553			4,082		143,077			(35,374)				0010
.72123AM SPX EUR007/22/24|.72123AM& 20230721EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/21/2023	07/22/2024	2,688	12,195,000	4536.34	486,629			28,152		787,421			(243,985)				0010
.072123H EEJ EUR007/22/24|.072123H& 20230721EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2023	07/22/2024	2,400	345,000	143.73	7,314			423		2,681			(3,667)				0010
.72123AW SPX EUR007/22/24|.72123AW& 20230721EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/21/2023	07/22/2024	339	1,540,000	4536.34	86,613			5,011		152,444			(43,426)				0010
.72123AJ SPX EUR007/22/24|.72123AJ& 20230721EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/21/2023	07/22/2024	1,039	4,715,000	4536.34	151,823			8,783		238,458			(76,121)				0010
.072123D EEJ EUR007/22/24|.072123D& 20230721EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2023	07/22/2024	5,775	830,000	143.73	13,861			802		6,385			(6,950)				0010
.072123P EEJ EUR007/22/24|.072123P& 20230721EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2023	07/22/2024	6,505	935,000	143.73	26,835			1,552		7,267			(13,454)				0010
.72123AO SPX EUR007/22/24|.72123AO& 20230721EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/21/2023	07/22/2024	883	4,005,000	4536.34	179,885			10,407		297,526			(90,190)				0010
.72123AI SPX EUR007/22/24|.72123AI& 20230721EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/21/2023	07/22/2024	2,049	9,295,000	4536.34	278,506			16,112		434,093			(139,637)				0010
.072123Q EEJ EUR007/22/24|.072123Q& 20230721EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2023	07/22/2024	1,287	185,000	143.73	5,365			310		1,438			(2,690)				0010
.72123AH SPX EUR007/22/24|.72123AH& 20230721EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/21/2023	07/22/2024	1,491	6,765,000	4536.34	180,619			10,449		278,296			(90,558)				0010
.072123F EEJ EUR007/22/24|.072123F& 20230721EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2023	07/22/2024	3,583	515,000	143.73	9,888			572		3,996			(4,958)				0010
.072123E EEJ EUR007/22/24|.072123E& 20230721EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2023	07/22/2024	14,924	2,145,000	143.73	38,610			2,234		16,600			(19,358)				0010
.072123O EEJ EUR007/22/24|.072123O& 20230721EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2023	07/22/2024	6,957	1,000,000	143.73	26,200			1,516		7,772			(13,136)				0010
.072123Y EEJ EUR007/22/24|.072123Y& 20230721EIVO010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2023	07/22/2024	8,641	1,285,000	148.703058	21,974			1,271		226			(11,017)				0010
.072123M EEJ EUR007/22/24|.072123M& 20230721EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2023	07/22/2024	3,305	475,000	143.73	11,733			679		3,692			(5,882)				0010
.72123AA SPX ASIAN07/22/2|.72123AA& 20230721EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/21/2023	07/22/2024	1,121	5,085,000	4536.34	64,274			3,718		102,862			(32,226)				0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.072123N EEJ EUR007/22/24|.072123N& 20230721EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2023	07/22/2024	5,044	725,000	143.73	18,343			1,061		5,635			(9,197)				0010
.072123X EEJ EUR007/22/24|.072123X& 20230721EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2023	07/22/2024	1,123	165,000	146.935179	3,482			201		155			(1,746)				0010
.72123AX SPX EUR007/22/24|.72123AX& 20230721EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/21/2023	07/22/2024	928	4,210,000	4536.34	239,351			13,847		422,956			(120,005)				0010
.72123AK SPX EUR007/22/24|.72123AK& 20230721EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/21/2023	07/22/2024	1,043	4,730,000	4536.34	164,169			9,497		260,347			(82,311)				0010
.72123AR SPX EUR007/22/24|.72123AR& 20230721EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/21/2023	07/22/2024	3,270	14,835,000	4536.34	704,440			40,753		1,179,980			(353,190)				0010
.072123U EEJ EUR007/22/24|.072123U& 20230721EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2023	07/22/2024	1,913	275,000	143.73	8,223			476		2,137			(4,123)				0010
.072123T EEJ EUR007/22/24|.072123T& 20230721EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2023	07/22/2024	3,027	435,000	143.73	12,789			740		3,381			(6,412)				0010
.072123L EEJ EUR007/22/24|.072123L& 20230721EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2023	07/22/2024	1,496	215,000	143.73	5,203			301		1,671			(2,609)				0010
.072123S EEJ EUR007/22/24|.072123S& 20230721EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2023	07/22/2024	11,515	1,655,000	143.73	48,492			2,805		12,863			(24,313)				0010
.72123AB SPX ASIAN07/22/2|.72123AB& 20230721EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/21/2023	07/22/2024	538	2,440,000	4536.34	67,515			3,906		125,695			(33,850)				0010
.72123AU SPX EUR007/22/24|.72123AU& 20230721EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/21/2023	07/22/2024	362	1,640,000	4536.34	90,041			5,209		157,172			(45,144)				0010
.072123C EEJ EUR007/22/24|.072123C& 20230721EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2023	07/22/2024	8,732	1,255,000	143.73	13,554			784		8,222			(6,796)				0010
.72123AP SPX EUR007/22/24|.72123AP& 20230721EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/21/2023	07/22/2024	420	1,905,000	4536.34	85,750			4,961		141,899			(42,993)				0010
.72123AL SPX EUR007/22/24|.72123AL& 20230721EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/21/2023	07/22/2024	1,270	5,760,000	4536.34	216,386			12,518		346,770			(108,491)				0010
.072123Z EEJ EUR007/22/24|.072123Z& 20230721EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2023	07/22/2024	3,966	570,000	143.73	17,043			986		4,430			(8,545)				0010
.072123K EEJ EUR007/22/24|.072123K& 20230721EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2023	07/22/2024	5,288	760,000	143.73	17,860			1,033		5,907			(8,955)				0010
.72123AD SPX ASIAN07/22/2|.72123AD& 20230721EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/21/2023	07/22/2024	117	530,000	4536.34	19,519			1,129		40,201			(9,787)				0010
.072423T PDLV5E EUR007/21|.072423T&20230724EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/24/2023	07/21/2025	4,496	1,747,299	388.67	53,642			28,447		15,555			(13,447)				0010
.072423P PDLV5E EUR007/22|.072423P&20230724EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/24/2023	07/22/2024	12,646	4,914,973	388.67	109,604			6,358		155			(55,105)				0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.072423D MXEA ASIAN07/22/|.072423D&20230724EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/24/2023	07/22/2024	597	1,299,418	2176.58	30,178			1,751		17,701			(15,173)				0010
.072423J MXEA EUR007/15/2|.072423J&20230724EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/24/2023	07/15/2024	698	1,527,915	2188.99	45,279			1,786		66,075			(23,214)				0010
.072423K MXEA EUR007/22/2|.072423K&20230724EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/24/2023	07/22/2024	484	1,053,465	2176.58	16,311			946		22,539			(8,200)				0010
.072423O PDLV5E EUR007/22|.072423O&20230724EIVO002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/24/2023	07/22/2024	5,917	2,299,715	388.67	51,284			2,975		73			(25,783)				0010
.072423H MXEA EUR007/08/2|.072423H&20230724EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/24/2023	07/08/2024	574	1,198,351	2087.72	42,752			860		61,634			(22,359)				0010
.072423I MXEA EUR007/15/2|.072423I&20230724EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/24/2023	07/15/2024	508	1,112,007	2188.99	16,886			666		24,053			(8,657)				0010
.072423G MXEA EUR007/08/2|.072423G&20230724EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/24/2023	07/08/2024	401	837,176	2087.72	14,933			300		19,931			(7,810)				0010
.072423S PDLV5E EUR007/21|.072423S&20230724EIVO006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/24/2023	07/21/2025	5,120	1,989,833	388.67	61,088			32,395		17,714			(15,314)				0010
.072423B MXEA ASIAN07/08/|.072423B&20230724EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/24/2023	07/08/2024	520	1,085,614	2087.72	33,623			676		45,313			(17,585)				0010
.072423L MXEA EUR007/22/2|.072423L&20230724EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/24/2023	07/22/2024	754	1,641,141	2176.58	50,141			2,909		71,879			(25,209)				0010
.072423C MXEA ASIAN07/15/|.072423C&20230724EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/24/2023	07/15/2024	433	947,833	2188.99	22,165			874		8,337			(11,364)				0010
.072423M PDLV5E EUR007/22|.072423M&20230724EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/24/2023	07/22/2024	1,017	395,467	388.67	7,633			443		12			(3,837)				0010
.72823AJ SPX EUR007/29/24|.72823AJ&20230728EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/28/2023	07/29/2024	1,132	5,185,000	4582.23	195,729			15,098		310,944			(98,134)				0010
.072823L EEJ EUR007/29/24|.072823L&20230728EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2023	07/29/2024	4,527	652,500	144.14	16,639			1,283		4,750			(8,342)				0010
.072823R EEJ EUR007/29/24|.072823R&20230728EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2023	07/29/2024	2,716	391,500	144.14	11,588			894		2,850			(5,810)				0010
.072823Y SPX ASIAN07/29/2|.072823Y&20230728EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/28/2023	07/29/2024	998	4,575,000	4582.23	58,656			4,524		92,447			(29,409)				0010
.72823AM SPX EUR007/29/24|.72823AM&20230728EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/28/2023	07/29/2024	374	1,715,000	4582.23	77,605			5,986		127,199			(38,910)				0010
.072823M EEJ EUR007/29/24|.072823M&20230728EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2023	07/29/2024	6,244	900,000	144.14	23,760			1,833		6,552			(11,913)				0010
.072823Q EEJ EUR007/29/24|.072823Q&20230728EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2023	07/29/2024	10,334	1,489,500	144.14	43,940			3,389		10,844			(22,031)				0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.72823AL SPX EUR007/29/24|.72823AL& 20230728EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/28/2023	07/29/2024	787	3,605,000	4582.23	162,773			12,555		266,666			(81,611)				0010
.72823AB SPX ASIAN07/29/2|.72823AB& 20230728EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/28/2023	07/29/2024	104	475,000	4582.23	18,065			1,393		33,275			(9,057)				0010
.72823AI SPX EUR007/29/24|.72823AI& 20230728EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/28/2023	07/29/2024	929	4,255,000	4582.23	148,427			11,449		233,322			(74,418)				0010
.72823AP SPX EUR007/29/24|.72823AP& 20230728EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/28/2023	07/29/2024	322	1,475,000	4582.23	81,413			6,280		140,557			(40,818)				0010
.072823B EEJ EUR007/29/24|.072823B& 20230728EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2023	07/29/2024	5,182	747,000	144.14	12,550			968		5,336			(6,292)				0010
.072823X EEJ EUR007/29/24|.072823X& 20230728EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2023	07/29/2024	3,559	513,000	144.14	15,390			1,187		3,735			(7,716)				0010
.72823AH SPX EUR007/29/24|.72823AH& 20230728EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/28/2023	07/29/2024	926	4,245,000	4582.23	137,330			10,593		213,893			(68,854)				0010
.72823AR SPX EUR007/29/24|.72823AR& 20230728EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/28/2023	07/29/2024	827	3,790,000	4582.23	216,553			16,704		378,488			(108,575)				0010
.072823K EEJ EUR007/29/24|.072823K& 20230728EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2023	07/29/2024	2,966	427,500	144.14	10,645			821		3,112			(5,337)				0010
.72823AN SPX EUR007/29/24|.72823AN& 20230728EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/28/2023	07/29/2024	2,913	13,350,000	4582.23	637,316			49,159		1,056,935			(319,536)				0010
.072823A EEJ EUR007/29/24|.072823A& 20230728EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2023	07/29/2024	7,836	1,129,500	144.14	12,199			941		6,662			(6,116)				0010
.072823I EEJ EUR007/29/24|.072823I& 20230728EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2023	07/29/2024	4,745	684,000	144.14	16,142			1,245		4,979			(8,093)				0010
.072823J EEJ EUR007/29/24|.072823J& 20230728EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2023	07/29/2024	1,342	193,500	144.14	4,702			363		1,409			(2,358)				0010
.72823AG SPX EUR007/29/24|.72823AG& 20230728EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/28/2023	07/29/2024	1,826	8,365,000	4582.23	251,887			19,429		389,214			(126,290)				0010
.72823AF SPX EUR007/29/24|.72823AF& 20230728EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/28/2023	07/29/2024	1,329	6,090,000	4582.23	163,309			12,597		249,625			(81,880)				0010
.72823AO SPX EUR007/29/24|.72823AO& 20230728EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/28/2023	07/29/2024	855	3,920,000	4582.23	187,325			14,449		310,728			(93,921)				0010
.72823AC SPX EUR007/29/24|.72823AC& 20230728EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/28/2023	07/29/2024	4,177	19,140,000	4582.23	259,156			19,990		378,950			(129,935)				0010
.72823AD SPX EUR007/29/24|.72823AD& 20230728EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/28/2023	07/29/2024	789	3,615,000	4582.23	70,731			5,456		105,599			(35,463)				0010
.072823W EEJ EUR007/29/24|.072823W& 20230728EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2023	07/29/2024	7,755	1,156,500	149.127244	19,892			1,534		307			(9,973)				0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.072823F EEJ EUR007/29/24|.072823F& 20230728EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2023	07/29/2024	2,154	310,500	144.14	6,614			510		2,259			(3,316)				0010
.72823AE SPX EUR007/29/24|.72823AE& 20230728EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/28/2023	07/29/2024	993	4,550,000	4582.23	105,232			8,117		159,034			(52,761)				0010
.072823G EEJ EUR007/29/24|.072823G& 20230728EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2023	07/29/2024	1,280	184,500	144.14	4,059			313		1,343			(2,035)				0010
.072823V EEJ EUR007/29/24|.072823V& 20230728EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2023	07/29/2024	1,008	148,500	147.354322	3,148			243		164			(1,578)				0010
.072823H EEJ EUR007/29/24|.072823H& 20230728EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2023	07/29/2024	2,154	310,500	144.14	7,110			548		2,260			(3,565)				0010
.072823U EEJ EUR007/29/24|.072823U& 20230728EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2023	07/29/2024	2,030	297,000	146.3021	7,098			548		668			(3,559)				0010
.72823AQ SPX EUR007/29/24|.72823AQ& 20230728EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/28/2023	07/29/2024	302	1,385,000	4582.23	78,298			6,040		136,295			(39,257)				0010
.072823S EEJ EUR007/29/24|.072823S& 20230728EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2023	07/29/2024	1,717	247,500	144.14	7,425			573		1,802			(3,723)				0010
.072823T EEJ EUR007/29/24|.072823T& 20230728EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2023	07/29/2024	1,762	256,500	145.552572	6,643			512		905			(3,331)				0010
.72823AA SPX ASIAN07/29/2|.72823AA& 20230728EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/28/2023	07/29/2024	419	1,920,000	4582.23	65,255			5,033		127,792			(32,717)				0010
.072823D EEJ EUR007/29/24|.072823D& 20230728EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2023	07/29/2024	3,216	463,500	144.14	8,946			690		3,361			(4,485)				0010
.072823P EEJ EUR007/29/24|.072823P& 20230728EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2023	07/29/2024	1,499	216,000	144.14	6,372			492		1,573			(3,195)				0010
.072823C EEJ EUR007/29/24|.072823C& 20230728EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2023	07/29/2024	13,393	1,930,500	144.14	34,942			2,695		13,927			(17,519)				0010
.072823Z SPX ASIAN07/29/2|.072823Z& 20230728EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/28/2023	07/29/2024	479	2,195,000	4582.23	62,149			4,794		112,914			(31,160)				0010
.072823E EEJ EUR007/29/24|.072823E& 20230728EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2023	07/29/2024	6,931	999,000	144.14	20,280			1,564		7,260			(10,168)				0010
.072823N EEJ EUR007/29/24|.072823N& 20230728EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2023	07/29/2024	5,838	841,500	144.14	24,319			1,876		6,126			(12,193)				0010
.72823AK SPX EUR007/29/24|.72823AK& 20230728EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/28/2023	07/29/2024	2,395	10,975,000	4582.23	440,328			33,965		705,840			(220,771)				0010
.0728230 EEJ EUR007/29/24|.0728230& 20230728EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2023	07/29/2024	1,155	166,500	144.14	4,862			375		1,212			(2,438)				0010
.073123E EEJ EUR007/29/24|.073123E& 20230731EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/31/2023	07/29/2024	7,423	1,070,000	144.14	21,079			1,630		7,759			(10,598)				0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.073123Y PDLV5E EUR006/23|.073123Y&20230731EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	07/31/2023	06/23/2025	905	351,517	388.24	9,456			4,885		3,033			(2,491)				0010
.073123R EEJ EUR007/29/24|.073123R&20230731EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/31/2023	07/29/2024	11,311	1,650,000	145.86968	42,240			3,267		4,841			(21,237)				0010
.073123D EEJ EUR007/29/24|.073123D&20230731EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/31/2023	07/29/2024	7,736	1,115,000	144.14	20,182			1,561		8,028			(10,147)				0010
.073123G EEJ EUR007/29/24|.073123G&20230731EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/31/2023	07/29/2024	7,944	1,145,000	144.14	24,732			1,913		8,329			(12,434)				0010
.073123U PDLV5E EUR007/29|.073123U&20230731EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	07/31/2023	07/29/2024	755	290,939	385.31	6,459			500		106			(3,247)				0010
.073123F EEJ EUR007/29/24|.073123F&20230731EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/31/2023	07/29/2024	13,598	1,960,000	144.14	40,572			3,138		14,244			(20,398)				0010
.073123P EEJ EUR007/29/24|.073123P&20230731EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/31/2023	07/29/2024	3,850	555,000	144.14	17,039			1,318		4,041			(8,566)				0010
.073123H EEJ EUR007/29/24|.073123H&20230731EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/31/2023	07/29/2024	21,056	3,035,000	144.14	72,537			5,611		22,094			(36,469)				0010
.073123T EEJ EUR007/29/24|.073123T&20230731EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/31/2023	07/29/2024	2,443	365,000	149.415524	6,242			483		75			(3,138)				0010
.073123C EEJ EUR007/29/24|.073123C&20230731EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/31/2023	07/29/2024	14,430	2,080,000	144.14	35,568			2,751		14,862			(17,882)				0010
.73123AA PDLV5E EUR007/28|.73123AA&20230731EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	07/31/2023	07/28/2025	5,208	2,006,726	385.31	61,606			33,264		23,326			(15,444)				0010
.073123N EEJ EUR007/29/24|.073123N&20230731EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/31/2023	07/29/2024	4,475	645,000	144.14	19,415			1,502		4,696			(9,761)				0010
.073123I EEJ EUR007/29/24|.073123I&20230731EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/31/2023	07/29/2024	14,777	2,130,000	144.14	53,250			4,119		15,507			(26,772)				0010
.073123W PDLV5E EUR007/29|.073123W&20230731EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	07/31/2023	07/29/2024	5,379	2,072,574	385.31	46,426			3,591		753			(23,341)				0010
.073123K EEJ EUR007/29/24|.073123K&20230731EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/31/2023	07/29/2024	12,280	1,770,000	144.14	49,914			3,861		12,886			(25,095)				0010
.073123J EEJ EUR007/29/24|.073123J&20230731EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/31/2023	07/29/2024	7,736	1,115,000	144.14	29,325			2,268		8,117			(14,743)				0010
.073123S EEJ EUR007/29/24|.073123S&20230731EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/31/2023	07/29/2024	2,456	365,000	148.593926	6,862			531		153			(3,450)				0010
.073123L EEJ EUR007/29/24|.073123L&20230731EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/31/2023	07/29/2024	10,962	1,580,000	144.14	46,768			3,617		11,503			(23,513)				0010
.073123B EEJ EUR007/29/24|.073123B&20230731EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/31/2023	07/29/2024	10,164	1,465,000	144.14	16,115			1,246		8,661			(8,102)				0010

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.073123Q EEJ EUR007/29/24|.073123Q&20230731EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/31/2023	07/29/2024	6,799	980,000	144.14	30,086			2,327		7,135			(15,126)				0010
.073123Z PDLV5E EUR006/23|.073123Z&20230731EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	07/31/2023	06/23/2025	1,257	488,171	388.24	13,132			6,784		4,213			(3,459)				0010
.073123V PDLV5E EUR007/29|.073123V&20230731EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	07/31/2023	07/29/2024	2,010	774,426	385.31	17,347			1,342		281			(8,721)				0010
.073123M EEJ EUR007/29/24|.073123M&20230731EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/31/2023	07/29/2024	3,365	485,000	144.14	14,550			1,125		3,531			(7,315)				0010
.73123AB PDLV5E EUR007/28|.73123AB&20230731EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	07/31/2023	07/28/2025	4,279	1,648,613	385.31	50,612			27,328		19,163			(12,688)				0010
.0731230 EEJ EUR007/29/24|.0731230&20230731EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/31/2023	07/29/2024	3,504	505,000	144.14	15,251			1,180		3,677			(7,668)				0010
.073123X PDLV5E EUR007/29|.073123X&20230731EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	07/31/2023	07/29/2024	11,699	4,507,883	385.31	100,977			7,810		1,637			(50,767)				0010
.80723BE SPX EQFWD08/14/2|.80723BE&20230807EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	08/07/2023	08/14/2024	1,660	7,500,000	4518.44	680,715			1,615,316		1,615,316	843,227						0010
.80723BZ PDLV5E EUR008/07|.80723BZ&20230807EIV0027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	08/07/2023	08/07/2025	8,819	3,375,855	382.79	107,690			59,384		47,708			(26,886)				0010
.80723BU PDLV5E EUR007/08|.80723BU&20230807EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	08/07/2023	07/08/2024	1,163	443,414	381.38	10,731			225		82			(5,847)				0010
.80723AG SPX ASIAN08/07/2|.80723AG&20230807EIAS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	08/07/2023	08/07/2024	149	675,000	4518.44	27,743			2,820		59,650			(13,871)				0010
.080723V EEJ EUR007/22/24|.080723V&20230807EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	07/22/2024	1,844	265,000	143.73	6,996			422		2,060			(3,659)				0010
.80723AX SPX EUR008/07/24|.80723AX&20230807EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	1,929	8,715,000	4518.44	512,207			52,065		893,251			(256,103)				0010
.80723BX PDLV5E EUR005/21|.80723BX&20230807EIV0025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	08/07/2023	05/21/2025	802	312,100	389.21	7,334			3,650		2,280			(2,050)				0010
.80723BT PDLV5E EUR008/07|.80723BT&20230807EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	08/07/2023	08/07/2024	1,088	416,432	382.79	9,661			982		575			(4,831)				0010
.080723U EEJ EUR008/07/24|.080723U&20230807EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	08/07/2024	17,872	2,555,000	142.96	75,884			7,713		33,535			(37,942)				0010
.80723BW PDLV5E EUR008/07|.80723BW&20230807EIV0024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	08/07/2023	08/07/2024	26,379	10,097,601	382.79	234,264			23,813		13,941			(117,132)				0010
.80723AU SPX EUR008/07/24|.80723AU&20230807EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	2,873	12,980,000	4518.44	620,626			63,086		1,023,092			(310,313)				0010
.80723BD SPX EQFWD08/07/2|.80723BD&20230807EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	2,213	10,000,000	4518.44	898,530			91,334		2,142,974			(449,265)				0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.80723AT SPX EUR008/07/24|.80723AT&20230807EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	475	2,145,000	4518.44	97,241			9,884		158,534			(48,621)				0010
.80723AB EEJ EUR008/07/24|.80723AB&20230807EIVO021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2023	08/07/2024	17,487	2,500,000	142.96	75,500			7,674		32,813			(37,750)				0010
.080723L EEJ EUR008/07/24|.080723L&20230807EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2023	08/07/2024	14,305	2,045,000	142.96	48,467			4,927		26,818			(24,233)				0010
.80723BV PDLV5E EUR008/07|.80723BV&20230807EIVO023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/07/2023	08/07/2024	8,693	3,327,728	382.79	77,203			7,848		4,594			(38,602)				0010
.080723X EEJ EUR008/07/24|.080723X&20230807EIVO017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2023	08/07/2024	1,941	280,000	144.275232	7,364			749		2,267			(3,682)				0010
.080723K EEJ EUR008/07/24|.080723K&20230807EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2023	08/07/2024	3,463	495,000	142.96	11,385			1,157		6,486			(5,693)				0010
.080723M EEJ EUR008/07/24|.080723M&20230807EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2023	08/07/2024	16,963	2,425,000	142.96	59,170			6,015		31,816			(29,585)				0010
.080723W EEJ EUR008/07/24|.080723W&20230807EIVO016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2023	08/07/2024	4,477	640,000	142.96	19,328			1,965		8,400			(9,664)				0010
.080723Y EEJ EUR008/07/24|.080723Y&20230807EIVO018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2023	08/07/2024	2,826	410,000	145.061512	9,881			1,004		2,379			(4,941)				0010
.080723T EEJ EUR008/07/24|.080723T&20230807EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2023	08/07/2024	3,148	450,000	142.96	13,365			1,359		5,906			(6,683)				0010
.80723AF SPX ASIAN08/07/2|.80723AF&20230807EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/07/2023	08/07/2024	554	2,505,000	4518.44	88,427			8,988		171,553			(44,213)				0010
.080723Z EEJ EUR008/07/24|.080723Z&20230807EIVO019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2023	08/07/2024	1,437	210,000	146.133712	4,494			457		730			(2,247)				0010
.80723BY PDLV5E EUR008/07|.80723BY&20230807EIVO026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/07/2023	08/07/2025	7,839	3,000,746	382.79	95,724			52,786		42,407			(23,898)				0010
.080723J EEJ EUR008/07/24|.080723J&20230807EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2023	08/07/2024	2,658	380,000	142.96	8,436			858		4,970			(4,218)				0010
.80723AQ SPX EUR008/07/24|.80723AQ&20230807EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	4,039	18,250,000	4518.44	733,687			74,578		1,172,989			(366,843)				0010
.80723AA EEJ EUR008/07/24|.80723AA&20230807EIVO020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2023	08/07/2024	6,084	900,000	147.920712	15,570			1,583		1,139			(7,785)				0010
.080723H EEJ EUR008/07/24|.080723H&20230807EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2023	08/07/2024	17,068	2,440,000	142.96	49,776			5,060		31,644			(24,888)				0010
.080723I EEJ EUR008/07/24|.080723I&20230807EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2023	08/07/2024	12,171	1,740,000	142.96	37,236			3,785		22,689			(18,618)				0010
.080723S EEJ EUR008/07/24|.080723S&20230807EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2023	08/07/2024	5,281	755,000	142.96	22,122			2,249		9,910			(11,061)				0010

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.80723AH SPX EUR008/07/24|.80723AH&20230807EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	7,318	33,065,000	4518.44	439,864			44,711		652,062			(219,932)				0010
.080723F EEJ EUR008/07/24|.080723F&20230807EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2023	08/07/2024	3,812	545,000	142.96	9,756			992		6,855			(4,878)				0010
.080723R EEJ EUR008/07/24|.080723R&20230807EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2023	08/07/2024	16,753	2,395,000	142.96	69,695			7,084		31,435			(34,847)				0010
.80723AO SPX EUR008/07/24|.80723AO&20230807EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	1,872	8,460,000	4518.44	289,027			29,379		452,131			(144,514)				0010
.080723G EEJ EUR008/07/24|.080723G&20230807EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2023	08/07/2024	18,921	2,705,000	142.96	51,395			5,224		34,615			(25,698)				0010
.080723Q EEJ EUR008/07/24|.080723Q&20230807EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2023	08/07/2024	17,382	2,485,000	142.96	69,083			7,022		32,617			(34,542)				0010
.80723AP SPX EUR008/07/24|.80723AP&20230807EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	1,785	8,065,000	4518.44	299,139			30,407		473,126			(149,569)				0010
.80723AC SPX ASIAN08/07/2|.80723AC&20230807EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/07/2023	08/07/2024	1,535	6,935,000	4518.44	88,768			9,023		140,645			(44,384)				0010
.080723P EEJ EUR008/07/24|.080723P&20230807EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2023	08/07/2024	4,582	655,000	142.96	17,292			1,758		8,597			(8,646)				0010
.080723D EEJ EUR008/07/24|.080723D&20230807EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2023	08/07/2024	4,757	680,000	142.96	10,472			1,064		8,042			(5,236)				0010
.80723AD SPX ASIAN08/07/2|.80723AD&20230807EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/07/2023	08/07/2024	233	1,055,000	4518.44	29,540			3,003		52,438			(14,770)				0010
.080723E EEJ EUR008/07/24|.080723E&20230807EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2023	08/07/2024	29,519	4,220,000	142.96	71,740			7,292		52,122			(35,870)				0010
.080723C EEJ EUR008/07/24|.080723C&20230807EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2023	08/07/2024	20,006	2,860,000	142.96	30,888			3,140		25,899			(15,444)				0010
.80723BS PDLV5E EUR008/07|.80723BS&20230807EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/07/2023	08/07/2024	1,089	416,807	382.79	8,878			902		575			(4,439)				0010
.80723AN SPX EUR008/07/24|.80723AN&20230807EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	1,601	7,235,000	4518.44	229,820			23,361		356,714			(114,910)				0010
.80723AE SPX ASIAN08/07/2|.80723AE&20230807EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/07/2023	08/07/2024	427	1,930,000	4518.44	64,076			6,513		120,863			(32,038)				0010
.080723O EEJ EUR008/07/24|.080723O&20230807EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2023	08/07/2024	2,938	420,000	142.96	10,668			1,084		5,512			(5,334)				0010
.080723N EEJ EUR008/07/24|.080723N&20230807EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2023	08/07/2024	10,527	1,505,000	142.96	37,625			3,825		19,750			(18,813)				0010
.80723AM SPX EUR008/07/24|.80723AM&20230807EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	1,618	7,310,000	4518.44	221,617			22,527		342,406			(110,809)				0010

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.80723AS SPX EUR008/07/24|.80723AS&20230807EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	1,257	5,680,000	4518.44	256,918			26,115		418,690			(128,459)				0010
.80723AL SPX EUR008/07/24|.80723AL&20230807EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	715	3,230,000	4518.44	89,972			9,145		137,916			(44,986)				0010
.80723AI SPX EUR008/07/24|.80723AI&20230807EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	1,645	7,435,000	4518.44	146,930			14,935		219,871			(73,465)				0010
.80723BC SPX EQFWD08/07/2|.80723BC&20230807EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	2,213	10,000,000	4518.44	898,530			91,334		2,142,974			(449,265)				0010
.80723AK SPX EUR008/07/24|.80723AK&20230807EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	1,584	7,155,000	4518.44	185,243			18,830		282,218			(92,621)				0010
.80723AJ SPX EUR008/07/24|.80723AJ&20230807EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	1,597	7,215,000	4518.44	175,534			17,843		266,072			(87,767)				0010
.080823B SGIXCGMS EUR006/|.080823B&20230808EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	08/08/2023	06/16/2025	4,531	1,512,893	333.91	47,619			24,655		23,577			(12,821)				0010
.080823D SGIXCGMS EUR006/|.080823D&20230808EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	08/08/2023	06/23/2025	4,413	1,472,541	333.65	47,047			24,591		23,626			(12,537)				0010
.81423AT SPX EUR008/14/24|.81423AT&20230814EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	08/14/2023	08/14/2024	896	4,025,000	4489.72	234,436			28,338		411,114			(117,218)				0010
.81423AA EEJ EUR008/14/24|.81423AA&20230814EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/14/2023	08/14/2024	5,729	815,000	142.26	24,532			2,965		13,955			(12,266)				0010
.81423AQ SPX EUR008/14/24|.81423AQ&20230814EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	08/14/2023	08/14/2024	2,262	10,155,000	4489.72	481,103			58,155		800,100			(240,552)				0010
.81423AO SPX EUR008/14/24|.81423AO&20230814EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	08/14/2023	08/14/2024	292	1,310,000	4489.72	58,704			7,096		96,541			(29,352)				0010
.81423BE PDLV5E EUR008/14|.81423BE&20230814EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E57ODZWZ7FF32TWEFA76	08/14/2023	08/14/2025	6,545	2,488,990	380.3	79,399			44,546		41,962			(19,822)				0010
.081423S EEJ EUR008/14/24|.081423S&20230814EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/14/2023	08/14/2024	15,781	2,245,000	142.26	66,452			8,033		38,442			(33,226)				0010
.81423BA PDLV5E EUR008/14|.81423BA&20230814EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E57ODZWZ7FF32TWEFA76	08/14/2023	08/14/2024	26,012	9,892,326	380.3	229,502			27,742		31,417			(114,751)				0010
.81423AP SPX EUR008/14/24|.81423AP&20230814EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	08/14/2023	08/14/2024	12,328	55,350,000	4489.72	2,614,070			4,344,667		4,344,667	1,177,741						0010
.81423AN SPX EUR008/14/24|.81423AN&20230814EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	08/14/2023	08/14/2024	3,168	14,225,000	4489.72	579,157			936,749		936,749	237,495						0010
.81423BB PDLV5E EUR008/14|.81423BB&20230814EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E57ODZWZ7FF32TWEFA76	08/14/2023	08/14/2024	54,467	20,713,852	380.3	480,561			65,784		65,784	(261,224)						0010
.81423AS SPX EUR008/14/24|.81423AS&20230814EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	08/14/2023	08/14/2024	921	4,135,000	4489.72	220,193			376,316		376,316	108,549						0010

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.81423AW SPX EUR008/14/25|.81423AW&20230814EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/14/2023	08/14/2025	445	2,000,000	4489.72	285,392			557,917		557,917	235,262						0010
.81423AX SPX EUR008/14/25|.81423AX&20230814EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/14/2023	08/14/2025	132	610,000	4624.41	75,665			154,694		154,694	69,101						0010
.081423Y EEJ EUR008/14/24|.081423Y&20230814EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2023	08/14/2024	41,227	5,865,000	142.26	176,537			100,428		100,428	(2,702)						0010
.81423AR SPX EUR008/14/24|.81423AR&20230814EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/14/2023	08/14/2024	1,006	4,515,000	4489.72	224,933			378,251		378,251	105,340						0010
.81423AV SPX EUR008/14/24|.81423AV&20230814EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/14/2023	08/14/2024	364	1,715,000	4714.21	101,204			298,226		298,226	176,313						0010
.081423Z EEJ EUR008/14/25|.081423Z&20230814EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2023	08/14/2025	21,580	3,070,000	142.26	123,107			102,992		102,992	17,597						0010
.81423AU SPX EUR008/14/24|.81423AU&20230814EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/14/2023	08/14/2024	434	1,950,000	4489.72	114,057			200,300		200,300	60,938						0010
.81423AK SPX EUR008/14/24|.81423AK&20230814EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/14/2023	08/14/2024	1,334	5,990,000	4489.72	202,228			24,445		319,172			(101,114)				0010
.081423X EEJ EUR008/14/24|.081423X&20230814EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2023	08/14/2024	6,114	900,000	147.196422	15,570			1,882		2,224			(7,785)				0010
.081423K EEJ EUR008/14/24|.081423K&20230814EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2023	08/14/2024	8,716	1,240,000	142.26	30,132			3,642		21,197			(15,066)				0010
.81423AJ SPX EUR008/14/24|.81423AJ&20230814EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/14/2023	08/14/2024	2,050	9,205,000	4489.72	284,821			34,429		445,237			(142,411)				0010
.81423AY PDLV5E EUR008/14|.81423AY&20230814EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/14/2023	08/14/2024	893	339,675	380.3	6,794			821		1,079			(3,397)				0010
.081423W EEJ EUR008/14/24|.081423W&20230814EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2023	08/14/2024	1,513	220,000	145.403946	4,686			566		1,255			(2,343)				0010
.081423M EEJ EUR008/14/24|.081423M&20230814EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2023	08/14/2024	2,566	365,000	142.26	9,308			1,125		6,247			(4,654)				0010
.081423V EEJ EUR008/14/24|.081423V&20230814EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2023	08/14/2024	6,301	910,000	144.422352	21,749			2,629		7,675			(10,875)				0010
.081423L EEJ EUR008/14/24|.081423L&20230814EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2023	08/14/2024	6,221	885,000	142.26	22,037			2,664		15,141			(11,018)				0010
.081423J EEJ EUR008/14/24|.081423J&20230814EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2023	08/14/2024	18,487	2,630,000	142.26	62,331			7,535		44,896			(31,166)				0010
.81423AD SPX ASIAN08/14/2|.81423AD&20230814EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/14/2023	08/14/2024	392	1,760,000	4489.72	56,496			6,829		105,561			(28,248)				0010
.081423U EEJ EUR008/14/24|.081423U&20230814EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2023	08/14/2024	2,472	355,000	143.625696	9,266			1,120		3,978			(4,633)				0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.81423AM SPX EUR008/14/24|.81423AM&20230814EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/14/2023	08/14/2024	2,994	13,440,000	4489.72	533,044			64,434		858,680			(266,522)				0010
.81423AI SPX EUR008/14/24|.81423AI&20230814EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/14/2023	08/14/2024	1,104	4,955,000	4489.72	130,995			15,835		202,141			(65,498)				0010
.81423AE SPX ASIAN08/14/2|.81423AE&20230814EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/14/2023	08/14/2024	266	1,195,000	4489.72	41,467			5,012		80,214			(20,733)				0010
.81423AC SPX ASIAN08/14/2|.81423AC&20230814EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/14/2023	08/14/2024	261	1,170,000	4489.72	28,899			3,493		50,078			(14,450)				0010
.81423AL SPX EUR008/14/24|.81423AL&20230814EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/14/2023	08/14/2024	1,068	4,795,000	4489.72	175,780			21,248		279,995			(87,890)				0010
.81423AB SPX ASIAN08/14/2|.81423AB&20230814EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/14/2023	08/14/2024	1,222	5,485,000	4489.72	69,111			8,354		109,481			(34,556)				0010
.081423F EEJ EUR008/14/24|.081423F&20230814EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2023	08/14/2024	23,619	3,360,000	142.26	62,832			7,595		54,420			(31,416)				0010
.81423BD PDLV5E EUR008/14|.81423BD&20230814EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/14/2023	08/14/2025	5,017	1,908,108	380.3	60,869			34,150		32,169			(15,196)				0010
.081423R EEJ EUR008/14/24|.081423R&20230814EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2023	08/14/2024	3,409	485,000	142.26	14,308			1,729		8,305			(7,154)				0010
.81423AF SPX EUR008/14/24|.81423AF&20230814EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/14/2023	08/14/2024	4,665	20,945,000	4489.72	276,244			33,392		412,021			(138,122)				0010
.81423BC PDLV5E EUR007/14|.81423BC&20230814EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/14/2023	07/14/2025	823	318,506	386.87	7,644			4,140		3,248			(1,993)				0010
.081423T EEJ EUR008/14/24|.081423T&20230814EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2023	08/14/2024	2,987	425,000	142.26	12,793			1,546		7,277			(6,396)				0010
.0814230 EEJ EUR008/14/24|.0814230&20230814EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2023	08/14/2024	3,163	450,000	142.26	11,925			1,441		7,705			(5,963)				0010
.81423AZ PDLV5E EUR008/14|.81423AZ&20230814EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/14/2023	08/14/2024	8,558	3,254,694	380.3	75,509			9,127		10,336			(37,754)				0010
.081423I EEJ EUR008/14/24|.081423I&20230814EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2023	08/14/2024	3,761	535,000	142.26	12,305			1,487		9,111			(6,153)				0010
.081423C EEJ EUR008/14/24|.081423C&20230814EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2023	08/14/2024	13,145	1,870,000	142.26	20,196			2,441		19,944			(10,098)				0010
.081423D EEJ EUR008/14/24|.081423D&20230814EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2023	08/14/2024	2,601	370,000	142.26	5,772			698		5,448			(2,886)				0010
.81423AH SPX EUR008/14/24|.81423AH&20230814EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/14/2023	08/14/2024	1,372	6,160,000	4489.72	148,000			17,890		227,048			(74,000)				0010
.081423H EEJ EUR008/14/24|.081423H&20230814EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2023	08/14/2024	6,572	935,000	142.26	19,822			2,396		15,730			(9,911)				0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.081423N EEJ EUR008/14/24|.081423N& 20230814EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2023	08/14/2024	1,406	200,000	142.26	5,200			629		3,424			(2,600)				0010
.81423AG SPX EUR008/14/24|.81423AG& 20230814EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/14/2023	08/14/2024	865	3,885,000	4489.72	75,015			9,068		113,803			(37,508)				0010
.081423E EEJ EUR008/14/24|.081423E& 20230814EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2023	08/14/2024	19,717	2,805,000	142.26	47,405			5,730		43,395			(23,702)				0010
.081423G EEJ EUR008/14/24|.081423G& 20230814EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2023	08/14/2024	12,547	1,785,000	142.26	35,343			4,272		29,497			(17,672)				0010
.081423Q EEJ EUR008/14/24|.081423Q& 20230814EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2023	08/14/2024	9,841	1,400,000	142.26	40,600			4,908		23,973			(20,300)				0010
.081423P EEJ EUR008/14/24|.081423P& 20230814EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2023	08/14/2024	7,908	1,125,000	142.26	31,275			3,780		19,264			(15,638)				0010
.82123BJ PDLV5E EUR008/21|.82123BJ&20230821EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/21/2023	08/21/2025	10,025	3,773,701	376.42	120,004			68,479		81,714			(29,960)				0010
.82123BD PDLV5E EUR008/21|.82123BD&20230821EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/21/2023	08/21/2024	1,023	385,182	376.42	8,936			1,252		2,900			(4,468)				0010
.82123BG PDLV5E EUR008/21|.82123BG&20230821EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/21/2023	08/21/2024	21,241	7,995,432	376.42	185,494			25,990		60,205			(92,747)				0010
.082123X EEJ EUR008/21/24|.082123X& 20230821EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2023	08/21/2024	15,707	2,215,000	141.02	66,450			9,310		53,881			(33,225)				0010
.82123BH PDLV5E EUR006/30|.82123BH&20230821EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/21/2023	06/30/2025	775	299,613	386.59	5,992			3,222		3,043			(1,611)				0010
.82123BE PDLV5E EUR007/22|.82123BE&20230821EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/21/2023	07/22/2024	1,280	497,620	388.67	5,076			319		16			(2,766)				0010
.82123AQ SPX EUR008/21/24|.82123AQ& 20230821EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2023	08/21/2024	1,539	6,770,000	4399.77	393,337			55,110		693,220			(196,669)				0010
.82123AN SPX EUR008/21/24|.82123AN& 20230821EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2023	08/21/2024	3,092	13,605,000	4399.77	633,721			88,791		1,060,851			(316,860)				0010
.82123AT SPX EUR008/21/24|.82123AT& 20230821EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2023	08/21/2024	178	785,000	4399.77	73,044			10,234		195,290			(36,522)				0010
.082123G EEJ EUR008/21/24|.082123G& 20230821EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2023	08/21/2024	7,020	990,000	141.02	19,404			2,719		22,353			(9,702)				0010
.82123AE SPX EUR008/21/24|.82123AE& 20230821EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2023	08/21/2024	1,890	8,315,000	4399.77	197,232			27,634		305,422			(98,616)				0010
.082123R EEJ EUR008/21/24|.082123R& 20230821EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2023	08/21/2024	10,389	1,465,000	141.02	42,192			5,912		35,637			(21,096)				0010
.082123E EEJ EUR008/21/24|.082123E& 20230821EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2023	08/21/2024	13,083	1,845,000	141.02	31,181			4,369		37,831			(15,590)				0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.82123AF SPX EUR008/21/24|.82123AF& 20230821EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2023	08/21/2024	749	3,295,000	4399.77	83,561			11,708		130,069			(41,781)				0010
.082123T EEJ EUR008/21/24|.082123T& 20230821EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2023	08/21/2024	5,744	810,000	141.02	24,300			3,405		19,704			(12,150)				0010
.082123H EEJ EUR008/21/24|.082123H& 20230821EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2023	08/21/2024	4,716	665,000	141.02	13,766			1,929		15,397			(6,883)				0010
.82123AC SPX EUR008/21/24|.82123AC& 20230821EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2023	08/21/2024	4,295	18,895,000	4399.77	249,603			34,972		371,528			(124,801)				0010
.082123I EEJ EUR008/21/24|.082123I& 20230821EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2023	08/21/2024	2,127	300,000	141.02	6,360			891		7,023			(3,180)				0010
.082123S EEJ EUR008/21/24|.082123S& 20230821EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2023	08/21/2024	1,631	230,000	141.02	6,739			944		5,595			(3,370)				0010
.82123AP SPX EUR008/21/24|.82123AP& 20230821EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2023	08/21/2024	532	2,340,000	4399.77	132,233			18,527		231,166			(66,117)				0010
.82123AD SPX EUR008/21/24|.82123AD& 20230821EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2023	08/21/2024	756	3,325,000	4399.77	64,439			9,028		98,334			(32,219)				0010
.82123AG SPX EUR008/21/24|.82123AG& 20230821EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2023	08/21/2024	1,371	6,030,000	4399.77	174,448			24,442		274,637			(87,224)				0010
.082123J EEJ EUR008/21/24|.082123J& 20230821EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2023	08/21/2024	6,701	945,000	141.02	20,885			2,926		22,416			(10,442)				0010
.82123AM SPX EUR008/21/24|.82123AM& 20230821EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2023	08/21/2024	1,403	6,175,000	4399.77	281,765			39,478		470,009			(140,883)				0010
.82123AH SPX EUR008/21/24|.82123AH& 20230821EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2023	08/21/2024	1,976	8,695,000	4399.77	274,153			38,412		435,141			(137,077)				0010
.082123V EEJ EUR008/21/24|.082123V& 20230821EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2023	08/21/2024	2,005	290,000	144.644214	5,800			813		2,474			(2,900)				0010
.82123BF PDLV5E EUR008/21|.82123BF&202 30821EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/21/2023	08/21/2024	5,323	2,003,600	376.42	46,484			6,513		15,087			(23,242)				0010
.082123U EEJ EUR008/21/24|.082123U& 20230821EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2023	08/21/2024	1,754	250,000	142.557118	6,350			890		4,125			(3,175)				0010
.082123O EEJ EUR008/21/24|.082123O& 20230821EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2023	08/21/2024	3,936	555,000	141.02	14,042			1,967		13,471			(7,021)				0010
.82123AI SPX EUR008/21/24|.82123AI& 20230821EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2023	08/21/2024	1,397	6,145,000	4399.77	211,449			29,626		338,795			(105,725)				0010
.82123AK SPX EUR008/21/24|.82123AK& 20230821EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2023	08/21/2024	2,294	10,095,000	4399.77	395,825			55,459		644,735			(197,912)				0010
.082123N EEJ EUR008/21/24|.082123N& 20230821EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2023	08/21/2024	2,198	310,000	141.02	7,781			1,090		7,519			(3,891)				0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.082123M EEJ EUR008/21/24|.082123M&20230821EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2023	08/21/2024	4,609	650,000	141.02	15,730			2,204		15,714			(7,865)				0010
.082123D EEJ EUR008/21/24|.082123D&20230821EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2023	08/21/2024	1,347	190,000	141.02	2,926			410		3,613			(1,463)				0010
.82123BC PDLV5E EUR008/21|.82123BC&20230821EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/21/2023	08/21/2024	1,530	575,819	376.42	11,689			1,638		4,335			(5,845)				0010
.082123C EEJ EUR008/21/24|.082123C&20230821EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2023	08/21/2024	9,999	1,410,000	141.02	15,228			2,134		18,487			(7,614)				0010
.82123AJ SPX EUR008/21/24|.82123AJ&20230821EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2023	08/21/2024	425	1,870,000	4399.77	68,218			9,558		110,074			(34,109)				0010
.082123W EEJ EUR008/21/24|.082123W&20230821EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2023	08/21/2024	7,157	1,045,000	146.012108	17,765			2,489		5,269			(8,883)				0010
.082123L EEJ EUR008/21/24|.082123L&20230821EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2023	08/21/2024	10,743	1,515,000	141.02	35,754			5,009		36,485			(17,877)				0010
.082123Y SPX ASIAN08/21/2|.082123Y&20230821EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/21/2023	08/21/2024	1,406	6,185,000	4399.77	77,313			10,832		123,336			(38,656)				0010
.082123K EEJ EUR008/21/24|.082123K&20230821EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2023	08/21/2024	2,553	360,000	141.02	8,208			1,150		8,614			(4,104)				0010
.82123BI PDLV5E EUR008/21|.82123BI&20230821EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/21/2023	08/21/2025	6,487	2,441,891	376.42	77,652			44,312		52,876			(19,386)				0010
.082123P EEJ EUR008/21/24|.082123P&20230821EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2023	08/21/2024	1,099	155,000	141.02	4,061			569		3,768			(2,031)				0010
.82123AA SPX ASIAN08/21/2|.82123AA&20230821EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/21/2023	08/21/2024	513	2,255,000	4399.77	71,033			9,952		131,312			(35,516)				0010
.082123Z SPX ASIAN08/21/2|.082123Z&20230821EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/21/2023	08/21/2024	319	1,405,000	4399.77	34,704			4,862		60,352			(17,352)				0010
.082123Q EEJ EUR008/21/24|.082123Q&20230821EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2023	08/21/2024	9,219	1,300,000	141.02	35,880			5,027		31,622			(17,940)				0010
.82123AB SPX ASIAN08/21/2|.82123AB&20230821EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/21/2023	08/21/2024	607	2,670,000	4399.77	91,848			12,869		175,598			(45,924)				0010
.082123F EEJ EUR008/21/24|.082123F&20230821EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2023	08/21/2024	11,665	1,645,000	141.02	30,597			4,287		36,012			(15,299)				0010
.082223J MXEA EUR008/14/2|.082223J&20230822EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	08/22/2023	08/14/2024	451	952,282	2111.49	23,826			2,945		43,724			(12,181)				0010
.082223A MXEA ASIAN07/29/|.082223A&20230822EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	08/22/2023	07/29/2024	477	1,047,606	2196.24	10,108			832		8,295			(5,411)				0010
.082223G MXEA EUR008/07/2|.082223G&20230822EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	08/22/2023	08/07/2024	543	1,162,731	2141.31	15,383			1,631		28,923			(8,022)				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 Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.082223E MXEA EUR007/29/2|.082223E&20230822EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	08/22/2023	07/29/2024	622	1,366,061	2196.24	13,945			1,148		29,046			(7,465)				0010
.082223L MXEA EUR008/21/2|.082223L&20230822EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	08/22/2023	08/21/2024	832	1,710,051	2055.35	48,106			6,759		80,097			(24,119)				0010
.082223B MXEA ASIAN08/07/|.082223B&20230822EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	08/22/2023	08/07/2024	615	1,316,906	2141.31	24,397			2,587		50,937			(12,723)				0010
.082223D MXEA ASIAN08/21/|.082223D&20230822EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	08/22/2023	08/21/2024	328	674,155	2055.35	15,714			2,208		28,955			(7,879)				0010
.082223H MXEA EUR008/07/2|.082223H&20230822EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	08/22/2023	08/07/2024	1,117	2,391,843	2141.31	71,030			7,530		109,521			(37,041)				0010
.082223K MXEA EUR008/21/2|.082223K&20230822EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	08/22/2023	08/21/2024	408	838,583	2055.35	11,555			1,623		18,503			(5,793)				0010
.082223I MXEA EUR008/14/2|.082223I&20230822EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	08/22/2023	08/14/2024	523	1,104,309	2111.49	12,923			1,597		22,675			(6,607)				0010
.082223C MXEA ASIAN08/14/|.082223C&20230822EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	08/22/2023	08/14/2024	421	888,937	2111.49	14,112			1,744		32,838			(7,215)				0010
.082223F MXEA EUR007/29/2|.082223F&20230822EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	08/22/2023	07/29/2024	509	1,117,886	2196.24	19,194			1,581		40,845			(10,275)				0010
.82823AU SPX EUR008/28/24|.82823AU&20230828EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/28/2023	08/28/2024	614	2,720,000	4433.31	164,813			26,261		293,122			(82,406)				0010
.82823AP SPX EUR008/28/24|.82823AP&20230828EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/28/2023	08/28/2024	339	1,505,000	4433.31	67,088			10,690		110,346			(33,544)				0010
.82823AR SPX EUR008/28/24|.82823AR&20230828EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/28/2023	08/28/2024	2,663	11,805,000	4433.31	555,673			88,541		924,200			(277,837)				0010
.82823AA EEJ EUR008/28/24|.82823AA&20230828EIVO006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2023	08/28/2024	3,106	440,000	141.65	13,112			2,089		9,402			(6,556)				0010
.082823U EEJ EUR008/28/24|.082823U&20230828EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2023	08/28/2024	13,307	1,885,000	141.65	55,231			8,800		40,280			(27,615)				0010
.082823C EEJ EUR008/21/24|.082823C&20230828EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2023	08/21/2024	11,204	1,580,000	141.02	49,454			7,065		38,434			(25,212)				0010
.82823AS SPX EUR008/28/24|.82823AS&20230828EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/28/2023	08/28/2024	495	2,195,000	4433.31	127,347			20,292		223,217			(63,674)				0010
.82823AN SPX EUR008/28/24|.82823AN&20230828EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/28/2023	08/28/2024	803	3,560,000	4433.31	130,502			20,794		208,194			(65,251)				0010
.082823V EEJ EUR008/28/24|.082823V&20230828EIVO001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2023	08/28/2024	3,671	520,000	141.65	15,496			2,469		11,112			(7,748)				0010
.082823K EEJ EUR008/28/24|.082823K&20230828EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2023	08/28/2024	2,894	410,000	141.65	9,348			1,490		8,612			(4,674)				0010

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.82823AB SPX ASIAN08/28/2|.82823AB& 20230828EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/28/2023	08/28/2024	1,494	6,625,000	4433.31	83,203			13,258		131,311			(41,602)				0010
.82823AO SPX EUR008/28/24|.82823AO& 20230828EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/28/2023	08/28/2024	3,305	14,650,000	4433.31	577,693			92,050		931,197			(288,847)				0010
.82823AM SPX EUR008/28/24|.82823AM& 20230828EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/28/2023	08/28/2024	1,065	4,720,000	4433.31	156,053			24,866		246,041			(78,026)				0010
.82823AC SPX ASIAN08/28/2|.82823AC& 20230828EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/28/2023	08/28/2024	259	1,150,000	4433.31	28,236			4,499		48,547			(14,118)				0010
.082823Y EEJ EUR008/28/24|.082823Y& 20230828EIVO004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2023	08/28/2024	2,414	350,000	144.96461	7,245			1,154		2,874			(3,623)				0010
.082823W EEJ EUR008/28/24|.082823W& 20230828EIVO002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2023	08/28/2024	3,497	500,000	142.967345	12,950			2,063		7,621			(6,475)				0010
.082823X EEJ EUR008/28/24|.082823X& 20230828EIVO003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2023	08/28/2024	8,643	1,245,000	144.043885	28,635			4,563		13,828			(14,318)				0010
.82823AD SPX ASIAN08/28/2|.82823AD& 20230828EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/28/2023	08/28/2024	503	2,230,000	4433.31	70,658			11,259		130,369			(35,329)				0010
.82823AE SPX ASIAN08/28/2|.82823AE& 20230828EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/28/2023	08/28/2024	399	1,770,000	4433.31	59,384			9,462		112,062			(29,692)				0010
.082823M EEJ EUR008/28/24|.082823M& 20230828EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2023	08/28/2024	10,307	1,460,000	141.65	35,186			5,607		30,980			(17,593)				0010
.082823S EEJ EUR008/28/24|.082823S& 20230828EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2023	08/28/2024	2,188	310,000	141.65	8,990			1,432		6,624			(4,495)				0010
.082823G EEJ EUR008/28/24|.082823G& 20230828EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2023	08/28/2024	8,472	1,200,000	141.65	23,400			3,729		23,801			(11,700)				0010
.82823AF SPX ASIAN08/28/2|.82823AF& 20230828EIAS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/28/2023	08/28/2024	270	1,195,000	4433.31	44,080			7,024		87,130			(22,040)				0010
.082823H EEJ EUR008/28/24|.082823H& 20230828EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2023	08/28/2024	4,412	625,000	141.65	12,875			2,052		12,713			(6,438)				0010
.082823L EEJ EUR008/28/24|.082823L& 20230828EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2023	08/28/2024	3,318	470,000	141.65	11,045			1,760		9,934			(5,523)				0010
.082823R EEJ EUR008/28/24|.082823R& 20230828EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2023	08/28/2024	8,507	1,205,000	141.65	34,584			5,511		25,749			(17,292)				0010
.082823I EEJ EUR008/28/24|.082823I& 20230828EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2023	08/28/2024	2,330	330,000	141.65	6,996			1,115		6,786			(3,498)				0010
.082823T EEJ EUR008/28/24|.082823T& 20230828EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2023	08/28/2024	1,483	210,000	141.65	6,153			980		4,487			(3,077)				0010
.082823J EEJ EUR008/28/24|.082823J& 20230828EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2023	08/28/2024	7,307	1,035,000	141.65	22,770			3,628		21,545			(11,385)				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 Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.082823D EEJ EUR008/28/24|.082823D&20230828EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2023	08/28/2024	11,543	1,635,000	141.65	17,658			2,814		19,228			(8,829)				0010
.082823Q EEJ EUR008/28/24|.082823Q&20230828EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2023	08/28/2024	1,730	245,000	141.65	6,983			1,113		5,235			(3,491)				0010
.82823AI SPX EUR008/28/24|.82823AI&20230828EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/28/2023	08/28/2024	1,864	8,265,000	4433.31	196,922			31,378		302,519			(98,461)				0010
.082823E EEJ EUR008/28/24|.082823E&20230828EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2023	08/28/2024	11,295	1,600,000	141.65	26,720			4,258		28,813			(13,360)				0010
.82823AH SPX EUR008/28/24|.82823AH&20230828EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/28/2023	08/28/2024	1,290	5,720,000	4433.31	110,053			17,536		167,474			(55,026)				0010
.0828230 EEJ EUR008/28/24|.0828230&20230828EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2023	08/28/2024	3,177	450,000	141.65	11,790			1,879		9,608			(5,895)				0010
.82823AG SPX EUR008/28/24|.82823AG&20230828EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/28/2023	08/28/2024	5,634	24,975,098	4433.31	328,023			52,267		491,884			(164,011)				0010
.082823P EEJ EUR008/28/24|.082823P&20230828EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2023	08/28/2024	7,766	1,100,000	141.65	30,250			4,820		23,504			(15,125)				0010
.082823N EEJ EUR008/28/24|.082823N&20230828EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2023	08/28/2024	1,765	250,000	141.65	6,325			1,008		5,329			(3,163)				0010
.082823Z EEJ EUR008/28/24|.082823Z&20230828EIVO005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2023	08/28/2024	7,536	1,105,000	146.63608	18,675			2,976		4,850			(9,337)				0010
.082823F EEJ EUR008/28/24|.082823F&20230828EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2023	08/28/2024	18,390	2,605,000	141.65	48,453			7,721		50,252			(24,227)				0010
.82823AK SPX EUR008/28/24|.82823AK&20230828EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/28/2023	08/28/2024	1,246	5,525,000	4433.31	162,551			25,901		253,394			(81,276)				0010
.82823AQ SPX EUR008/28/24|.82823AQ&20230828EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/28/2023	08/28/2024	1,121	4,970,000	4433.31	232,745			37,086		386,672			(116,373)				0010
.82823AL SPX EUR008/28/24|.82823AL&20230828EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/28/2023	08/28/2024	1,579	7,000,000	4433.31	218,428			34,804		342,290			(109,214)				0010
.82823AT SPX EUR008/28/24|.82823AT&20230828EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/28/2023	08/28/2024	312	1,385,000	4433.31	81,516			12,989		143,527			(40,758)				0010
.82823AJ SPX EUR008/28/24|.82823AJ&20230828EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/28/2023	08/28/2024	1,025	4,545,000	4433.31	117,961			18,796		182,319			(58,980)				0010
.082923D PDLV5E EUR008/28|.082923D&20230829EIVO003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/29/2023	08/28/2024	5,879	2,222,847	378.07	56,238			8,986		13,603			(28,196)				0010
.082923B PDLV5E EUR006/30|.082923B&20230829EIVO001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/29/2023	06/30/2025	1,455	562,500	386.59	13,163			7,162		5,709			(3,581)				0010
.082923F PDLV5E EUR008/28|.082923F&20230829EIVO005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/29/2023	08/28/2025	4,974	1,880,494	378.07	64,125			37,259		37,166			(16,031)				0010

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.082923C PDLV5E EUR008/28|.082923C&20230829EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/29/2023	08/28/2024	5,027	1,900,618	378.07	48,086			7,683		11,631			(24,109)				0010
.082923A PDLV5E EUR008/28|.082923A&20230829EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/29/2023	08/28/2024	802	303,383	378.07	6,765			1,081		1,856			(3,392)				0010
.082923E PDLV5E EUR008/28|.082923E&20230829EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/29/2023	08/28/2025	5,820	2,200,323	378.07	75,031			43,596		43,487			(18,758)				0010
.090723Z EEJ EUR008/07/24|.090723Z&20230907EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2023	08/07/2024	1,609	230,000	142.96	5,773			645		3,019			(3,174)				0010
.90723AF EEJ EUR009/09/24|.90723AF&20230907EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2023	09/09/2024	7,816	1,110,000	142.008396	33,078			6,361		22,521			(16,539)				0010
.90723BQ PDLV5E EUR007/29|.90723BQ&20230907EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/07/2023	07/29/2024	1,460	562,501	385.31	6,975			607		210			(3,942)				0010
.90723AA EEJ EUR008/21/24|.90723AA&20230907EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2023	08/21/2024	2,376	335,000	141.02	10,754			1,590		8,149			(5,673)				0010
.090723C EEJ EUR007/15/24|.090723C&20230907EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2023	07/15/2024	1,602	230,000	143.53	5,129			233		1,707			(3,031)				0010
.090723D EEJ EUR008/07/24|.090723D&20230907EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2023	08/07/2024	1,889	270,000	142.96	6,696			749		3,544			(3,682)				0010
.90723AB EEJ EUR008/21/25|.90723AB&20230907EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2023	08/21/2025	1,986	280,000	141.02	11,788			6,907		10,877			(3,022)				0010
.90723BE SPX EUR009/09/24|.90723BE&20230907EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/07/2023	09/09/2024	860	3,830,000	4451.14	232,573			44,726		416,673			(116,286)				0010
.090723X EEJ EUR009/09/24|.090723X&20230907EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2023	09/09/2024	13,100	1,860,000	141.98	54,498			10,480		37,987			(27,249)				0010
.90723BP PDLV5E EUR009/09|.90723BP&20230907EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/07/2023	09/09/2024	732	275,632	376.34	6,312			1,214		2,468			(3,156)				0010
.090723Y EEJ EUR007/28/25|.090723Y&20230907EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2023	07/28/2025	1,734	250,000	144.14	7,975			4,557		6,540			(2,116)				0010
.090723E EEJ EUR008/14/24|.090723E&20230907EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2023	08/14/2024	1,546	220,000	142.26	5,984			779		3,767			(3,222)				0010
.90723AK SPX ASIAN09/09/2|.90723AK&20230907EIAS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/07/2023	09/09/2024	176	785,000	4451.14	30,252			5,818		63,885			(15,126)				0010
.90723AU SPX EUR009/09/24|.90723AU&20230907EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/07/2023	09/09/2024	391	1,740,000	4451.14	76,798			14,769		126,745			(38,399)				0010
.90723BG SPX EUR009/09/24|.90723BG&20230907EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/07/2023	09/09/2024	266	1,185,000	4451.14	105,907			20,367		281,370			(52,954)				0010
.90723BA SPX EUR009/09/24|.90723BA&20230907EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/07/2023	09/09/2024	521	2,320,000	4451.14	132,748			25,528		233,111			(66,374)				0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.090723F EEJ EUR008/28/24|.090723F&20230907EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2023	08/28/2024	1,871	265,000	141.65	7,871			1,297		5,663			(4,069)				0010
.90723BB SPX EUR009/09/24|.90723BB&20230907EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/07/2023	09/09/2024	320	1,425,000	4451.14	85,151			16,375		151,674			(42,575)				0010
.90723AX SPX EUR009/09/24|.90723AX&20230907EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/07/2023	09/09/2024	3,830	17,050,000	4451.14	794,308			152,752		1,324,325			(397,154)				0010
.90723BU PDLV5E EUR009/08|.90723BU&20230907EIVO018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/07/2023	09/08/2025	8,183	3,079,746	376.34	97,012			57,834		68,390			(24,253)				0010
.90723BS PDLV5E EUR009/09|.90723BS&20230907EIVO016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/07/2023	09/09/2024	26,057	9,806,238	376.34	224,563			43,185		87,795			(112,281)				0010
.090723T EEJ EUR009/09/24|.090723T&20230907EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2023	09/09/2024	17,538	2,490,000	141.98	68,475			13,168		50,844			(34,238)				0010
.90723AT SPX EUR009/09/24|.90723AT&20230907EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/07/2023	09/09/2024	4,274	19,025,000	4451.14	743,421			142,966		1,203,445			(371,710)				0010
.90723AH SPX ASIAN09/09/2|.90723AH&20230907EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/07/2023	09/09/2024	276	1,230,000	4451.14	28,214			5,426		48,428			(14,107)				0010
.090723G EEJ EUR009/09/24|.090723G&20230907EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2023	09/09/2024	25,497	3,620,000	141.98	39,096			7,518		39,645			(19,548)				0010
.90723AS SPX EUR009/09/24|.90723AS&20230907EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/07/2023	09/09/2024	1,284	5,715,000	4451.14	209,380			40,265		336,008			(104,690)				0010
.90723AI SPX ASIAN09/09/2|.90723AI&20230907EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/07/2023	09/09/2024	382	1,700,000	4451.14	52,714			10,137		98,542			(26,357)				0010
.090723I EEJ EUR009/09/24|.090723I&20230907EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2023	09/09/2024	19,052	2,705,000	141.98	45,444			8,739		45,918			(22,722)				0010
.090723H EEJ EUR009/09/24|.090723H&20230907EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2023	09/09/2024	2,430	345,000	141.98	5,279			1,015		5,443			(2,639)				0010
.90723AJ SPX ASIAN09/09/2|.90723AJ&20230907EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/07/2023	09/09/2024	698	3,105,000	4451.14	105,663			20,320		206,075			(52,832)				0010
.90723BT PDLV5E EUR009/08|.90723BT&20230907EIVO017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/07/2023	09/08/2025	6,549	2,464,615	376.34	77,635			46,283		54,730			(19,409)				0010
.090723R EEJ EUR009/09/24|.090723R&20230907EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2023	09/09/2024	5,670	805,000	141.98	20,286			3,901		16,366			(10,143)				0010
.090723L EEJ EUR009/09/24|.090723L&20230907EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2023	09/09/2024	9,403	1,335,000	141.98	26,433			5,083		25,196			(13,217)				0010
.90723AD EEJ EUR009/09/24|.90723AD&20230907EIVO011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2023	09/09/2024	1,911	275,000	143.925126	6,655			1,280		3,400			(3,328)				0010
.090723S EEJ EUR009/09/24|.090723S&20230907EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2023	09/09/2024	8,346	1,185,000	141.98	30,929			5,948		24,161			(15,464)				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 Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.090723W EEJ EUR009/09/24|.090723W& 20230907EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2023	09/09/2024	2,148	305,000	141.98	8,967			1,724		6,229			(4,484)				0010
.90723AC EEJ EUR009/09/24|.90723AC& 20230907EIVO010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2023	09/09/2024	4,859	690,000	141.994198	20,562			3,954		14,046			(10,281)				0010
.90723AW SPX EUR009/09/24|.90723AW& 20230907EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/07/2023	09/09/2024	2,290	10,195,000	4451.14	472,977			90,957		787,939			(236,488)				0010
.090723V EEJ EUR009/09/24|.090723V& 20230907EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2023	09/09/2024	14,333	2,035,000	141.98	58,608			11,271		41,561			(29,304)				0010
.090723J EEJ EUR009/09/24|.090723J& 20230907EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2023	09/09/2024	9,966	1,415,000	141.98	24,904			4,789		24,825			(12,452)				0010
.090723K EEJ EUR009/09/24|.090723K& 20230907EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2023	09/09/2024	37,188	5,280,000	141.98	99,264			19,089		96,552			(49,632)				0010
.090723U EEJ EUR009/09/24|.090723U& 20230907EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2023	09/09/2024	3,064	435,000	141.98	12,398			2,384		8,884			(6,199)				0010
.090723A EEJ EUR007/08/24|.090723A& 20230907EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2023	07/08/2024	34,171	4,840,000	141.64	105,028			2,443		83,252			(63,505)				0010
.90723AO SPX EUR009/09/24|.90723AO& 20230907EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/07/2023	09/09/2024	981	4,365,000	4451.14	109,719			21,100		169,733			(54,859)				0010
.90723AE EEJ EUR009/09/24|.90723AE& 20230907EIVO012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2023	09/09/2024	12,656	1,860,000	146.963498	31,620			6,081		8,415			(15,810)				0010
.90723AN SPX EUR009/09/24|.90723AN& 20230907EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/07/2023	09/09/2024	2,534	11,280,000	4451.14	266,287			51,209		410,204			(133,143)				0010
.090723N EEJ EUR009/09/24|.090723N& 20230907EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2023	09/09/2024	11,657	1,655,000	141.98	36,410			7,002		32,689			(18,205)				0010
.090723B EEJ EUR007/08/24|.090723B& 20230907EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2023	07/08/2024	18,568	2,630,000	141.64	70,747			1,645		45,238			(42,777)				0010
.090723M EEJ EUR009/09/24|.090723M& 20230907EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2023	09/09/2024	9,403	1,335,000	141.98	27,768			5,340		25,811			(13,884)				0010
.90723AM SPX EUR009/09/24|.90723AM& 20230907EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/07/2023	09/09/2024	1,326	5,900,000	4451.14	113,599			21,846		172,803			(56,799)				0010
.090723P EEJ EUR009/09/24|.090723P& 20230907EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2023	09/09/2024	11,375	1,615,000	141.98	37,953			7,299		32,478			(18,976)				0010
.90723AL SPX EUR009/09/24|.90723AL& 20230907EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/07/2023	09/09/2024	6,254	27,838,198	4451.14	364,792			70,152		544,960			(182,396)				0010
.090723O EEJ EUR009/09/24|.090723O& 20230907EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2023	09/09/2024	7,078	1,005,000	141.98	22,914			4,407		20,068			(11,457)				0010
.90723BD SPX EUR009/09/24|.90723BD& 20230907EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/07/2023	09/09/2024	388	1,725,000	4451.14	103,683			19,939		185,067			(51,841)				0010

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.090723Q EEJ EUR009/09/24|.090723Q&20230907EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2023	09/09/2024	25,426	3,610,000	141.98	87,362			16,800		73,002			(43,681)				0010
.90723AR SPX EUR009/09/24|.90723AR&20230907EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/07/2023	09/09/2024	1,770	7,880,000	4451.14	259,512			49,906		411,289			(129,756)				0010
.90723AZ SPX EUR009/09/24|.90723AZ&20230907EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/07/2023	09/09/2024	226	1,005,000	4451.14	53,613			10,310		92,203			(26,806)				0010
.90723BR PDLV5E EUR009/09|.90723BR&20230907EIVO015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/07/2023	09/09/2024	8,428	3,171,651	376.34	72,631			13,967		28,396			(36,315)				0010
.90723AG SPX ASIAN09/09/2|.90723AG&20230907EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/07/2023	09/09/2024	1,613	7,180,000	4451.14	90,755			17,453		144,193			(45,378)				0010
.90723AP SPX EUR009/09/24|.90723AP&20230907EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/07/2023	09/09/2024	1,259	5,605,000	4451.14	160,606			30,886		251,136			(80,303)				0010
.90723AQ SPX EUR009/09/24|.90723AQ&20230907EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/07/2023	09/09/2024	2,548	11,340,000	4451.14	350,009			67,309		551,104			(175,005)				0010
.091423T EEJ EUR001/21/25|.091423T&20230914EIVO004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2023	01/21/2025	1,608	230,000	143.05	7,406			3,077		5,343			(2,745)				0010
.91423AB EEJ EUR009/16/24|.91423AB&20230914EIVO012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2023	09/16/2024	4,239	605,000	142.72	18,090			3,827		10,603			(9,045)				0010
.91423AY SPX EUR009/16/24|.91423AY&20230914EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/14/2023	09/16/2024	2,037	9,175,000	4505.1	554,298			117,255		984,869			(277,149)				0010
.91423BE PDLV5E EUR009/16|.91423BE&20230914EIVO014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/14/2023	09/16/2024	15,130	5,711,539	377.5	130,794			27,668		45,551			(65,397)				0010
.091423S EEJ EUR009/16/24|.091423S&20230914EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2023	09/16/2024	4,484	640,000	142.72	18,752			3,967		11,216			(9,376)				0010
.91423AR SPX EUR009/16/24|.91423AR&20230914EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/14/2023	09/16/2024	1,906	8,585,000	4505.1	399,331			84,474		658,974			(199,666)				0010
.91423BC PDLV5E EUR009/16|.91423BC&20230914EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/14/2023	09/16/2024	632	238,555	377.5	5,463			1,156		1,903			(2,731)				0010
.091423U EEJ EUR009/08/25|.091423U&20230914EIVO005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2023	09/08/2025	1,479	210,000	141.98	8,673			5,221		7,414			(2,189)				0010
.91423BH PDLV5E EUR009/15|.91423BH&20230914EIVO017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/14/2023	09/15/2025	4,039	1,524,890	377.5	48,034			29,098		31,881			(12,009)				0010
.91423AH SPX EUR009/16/24|.91423AH&20230914EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/14/2023	09/16/2024	1,133	5,105,000	4505.1	97,751			20,678		146,184			(48,875)				0010
.091423I EEJ EUR009/16/24|.091423I&20230914EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2023	09/16/2024	12,752	1,820,000	142.72	38,220			8,085		30,329			(19,110)				0010
.91423AS SPX EUR009/16/24|.91423AS&20230914EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/14/2023	09/16/2024	1,272	5,730,000	4505.1	267,345			56,554		441,472			(133,672)				0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.091423C EEJ EUR009/16/24|.091423C& 20230914EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2023	09/16/2024	19,759	2,820,000	142.72	30,174			6,383		27,055			(15,087)				0010
.91423AI SPX EUR009/16/24|.91423AI& 20230914EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/14/2023	09/16/2024	1,636	7,370,000	4505.1	175,657			37,158		266,732			(87,828)				0010
.091423D EEJ EUR009/16/24|.091423D& 20230914EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2023	09/16/2024	3,223	460,000	142.72	7,038			1,489		6,269			(3,519)				0010
.091423R EEJ EUR009/16/24|.091423R& 20230914EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2023	09/16/2024	1,787	255,000	142.72	7,446			1,575		4,469			(3,723)				0010
.091423J EEJ EUR009/16/24|.091423J& 20230914EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2023	09/16/2024	12,717	1,815,000	142.72	39,749			8,408		30,728			(19,874)				0010
.91423AF SPX ASIAN09/16/2|.91423AF& 20230914EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/14/2023	09/16/2024	698	3,145,000	4505.1	101,367			21,443		207,465			(50,683)				0010
.91423AE SPX ASIAN09/16/2|.91423AE& 20230914EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/14/2023	09/16/2024	521	2,345,000	4505.1	67,839			14,350		130,876			(33,919)				0010
.091423B EEJ EUR007/15/24|.091423B& 20230914EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2023	07/15/2024	18,463	2,650,000	143.53	61,480			2,860		19,672			(37,174)				0010
.91423AG SPX EUR009/16/24|.91423AG& 20230914EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/14/2023	09/16/2024	4,890	22,030,000	4505.1	291,016			61,561		426,712			(145,508)				0010
.091423K EEJ EUR009/16/24|.091423K& 20230914EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2023	09/16/2024	7,042	1,005,000	142.72	22,914			4,847		17,225			(11,457)				0010
.91423AP SPX EUR009/16/24|.91423AP& 20230914EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/14/2023	09/16/2024	3,205	14,440,000	4505.1	567,608			120,071		908,792			(283,804)				0010
.091423V EEJ EUR009/16/24|.091423V& 20230914EIVO006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2023	09/16/2024	4,055	580,000	143.048256	16,762			3,546		9,379			(8,381)				0010
.091423G EEJ EUR009/16/24|.091423G& 20230914EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2023	09/16/2024	21,721	3,100,000	142.72	57,970			12,263		48,659			(28,985)				0010
.91423AQ SPX EUR009/16/24|.91423AQ& 20230914EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/14/2023	09/16/2024	2,817	12,690,000	4505.1	514,491			827,938		827,938	212,295						0010
.091423P EEJ EUR009/16/24|.091423P& 20230914EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2023	09/16/2024	23,823	3,400,000	142.72	93,500			19,779		59,573			(46,750)				0010
.91423AV SPX EUR009/16/24|.91423AV& 20230914EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/14/2023	09/16/2024	3,555	16,015,000	4505.1	834,109			1,414,231		1,414,231	403,156						0010
.091423Q EEJ EUR009/16/24|.091423Q& 20230914EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2023	09/16/2024	7,777	1,110,000	142.72	31,857			6,739		19,453			(15,929)				0010
.91423AT SPX EUR009/16/24|.91423AT& 20230914EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/14/2023	09/16/2024	12,542	56,505,000	4505.1	2,639,010			4,358,869		4,358,869	1,182,965						0010
.091423W EEJ EUR009/16/24|.091423W& 20230914EIVO007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2023	09/16/2024	6,515	945,000	145.060608	21,924			4,638		8,785			(10,962)				0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.91423BB SPX EUR009/15/25|.91423BB&20230914EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/14/2023	09/15/2025	302	1,405,000	4658.27	166,911			352,739		352,739	158,069						0010
.91423BD PDLV5E EUR009/16|.91423BD&20230914EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/14/2023	09/16/2024	2,881	1,087,752	377.5	24,910			5,269		8,675			(12,455)				0010
.91423AW SPX EUR009/16/24|.91423AW&20230914EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/14/2023	09/16/2024	786	3,540,000	4505.1	204,251			357,002		357,002	106,984						0010
.0914230 EEJ EUR009/16/24|.0914230&20230914EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2023	09/16/2024	9,249	1,320,000	142.72	34,584			7,316		23,095			(17,292)				0010
.091423Z EEJ EUR009/16/24|.091423Z&20230914EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2023	09/16/2024	49,888	7,120,000	142.72	212,888			124,781		124,781	1,155						0010
.091423X EEJ EUR009/16/24|.091423X&20230914EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2023	09/16/2024	6,230	910,000	146.07392	18,837			3,985		6,141			(9,419)				0010
.91423AZ SPX EUR009/16/24|.91423AZ&20230914EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/14/2023	09/16/2024	209	990,000	4745.22	53,852			170,750		170,750	99,076						0010
.091423E EEJ EUR009/16/24|.091423E&20230914EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2023	09/16/2024	25,715	3,670,000	142.72	62,023			13,120		54,010			(31,012)				0010
.91423AA EEJ EUR009/15/25|.91423AA&20230914EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2023	09/15/2025	51,254	7,315,000	142.72	289,674			238,758		238,758	40,768						0010
.091423F EEJ EUR009/16/24|.091423F&20230914EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2023	09/16/2024	7,112	1,015,000	142.72	18,372			3,886		15,665			(9,186)				0010
.91423AN SPX EUR009/16/24|.91423AN&20230914EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/14/2023	09/16/2024	353	1,590,000	4505.1	53,896			84,597		84,597	20,510						0010
.091423Y EEJ EUR009/16/24|.091423Y&20230914EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2023	09/16/2024	9,480	1,400,000	147.686656	23,940			5,064		5,339			(11,970)				0010
.91423BF PDLV5E EUR009/16|.91423BF&20230914EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/14/2023	09/16/2024	37,726	14,241,391	377.5	326,128			113,580		113,580	(180,130)						0010
.091423N EEJ EUR009/16/24|.091423N&20230914EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2023	09/16/2024	2,067	295,000	142.72	7,464			1,579		5,149			(3,732)				0010
.91423BA SPX EUR009/15/25|.91423BA&20230914EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/14/2023	09/15/2025	570	2,570,000	4505.1	359,057			718,260		718,260	301,863						0010
.091423M EEJ EUR009/16/24|.091423M&20230914EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2023	09/16/2024	40,779	5,820,000	142.72	140,262			29,671		100,983			(70,131)				0010
.91423AM SPX EUR009/16/24|.91423AM&20230914EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/14/2023	09/16/2024	1,391	6,265,000	4505.1	207,491			43,892		324,866			(103,745)				0010
.91423BG PDLV5E EUR009/15|.91423BG&20230914EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/14/2023	09/15/2025	6,859	2,589,164	377.5	81,559			49,406		54,132			(20,390)				0010
.91423AC SPX ASIAN09/16/2|.91423AC&20230914EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/14/2023	09/16/2024	1,158	5,215,000	4505.1	64,238			13,589		103,059			(32,119)				0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.091423H EEJ EUR009/16/24|.091423H&20230914EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2023	09/16/2024	10,580	1,510,000	142.72	29,445			6,229		24,318			(14,723)				0010
.91423AX SPX EUR009/16/24|.91423AX&20230914EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/14/2023	09/16/2024	526	2,370,000	4505.1	143,181			30,288		254,402			(71,591)				0010
.091423L EEJ EUR009/16/24|.091423L&20230914EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2023	09/16/2024	5,851	835,000	142.72	19,623			4,151		14,410			(9,811)				0010
.91423AO SPX EUR009/16/24|.91423AO&20230914EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/14/2023	09/16/2024	817	3,680,000	4505.1	134,489			28,450		213,185			(67,245)				0010
.091423A EEJ EUR007/15/24|.091423A&20230914EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2023	07/15/2024	28,113	4,035,000	143.53	72,227			3,359		29,952			(43,672)				0010
.91423AD SPX ASIAN09/16/2|.91423AD&20230914EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/14/2023	09/16/2024	198	890,000	4505.1	19,706			4,169		34,645			(9,853)				0010
.91423AL SPX EUR009/16/24|.91423AL&20230914EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/14/2023	09/16/2024	1,487	6,700,000	4505.1	208,417			44,088		324,147			(104,208)				0010
.91423AU SPX EUR009/16/24|.91423AU&20230914EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/14/2023	09/16/2024	628	2,830,000	4505.1	145,380			30,753		245,617			(72,690)				0010
.91423AJ SPX EUR009/16/24|.91423AJ&20230914EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/14/2023	09/16/2024	1,088	4,900,000	4505.1	126,890			26,842		193,945			(63,445)				0010
.91423AK SPX EUR009/16/24|.91423AK&20230914EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/14/2023	09/16/2024	1,829	8,240,000	4505.1	242,388			51,274		374,759			(121,194)				0010
.091823G SGIXCGMS EUR007/|.091823G&20230918EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	09/18/2023	07/22/2024	878	294,236	335.09	4,434			304		477			(2,637)				0010
.091823C SGIXCGMS EUR007/|.091823C&20230918EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	09/18/2023	07/08/2024	1,478	482,407	326.35	12,446			298		7,007			(7,758)				0010
.091823F SGIXCGMS EUR007/|.091823F&20230918EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	09/18/2023	07/14/2025	1,103	369,442	334.94	9,177			5,232		5,545			(2,519)				0010
.091823E SGIXCGMS EUR007/|.091823E&20230918EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	09/18/2023	07/15/2024	492	164,657	334.94	2,463			115		182			(1,499)				0010
.091823B SGIXCGMS EUR006/|.091823B&20230918EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	09/18/2023	06/30/2025	1,144	382,518	334.29	9,623			5,397		5,909			(2,699)				0010
.091823H SGIXCGMS EUR007/|.091823H&20230918EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	09/18/2023	07/21/2025	3,668	1,229,204	335.09	30,520			17,538		18,425			(8,291)				0010
.091823D SGIXCGMS EUR007/|.091823D&20230918EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	09/18/2023	07/07/2025	2,542	829,588	326.35	29,182			16,504		22,243			(8,096)				0010
.092123B EEJ EUR009/23/24|.092123B&20230921EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2023	09/23/2024	38,415	5,410,000	140.83	90,347			20,849		112,156			(45,174)				0010
.092123A EEJ EUR009/23/24|.092123A&20230921EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2023	09/23/2024	19,669	2,770,000	140.83	29,639			6,840		35,131			(14,820)				0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.092123Z SPX EUR009/23/24|.092123Z&20230921EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/21/2023	09/23/2024	1,969	8,525,000	4330.0	264,889			61,128		420,293			(132,444)				0010
.92123AA SPX EUR009/23/24|.92123AA&20230921EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/21/2023	09/23/2024	612	2,650,000	4330.0	94,168			21,731		151,353			(47,084)				0010
.0921230 EEJ EUR009/23/24|.0921230&20230921EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2023	09/23/2024	2,718	390,000	143.50577	8,658			1,998		5,900			(4,329)				0010
.092123P EEJ EUR009/23/24|.092123P&20230921EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2023	09/23/2024	4,057	585,000	144.20992	11,934			2,754		7,379			(5,967)				0010
.92123AB SPX EUR009/23/24|.92123AB&20230921EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/21/2023	09/23/2024	1,111	4,810,000	4330.0	187,749			43,327		305,284			(93,874)				0010
.092123J EEJ EUR009/23/24|.092123J&20230921EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2023	09/23/2024	12,604	1,775,000	140.83	48,635			11,223		48,375			(24,318)				0010
.92123AJ SPX EUR009/23/24|.92123AJ&20230921EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/21/2023	09/23/2024	291	1,260,000	4330.0	76,127			17,568		135,954			(38,063)				0010
.92123AY PDLV5E EUR009/23|.92123AY&20230921EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/21/2023	09/23/2024	644	240,329	373.43	4,999			1,154		3,373			(2,499)				0010
.92123BA PDLV5E EUR008/21|.92123BA&20230921EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/21/2023	08/21/2024	877	330,211	376.42	5,911			911		2,489			(3,250)				0010
.092123Y SPX EUR009/23/24|.092123Y&20230921EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/21/2023	09/23/2024	1,987	8,605,000	4330.0	243,126			56,106		382,682			(121,563)				0010
.92123AZ PDLV5E EUR008/14|.92123AZ&20230921EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/21/2023	08/14/2024	671	255,323	380.3	3,523			478		820			(1,979)				0010
.92123AH SPX EUR009/23/24|.92123AH&20230921EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/21/2023	09/23/2024	477	2,065,000	4330.0	105,687			24,389		180,209			(52,843)				0010
.092123N EEJ EUR009/23/24|.092123N&20230921EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2023	09/23/2024	5,681	800,000	140.83	23,840			5,502		21,827			(11,920)				0010
.092123I EEJ EUR009/23/24|.092123I&20230921EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2023	09/23/2024	16,722	2,355,000	140.83	61,230			14,130		63,827			(30,615)				0010
.92123AK SPX EUR009/23/24|.92123AK&20230921EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/21/2023	09/23/2024	1,163	5,035,000	4330.0	304,205			70,201		543,277			(152,102)				0010
.092123X SPX EUR009/23/24|.092123X&20230921EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/21/2023	09/23/2024	3,043	13,175,000	4330.0	309,863			71,507		482,717			(154,931)				0010
.92123AX PDLV5E EUR008/14|.92123AX&20230921EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/21/2023	08/14/2024	663	252,195	380.3	3,480			473		810			(1,955)				0010
.092123K EEJ EUR009/23/24|.092123K&20230921EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2023	09/23/2024	20,876	2,940,000	140.83	85,260			19,675		80,213			(42,630)				0010
.92123AG SPX EUR009/23/24|.92123AG&20230921EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/21/2023	09/23/2024	1,043	4,515,000	4330.0	230,662			53,230		393,144			(115,331)				0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.092123T SPX ASIAN09/23/2|.092123T&20230921EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/21/2023	09/23/2024	300	1,300,000	4330.0	37,163			8,576		68,400			(18,582)				0010
.92123BE PDLV5E EUR009/23|.92123BE&20230921EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/21/2023	09/23/2024	19,936	7,444,789	373.43	170,486			39,343		104,720			(85,243)				0010
.92123BD PDLV5E EUR009/23|.92123BD&20230921EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/21/2023	09/23/2024	3,787	1,414,285	373.43	32,387			7,474		19,894			(16,194)				0010
.092123L EEJ EUR009/23/24|.092123L&20230921EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2023	09/23/2024	10,651	1,500,000	140.83	43,800			10,108		40,925			(21,900)				0010
.92123AE SPX EUR009/23/24|.92123AE&20230921EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/21/2023	09/23/2024	857	3,710,000	4330.0	174,162			40,191		291,595			(87,081)				0010
.92123BC PDLV5E EUR009/16|.92123BC&20230921EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/21/2023	09/16/2024	7,378	2,785,329	377.5	48,743			10,513		22,299			(24,850)				0010
.092123H EEJ EUR009/23/24|.092123H&20230921EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2023	09/23/2024	39,090	5,505,000	140.83	127,166			29,346		144,133			(63,583)				0010
.92123BG PDLV5E EUR009/22|.92123BG&20230921EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/21/2023	09/22/2025	6,655	2,485,166	373.43	78,034			48,021		65,949			(19,509)				0010
.092123F EEJ EUR009/23/24|.092123F&20230921EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2023	09/23/2024	14,415	2,030,000	140.83	42,427			9,791		50,324			(21,214)				0010
.92123AF SPX EUR009/23/24|.92123AF&20230921EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/21/2023	09/23/2024	1,133	4,905,000	4330.0	236,122			54,490		397,336			(118,061)				0010
.092123R SPX ASIAN09/23/2|.092123R&20230921EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/21/2023	09/23/2024	1,491	6,455,000	4330.0	79,196			18,276		127,449			(39,598)				0010
.092123Q EEJ EUR009/23/24|.092123Q&20230921EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2023	09/23/2024	9,674	1,410,000	145.75905	23,829			5,499		11,424			(11,915)				0010
.092123S SPX ASIAN09/23/2|.092123S&20230921EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/21/2023	09/23/2024	297	1,285,000	4330.0	29,119			6,720		50,616			(14,560)				0010
.092123G EEJ EUR009/23/24|.092123G&20230921EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2023	09/23/2024	26,379	3,715,000	140.83	81,359			18,775		94,680			(40,679)				0010
.92123AC SPX EUR009/23/24|.92123AC&20230921EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/21/2023	09/23/2024	1,546	6,695,000	4330.0	276,785			63,873		453,875			(138,392)				0010
.092123W SPX EUR009/23/24|.092123W&20230921EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/21/2023	09/23/2024	1,079	4,670,000	4330.0	87,432			20,177		134,465			(43,716)				0010
.92123BF PDLV5E EUR009/22|.92123BF&20230921EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/21/2023	09/22/2025	5,863	2,189,572	373.43	68,753			42,309		58,105			(17,188)				0010
.092123D EEJ EUR009/23/24|.092123D&20230921EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2023	09/23/2024	29,575	4,165,000	140.83	77,886			17,974		95,262			(38,943)				0010
.092123E EEJ EUR009/23/24|.092123E&20230921EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2023	09/23/2024	9,266	1,305,000	140.83	25,970			5,993		31,242			(12,985)				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 Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.092123U SPX ASIAN09/23/2|.092123U&20230921EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/21/2023	09/23/2024	791	3,425,000	4330.0	115,536			26,662		227,187			(57,768)				0010
.92123BB PDLV5E EUR009/16|.92123BB&20230921EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/21/2023	09/16/2024	655	247,121	377.5	4,325			933		1,978			(2,205)				0010
.092123V SPX EUR009/23/24|.092123V&20230921EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/21/2023	09/23/2024	5,424	23,485,000	4330.0	302,416			69,788		457,481			(151,208)				0010
.092123M EEJ EUR009/23/24|.092123M&20230921EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2023	09/23/2024	2,414	340,000	140.83	10,132			2,338		9,276			(5,066)				0010
.092123C EEJ EUR009/23/24|.092123C&20230921EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2023	09/23/2024	16,225	2,285,000	140.83	40,673			9,386		50,148			(20,337)				0010
.092223D MXEA ASIAN09/23/|.092223D&20230922EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/22/2023	09/23/2024	494	1,023,015	2070.88	21,331			4,936		37,946			(10,695)				0010
.092223J MXEA EUR009/16/2|.092223J&20230922EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/22/2023	09/16/2024	795	1,669,190	2099.61	46,301			10,015		76,477			(23,671)				0010
.092223F MXEA EUR008/28/2|.092223F&20230922EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/22/2023	08/28/2024	753	1,565,585	2079.13	49,088			8,448		81,729			(26,510)				0010
.092223G MXEA EUR009/09/2|.092223G&20230922EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/22/2023	09/09/2024	461	957,575	2077.17	12,853			2,578		18,671			(6,703)				0010
.092223C MXEA ASIAN09/16/|.092223C&20230922EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/22/2023	09/16/2024	239	501,807	2099.61	10,597			2,292		22,988			(5,418)				0010
.092223H MXEA EUR009/09/2|.092223H&20230922EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/22/2023	09/09/2024	497	1,032,353	2077.17	29,303			5,877		47,117			(15,281)				0010
.092223L MXEA EUR009/23/2|.092223L&20230922EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/22/2023	09/23/2024	464	960,888	2070.88	28,490			6,593		44,731			(14,284)				0010
.092223B MXEA ASIAN09/09/|.092223B&20230922EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/22/2023	09/09/2024	474	984,579	2077.17	22,937			4,601		45,136			(11,961)				0010
.092223I MXEA EUR009/16/2|.092223I&20230922EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/22/2023	09/16/2024	338	709,668	2099.61	10,187			2,203		15,352			(5,208)				0010
.092223E MXEA EUR008/28/2|.092223E&20230922EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/22/2023	08/28/2024	558	1,160,155	2079.13	19,218			3,307		29,221			(10,379)				0010
.092223A MXEA ASIAN08/28/|.092223A&20230922EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/22/2023	08/28/2024	297	617,502	2079.13	15,221			2,620		32,005			(8,220)				0010
.092223K MXEA EUR009/23/2|.092223K&20230922EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/22/2023	09/23/2024	395	817,998	2070.88	12,186			2,820		17,539			(6,110)				0010
.92823BB PDLV5E EUR009/29|.92823BB&20230928EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/28/2023	09/29/2025	6,191	2,288,998	369.73	71,875			44,922		74,209			(17,969)				0010
.92823AZ PDLV5E EUR009/30|.92823AZ&20230928EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/28/2023	09/30/2024	11,635	4,301,905	369.73	98,514			24,628		91,107			(49,257)				0010

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.92823AW SPX EUR009/30/24|.92823AW&20230928EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/28/2023	09/30/2024	1,509	6,490,000	4299.7	395,364			98,841		710,667			(197,682)				0010
.92823AS SPX EUR009/30/24|.92823AS&20230928EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/28/2023	09/30/2024	1,051	4,520,000	4299.7	217,498			54,374		368,908			(108,749)				0010
.92823AX PDLV5E EUR009/30|.92823AX&20230928EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/28/2023	09/30/2024	660	244,007	369.73	5,563			1,391		5,168			(2,782)				0010
.92823AU SPX EUR009/30/24|.92823AU&20230928EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/28/2023	09/30/2024	2,058	8,850,000	4299.7	449,562			112,391		770,797			(224,781)				0010
.092823Z EEJ EUR009/30/24|.092823Z&20230928EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2023	09/30/2024	10,699	1,500,000	140.2	43,800			10,950		46,764			(21,900)				0010
.092823A EEJ EUR007/22/24|.092823A&20230928EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2023	07/22/2024	18,750	2,695,000	143.73	31,801			2,272		20,879			(19,686)				0010
.92823AF SPX ASIAN09/30/2|.92823AF&20230928EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/28/2023	09/30/2024	398	1,710,000	4299.7	40,108			10,027		70,319			(20,054)				0010
.092823X EEJ EUR009/30/24|.092823X&20230928EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2023	09/30/2024	9,629	1,350,000	140.2	36,990			9,248		42,000			(18,495)				0010
.092823Y EEJ EUR009/30/24|.092823Y&20230928EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2023	09/30/2024	7,846	1,100,000	140.2	31,790			7,948		34,292			(15,895)				0010
.092823L EEJ EUR008/07/24|.092823L&20230928EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2023	08/07/2024	7,625	1,090,000	142.96	19,729			2,355		14,307			(11,583)				0010
.92823AV SPX EUR009/30/24|.92823AV&20230928EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/28/2023	09/30/2024	386	1,660,000	4299.7	100,923			25,231		181,298			(50,462)				0010
.92823AG SPX ASIAN09/30/2|.92823AG&20230928EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/28/2023	09/30/2024	336	1,445,000	4299.7	41,526			10,382		76,375			(20,763)				0010
.92823AQ SPX EUR009/30/24|.92823AQ&20230928EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/28/2023	09/30/2024	1,538	6,615,000	4299.7	270,090			67,523		446,614			(135,045)				0010
.092823W EEJ EUR009/30/24|.092823W&20230928EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2023	09/30/2024	8,916	1,250,000	140.2	32,625			8,156		38,596			(16,313)				0010
.092823N EEJ EUR008/07/24|.092823N&20230928EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2023	08/07/2024	4,442	635,000	142.96	12,002			1,432		8,335			(7,046)				0010
.092823B EEJ EUR007/22/24|.092823B&20230928EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2023	07/22/2024	14,750	2,120,000	143.73	26,924			1,923		16,466			(16,667)				0010
.092823C EEJ EUR007/22/24|.092823C&20230928EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2023	07/22/2024	10,888	1,565,000	143.73	22,380			1,599		12,163			(13,854)				0010
.92823AT SPX EUR009/30/24|.92823AT&20230928EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/28/2023	09/30/2024	594	2,555,000	4299.7	129,549			32,387		222,039			(64,774)				0010
.092823M EEJ EUR008/07/24|.092823M&20230928EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2023	08/07/2024	4,931	705,000	142.96	13,184			1,574		9,253			(7,740)				0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.92823AJ SPX EUR009/30/24|.92823AJ&20230928EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/28/2023	09/30/2024	1,173	5,045,000	4299.7	94,468			23,617		147,109			(47,234)				0010
.092823D EEJ EUR007/22/24|.092823D&20230928EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2023	07/22/2024	9,010	1,295,000	143.73	19,425			1,388		10,065			(12,025)				0010
.092823P EEJ EUR009/30/24|.092823P&20230928EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2023	09/30/2024	26,748	3,750,000	140.2	63,000			15,750		84,956			(31,500)				0010
.92823AI SPX EUR009/30/24|.92823AI&20230928EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/28/2023	09/30/2024	5,947	25,570,000	4299.7	326,785			81,696		500,440			(163,392)				0010
.092823O EEJ EUR009/30/24|.092823O&20230928EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2023	09/30/2024	24,964	3,500,000	140.2	37,450			9,363		47,217			(18,725)				0010
.92823AR SPX EUR009/30/24|.92823AR&20230928EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/28/2023	09/30/2024	742	3,190,000	4299.7	148,906			37,227		251,157			(74,453)				0010
.92823AH SPX ASIAN09/30/2|.92823AH&20230928EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/28/2023	09/30/2024	461	1,980,000	4299.7	66,746			16,686		130,027			(33,373)				0010
.092823G EEJ EUR007/22/24|.092823G&20230928EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2023	07/22/2024	8,697	1,250,000	143.73	20,500			1,464		9,715			(12,690)				0010
.92823AA EEJ EUR009/30/24|.92823AA&20230928EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2023	09/30/2024	2,318	325,000	140.2	9,653			2,413		10,132			(4,826)				0010
.092823Q EEJ EUR009/30/24|.092823Q&20230928EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2023	09/30/2024	10,699	1,500,000	140.2	26,100			6,525		35,244			(13,050)				0010
.092823S EEJ EUR009/30/24|.092823S&20230928EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2023	09/30/2024	32,097	4,500,000	140.2	83,700			20,925		112,464			(41,850)				0010
.092823F EEJ EUR007/22/24|.092823F&20230928EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2023	07/22/2024	6,923	995,000	143.73	16,219			1,158		7,733			(10,040)				0010
.92823AL SPX EUR009/30/24|.92823AL&20230928EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/28/2023	09/30/2024	1,361	5,850,000	4299.7	146,355			36,589		231,660			(73,178)				0010
.92823AM SPX EUR009/30/24|.92823AM&20230928EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/28/2023	09/30/2024	2,425	10,425,000	4299.7	289,440			72,360		461,133			(144,720)				0010
.092823R EEJ EUR009/30/24|.092823R&20230928EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2023	09/30/2024	10,699	1,500,000	140.2	27,000			6,750		36,411			(13,500)				0010
.092823H EEJ EUR008/07/24|.092823H&20230928EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2023	08/07/2024	11,507	1,645,000	142.96	20,563			2,454		20,512			(12,072)				0010
.092823E EEJ EUR007/22/24|.092823E&20230928EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2023	07/22/2024	7,201	1,035,000	143.73	15,939			1,139		8,044			(9,867)				0010
.92823AK SPX EUR009/30/24|.92823AK&20230928EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/28/2023	09/30/2024	3,223	13,860,000	4299.7	319,016			79,754		501,992			(159,508)				0010
.92823BA PDLV5E EUR009/29|.92823BA&20230928EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/28/2023	09/29/2025	4,251	1,571,776	369.73	49,354			30,846		50,957			(12,338)				0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.92823AO SPX EUR009/30/24|.92823AO&20230928EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/28/2023	09/30/2024	1,126	4,840,000	4299.7	154,575			38,644		249,073			(77,288)				0010
.092823J EEJ EUR008/07/24|.092823J&20230928EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2023	08/07/2024	9,128	1,305,000	142.96	20,489			2,445		17,094			(12,029)				0010
.92823AB EEJ EUR009/30/24|.92823AB&20230928EIVO002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2023	09/30/2024	4,515	640,000	141.7422	16,064			4,016		14,883			(8,032)				0010
.092823V EEJ EUR009/30/24|.092823V&20230928EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2023	09/30/2024	21,398	3,000,000	140.2	69,300			17,325		88,303			(34,650)				0010
.092823U EEJ EUR009/30/24|.092823U&20230928EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2023	09/30/2024	21,398	3,000,000	140.2	65,700			16,425		85,631			(32,850)				0010
.092823K EEJ EUR008/07/24|.092823K&20230928EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2023	08/07/2024	10,982	1,570,000	142.96	26,219			3,129		20,601			(15,393)				0010
.92823AP SPX EUR009/30/24|.92823AP&20230928EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/28/2023	09/30/2024	1,121	4,820,000	4299.7	181,415			45,354		297,197			(90,708)				0010
.92823AN SPX EUR009/30/24|.92823AN&20230928EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/28/2023	09/30/2024	1,873	8,055,000	4299.7	243,366			60,841		390,479			(121,683)				0010
.092823T EEJ EUR009/30/24|.092823T&20230928EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2023	09/30/2024	8,916	1,250,000	140.2	24,625			6,156		32,820			(12,313)				0010
.92823AD EEJ EUR009/30/24|.92823AD&20230928EIVO004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2023	09/30/2024	9,820	1,425,000	145.107	24,083			6,021		14,819			(12,041)				0010
.092823I EEJ EUR008/07/24|.092823I&20230928EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2023	08/07/2024	11,752	1,680,000	142.96	23,352			2,787		21,667			(13,710)				0010
.92823AE SPX ASIAN09/30/2|.92823AE&20230928EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/28/2023	09/30/2024	1,436	6,175,000	4299.7	75,199			18,800		121,785			(37,600)				0010
.92823AY PDLV5E EUR009/30|.92823AY&20230928EIVO005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/28/2023	09/30/2024	5,438	2,010,629	369.73	46,043			11,511		42,582			(23,022)				0010
.92823AC EEJ EUR009/30/24|.92823AC&20230928EIVO003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2023	09/30/2024	2,788	400,000	143.4947	8,240			2,060		6,304			(4,120)				0010
.100323C EEJ EUR008/14/24|.100323C&20231003EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/03/2023	08/14/2024	8,470	1,205,000	142.26	15,545			2,178		20,024			(9,010)				0010
.100323D EEJ EUR008/14/24|.100323D&20231003EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/03/2023	08/14/2024	10,896	1,550,000	142.26	22,630			3,171		26,451			(13,117)				0010
.100323H EEJ EUR008/14/24|.100323H&20231003EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/03/2023	08/14/2024	4,675	665,000	142.26	11,172			1,566		11,387			(6,475)				0010
.100323G EEJ EUR008/14/24|.100323G&20231003EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/03/2023	08/14/2024	3,901	555,000	142.26	9,102			1,275		9,503			(5,276)				0010
.100323A EEJ EUR008/14/24|.100323A&20231003EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/03/2023	08/14/2024	9,173	1,305,000	142.26	14,616			2,048		20,189			(8,472)				0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.100323I EEJ EUR008/14/24|.100323I& 20231003EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/03/2023	08/14/2024	5,940	845,000	142.26	14,281			2,001		14,469			(8,277)				0010
.100323E EEJ EUR008/14/24|.100323E& 20231003EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/03/2023	08/14/2024	4,253	605,000	142.26	9,015			1,263		10,342			(5,225)				0010
.100323F EEJ EUR008/14/24|.100323F& 20231003EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/03/2023	08/14/2024	6,432	915,000	142.26	14,183			1,987		15,662			(8,220)				0010
.100323B EEJ EUR008/14/24|.100323B& 20231003EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/03/2023	08/14/2024	11,598	1,650,000	142.26	19,965			2,798		26,724			(11,572)				0010
.10923BU PDLV5E EUR010/07|.10923BU&202 31009EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/09/2023	10/07/2024	20,419	7,537,000	369.11	169,582			45,909		171,451			(85,260)				0010
.10923AV SPX EUR010/07/24|.10923AV& 20231009EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/09/2023	10/07/2024	1,488	6,450,000	4335.66	308,310			83,465		524,515			(155,007)				0010
.100923M EEJ EUR009/30/24|.100923M& 20231009EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/09/2023	09/30/2024	5,528	775,000	140.2	19,530			5,006		24,161			(10,013)				0010
.10923BW PDLV5E EUR010/07|.10923BW&202 31009EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/09/2023	10/07/2025	9,412	3,473,919	369.11	108,039			68,806		116,803			(27,047)				0010
.10923BA SPX EUR010/07/24|.10923BA& 20231009EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/09/2023	10/07/2024	319	1,385,000	4335.66	81,300			22,009		145,347			(40,874)				0010
.10923BS PDLV5E EUR009/30|.10923BS&202 31009EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/09/2023	09/30/2024	2,661	984,033	369.73	21,452			5,499		21,027			(10,998)				0010
.100923W EEJ EUR010/07/24|.100923W& 20231009EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/09/2023	10/07/2024	9,693	1,350,000	139.28	39,960			10,818		49,862			(20,090)				0010
.10923BG SPX EUR010/07/24|.10923BG& 20231009EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/09/2023	10/07/2024	163	705,000	4335.66	65,706			17,788		193,232			(33,035)				0010
.100923L EEJ EUR009/16/24|.100923L& 20231009EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/09/2023	09/16/2024	3,153	450,000	142.72	8,055			1,819		7,886			(4,299)				0010
.100923U EEJ EUR010/07/24|.100923U& 20231009EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/09/2023	10/07/2024	7,180	1,000,000	139.28	29,100			7,878		36,934			(14,630)				0010
.100923G EEJ EUR008/21/24|.100923G& 20231009EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/09/2023	08/21/2024	16,948	2,390,000	141.02	43,259			7,004		57,635			(24,994)				0010
.10923BR PDLV5E EUR010/07|.10923BR&202 31009EIOS048	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/09/2023	10/07/2024	956	352,759	369.11	7,937			2,149		8,025			(3,990)				0010
.10923AC SPX ASIAN10/09/2|.10923AC& 20231009EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/09/2023	10/09/2024	465	2,015,000	4335.66	57,693			15,850		104,974			(28,847)				0010
.10923AY SPX EUR010/07/24|.10923AY& 20231009EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/09/2023	10/07/2024	2,583	11,200,000	4335.66	564,480			152,815		968,565			(283,799)				0010
.10923AD SPX ASIAN10/09/2|.10923AD& 20231009EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/09/2023	10/09/2024	314	1,360,000	4335.66	45,423			12,479		87,050			(22,711)				0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.10923AF SPX ASIAN10/09/2|.10923AF&20231009EIAS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/09/2023	10/09/2024	152	660,000	4335.66	26,576			7,301		56,078			(13,288)				0010
.100923R EEJ EUR010/07/24|.100923R&20231009EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/09/2023	10/07/2024	12,457	1,735,000	139.28	41,640			11,273		60,684			(20,935)				0010
.10923BC SPX EUR010/07/24|.10923BC&20231009EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/09/2023	10/07/2024	2,357	10,220,000	4335.66	622,398			168,494		1,126,757			(312,918)				0010
.10923AB SPX ASIAN10/09/2|.10923AB&20231009EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/09/2023	10/09/2024	303	1,315,000	4335.66	28,238			7,758		48,435			(14,119)				0010
.100923T EEJ EUR010/07/24|.100923T&20231009EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/09/2023	10/07/2024	21,001	2,925,000	139.28	83,948			22,726		108,016			(42,206)				0010
.100923H EEJ EUR008/21/24|.100923H&20231009EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/09/2023	08/21/2024	7,517	1,060,000	141.02	20,246			3,278		25,727			(11,698)				0010
.10923AX SPX EUR010/07/24|.10923AX&20231009EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/09/2023	10/07/2024	1,074	4,655,000	4335.66	231,354			62,632		395,444			(116,316)				0010
.100923I EEJ EUR008/21/24|.100923I&20231009EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/09/2023	08/21/2024	9,325	1,315,000	141.02	26,826			4,343		31,986			(15,499)				0010
.100923S EEJ EUR010/07/24|.100923S&20231009EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/09/2023	10/07/2024	10,913	1,520,000	139.28	41,496			11,234		55,903			(20,863)				0010
.10923AE SPX ASIAN10/09/2|.10923AE&20231009EIAS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/09/2023	10/09/2024	249	1,080,000	4335.66	39,655			10,894		79,227			(19,828)				0010
.10923AA SPX ASIAN10/09/2|.10923AA&20231009EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/09/2023	10/09/2024	1,604	6,955,000	4335.66	85,644			23,529		136,998			(42,822)				0010
.10923BV PDLV5E EUR010/07|.10923BV&20231009EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/09/2023	10/07/2025	13,493	4,980,364	369.11	154,889			98,643		167,454			(38,776)				0010
.100923X EEJ EUR010/07/24|.100923X&20231009EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/09/2023	10/07/2024	5,751	815,000	141.7174	18,338			4,964		19,537			(9,219)				0010
.10923AQ SPX EUR010/07/24|.10923AQ&20231009EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/09/2023	10/07/2024	2,451	10,625,000	4335.66	432,438			117,069		715,461			(217,413)				0010
.100923N EEJ EUR010/07/24|.100923N&20231009EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/09/2023	10/07/2024	13,031	1,815,000	139.28	19,421			5,257		26,471			(9,764)				0010
.100923A EEJ EUR008/21/24|.100923A&20231009EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/09/2023	08/21/2024	4,751	670,000	141.02	5,963			965		8,785			(3,445)				0010
.10923BB SPX EUR010/07/24|.10923BB&20231009EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/09/2023	10/07/2024	669	2,900,000	4335.66	175,740			47,576		317,807			(88,355)				0010
.100923Y EEJ EUR010/07/24|.100923Y&20231009EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/09/2023	10/07/2024	2,130	305,000	143.17984	5,765			1,561		5,366			(2,898)				0010
.100923K EEJ EUR008/21/24|.100923K&20231009EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/09/2023	08/21/2024	5,177	730,000	141.02	15,403			2,494		17,758			(8,900)				0010

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.100923V EEJ EUR010/07/24|.100923V&20231009EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/09/2023	10/07/2024	2,621	365,000	139.28	10,804			2,925		13,481			(5,432)				0010
.10923BT PDLV5E EUR010/07|.10923BT&20231009EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	10/09/2023	10/07/2024	8,505	3,139,336	369.11	70,635			19,122		71,413			(35,513)				0010
.100923C EEJ EUR008/21/24|.100923C&20231009EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/09/2023	08/21/2024	9,396	1,325,000	141.02	19,478			3,154		29,115			(11,254)				0010
.10923AO SPX EUR010/07/24|.10923AO&20231009EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	10/09/2023	10/07/2024	1,031	4,470,000	4335.66	158,685			42,959		257,908			(79,781)				0010
.100923B EEJ EUR008/21/24|.100923B&20231009EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/09/2023	08/21/2024	16,735	2,360,000	141.02	31,624			5,120		48,221			(18,272)				0010
.100923J EEJ EUR008/21/24|.100923J&20231009EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/09/2023	08/21/2024	11,204	1,580,000	141.02	33,180			5,372		38,434			(19,171)				0010
.10923AN SPX EUR010/07/24|.10923AN&20231009EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	10/09/2023	10/07/2024	1,405	6,090,000	4335.66	191,835			51,933		308,246			(96,447)				0010
.10923AP SPX EUR010/07/24|.10923AP&20231009EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	10/09/2023	10/07/2024	1,273	5,520,000	4335.66	211,968			57,384		348,015			(106,570)				0010
.10923AM SPX EUR010/07/24|.10923AM&20231009EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	10/09/2023	10/07/2024	2,191	9,500,000	4335.66	285,950			77,412		458,085			(143,765)				0010
.100923D EEJ EUR008/21/24|.100923D&20231009EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/09/2023	08/21/2024	7,588	1,070,000	141.02	16,371			2,651		24,160			(9,459)				0010
.100923P EEJ EUR010/07/24|.100923P&20231009EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/09/2023	10/07/2024	42,540	5,925,000	139.28	110,798			29,995		167,435			(55,705)				0010
.100923Z EEJ EUR010/07/24|.100923Z&20231009EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/09/2023	10/07/2024	11,515	1,660,000	144.1548	27,888			7,550		23,223			(14,021)				0010
.10923AG SPX EUR010/07/24|.10923AG&20231009EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	10/09/2023	10/07/2024	7,317	31,725,000	4335.66	402,908			109,074		614,339			(202,567)				0010
.10923AL SPX EUR010/07/24|.10923AL&20231009EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	10/09/2023	10/07/2024	1,860	8,065,000	4335.66	223,401			60,479		355,638			(112,317)				0010
.10923AH SPX EUR010/07/24|.10923AH&20231009EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	10/09/2023	10/07/2024	1,086	4,710,000	4335.66	87,606			23,717		135,700			(44,045)				0010
.100923Q EEJ EUR010/07/24|.100923Q&20231009EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/09/2023	10/07/2024	33,565	4,675,000	139.28	107,993			29,236		159,480			(54,295)				0010
.10923BQ PDLV5E EUR010/07|.10923BQ&20231009EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	10/09/2023	10/07/2024	1,200	442,776	369.11	9,254			2,505		9,998			(4,653)				0010
.10923AU SPX EUR010/07/24|.10923AU&20231009EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	10/09/2023	10/07/2024	1,008	4,370,000	4335.66	198,835			53,828		335,300			(99,967)				0010
.10923AI SPX EUR010/07/24|.10923AI&20231009EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	10/09/2023	10/07/2024	706	3,060,000	4335.66	64,566			17,479		100,831			(32,461)				0010

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.10923AK SPX EUR010/07/24|.10923AK&20231009EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	10/09/2023	10/07/2024	1,114	4,830,000	4335.66	120,750			32,689		190,728			(60,709)				0010
.1009230 EEJ EUR010/07/24|.1009230&20231009EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/09/2023	10/07/2024	37,981	5,290,000	139.28	88,343			23,916		133,296			(44,416)				0010
.100923F EEJ EUR008/21/24|.100923F&20231009EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/09/2023	08/21/2024	10,176	1,435,000	141.02	24,682			3,996		34,130			(14,261)				0010
.100923E EEJ EUR008/21/24|.100923E&20231009EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/09/2023	08/21/2024	6,737	950,000	141.02	15,390			2,492		22,055			(8,892)				0010
.10923AJ SPX EUR010/07/24|.10923AJ&20231009EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	10/09/2023	10/07/2024	2,557	11,085,000	4335.66	256,064			69,321		401,511			(128,739)				0010
.101023B SGIXCGMS EUR007/|.101023B&20231010EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	10/10/2023	07/28/2025	4,625	1,547,789	334.67	32,929			19,707		24,147			(9,150)				0010
.101023D SGIXCGMS EUR008/|.101023D&20231010EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	10/10/2023	08/07/2025	2,334	777,999	333.29	17,717			10,710		13,546			(4,849)				0010
.101023G SGIXCGMS EUR008/|.101023G&20231010EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	10/10/2023	08/21/2024	1,252	412,896	329.9	6,921			1,124		4,207			(4,012)				0010
.101023C SGIXCGMS EUR008/|.101023C&20231010EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	10/10/2023	08/07/2024	1,483	494,342	333.29	6,408			790		2,202			(3,887)				0010
.101023F SGIXCGMS EUR008/|.101023F&20231010EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	10/10/2023	08/14/2025	4,283	1,420,764	331.7	34,780			21,168		27,778			(9,420)				0010
.101023H SGIXCGMS EUR008/|.101023H&20231010EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	10/10/2023	08/21/2025	1,984	654,581	329.9	17,362			10,637		14,494			(4,654)				0010
.101023A SGIXCGMS EUR007/|.101023A&20231010EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	10/10/2023	07/29/2024	2,421	810,313	334.67	9,346			899		2,005			(5,845)				0010
.101023E SGIXCGMS EUR008/|.101023E&20231010EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	10/10/2023	08/14/2024	4,320	1,432,841	331.7	21,037			3,015		9,936			(12,471)				0010
.H231610 PDLV5E EUR010/14|.H231610&20231016EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	10/16/2023	10/14/2024	89,017	32,810,642	368.59	738,239			791,168		791,168	(416,889)						0010
.T101623 SPX EUR010/14/24|.T101623&20231016EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	10/16/2023	10/14/2024	2,403	10,510,000	4373.63	550,724			929,953		929,953	206,798						0010
.101623U EEJ EUR010/14/25|.101623U&20231016EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/16/2023	10/14/2025	58,604	8,170,000	139.41	322,715			387,593		387,593	70,095						0010
.N101623 SPX EUR010/14/24|.N101623&20231016EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	10/16/2023	10/14/2024	10,140	44,350,000	4373.63	2,057,840			3,385,255		3,385,255	719,432						0010
.W101623 SPX EUR010/14/24|.W101623&20231016EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	10/16/2023	10/14/2024	538	2,355,000	4373.63	136,119			235,975		235,975	55,251						0010
.101623T EEJ EUR010/14/24|.101623T&20231016EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/16/2023	10/14/2024	120,867	16,850,000	139.41	498,760			614,011		614,011	105,511						0010

STATEMENT AS OF JUNE 30, 2024 OF THE Symetra Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.K101623 SPX EUR010/14/24|.K101623&20231016EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/16/2023	10/14/2024	2,023	8,850,000	4373.63	355,770			571,766		571,766	116,617						0010
.C231610 SPX EUR010/14/25|.C231610&20231016EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/16/2023	10/14/2025	502	2,195,000	4373.63	320,909			696,230		696,230	275,090						0010
.H101623 SPX EUR010/14/24|.H101623&20231016EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/16/2023	10/14/2024	398	1,740,000	4373.63	58,290			92,187		92,187	18,027						0010
.E231610 PDLV5E EUR010/14|.E231610&20231016EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/16/2023	10/14/2024	874	321,976	368.59	7,244			2,101		7,764			(3,642)				0010
.B231610 SPX EUR010/14/24|.B231610&20231016EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/16/2023	10/14/2024	1,330	5,815,000	4373.63	370,416			107,441		664,632			(186,231)				0010
.S101623 SPX EUR010/14/24|.S101623&20231016EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/16/2023	10/14/2024	276	1,205,000	4373.63	61,937			17,965		103,995			(31,140)				0010
.101623P EEJ EUR010/14/24|.101623P&20231016EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/16/2023	10/14/2024	4,770	665,000	139.41	19,352			5,613		24,232			(9,729)				0010
.101623G EEJ EUR010/14/24|.101623G&20231016EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/16/2023	10/14/2024	3,049	425,000	139.41	8,883			2,576		13,131			(4,466)				0010
.101623V EEJ EUR010/14/24|.101623V&20231016EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/16/2023	10/14/2024	5,165	720,000	139.41	21,312			6,182		26,237			(10,715)				0010
.101623Z SPX ASIAN10/14/2|.101623Z&20231016EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	10/16/2023	10/16/2024	692	3,025,000	4373.63	104,946			30,850		202,281			(52,473)				0010
.G231610 PDLV5E EUR010/14|.G231610&20231016EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/16/2023	10/14/2024	9,533	3,513,635	368.59	79,057			22,931		84,725			(39,747)				0010
.101623R EEJ EUR010/14/24|.101623R&20231016EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/16/2023	10/14/2024	2,047	290,000	141.696324	6,641			1,926		7,099			(3,339)				0010
.X101623 SPX EUR010/14/24|.X101623&20231016EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/16/2023	10/14/2024	90	395,000	4373.63	22,831			6,622		39,580			(11,479)				0010
.G101623 SPX EUR010/14/24|.G101623&20231016EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/16/2023	10/14/2024	660	2,885,000	4373.63	93,186			27,029		146,812			(46,850)				0010
.J231610 PDLV5E EUR010/14|.J231610&20231016EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/16/2023	10/14/2025	4,888	1,801,544	368.59	56,028			36,222		62,421			(14,026)				0010
.I231610 PDLV5E EUR010/14|.I231610&20231016EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/16/2023	10/14/2025	5,434	2,002,753	368.59	62,286			40,267		69,393			(15,593)				0010
.Q101623 SPX EUR010/14/24|.Q101623&20231016EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/16/2023	10/14/2024	90	395,000	4373.63	19,316			5,603		32,103			(9,711)				0010
.101623Q EEJ EUR010/14/24|.101623Q&20231016EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/16/2023	10/14/2024	1,578	220,000	139.41	6,512			1,889		8,017			(3,274)				0010
.Z101623 SPX EUR010/14/24|.Z101623&20231016EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/16/2023	10/14/2024	373	1,630,000	4373.63	100,734			29,218		178,663			(50,645)				0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.E101623 SPX EURO10/14/24|.E101623& 20231016EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/16/2023	10/14/2024	1,041	4,555,000	4373.63	124,807			36,201		193,594			(62,748)				0010
.U101623 SPX EURO10/14/24|.U101623& 20231016EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/16/2023	10/14/2024	1,742	7,620,000	4373.63	407,670			118,247		690,110			(204,961)				0010
.101623Y SPX ASIAN10/14/2|.101623Y& 20231016EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	10/16/2023	10/16/2024	220	960,000	4373.63	27,988			8,227		50,419			(13,994)				0010
.Y101623 SPX EURO10/14/24|.Y101623& 20231016EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/16/2023	10/14/2024	122	535,000	4373.63	32,047			9,295		56,127			(16,112)				0010
.I101623 SPX EURO10/14/24|.I101623& 20231016EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/16/2023	10/14/2024	908	3,970,000	4373.63	142,920			41,455		226,940			(71,855)				0010
.R101623 SPX EURO10/14/24|.R101623& 20231016EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/16/2023	10/14/2024	772	3,375,000	4373.63	172,800			50,122		289,991			(86,877)				0010
.P101623 SPX EURO10/14/24|.P101623& 20231016EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/16/2023	10/14/2024	901	3,940,000	4373.63	192,666			55,884		320,216			(96,865)				0010
.101623F EEJ EURO10/14/24|.101623F& 20231016EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/16/2023	10/14/2024	37,479	5,225,000	139.41	97,185			28,189		144,225			(48,861)				0010
.F101623 SPX EURO10/14/24|.F101623& 20231016EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/16/2023	10/14/2024	1,630	7,130,000	4373.63	216,039			62,663		338,383			(108,616)				0010
.101623E EEJ EURO10/14/24|.101623E& 20231016EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/16/2023	10/14/2024	5,129	715,000	139.41	12,799			3,712		18,875			(6,435)				0010
.101623X SPX ASIAN10/14/2|.101623X& 20231016EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	10/16/2023	10/16/2024	117	510,000	4373.63	10,636			3,127		17,809			(5,318)				0010
.101623D EEJ EURO10/14/24|.101623D& 20231016EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/16/2023	10/14/2024	16,426	2,290,000	139.41	38,243			11,093		56,402			(19,227)				0010
.J101623 SPX EURO10/14/24|.J101623& 20231016EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/16/2023	10/14/2024	693	3,030,000	4373.63	117,564			34,100		188,525			(59,107)				0010
.V101623 SPX EURO10/14/24|.V101623& 20231016EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/16/2023	10/14/2024	479	2,095,000	4373.63	112,292			32,571		190,129			(56,456)				0010
.C101623 SPX EURO10/14/24|.C101623& 20231016EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/16/2023	10/14/2024	297	1,300,000	4373.63	27,430			7,956		42,084			(13,791)				0010
.D101623 SPX EURO10/14/24|.D101623& 20231016EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/16/2023	10/14/2024	2,155	9,425,000	4373.63	223,373			64,790		343,875			(112,303)				0010
.L101623 SPX EURO10/14/24|.L101623& 20231016EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/16/2023	10/14/2024	194	850,000	4373.63	35,530			10,306		57,512			(17,863)				0010
.B101623 SPX EURO10/14/24|.B101623& 20231016EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/16/2023	10/14/2024	1,033	4,520,000	4373.63	85,428			24,779		129,877			(42,950)				0010
.A101623 SPX EURO10/14/24|.A101623& 20231016EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/16/2023	10/14/2024	4,612	20,170,000	4373.63	258,176			74,885		388,066			(129,801)				0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.101623L EEJ EUR010/14/24|.101623L&20231016EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/16/2023	10/14/2024	12,589	1,755,000	139.41	46,859			13,592		63,309			(23,559)				0010
.M101623 SPX EUR010/14/24|.M101623&20231016EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/16/2023	10/14/2024	1,358	5,940,000	4373.63	261,360			75,809		426,248			(131,402)				0010
.101623A EEJ EUR008/28/24|.101623A&20231016EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/16/2023	08/28/2024	42,252	5,985,000	141.65	118,503			21,820		127,882			(68,468)				0010
.101623N EEJ EUR010/14/24|.101623N&20231016EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/16/2023	10/14/2024	5,021	700,000	139.41	20,090			5,827		25,502			(10,101)				0010
.101623B EEJ EUR010/14/24|.101623B&20231016EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/16/2023	10/14/2024	18,722	2,610,000	139.41	27,927			8,100		37,217			(14,041)				0010
.101623M EEJ EUR010/14/24|.101623M&20231016EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/16/2023	10/14/2024	1,686	235,000	139.41	6,416			1,861		8,519			(3,225)				0010
.101623O EEJ EUR010/14/24|.101623O&20231016EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/16/2023	10/14/2024	1,291	180,000	139.41	5,220			1,514		6,559			(2,624)				0010
.O101623 SPX EUR010/14/24|.O101623&20231016EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/16/2023	10/14/2024	173	755,000	4373.63	35,259			10,227		58,132			(17,727)				0010
.A231610 SPX EUR010/14/24|.A231610&20231016EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/16/2023	10/14/2024	479	2,095,000	4373.63	131,566			38,161		234,937			(66,146)				0010
.101623C EEJ EUR010/14/24|.101623C&20231016EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/16/2023	10/14/2024	2,152	300,000	139.41	4,410			1,279		6,367			(2,217)				0010
.101623W SPX ASIAN10/14/2|.101623W&20231016EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	10/16/2023	10/16/2024	1,210	5,290,000	4373.63	65,818			19,348		104,083			(32,909)				0010
.101623K EEJ EUR010/14/24|.101623K&20231016EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/16/2023	10/14/2024	2,511	350,000	139.41	8,995			2,609		12,450			(4,522)				0010
.101623H EEJ EUR010/14/24|.101623H&20231016EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/16/2023	10/14/2024	3,981	555,000	139.41	12,099			3,509		17,755			(6,083)				0010
.D231610 PDLV5E EUR010/14|.D231610&20231016EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/16/2023	10/14/2024	1,712	631,137	368.59	12,497			3,625		14,821			(6,283)				0010
.F231610 PDLV5E EUR010/14|.F231610&20231016EIVO008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/16/2023	10/14/2024	6,592	2,429,799	368.59	54,670			15,857		58,590			(27,486)				0010
.101623S EEJ EUR010/14/24|.101623S&20231016EIVO004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/16/2023	10/14/2024	8,043	1,160,000	144.233586	19,604			5,686		16,476			(9,856)				0010
.101623J EEJ EUR010/14/24|.101623J&20231016EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/16/2023	10/14/2024	9,827	1,370,000	139.41	32,880			9,537		47,052			(16,531)				0010
.101623I EEJ EUR010/14/24|.101623I&20231016EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/16/2023	10/14/2024	10,724	1,495,000	139.41	34,834			10,104		50,304			(17,513)				0010
.101723A EEJ EUR010/14/24|.101723A&20231017EIVO001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/17/2023	10/14/2024	50,212	7,000,000	139.41	205,100			255,079		255,079	43,832						0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.1018230 NDX DIGITAL10/07|.1018230& 20231018EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	10/18/2023	10/07/2024	33	490,000	15047.15	27,253			7,566		42,724			(14,051)				0010
.102023A EEJ EUR009/30/24|.102023A& 20231020EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/20/2023	09/30/2024	57,775	8,100,000	140.2	151,470			40,303		240,522			(80,607)				0010
.M102323 SPX EUR010/21/24|.M102323& 20231023EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/23/2023	10/21/2024	561	2,365,000	4217.04	119,125			36,856		203,396			(59,892)				0010
.102323Q EEJ EUR010/21/24|.102323Q& 20231023EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/23/2023	10/21/2024	9,396	1,295,000	137.83	37,555			11,619		60,349			(18,881)				0010
.R102323 SPX EUR010/21/24|.R102323& 20231023EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/23/2023	10/21/2024	388	1,635,000	4217.04	100,454			31,080		180,200			(50,505)				0010
.O102323 SPX EUR010/21/24|.O102323& 20231023EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/23/2023	10/21/2024	1,915	8,075,000	4217.04	425,956			131,788		734,274			(214,155)				0010
.T102323 SPX EUR010/21/24|.T102323& 20231023EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/23/2023	10/21/2024	2,134	9,000,000	4217.04	570,780			176,595		1,034,601			(286,967)				0010
.102323T EEJ EUR010/21/24|.102323T& 20231023EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/23/2023	10/21/2024	2,967	420,000	141.55141	8,064			2,495		10,865			(4,054)				0010
.I232310 PDLV5E EUR010/21|.I232310&202 31023EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/23/2023	10/21/2024	13,460	4,919,193	365.46	110,682			34,244		153,707			(55,647)				0010
.P102323 SPX EUR010/21/24|.P102323& 20231023EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/23/2023	10/21/2024	407	1,715,000	4217.04	90,792			28,090		156,599			(45,647)				0010
.K232310 PDLV5E EUR010/21|.K232310&202 31023EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/23/2023	10/21/2025	5,408	1,976,450	365.46	61,468			40,330		79,760			(15,388)				0010
.D102323 SPX EUR010/21/24|.D102323& 20231023EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/23/2023	10/21/2024	1,400	5,905,000	4217.04	159,789			49,438		252,431			(80,336)				0010
.G232310 PDLV5E EUR010/21|.G232310&202 31023EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/23/2023	10/21/2024	951	347,417	365.46	7,817			2,418		10,856			(3,930)				0010
.E102323 SPX EUR010/21/24|.E102323& 20231023EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/23/2023	10/21/2024	2,124	8,955,000	4217.04	269,187			83,284		429,215			(135,337)				0010
.102323S EEJ EUR010/21/24|.102323S& 20231023EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/23/2023	10/21/2024	3,778	530,000	140.269591	11,872			3,673		17,165			(5,969)				0010
.C102323 SPX EUR010/21/24|.C102323& 20231023EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/23/2023	10/21/2024	2,109	8,895,000	4217.04	218,105			67,480		341,831			(109,655)				0010
.F232310 PDLV5E EUR010/21|.F232310&202 31023EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/23/2023	10/21/2024	800	292,187	365.46	6,253			1,935		9,042			(3,144)				0010
.B102323 SPX EUR010/21/24|.B102323& 20231023EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/23/2023	10/21/2024	456	1,925,000	4217.04	40,444			12,513		62,663			(20,334)				0010
.102323R EEJ EUR010/21/24|.102323R& 20231023EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/23/2023	10/21/2024	2,503	345,000	137.843783	10,178			3,149		16,051			(5,117)				0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.102323B EEJ EUR010/21/24|.102323B& 20231023EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/23/2023	10/21/2024	28,368	3,910,000	137.83	41,837			12,944		62,185			(21,034)				0010
.102323L EEJ EUR010/21/24|.102323L& 20231023EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/23/2023	10/21/2024	2,576	355,000	137.83	8,911			2,757		15,644			(4,480)				0010
.102323G EEJ EUR010/21/24|.102323G& 20231023EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/23/2023	10/21/2024	3,845	530,000	137.83	10,653			3,296		18,775			(5,356)				0010
.102323C EEJ EUR010/21/24|.102323C& 20231023EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/23/2023	10/21/2024	3,954	545,000	137.83	8,284			2,563		13,792			(4,165)				0010
.A102323 SPX EUR010/21/24|.A102323& 20231023EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/23/2023	10/21/2024	1,618	6,825,000	4217.04	127,423			39,424		195,753			(64,063)				0010
.102323V SPX ASIAN10/23/2|.102323V& 20231023EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/23/2023	10/23/2024	1,481	6,245,000	4217.04	76,814			24,057		122,758			(38,407)				0010
.102323F EEJ EUR010/21/24|.102323F& 20231023EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/23/2023	10/21/2024	53,109	7,320,000	137.83	136,152			42,124		237,715			(68,452)				0010
.I102323 SPX EUR010/21/24|.I102323& 20231023EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/23/2023	10/21/2024	1,937	8,170,000	4217.04	354,496			109,678		589,965			(178,227)				0010
.102323Z SPX EUR010/21/24|.102323Z& 20231023EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/23/2023	10/21/2024	5,899	24,875,000	4217.04	322,131			99,665		482,281			(161,955)				0010
.102323M EEJ EUR010/21/24|.102323M& 20231023EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/23/2023	10/21/2024	9,214	1,270,000	137.83	33,909			10,491		57,982			(17,048)				0010
.102323W SPX ASIAN10/23/2|.102323W& 20231023EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/23/2023	10/23/2024	213	900,000	4217.04	18,450			5,778		31,224			(9,225)				0010
.102323D EEJ EUR010/21/24|.102323D& 20231023EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/23/2023	10/21/2024	63,012	8,685,000	137.83	145,040			44,874		247,648			(72,920)				0010
.102323N EEJ EUR010/21/24|.102323N& 20231023EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/23/2023	10/21/2024	25,357	3,495,000	137.83	95,414			29,520		161,046			(47,970)				0010
.S102323 SPX EUR010/21/24|.S102323& 20231023EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/23/2023	10/21/2024	631	2,660,000	4217.04	167,873			51,938		303,767			(84,400)				0010
.102323E EEJ EUR010/21/24|.102323E& 20231023EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/23/2023	10/21/2024	13,023	1,795,000	137.83	31,772			9,830		54,969			(15,974)				0010
.102323X SPX ASIAN10/23/2|.102323X& 20231023EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/23/2023	10/23/2024	451	1,900,000	4217.04	55,670			17,435		100,465			(27,835)				0010
.102323J EEJ EUR010/21/24|.102323J& 20231023EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/23/2023	10/21/2024	21,839	3,010,000	137.83	70,133			21,699		124,635			(35,260)				0010
.102323O EEJ EUR010/21/24|.102323O& 20231023EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/23/2023	10/21/2024	7,038	970,000	137.83	27,839			8,613		45,176			(13,996)				0010
.102323Y SPX ASIAN10/23/2|.102323Y& 20231023EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/23/2023	10/23/2024	604	2,545,000	4217.04	91,111			28,535		174,572			(45,556)				0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.J232310 PDLV5E EUR010/21|.J232310&20231023EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/23/2023	10/21/2025	4,967	1,815,131	365.46	56,451			37,038		73,250			(14,132)				0010
.102323K EEJ EUR010/21/24|.102323K&20231023EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/23/2023	10/21/2024	15,418	2,125,000	137.83	50,788			15,713		90,126			(25,534)				0010
.K102323 SPX EUR010/21/24|.K102323&20231023EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/23/2023	10/21/2024	944	3,980,000	4217.04	191,876			59,365		324,901			(96,468)				0010
.102323P EEJ EUR010/21/24|.102323P&20231023EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/23/2023	10/21/2024	2,140	295,000	137.83	8,555			2,647		13,748			(4,301)				0010
.102323I EEJ EUR010/21/24|.102323I&20231023EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/23/2023	10/21/2024	12,806	1,765,000	137.83	40,242			12,451		71,568			(20,232)				0010
.102323H EEJ EUR010/21/24|.102323H&20231023EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/23/2023	10/21/2024	8,271	1,140,000	137.83	24,054			7,442		42,652			(12,093)				0010
.G102323 SPX EUR010/21/24|.G102323&20231023EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/23/2023	10/21/2024	630	2,655,000	4217.04	94,014			29,087		152,422			(47,266)				0010
.102323A EEJ EUR008/28/24|.102323A&20231023EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/23/2023	08/28/2024	64,737	9,170,000	141.65	112,791			21,240		179,989			(66,649)				0010
.H232310 PDLV5E EUR010/21|.H232310&20231023EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/23/2023	10/21/2024	7,460	2,726,182	365.46	61,339			18,978		85,184			(30,839)				0010
.N102323 SPX EUR010/21/24|.N102323&20231023EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/23/2023	10/21/2024	309	1,305,000	4217.04	66,398			20,543		113,593			(33,383)				0010
.H102323 SPX EUR010/21/24|.H102323&20231023EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/23/2023	10/21/2024	2,354	9,925,000	4217.04	380,128			117,609		621,989			(191,114)				0010
.102323U EEJ EUR010/21/24|.102323U&20231023EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/23/2023	10/21/2024	11,913	1,700,000	142.695399	28,220			8,731		35,220			(14,188)				0010
.F102323 SPX EUR010/21/24|.F102323&20231023EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/23/2023	10/21/2024	1,480	6,240,000	4217.04	199,181			61,625		319,406			(100,141)				0010
.102423G SGIXCGMS EUR009/|.102423G&20231024EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/24/2023	09/22/2025	3,292	1,075,425	326.72	30,151			19,380		29,612			(7,873)				0010
.102423A SGIXCGMS EUR008/|.102423A&20231024EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/24/2023	08/28/2024	1,224	405,403	331.22	5,324			1,006		3,499			(3,156)				0010
.102423D SGIXCGMS EUR009/|.102423D&20231024EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/24/2023	09/16/2024	2,609	862,276	330.55	12,391			2,927		9,329			(6,918)				0010
.102423C SGIXCGMS EUR009/|.102423C&20231024EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/24/2023	09/08/2025	3,378	1,116,676	330.58	26,415			16,785		24,041			(7,039)				0010
.102423B SGIXCGMS EUR008/|.102423B&20231024EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/24/2023	08/28/2025	903	299,049	331.22	6,817			4,291		6,116			(1,846)				0010
.102423E SGIXCGMS EUR009/|.102423E&20231024EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/24/2023	09/15/2025	4,301	1,421,828	330.55	33,895			21,663		30,850			(8,940)				0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.102423F SGIXCGMS EUR009/|.102423F&20231024EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	10/24/2023	09/23/2024	1,661	542,587	326.72	10,064			2,539		9,800			(5,500)				0010
.102623H MXEA ASIAN09/30/|.102623H&20231026EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/26/2023	09/30/2024	238	481,800	2024.37	7,273			1,970		22,937			(3,940)				0010
.102623Q MXEA EUR010/14/2|.102623Q&20231026EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/26/2023	10/14/2024	362	728,992	2013.79	18,248			5,475		35,628			(9,489)				0010
.102623K MXEA ASIAN10/23/|.102623K&20231026EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/26/2023	10/23/2024	356	697,379	1958.93	12,862			4,084		24,881			(6,521)				0010
.102623R MXEA EUR010/21/2|.102623R&20231026EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/26/2023	10/21/2024	641	1,255,674	1958.93	15,108			4,740		24,224			(7,702)				0010
.102623N MXEA EUR010/07/2|.102623N&20231026EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/26/2023	10/07/2024	743	1,481,319	1993.7	20,135			5,753		35,487			(10,684)				0010
.102623L MXEA EUR009/30/2|.102623L&20231026EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/26/2023	09/30/2024	450	910,967	2024.37	11,502			3,115		21,786			(6,230)				0010
.102623G NDX DIGITAL10/21|.102623G&20231026EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	10/26/2023	10/21/2024	60	875,000	14604.85	49,513			15,534		84,602			(25,242)				0010
.102623I MXEA ASIAN10/09/|.102623I&20231026EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/26/2023	10/09/2024	439	875,234	1993.7	15,453			4,479		37,409			(8,152)				0010
.102623M MXEA EUR009/30/2|.102623M&20231026EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/26/2023	09/30/2024	556	1,125,550	2024.37	24,653			6,677		49,746			(13,354)				0010
.102623J MXEA ASIAN10/16/|.102623J&20231026EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/26/2023	10/16/2024	184	370,537	2013.79	5,687			1,729		14,793			(2,941)				0010
.102623O MXEA EUR010/07/2|.102623O&20231026EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/26/2023	10/07/2024	692	1,379,640	1993.7	35,776			10,222		67,569			(18,983)				0010
.102623S MXEA EUR010/21/2|.102623S&20231026EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/26/2023	10/21/2024	725	1,420,224	1958.93	37,845			11,873		65,113			(19,294)				0010
.102623P MXEA EUR010/14/2|.102623P&20231026EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/26/2023	10/14/2024	703	1,415,694	2013.79	19,431			5,829		35,482			(10,104)				0010
.B233010 PDLV5E EUR009/16|.B233010&20231030EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/30/2023	09/16/2024	753	284,407	377.5	2,645			636		2,346			(1,504)				0010
.103023P SPX EUR010/28/24|.103023P&20231030EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	10/30/2023	10/28/2024	230	960,000	4166.82	49,768			16,360		87,042			(25,022)				0010
.S103023 EEJ EUR010/21/25|.S103023&20231030EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/30/2023	10/21/2025	3,954	545,000	137.83	19,947			13,215		30,198			(5,042)				0010
.R103023 EEJ EUR010/07/24|.R103023&20231030EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/30/2023	10/07/2024	3,841	535,000	139.28	11,824			3,398		19,760			(6,310)				0010
.103023T SPX EUR010/28/24|.103023T&20231030EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	10/30/2023	10/28/2024	430	1,790,000	4166.82	108,861			35,786		197,327			(54,731)				0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.103023Q SPX EUR010/28/24|.103023Q&20231030EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	10/30/2023	10/28/2024	997	4,155,000	4166.82	233,590			76,788		415,272			(117,440)				0010
.C233010 PDLV5E EUR009/30|.C233010&20231030EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	10/30/2023	09/30/2024	778	287,528	369.73	4,773			1,300		6,167			(2,601)				0010
.T103023 EEJ EUR010/21/24|.T103023&20231030EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/30/2023	10/21/2024	4,643	640,000	137.843783	17,280			5,452		29,775			(8,859)				0010
.103023S SPX EUR010/28/24|.103023S&20231030EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	10/30/2023	10/28/2024	1,489	6,205,000	4166.82	357,687			117,582		639,502			(179,832)				0010
.103023U SPX EUR010/28/24|.103023U&20231030EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	10/30/2023	10/28/2024	797	3,320,000	4166.82	207,653			68,262		379,540			(104,400)				0010
.Q103023 EEJ EUR010/28/24|.Q103023&20231030EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/30/2023	10/28/2024	6,890	945,000	137.15	27,216			8,947		48,481			(13,683)				0010
.G103023 EEJ EUR010/28/24|.G103023&20231030EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/30/2023	10/28/2024	11,484	1,575,000	137.15	32,918			10,821		62,319			(16,550)				0010
.103023Z EEJ EUR010/07/24|.103023Z&20231030EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/30/2023	10/07/2024	8,795	1,225,000	139.28	26,828			7,710		45,244			(14,318)				0010
.103023J SPX EUR010/28/24|.103023J&20231030EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	10/30/2023	10/28/2024	2,802	11,675,000	4166.82	344,588			113,276		564,310			(173,246)				0010
.I233010 PDLV5E EUR010/28|.I233010&20231030EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	10/30/2023	10/28/2025	11,971	4,373,708	365.35	135,585			90,266		177,981			(33,943)				0010
.H103023 EEJ EUR010/28/24|.H103023&20231030EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/30/2023	10/28/2024	12,104	1,660,000	137.15	36,022			11,841		68,682			(18,111)				0010
.F233010 PDLV5E EUR010/28|.F233010&20231030EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	10/30/2023	10/28/2024	15,254	5,573,130	365.35	125,395			41,221		176,745			(63,044)				0010
.U103023 EEJ EUR010/28/24|.U103023&20231030EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/30/2023	10/28/2024	3,717	510,000	137.20486	14,841			4,879		25,995			(7,462)				0010
.103023W SPX EUR010/28/24|.103023W&20231030EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	10/30/2023	10/28/2024	138	575,000	4166.82	55,550			18,261		188,516			(27,928)				0010
.I103023 EEJ EUR010/28/24|.I103023&20231030EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/30/2023	10/28/2024	2,515	345,000	137.15	7,763			2,552		14,836			(3,903)				0010
.X103023 EEJ EUR010/28/24|.X103023&20231030EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/30/2023	10/28/2024	3,719	510,000	137.15	14,943			4,912		26,173			(7,513)				0010
.103023I SPX EUR010/28/24|.103023I&20231030EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	10/30/2023	10/28/2024	1,572	6,550,000	4166.82	174,623			57,404		283,795			(87,794)				0010
.103023V SPX EUR010/28/24|.103023V&20231030EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	10/30/2023	10/28/2024	2,768	11,535,000	4166.82	724,202			238,066		1,325,235			(364,102)				0010
.D233010 PDLV5E EUR010/07|.D233010&20231030EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	10/30/2023	10/07/2024	1,159	427,886	369.11	7,445			2,140		9,841			(3,974)				0010

STATEMENT AS OF JUNE 30, 2024 OF THE Symetra Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.G233010 PDLV5E EUR009/29|.G233010&20231030EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/30/2023	09/29/2025	830	306,991	369.73	7,828			5,103		10,080			(2,041)				0010
.103023H SPX EUR010/28/24|.103023H&20231030EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	10/30/2023	10/28/2024	2,192	9,135,000	4166.82	219,066			72,014		353,468			(110,138)				0010
.J103023 EEJ EUR010/28/24|.J103023&20231030EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/30/2023	10/28/2024	32,227	4,420,000	137.15	102,102			33,564		196,108			(51,333)				0010
.D103023 EEJ EUR010/28/24|.D103023&20231030EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/30/2023	10/28/2024	6,234	855,000	137.15	15,305			5,031		27,866			(7,695)				0010
.V103023 EEJ EUR010/28/24|.V103023&20231030EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/30/2023	10/28/2024	11,526	1,605,000	139.248395	37,076			12,188		61,876			(18,640)				0010
.103023G SPX EUR010/28/24|.103023G&20231030EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	10/30/2023	10/28/2024	877	3,655,000	4166.82	77,501			25,477		124,135			(38,964)				0010
.E233010 PDLV5E EUR010/28|.E233010&20231030EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/30/2023	10/28/2024	11,184	4,086,069	365.35	91,937			30,222		129,584			(46,222)				0010
.O103023 EEJ EUR010/28/24|.O103023&20231030EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/30/2023	10/28/2024	5,213	715,000	137.15	20,235			6,652		36,613			(10,173)				0010
.103023F SPX EUR010/28/24|.103023F&20231030EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	10/30/2023	10/28/2024	1,607	6,695,000	4166.82	121,621			39,981		193,084			(61,147)				0010
.E103023 EEJ EUR010/28/24|.E103023&20231030EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/30/2023	10/28/2024	81,407	11,165,000	137.15	206,553			67,900		379,590			(103,847)				0010
.W103023 EEJ EUR010/28/24|.W103023&20231030EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/30/2023	10/28/2024	15,538	2,205,000	141.909105	36,824			12,105		54,528			(18,513)				0010
.C103023 EEJ EUR010/28/24|.C103023&20231030EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/30/2023	10/28/2024	31,207	4,280,000	137.15	71,476			23,496		128,053			(35,935)				0010
.N103023 EEJ EUR010/28/24|.N103023&20231030EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/30/2023	10/28/2024	18,046	2,475,000	137.15	67,073			22,049		124,890			(33,722)				0010
.1030230 SPX EUR010/28/24|.1030230&20231030EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	10/30/2023	10/28/2024	1,684	7,015,000	4166.82	349,438			114,871		606,750			(175,684)				0010
.M103023 EEJ EUR010/28/24|.M103023&20231030EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/30/2023	10/28/2024	14,874	2,040,000	137.15	54,060			17,771		101,710			(27,179)				0010
.103023A SPX ASIAN10/29/2|.103023A&20231030EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/30/2023	10/29/2024	1,511	6,295,000	4166.82	78,102			25,819		127,368			(39,159)				0010
.H233010 PDLV5E EUR010/28|.H233010&20231030EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/30/2023	10/28/2025	9,612	3,511,687	365.35	108,862			72,475		142,902			(27,253)				0010
.A103023 EEJ EUR010/28/24|.A103023&20231030EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/30/2023	10/28/2024	34,707	4,760,000	137.15	50,456			16,586		78,020			(25,367)				0010
.103023N SPX EUR010/28/24|.103023N&20231030EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	10/30/2023	10/28/2024	1,645	6,855,000	4166.82	324,646			106,721		559,061			(163,220)				0010

STATEMENT AS OF JUNE 30, 2024 OF THE Symetra Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

<table>
<tr><th>1</th><th>2</th><th>3</th><th>4</th><th>5</th><th></th><th>6</th><th>7</th><th>8</th><th>9</th><th>10</th><th>11</th><th>12</th><th>13</th><th>14</th><th>15</th><th>16</th><th>17</th><th>18</th><th>19</th><th>20</th><th>21</th><th>22</th><th>23</th></tr>
<tr><th>Description</th><th>Description of Item(s) Hedged, Used for Income Generation or Replicated</th><th>Schedule/ Exhibit Identifier</th><th>Type(s) of Risk(s) (a)</th><th>Exchange, Counterparty or Central Clearinghouse</th><th></th><th>Trade Date</th><th>Date of Maturity or Expiration</th><th>Number of Contracts</th><th>Notional Amount</th><th>Strike Price, Rate or Index Received (Paid)</th><th>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid</th><th>Current Year Initial Cost of Un-discounted Premium (Received) Paid</th><th>Current Year Income</th><th>Book/ Adjusted Carrying Value</th><th>Code</th><th>Fair Value</th><th>Unrealized Valuation Increase/ (Decrease)</th><th>Total Foreign Exchange Change in B./A.C.V.</th><th>Current Year's (Amorti-zation)/ Accretion</th><th>Adjustment to Carrying Value of Hedged Item</th><th>Potential Exposure</th><th>Credit Quality of Refer-ence Entity</th><th>Hedge Effectiveness at Inception and at Quarter-end (b)</th></tr>
<tr><td>.L103023 EEJ EUR010/28/24|.L103023&20231030EIOS033</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank</td><td>7H6GLXDRUGQFU57RNE97</td><td>10/30/2023</td><td>10/28/2024</td><td>4,849</td><td>665,000</td><td>137.15</td><td>16,625</td><td></td><td></td><td>5,465</td><td></td><td>31,771</td><td></td><td></td><td>(8,358)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.B103023 EEJ EUR010/28/24|.B103023&20231030EIOS023</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank</td><td>7H6GLXDRUGQFU57RNE97</td><td>10/30/2023</td><td>10/28/2024</td><td>2,880</td><td>395,000</td><td>137.15</td><td>5,609</td><td></td><td></td><td>1,844</td><td></td><td>9,610</td><td></td><td></td><td>(2,820)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.103023E SPX EUR010/28/24|.103023E&20231030EIOS001</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Mizuho Markets Ameri</td><td>549300Y6K4T3QBM4LN29</td><td>10/30/2023</td><td>10/28/2024</td><td>5,306</td><td>22,110,000</td><td>4166.82</td><td>274,894</td><td></td><td></td><td>90,366</td><td></td><td>428,153</td><td></td><td></td><td>(138,206)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.K103023 EEJ EUR010/28/24|.K103023&20231030EIOS032</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank</td><td>7H6GLXDRUGQFU57RNE97</td><td>10/30/2023</td><td>10/28/2024</td><td>28,472</td><td>3,905,000</td><td>137.15</td><td>92,939</td><td></td><td></td><td>30,552</td><td></td><td>178,254</td><td></td><td></td><td>(46,726)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.103023R SPX EUR010/28/24|.103023R&20231030EIOS014</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Mizuho Markets Ameri</td><td>549300Y6K4T3QBM4LN29</td><td>10/30/2023</td><td>10/28/2024</td><td>664</td><td>2,765,000</td><td>4166.82</td><td>157,124</td><td></td><td></td><td>51,651</td><td></td><td>280,010</td><td></td><td></td><td>(78,996)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.103023D SPX ASIAN10/29/2|.103023D&20231030EIAS004</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Royal Bank of Canada</td><td>ES7IP3U3RHIGC71XBU11</td><td>10/30/2023</td><td>10/29/2024</td><td>271</td><td>1,130,000</td><td>4166.82</td><td>45,207</td><td></td><td></td><td>14,944</td><td></td><td>92,659</td><td></td><td></td><td>(22,666)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.103023Y EEJ EUR009/09/24|.103023Y&20231030EIOS020</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank</td><td>7H6GLXDRUGQFU57RNE97</td><td>10/30/2023</td><td>09/09/2024</td><td>31,413</td><td>4,460,000</td><td>141.98</td><td>61,548</td><td></td><td></td><td>13,765</td><td></td><td>91,058</td><td></td><td></td><td>(35,788)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.103023X EEJ EUR009/09/24|.103023X&20231030EIOS019</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank</td><td>7H6GLXDRUGQFU57RNE97</td><td>10/30/2023</td><td>09/09/2024</td><td>43,281</td><td>6,145,000</td><td>141.98</td><td>68,824</td><td></td><td></td><td>15,392</td><td></td><td>117,336</td><td></td><td></td><td>(40,019)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.103023K SPX EUR010/28/24|.103023K&20231030EIOS007</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Mizuho Markets Ameri</td><td>549300Y6K4T3QBM4LN29</td><td>10/30/2023</td><td>10/28/2024</td><td>1,628</td><td>6,785,000</td><td>4166.82</td><td>209,453</td><td></td><td></td><td>68,853</td><td></td><td>344,205</td><td></td><td></td><td>(105,305)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.A233010 PDLV5E EUR009/16|.A233010&20231030EIV0009</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Citibank N.A.</td><td>E570DZWZ7FF32TWEFA76</td><td>10/30/2023</td><td>09/16/2024</td><td>1,179</td><td>445,035</td><td>377.5</td><td>4,139</td><td></td><td></td><td>996</td><td></td><td>3,670</td><td></td><td></td><td>(2,354)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.103023C SPX ASIAN10/29/2|.103023C&20231030EIAS003</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Royal Bank of Canada</td><td>ES7IP3U3RHIGC71XBU11</td><td>10/30/2023</td><td>10/29/2024</td><td>424</td><td>1,765,000</td><td>4166.82</td><td>60,767</td><td></td><td></td><td>20,088</td><td></td><td>117,001</td><td></td><td></td><td>(30,467)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.103023M SPX EUR010/28/24|.103023M&20231030EIOS009</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Mizuho Markets Ameri</td><td>549300Y6K4T3QBM4LN29</td><td>10/30/2023</td><td>10/28/2024</td><td>971</td><td>4,045,000</td><td>4166.82</td><td>155,850</td><td></td><td></td><td>51,232</td><td></td><td>261,291</td><td></td><td></td><td>(78,355)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.Y103023 PDLV5E EUR009/16|.Y103023&20231030EIOS039</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Citibank N.A.</td><td>E570DZWZ7FF32TWEFA76</td><td>10/30/2023</td><td>09/16/2024</td><td>973</td><td>367,395</td><td>377.5</td><td>3,343</td><td></td><td></td><td>804</td><td></td><td>3,029</td><td></td><td></td><td>(1,902)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.103023B SPX ASIAN10/29/2|.103023B&20231030EIAS002</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Royal Bank of Canada</td><td>ES7IP3U3RHIGC71XBU11</td><td>10/30/2023</td><td>10/29/2024</td><td>572</td><td>2,385,000</td><td>4166.82</td><td>68,378</td><td></td><td></td><td>22,604</td><td></td><td>124,845</td><td></td><td></td><td>(34,283)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.103023L SPX EUR010/28/24|.103023L&20231030EIOS008</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Mizuho Markets Ameri</td><td>549300Y6K4T3QBM4LN29</td><td>10/30/2023</td><td>10/28/2024</td><td>1,663</td><td>6,930,000</td><td>4166.82</td><td>235,863</td><td></td><td></td><td>77,535</td><td></td><td>390,687</td><td></td><td></td><td>(118,583)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.P103023 EEJ EUR010/28/24|.P103023&20231030EIOS037</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank</td><td>7H6GLXDRUGQFU57RNE97</td><td>10/30/2023</td><td>10/28/2024</td><td>2,187</td><td>300,000</td><td>137.15</td><td>8,640</td><td></td><td></td><td>2,840</td><td></td><td>15,390</td><td></td><td></td><td>(4,344)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.F103023 EEJ EUR010/28/24|.F103023&20231030EIOS027</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank</td><td>7H6GLXDRUGQFU57RNE97</td><td>10/30/2023</td><td>10/28/2024</td><td>2,224</td><td>305,000</td><td>137.15</td><td>6,100</td><td></td><td></td><td>2,005</td><td></td><td>11,423</td><td></td><td></td><td>(3,067)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.Z103023 EEJ EUR010/07/24|.Z103023&20231030EIOS040</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Citibank N.A.</td><td>E570DZWZ7FF32TWEFA76</td><td>10/30/2023</td><td>10/28/2024</td><td>947</td><td>346,165</td><td>365.35</td><td>6,993</td><td></td><td></td><td>2,299</td><td></td><td>10,565</td><td></td><td></td><td>(3,516)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.E110723 SPX ASIAN11/07/2|.E110723&20231107EIAS003</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Truist Bank</td><td>JJKC32MCHWDI71265Z06</td><td>11/07/2023</td><td>11/07/2024</td><td>959</td><td>4,200,000</td><td>4378.38</td><td>146,160</td><td></td><td></td><td>51,798</td><td></td><td>288,905</td><td></td><td></td><td>(73,080)</td><td></td><td></td><td></td><td>0010</td></tr>
</table>

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.N110723 SPX EUR011/07/24|.N110723&20231107EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	1,686	7,380,000	4378.38	235,422			83,433		366,965			(117,711)				0010
.M110723 SPX EUR011/07/24|.M110723&20231107EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	3,034	13,285,000	4378.38	406,521			144,069		629,386			(203,261)				0010
.110723Z EEJ EUR011/07/25|.110723Z&20231107EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2023	11/07/2025	13,183	1,830,000	138.81	72,102			48,859		93,082			(18,001)				0010
.110723M EEJ EUR011/07/24|.110723M&20231107EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2023	11/07/2024	4,214	585,000	138.81	14,684			5,204		22,604			(7,342)				0010
.110723Y EEJ EUR011/07/24|.110723Y&20231107EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2023	11/07/2024	20,460	2,840,000	138.81	84,348			29,893		116,439			(42,174)				0010
.T230711 PDLV5E EUR011/07|.T230711&20231107EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2023	11/07/2024	13,445	4,981,271	370.48	112,577			39,897		106,572			(56,288)				0010
.110723S EEJ EUR009/30/24|.110723S&20231107EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2023	09/30/2024	1,783	250,000	140.2	6,000			1,675		7,794			(3,350)				0010
.110723L EEJ EUR011/07/24|.110723L&20231107EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2023	11/07/2024	29,537	4,100,000	138.81	98,400			34,873		153,126			(49,200)				0010
.Z110723 SPX EUR011/07/24|.Z110723&20231107EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	3,176	13,905,000	4378.38	807,881			286,309		1,407,996			(403,940)				0010
.O110723 SPX EUR011/07/24|.O110723&20231107EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	911	3,990,000	4378.38	135,261			47,936		211,892			(67,631)				0010
.G230711 SPX EUR011/07/24|.G230711&20231107EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	171	750,000	4378.38	66,300			23,496		200,092			(33,150)				0010
.X110723 SPX EUR011/07/24|.X110723&20231107EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	1,041	4,560,000	4378.38	262,656			93,084		456,656			(131,328)				0010
.R230711 PDLV5E EUR011/07|.R230711&20231107EIOS048	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2023	11/07/2024	1,499	555,261	370.48	12,493			4,428		11,880			(6,247)				0010
.S230711 PDLV5E EUR010/28|.S230711&20231107EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2023	10/28/2024	1,927	703,864	365.35	20,694			6,956		22,052			(10,639)				0010
.W110723 SPX EUR011/07/24|.W110723&20231107EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	988	4,325,000	4378.38	242,633			85,988		417,855			(121,316)				0010
.110723K EEJ EUR011/07/24|.110723K&20231107EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2023	11/07/2024	32,094	4,455,000	138.81	104,247			36,945		162,536			(52,124)				0010
.B230711 SPX EUR011/07/24|.B230711&20231107EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	787	3,445,000	4378.38	214,968			76,184		386,411			(107,484)				0010
.A230711 SPX EUR011/07/24|.A230711&20231107EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	402	1,760,000	4378.38	107,184			37,986		190,429			(53,592)				0010
.110723V EEJ EUR011/07/24|.110723V&20231107EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2023	11/07/2024	4,861	685,000	140.919912	16,098			5,705		20,357			(8,049)				0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.110723R EEJ EUR011/07/24|.110723R&20231107EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2023	11/07/2024	8,573	1,190,000	138.81	34,629			12,272		48,776			(17,315)				0010
.W230711 PDLV5E EUR010/28|.W230711&20231107EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2023	10/28/2025	2,595	948,118	365.35	35,744			24,061		38,115			(9,048)				0010
.U230711 PDLV5E EUR011/07|.U230711&20231107EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2023	11/07/2024	22,731	8,421,245	370.48	190,320			67,449		180,169			(95,160)				0010
.110723W EEJ EUR011/07/24|.110723W&20231107EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2023	11/07/2024	2,510	355,000	141.44739	7,846			2,780		9,649			(3,923)				0010
.Y230711 PDLV5E EUR011/07|.Y230711&20231107EIV0024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2023	11/07/2025	5,970	2,211,822	370.48	69,009			46,763		70,865			(17,229)				0010
.Q110723 SPX EUR011/07/24|.Q110723&20231107EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	1,515	6,635,000	4378.38	258,765			91,705		412,305			(129,383)				0010
.C230711 SPX EUR011/07/24|.C230711&20231107EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	2,744	12,015,000	4378.38	753,341			266,981		1,355,432			(376,670)				0010
.P110723 SPX EUR011/07/24|.P110723&20231107EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	924	4,045,000	4378.38	145,620			51,607		229,599			(72,810)				0010
.A110723 EEJ EQFWD11/07/2|.A110723&20231107EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2023	11/07/2024	9,390	1,300,000	138.44	13,000			4,607		56,051			(6,500)				0010
.110723X EEJ EUR011/07/24|.110723X&20231107EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2023	11/07/2024	18,242	2,620,000	143.626707	44,278			15,692		47,285			(22,139)				0010
.110723E EEJ EUR011/07/24|.110723E&20231107EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2023	11/07/2024	25,178	3,495,000	138.81	61,512			21,800		94,505			(30,756)				0010
.I110723 SPX EUR011/07/24|.I110723&20231107EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	555	2,430,000	4378.38	53,217			18,860		80,301			(26,609)				0010
.D110723 SPX ASIAN11/07/2|.D110723&20231107EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/07/2023	11/07/2024	455	1,990,000	4378.38	52,536			18,619		94,015			(26,268)				0010
.110723N EEJ EUR011/07/24|.110723N&20231107EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2023	11/07/2024	17,146	2,380,000	138.81	63,546			22,520		95,376			(31,773)				0010
.C110723 SPX ASIAN11/07/2|.C110723&20231107EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/07/2023	11/07/2024	2,073	9,075,000	4378.38	111,623			39,559		177,946			(55,811)				0010
.H110723 SPX EUR011/07/24|.H110723&20231107EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	2,405	10,530,000	4378.38	200,070			70,904		300,161			(100,035)				0010
.1107230 EEJ EUR011/07/24|.1107230&20231107EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2023	11/07/2024	23,017	3,195,000	138.81	87,543			31,025		129,353			(43,772)				0010
.V230711 PDLV5E EUR010/07|.V230711&20231107EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2023	10/07/2025	1,033	381,280	369.11	12,315			8,169		12,795			(3,211)				0010
.110723H EEJ EUR011/07/24|.110723H&20231107EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2023	11/07/2024	14,732	2,045,000	138.81	43,150			15,292		67,431			(21,575)				0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.S110723 SPX EUR011/07/24|.S110723&20231107EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	1,887	8,260,000	4378.38	399,784			141,682		663,125			(199,892)				0010
.110723T EEJ EUR011/07/24|.110723T&20231107EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2023	11/07/2024	7,456	1,035,000	138.81	30,740			10,894		42,435			(15,370)				0010
.110723C EEJ EUR011/07/24|.110723C&20231107EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2023	11/07/2024	40,955	5,685,000	138.81	61,398			21,759		82,605			(30,699)				0010
.110723D EEJ EUR011/07/24|.110723D&20231107EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2023	11/07/2024	39,262	5,450,000	138.81	91,015			32,255		138,608			(45,508)				0010
.G110723 SPX EUR011/07/24|.G110723&20231107EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	316	1,385,000	4378.38	22,022			7,804		32,790			(11,011)				0010
.110723I EEJ EUR011/07/24|.110723I&20231107EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2023	11/07/2024	11,166	1,550,000	138.81	33,790			11,975		52,961			(16,895)				0010
.110723U EEJ EUR011/07/24|.110723U&20231107EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2023	11/07/2024	1,820	255,000	140.128695	6,554			2,323		8,605			(3,277)				0010
.110723B EEJ EUR009/16/24|.110723B&20231107EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2023	09/16/2024	16,010	2,285,000	142.72	37,017			9,136		40,042			(21,593)				0010
.F110723 SPX EUR011/07/24|.F110723&20231107EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	7,292	31,925,000	4378.38	411,833			145,952		607,487			(205,916)				0010
.110723J EEJ EUR011/07/24|.110723J&20231107EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2023	11/07/2024	11,166	1,550,000	138.81	35,495			12,579		55,524			(17,748)				0010
.K110723 SPX EUR011/07/24|.K110723&20231107EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	2,123	9,295,000	4378.38	244,459			86,635		374,713			(122,229)				0010
.110723Q EEJ EUR011/07/24|.110723Q&20231107EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2023	11/07/2024	1,729	240,000	138.81	7,008			2,484		9,837			(3,504)				0010
.110723A EEJ EUR009/16/24|.110723A&20231107EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2023	09/16/2024	32,336	4,615,000	142.72	62,303			15,376		77,989			(36,343)				0010
.Q230711 PDLV5E EUR011/07|.Q230711&20231107EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2023	11/07/2024	868	321,593	370.48	7,011			2,485		6,871			(3,505)				0010
.J110723 SPX EUR011/07/24|.J110723&20231107EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	745	3,260,000	4378.38	81,174			28,768		123,739			(40,587)				0010
.L110723 SPX EUR011/07/24|.L110723&20231107EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	1,686	7,380,000	4378.38	206,640			73,232		317,684			(103,320)				0010
.110723F EEJ EUR011/07/24|.110723F&20231107EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2023	11/07/2024	41,207	5,720,000	138.81	109,252			38,718		169,147			(54,626)				0010
.110723P EEJ EUR011/07/24|.110723P&20231107EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2023	11/07/2024	15,273	2,120,000	138.81	61,056			21,638		86,828			(30,528)				0010
.X230711 PDLV5E EUR011/07|.X230711&20231107EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2023	11/07/2025	8,931	3,308,827	370.48	103,235			69,957		106,012			(25,773)				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 Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.U110723 SPX EUR011/07/24|.U110723&20231107EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	1,864	8,160,000	4378.38	413,712			146,618		693,273			(206,856)				0010
.110723G EEJ EUR011/07/24|.110723G&20231107EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2023	11/07/2024	8,033	1,115,000	138.81	22,189			7,864		34,524			(11,094)				0010
.110823L SGIXCGMS EUR009/|.110823L&20231108EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/08/2023	09/29/2025	6,189	2,006,418	324.17	72,107			47,618		64,134			(19,047)				0010
.110823M SGIXCGMS EUR010/|.110823M&20231108EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/08/2023	10/07/2024	1,446	469,922	325.03	12,101			3,572		10,457			(6,634)				0010
.110823K SGIXCGMS EUR009/|.110823K&20231108EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/08/2023	09/30/2024	1,541	499,442	324.17	13,404			3,753		11,965			(7,506)				0010
.110823N SGIXCGMS EUR010/|.110823N&20231108EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/08/2023	10/07/2025	3,115	1,012,602	325.03	35,298			23,447		30,965			(9,217)				0010
.110923J NDX DIGITAL11/07|.110923J&20231109EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/09/2023	11/07/2024	25	384,999	15295.9872864521	24,451			8,762		36,666			(12,362)				0010
.110923D NDX EUR010/07/24|.110923D&20231109EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/09/2023	10/07/2024	122	1,835,752	15047.15	114,747			34,180		205,704			(63,477)				0010
.110923E NDX EUR011/07/24|.110923E&20231109EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/09/2023	11/07/2024	31	474,177	15296.02	29,072			10,418		53,912			(14,698)				0010
.110923I NDX DIGITAL10/28|.110923I&20231109EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/09/2023	10/28/2024	109	1,565,000	14335.51	112,775			38,344		151,383			(58,643)				0010
.111023A EEJ EUR010/07/24|.111023A&20231110EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/10/2023	10/07/2024	47,674	6,640,000	139.28	118,192			35,313		198,010			(65,582)				0010
.111023B EEJ EUR010/07/24|.111023B&20231110EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/10/2023	10/07/2024	19,744	2,750,000	139.28	63,250			18,898		99,980			(35,096)				0010
.U111423 PDLV5E EUR011/14|.U111423&20231114EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/14/2023	11/14/2024	92,269	34,366,415	372.46	776,681			626,449		626,449	(412,910)						0010
.D111423 SPX EUR011/14/24|.D111423&20231114EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/14/2023	11/14/2024	304	1,365,000	4495.7	67,213			110,584		110,584	28,728						0010
.I111423 SPX EUR011/14/24|.I111423&20231114EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/14/2023	11/14/2024	804	3,615,000	4495.7	205,440			352,625		352,625	97,028						0010
.A111423 SPX EUR011/14/24|.A111423&20231114EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/14/2023	11/14/2024	621	2,790,000	4495.7	121,951			195,661		195,661	48,581						0010
.111423Z SPX EUR011/14/24|.111423Z&20231114EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/14/2023	11/14/2024	2,518	11,320,000	4495.7	453,479			716,205		716,205	172,662						0010
.N111423 SPX EUR011/14/24|.N111423&20231114EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/14/2023	11/14/2024	332	1,575,000	4737.11909	82,940			292,629		292,629	159,397						0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.111423H EEJ EUR011/14/25|.111423H&20231114EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2023	11/14/2025	57,403	8,025,000	139.8	316,988			372,132		372,132	67,005						0010
.111423G EEJ EUR011/14/24|.111423G&20231114EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2023	11/14/2024	68,383	9,560,000	139.8	283,932			339,803		339,803	57,002						0010
.O111423 SPX EUR011/14/25|.O111423&20231114EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/14/2023	11/14/2025	477	2,145,000	4495.7	288,846			621,286		621,286	255,445						0010
.B111423 SPX EUR011/14/24|.B111423&20231114EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/14/2023	11/14/2024	9,298	41,800,000	4495.7	1,931,578			3,128,416		3,128,416	792,280						0010
.F111423 SPX EUR011/14/24|.F111423&20231114EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/14/2023	11/14/2024	1,400	6,295,000	4495.7	326,144			543,488		543,488	144,051						0010
.G111423 SPX EUR011/14/24|.G111423&20231114EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/14/2023	11/14/2024	665	2,990,000	4495.7	159,636			268,127		268,127	71,866						0010
.111423W SPX EUR011/14/24|.111423W&20231114EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/14/2023	11/14/2024	417	1,875,000	4495.7	63,600			98,201		98,201	22,666						0010
.P111423 SPX EUR011/14/25|.P111423&20231114EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/14/2023	11/14/2025	156	725,000	4640.46154	83,535			190,786		190,786	83,114						0010
.Q111423 PDLV5E EUR010/14|.Q111423&20231114EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/14/2023	10/14/2024	2,881	1,061,881	368.59	28,777			25,553		25,553	(13,464)						0010
.H111423 SPX EUR011/14/24|.H111423&20231114EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/14/2023	11/14/2024	920	4,135,000	4495.7	232,222			86,764		397,083			(116,111)				0010
.111423D EEJ EUR011/14/24|.111423D&20231114EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2023	11/14/2024	3,791	530,000	139.8	15,476			5,782		18,834			(7,738)				0010
.T111423 PDLV5E EUR011/14|.T111423&20231114EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/14/2023	11/14/2024	14,773	5,502,521	372.46	124,357			46,463		100,303			(62,178)				0010
.K111423 SPX EUR011/14/24|.K111423&20231114EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/14/2023	11/14/2024	1,412	6,350,000	4495.7	367,094			137,156		633,530			(183,547)				0010
.111423J EEJ EQFWD11/14/2|.111423J&20231114EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2023	11/14/2024	6,091	850,000	139.54	8,500			3,176		31,348			(4,250)				0010
.M111423 SPX EUR011/14/24|.M111423&20231114EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/14/2023	11/14/2024	1,683	7,565,000	4495.7	469,787			175,525		833,535			(234,893)				0010
.111423I EEJ EUR011/14/24|.111423I&20231114EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2023	11/14/2024	2,182	305,000	139.8	9,059			3,384		10,841			(4,529)				0010
.E111423 SPX EUR011/14/24|.E111423&20231114EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/14/2023	11/14/2024	1,128	5,070,000	4495.7	257,100			96,059		426,106			(128,550)				0010
.V111423 PDLV5E EUR010/14|.V111423&20231114EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/14/2023	10/14/2025	1,702	627,214	368.59	22,642			15,246		21,687			(5,904)				0010
.111423R SPX EUR011/14/24|.111423R&20231114EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/14/2023	11/14/2024	774	3,480,000	4495.7	85,782			32,050		127,833			(42,891)				0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.X111423 PDLV5E EUR011/14|.X111423&20231114EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/14/2023	11/14/2025	10,677	3,976,887	372.46	124,079			85,272		115,917			(30,977)				0010
.S111423 PDLV5E EUR011/14|.S111423&20231114EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/14/2023	11/14/2024	7,395	2,754,397	372.46	62,249			23,258		50,209			(31,125)				0010
.111423T SPX EUR011/14/24|.111423T&20231114EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/14/2023	11/14/2024	1,097	4,930,000	4495.7	141,343			52,810		213,937			(70,672)				0010
.111423Q SPX EUR011/14/24|.111423Q&20231114EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/14/2023	11/14/2024	1,140	5,125,000	4495.7	97,734			36,516		144,480			(48,867)				0010
.C111423 SPX EUR011/14/24|.C111423&20231114EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/14/2023	11/14/2024	1,123	5,050,000	4495.7	244,521			91,359		400,759			(122,261)				0010
.111423S SPX EUR011/14/24|.111423S&20231114EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/14/2023	11/14/2024	1,963	8,825,000	4495.7	234,657			87,674		352,343			(117,328)				0010
.W111423 PDLV5E EUR011/14|.W111423&20231114EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/14/2023	11/14/2025	5,705	2,125,030	372.46	66,301			45,565		61,940			(16,553)				0010
.111423N SPX ASIAN11/14/2|.111423N&20231114EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/14/2023	11/14/2024	457	2,055,000	4495.7	68,742			25,684		135,531			(34,371)				0010
.111423L SPX ASIAN11/14/2|.111423L&20231114EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/14/2023	11/14/2024	1,270	5,710,000	4495.7	72,403			27,052		115,087			(36,201)				0010
.111423M SPX ASIAN11/14/2|.111423M&20231114EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/14/2023	11/14/2024	276	1,240,000	4495.7	33,283			12,435		60,019			(16,641)				0010
.111423Y SPX EUR011/14/24|.111423Y&20231114EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/14/2023	11/14/2024	672	3,020,000	4495.7	117,871			44,040		185,460			(58,935)				0010
.111423E EEJ EUR011/14/24|.111423E&20231114EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2023	11/14/2024	5,006	710,000	141.84108	16,827			6,287		18,156			(8,414)				0010
.111423X SPX EUR011/14/24|.111423X&20231114EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/14/2023	11/14/2024	879	3,950,000	4495.7	142,161			53,115		221,247			(71,080)				0010
.1114230 SPX ASIAN11/14/2|.1114230&20231114EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/14/2023	11/14/2024	264	1,185,000	4495.7	44,862			16,762		96,212			(22,431)				0010
.L111423 SPX EUR011/14/24|.L111423&20231114EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/14/2023	11/14/2024	423	1,900,000	4495.7	118,028			44,098		209,348			(59,014)				0010
.J111423 SPX EUR011/14/24|.J111423&20231114EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/14/2023	11/14/2024	625	2,810,000	4495.7	160,592			60,001		276,103			(80,296)				0010
.111423F EEJ EUR011/14/24|.111423F&20231114EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2023	11/14/2024	16,073	2,325,000	144.65106	39,525			14,768		34,545			(19,763)				0010
.111423P SPX EUR011/14/24|.111423P&20231114EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/14/2023	11/14/2024	3,910	17,580,000	4495.7	228,892			85,520		330,991			(114,446)				0010
.111423V SPX EUR011/14/24|.111423V&20231114EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/14/2023	11/14/2024	1,683	7,565,000	4495.7	244,425			91,324		375,009			(122,213)				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 Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.111423A EEJ EUR011/14/24|.111423A&20231114EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2023	11/14/2024	23,498	3,285,000	139.8	35,150			13,133		43,383			(17,575)				0010
.111423U SPX EUR011/14/24|.111423U&20231114EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/14/2023	11/14/2024	2,301	10,345,000	4495.7	318,523			119,008		485,730			(159,261)				0010
.111423C EEJ EUR011/14/24|.111423C&20231114EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2023	11/14/2024	13,698	1,915,000	139.8	52,471			19,605		67,336			(26,236)				0010
.R111423 PDLV5E EUR011/14|.R111423&20231114EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/14/2023	11/14/2024	908	338,342	372.46	6,462			2,415		5,910			(3,231)				0010
.111423B EEJ EUR011/14/24|.111423B&20231114EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2023	11/14/2024	13,019	1,820,000	139.8	43,680			16,320		59,534			(21,840)				0010
.112123U EEJ EUR011/21/24|.112123U&20231121EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2023	11/21/2024	8,816	1,235,000	140.09	36,680			14,450		42,310			(18,390)				0010
.R112123 SPX EUR011/21/24|.R112123&20231121EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2023	11/21/2024	429	1,945,000	4538.19	117,375			46,239		203,757			(58,849)				0010
.1121230 EEJ EUR011/21/24|.1121230&20231121EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2023	11/21/2024	3,748	525,000	140.09	15,278			6,018		17,981			(7,660)				0010
.N112123 SPX EUR011/21/24|.N112123&20231121EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2023	11/21/2024	1,040	4,720,000	4538.19	266,232			104,879		450,022			(133,483)				0010
.M232111 PDLV5E EUR011/21|.M232111&20231121EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/21/2023	11/21/2025	9,060	3,377,335	372.77	105,373			73,529		97,403			(26,343)				0010
.Q112123 SPX EUR011/21/24|.Q112123&20231121EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2023	11/21/2024	2,514	11,410,000	4538.19	660,468			260,184		1,126,835			(331,144)				0010
.U112123 SPX EUR011/21/24|.U112123&20231121EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2023	11/21/2024	2,413	10,950,000	4538.19	681,495			268,468		1,200,008			(341,686)				0010
.112123V EEJ EUR011/21/25|.112123V&20231121EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2023	11/21/2025	8,530	1,195,000	140.09	47,322			33,021		54,045			(11,831)				0010
.112123Q EEJ EUR011/07/24|.112123Q&20231121EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2023	11/07/2024	1,476	205,000	138.879405	6,806			2,516		8,323			(3,549)				0010
.J232111 PDLV5E EUR011/21|.J232111&20231121EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/21/2023	11/21/2024	16,947	6,317,151	372.77	142,768			56,242		113,855			(71,580)				0010
.H232111 PDLV5E EUR011/14|.H232111&20231121EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/21/2023	11/14/2024	2,965	1,104,442	372.46	25,181			9,620		20,135			(12,874)				0010
.112123P EEJ EUR010/14/24|.112123P&20231121EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2023	10/14/2024	1,506	210,000	139.41	6,363			2,056		7,652			(3,563)				0010
.B112123 SPX EUR011/21/24|.B112123&20231121EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2023	11/21/2024	1,406	6,380,000	4538.19	124,697			49,123		181,368			(62,520)				0010
.112123K EEJ EUR011/21/24|.112123K&20231121EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2023	11/21/2024	3,248	455,000	140.09	11,512			4,535		14,816			(5,772)				0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.112123L EEJ EUR011/21/24|.112123L&20231121EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2023	11/21/2024	3,605	505,000	140.09	13,484			5,312		16,946			(6,760)				0010
.A112123 SPX EUR011/21/24|.A112123&20231121EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2023	11/21/2024	5,089	23,095,000	4538.19	306,147			120,603		436,192			(153,495)				0010
.112123J EEJ EUR011/21/24|.112123J&20231121EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2023	11/21/2024	23,663	3,315,000	140.09	79,560			31,342		104,342			(39,890)				0010
.F112123 SPX EUR011/21/24|.F112123&20231121EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2023	11/21/2024	2,713	12,310,000	4538.19	381,130			150,142		574,831			(191,090)				0010
.112123W SPX ASIAN11/21/2|.112123W&20231121EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/21/2023	11/21/2024	1,236	5,610,000	4538.19	69,368			27,327		109,571			(34,779)				0010
.112123M EEJ EUR011/21/24|.112123M&20231121EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2023	11/21/2024	9,315	1,305,000	140.09	35,757			14,086		44,196			(17,928)				0010
.112123C EEJ EUR011/21/24|.112123C&20231121EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2023	11/21/2024	3,212	450,000	140.09	8,100			3,191		10,756			(4,061)				0010
.G112123 SPX EUR011/21/24|.G112123&20231121EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2023	11/21/2024	1,372	6,225,000	4538.19	201,329			79,311		305,115			(100,942)				0010
.G232111 PDLV5E EUR011/21|.G232111&20231121EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/21/2023	11/21/2024	1,191	443,827	372.77	8,433			3,322		7,626			(4,228)				0010
.E112123 SPX EUR011/21/24|.E112123&20231121EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2023	11/21/2024	1,566	7,105,000	4538.19	202,677			79,843		303,397			(101,618)				0010
.O112123 SPX EUR011/21/24|.O112123&20231121EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2023	11/21/2024	908	4,120,000	4538.19	236,801			93,285		402,918			(118,727)				0010
.112123R EEJ EUR011/21/24|.112123R&20231121EIVO009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2023	11/21/2024	2,995	420,000	140.216081	12,306			4,848		14,118			(6,170)				0010
.H112123 SPX EUR011/21/24|.H112123&20231121EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2023	11/21/2024	1,252	5,680,000	4538.19	199,391			78,548		305,234			(99,970)				0010
.112123B EEJ EUR011/21/24|.112123B&20231121EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2023	11/21/2024	25,269	3,540,000	140.09	59,472			23,428		78,422			(29,818)				0010
.T112123 SPX EUR011/21/24|.T112123&20231121EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2023	11/21/2024	692	3,140,000	4538.19	194,815			76,745		342,494			(97,676)				0010
.I232111 PDLV5E EUR011/21|.I232111&20231121EIVO015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/21/2023	11/21/2024	5,665	2,111,690	372.77	47,724			18,800		38,059			(23,928)				0010
.112123S EEJ EUR011/21/24|.112123S&20231121EIVO010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2023	11/21/2024	2,812	400,000	142.261395	9,360			3,687		9,629			(4,693)				0010
.112123X SPX ASIAN11/21/2|.112123X&20231121EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/21/2023	11/21/2024	240	1,090,000	4538.19	23,533			9,271		40,007			(11,799)				0010
.112123Z SPX ASIAN11/21/2|.112123Z&20231121EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/21/2023	11/21/2024	656	2,975,000	4538.19	99,386			39,152		194,529			(49,830)				0010

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.112123A EEJ EUR011/21/24|.112123A&20231121EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2023	11/21/2024	31,480	4,410,000	140.09	47,628			18,763		56,541			(23,880)				0010
.112123T EEJ EUR011/21/24|.112123T&20231121EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2023	11/21/2024	9,414	1,365,000	144.99315	23,069			9,088		19,359			(11,566)				0010
.I112123 SPX EUR011/21/24|.I112123&20231121EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2023	11/21/2024	1,562	7,090,000	4538.19	276,836			109,057		430,097			(138,799)				0010
.112123Y SPX ASIAN11/21/2|.112123Y&20231121EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/21/2023	11/21/2024	326	1,480,000	4538.19	41,588			16,383		75,658			(20,851)				0010
.112123I EEJ EUR011/21/24|.112123I&20231121EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2023	11/21/2024	27,232	3,815,000	140.09	89,271			35,167		117,591			(44,758)				0010
.L232111 PDLV5E EUR011/21|.L232111&20231121EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/21/2023	11/21/2025	15,603	5,816,251	372.77	181,467			126,628		167,743			(45,367)				0010
.112123D EEJ EUR011/21/24|.112123D&20231121EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2023	11/21/2024	32,301	4,525,000	140.09	86,428			34,047		114,659			(43,333)				0010
.112123H EEJ EUR011/21/24|.112123H&20231121EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2023	11/21/2024	21,879	3,065,000	140.09	70,189			27,650		92,954			(35,191)				0010
.K112123 SPX EUR011/21/24|.K112123&20231121EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2023	11/21/2024	827	3,755,000	4538.19	182,516			71,900		295,770			(91,509)				0010
.112123N EEJ EUR011/21/24|.112123N&20231121EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2023	11/21/2024	4,354	610,000	140.09	17,629			6,945		20,880			(8,839)				0010
.K232111 PDLV5E EUR011/14|.K232111&20231121EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/21/2023	11/14/2025	1,789	666,256	372.46	20,987			14,583		19,422			(5,298)				0010
.112123G EEJ EUR011/21/24|.112123G&20231121EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2023	11/21/2024	9,601	1,345,000	140.09	29,725			11,710		39,481			(14,903)				0010
.L112123 SPX EUR011/21/24|.L112123&20231121EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2023	11/21/2024	988	4,485,000	4538.19	227,663			89,685		372,888			(114,145)				0010
.D112123 SPX EUR011/21/24|.D112123&20231121EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2023	11/21/2024	1,381	6,265,000	4538.19	167,238			65,882		248,860			(83,849)				0010
.112123E EEJ EUR011/21/24|.112123E&20231121EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2023	11/21/2024	2,713	380,000	140.09	7,600			2,994		10,146			(3,810)				0010
.112123F EEJ EUR011/21/24|.112123F&20231121EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2023	11/21/2024	7,067	990,000	140.09	20,889			8,229		27,802			(10,473)				0010
.C112123 SPX EUR011/21/24|.C112123&20231121EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2023	11/21/2024	1,216	5,520,000	4538.19	131,613			51,848		194,062			(65,988)				0010
.112723W NDX EUR011/21/24|.112723W&20231127EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/27/2023	11/21/2024	45	717,013	15933.62	46,850			18,714		78,389			(23,817)				0010

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.A112723 NDX DIGITAL11/14|.A112723&20231127EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/27/2023	11/14/2024	48	765,001	15812.4825597619	50,809			19,687		71,650			(26,345)				0010
.B112723 NDX DIGITAL11/21|.B112723&20231127EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/27/2023	11/21/2024	27	429,999	15933.5976581317	27,960			11,168		39,964			(14,214)				0010
.112723V NDX EUR011/14/24|.112723V&20231127EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/27/2023	11/14/2024	45	711,561	15812.47	47,835			18,534		78,787			(24,803)				0010
.112723K MXEA EUR010/28/2|.112723K&20231127EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/27/2023	10/28/2024	562	1,097,002	1951.96	17,259			6,149		21,409			(9,405)				0010
.112723N MXEA EUR011/07/2|.112723N&20231127EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/27/2023	11/07/2024	1,025	2,069,116	2018.65	65,088			24,408		90,894			(34,436)				0010
.112723Q MXEA EUR011/21/2|.112723Q&20231127EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/27/2023	11/21/2024	527	1,112,075	2110.2	14,166			5,658		19,649			(7,202)				0010
.112723R MXEA EUR011/21/2|.112723R&20231127EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/27/2023	11/21/2024	498	1,050,880	2110.2	27,943			11,162		41,718			(14,206)				0010
.112723P MXEA EUR011/14/2|.112723P&20231127EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/27/2023	11/14/2024	745	1,540,191	2067.37	46,123			17,871		67,185			(23,916)				0010
.112723L MXEA EUR010/28/2|.112723L&20231127EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/27/2023	10/28/2024	639	1,247,302	1951.96	43,414			15,468		57,400			(23,657)				0010
.112723H MXEA ASIAN11/07/|.112723H&20231127EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/27/2023	11/07/2024	463	934,635	2018.65	30,215			11,331		42,834			(15,986)				0010
.112723G MXEA ASIAN10/29/|.112723G&20231127EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/27/2023	10/29/2024	382	745,649	1951.96	29,085			10,419		36,173			(15,802)				0010
.112723O MXEA EUR011/14/2|.112723O&20231127EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/27/2023	11/14/2024	326	673,963	2067.37	10,615			4,113		14,583			(5,504)				0010
.112723I MXEA ASIAN11/14/|.112723I&20231127EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/27/2023	11/14/2024	531	1,097,773	2067.37	30,118			11,670		48,105			(15,617)				0010
.112723M MXEA EUR011/07/2|.112723M&20231127EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/27/2023	11/07/2024	787	1,588,678	2018.65	23,728			8,898		31,081			(12,554)				0010
.112723J MXEA ASIAN11/21/|.112723J&20231127EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/27/2023	11/21/2024	464	979,133	2110.2	22,045			8,806		40,062			(11,207)				0010
.0112823 SPX EUR011/29/24|.0112823&20231128EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/28/2023	11/29/2024	1,478	6,730,000	4554.89	388,994			160,926		659,703			(193,964)				0010
.D232811 PDLV5E EUR010/28|.D232811&20231128EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/28/2023	10/28/2025	1,842	673,154	365.35	28,407			19,698		26,810			(7,407)				0010
.F232811 PDLV5E EUR011/28|.F232811&20231128EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/28/2023	11/28/2025	4,381	1,638,008	373.870002008114	51,106			36,104		44,891			(12,759)				0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.112823B EEJ EUR010/14/24|.112823B&20231128EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2023	10/14/2024	20,802	2,900,000	139.41	76,850			25,295		104,092			(43,845)				0010
.112823R EEJ EUR011/29/24|.112823R&20231128EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2023	11/29/2024	3,855	540,000	140.09	15,768			6,523		18,654			(7,862)				0010
.112823S EEJ EUR011/21/24|.112823S&20231128EIVO009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2023	11/21/2024	2,249	315,000	140.09	8,946			3,583		10,792			(4,561)				0010
.112823A EEJ EUR010/14/24|.112823A&20231128EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2023	10/14/2024	28,979	4,040,000	139.41	75,952			25,000		110,271			(43,333)				0010
.Q112823 SPX EUR011/29/24|.Q112823&20231128EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/28/2023	11/29/2024	1,444	6,575,000	4554.89	407,650			168,644		713,248			(203,267)				0010
.D112823 SPX EUR011/29/24|.D112823&20231128EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/28/2023	11/29/2024	1,079	4,915,000	4554.89	99,283			41,073		144,138			(49,506)				0010
.B232811 PDLV5E EUR011/29|.B232811&20231128EIVO017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/28/2023	11/29/2024	7,569	2,829,795	373.8700024627	63,953			26,457		47,087			(31,889)				0010
.112823E EEJ EUR011/29/24|.112823E&20231128EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2023	11/29/2024	26,947	3,775,000	140.09	40,770			16,866		48,063			(20,329)				0010
.M112823 SPX EUR011/29/24|.M112823&20231128EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/28/2023	11/29/2024	1,087	4,950,000	4554.89	278,685			115,292		468,067			(138,961)				0010
.112823G EEJ EUR011/29/24|.112823G&20231128EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2023	11/29/2024	13,598	1,905,000	140.09	33,719			13,949		44,584			(16,813)				0010
.112823X EEJ EUR011/29/24|.112823X&20231128EIVO014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2023	11/29/2024	2,713	380,000	140.09	11,286			4,669		13,131			(5,628)				0010
.112823Z SPX ASIAN11/29/2|.112823Z&20231128EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/28/2023	11/29/2024	282	1,285,000	4554.89	34,250			14,169		61,320			(17,078)				0010
.112823F EEJ EUR011/29/24|.112823F&20231128EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2023	11/29/2024	25,234	3,535,000	140.09	59,035			24,422		77,297			(29,436)				0010
.C112823 SPX EUR011/29/24|.C112823&20231128EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/28/2023	11/29/2024	4,344	19,785,000	4554.89	261,162			108,042		369,999			(130,223)				0010
.112823Y SPX ASIAN11/29/2|.112823Y&20231128EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/28/2023	11/29/2024	1,355	6,170,000	4554.89	78,310			32,397		123,903			(39,048)				0010
.112823I EEJ EUR011/29/24|.112823I&20231128EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2023	11/29/2024	8,245	1,155,000	140.09	22,869			9,461		30,300			(11,403)				0010
.112823H EEJ EUR011/29/24|.112823H&20231128EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2023	11/29/2024	50,717	7,105,000	140.09	135,706			56,141		180,172			(67,667)				0010
.A112823 SPX ASIAN11/29/2|.A112823&20231128EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/28/2023	11/29/2024	700	3,190,000	4554.89	106,674			44,131		209,404			(53,191)				0010
.B112823 SPX ASIAN11/29/2|.B112823&20231128EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/28/2023	11/29/2024	110	500,000	4554.89	19,012			7,865		40,860			(9,480)				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 Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.112823U EEJ EUR011/29/24|.112823U& 20231128EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2023	11/29/2024	1,978	280,000	141.588963	7,084			2,931		7,664			(3,532)				0010
.112823J EEJ EUR011/29/24|.112823J& 20231128EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2023	11/29/2024	3,034	425,000	140.09	9,010			3,727		12,001			(4,493)				0010
.112823T EEJ EUR011/29/24|.112823T& 20231128EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2023	11/29/2024	3,533	495,000	140.09	14,702			6,082		17,105			(7,331)				0010
.112823K EEJ EUR011/29/24|.112823K& 20231128EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2023	11/29/2024	20,558	2,880,000	140.09	65,376			27,046		86,604			(32,598)				0010
.112823W EEJ EUR011/29/24|.112823W& 20231128EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2023	11/29/2024	12,313	1,785,000	144.965132	30,345			12,554		26,181			(15,131)				0010
.112823L EEJ EUR011/29/24|.112823L& 20231128EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2023	11/29/2024	23,021	3,225,000	140.09	74,820			30,953		98,975			(37,308)				0010
.112823V EEJ EUR011/29/24|.112823V& 20231128EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2023	11/29/2024	2,246	320,000	142.47153	7,328			3,032		7,543			(3,654)				0010
.112823C EEJ EUR011/07/24|.112823C& 20231128EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2023	11/07/2024	19,991	2,775,000	138.81	67,988			25,570		97,677			(36,075)				0010
.112823M EEJ EUR011/29/24|.112823M& 20231128EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2023	11/29/2024	12,135	1,700,000	140.09	40,970			16,949		53,655			(20,429)				0010
.112823D EEJ EUR011/07/24|.112823D& 20231128EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2023	11/07/2024	9,437	1,310,000	138.81	39,955			15,027		53,347			(21,201)				0010
.112823N EEJ EUR011/29/24|.112823N& 20231128EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2023	11/29/2024	5,782	810,000	140.09	20,898			8,645		26,797			(10,420)				0010
.112823O EEJ EUR011/29/24|.112823O& 20231128EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2023	11/29/2024	6,781	950,000	140.09	25,460			10,533		32,105			(12,695)				0010
.L112823 SPX EUR011/29/24|.L112823& 20231128EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/28/2023	11/29/2024	1,183	5,390,000	4554.89	273,812			113,276		445,985			(136,531)				0010
.C232811 PDLV5E EUR010/28|.C232811&20231128EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/28/2023	10/28/2025	1,207	440,834	365.35	18,603			12,900		17,557			(4,851)				0010
.112823Q EEJ EUR011/29/24|.112823Q& 20231128EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2023	11/29/2024	6,032	845,000	140.09	24,421			10,103		29,170			(12,177)				0010
.E232811 PDLV5E EUR011/28|.E232811&20231128EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/28/2023	11/28/2025	4,284	1,601,620	373.870302986163	49,971			35,302		43,894			(12,476)				0010
.112823P EEJ EUR011/29/24|.112823P& 20231128EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2023	11/29/2024	8,851	1,240,000	140.09	33,976			14,056		42,286			(16,941)				0010
.N112823 SPX EUR011/29/24|.N112823& 20231128EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/28/2023	11/29/2024	641	2,920,000	4554.89	166,732			68,977		281,939			(83,138)				0010

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.F112823 SPX EUR011/29/24|.F112823&20231128EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	11/28/2023	11/29/2024	1,209	5,505,000	4554.89	156,342			64,678		233,400			(77,957)				0010
.E112823 SPX EUR011/29/24|.E112823&20231128EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	11/28/2023	11/29/2024	2,993	13,635,000	4554.89	359,964			148,917		533,960			(179,489)				0010
.P112823 SPX EUR011/29/24|.P112823&20231128EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	11/28/2023	11/29/2024	361	1,645,000	4554.89	101,990			42,193		178,448			(50,855)				0010
.G112823 SPX EUR011/29/24|.G112823&20231128EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	11/28/2023	11/29/2024	2,093	9,535,000	4554.89	294,632			121,889		442,994			(146,912)				0010
.Z112823 PDLV5E EUR010/28|.Z112823&20231128EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	11/28/2023	10/28/2024	1,188	434,094	365.35	14,803			5,290		13,474			(8,090)				0010
.H112823 SPX EUR011/29/24|.H112823&20231128EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	11/28/2023	11/29/2024	1,386	6,315,000	4554.89	205,238			84,906		310,859			(102,338)				0010
.I112823 SPX EUR011/29/24|.I112823&20231128EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	11/28/2023	11/29/2024	880	4,010,000	4554.89	145,162			60,053		222,093			(72,382)				0010
.J112823 SPX EUR011/29/24|.J112823&20231128EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	11/28/2023	11/29/2024	868	3,955,000	4554.89	155,432			64,302		241,141			(77,503)				0010
.U112823 SPX EQFWD09/16/2|.U112823&20231128EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	11/28/2023	09/16/2024	2,195	10,000,000	4554.89	718,000			189,986		2,109,940			(449,058)				0010
.T112823 SPX EQFWD07/15/2|.T112823&20231128EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	11/28/2023	07/15/2024	2,195	10,000,000	4554.89	604,000			37,088		2,010,736			(482,140)				0010
.K112823 SPX EUR011/29/24|.K112823&20231128EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	11/28/2023	11/29/2024	802	3,655,000	4554.89	177,268			73,335		285,946			(88,391)				0010
.A232811 PDLV5E EUR011/29|.A232811&20231128EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	11/28/2023	11/29/2024	5,105	1,908,731	373.870250951618	43,137			17,846		31,760			(21,510)				0010
.G112923 SPX DIGITAL10/21|.G112923&20231129EID0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern	W22LROWP2IHZNBB6K528	11/29/2023	10/21/2024	89	375,317	4217.04	26,739			9,215		32,772			(14,974)				0010
.D112923 SPX DIGITAL10/07|.D112923&20231129EID0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern	W22LROWP2IHZNBB6K528	11/29/2023	10/07/2024	65	281,818	4335.66	17,772			5,600		22,610			(10,400)				0010
.I112923 SPX DIGITAL10/28|.I112923&20231129EID0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern	W22LROWP2IHZNBB6K528	11/29/2023	10/28/2024	70	291,677	4166.82	21,147			7,580		25,436			(11,593)				0010
.112923K SPX EUR009/23/24|.112923K&20231129EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern	W22LROWP2IHZNBB6K528	11/29/2023	09/23/2024	575	2,489,750	4330.0	181,298			51,276		265,448			(111,098)				0010
.H112923 SPX DIGITAL10/21|.H112923&20231129EID0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern	W22LROWP2IHZNBB6K528	11/29/2023	10/21/2024	355	1,497,049	4217.04	106,954			36,858		130,719			(59,894)				0010
.112923G SPX EUR008/21/24|.112923G&20231129EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern	W22LROWP2IHZNBB6K528	11/29/2023	08/21/2024	353	1,553,119	4399.77	95,112			18,374		146,147			(65,570)				0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.112923Y SPX DIGITAL08/28|.112923Y& 20231129EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	11/29/2023	08/28/2024	98	434,464	4433.31	26,657			5,705		35,163			(17,903)				0010
.112923Z SPX DIGITAL09/09|.112923Z& 20231129EID0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	11/29/2023	09/09/2024	142	632,062	4451.14	38,115			9,428		50,864			(24,512)				0010
.J112923 SPX DIGITAL10/28|.J112923& 20231129EID0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	11/29/2023	10/28/2024	281	1,170,876	4166.82	84,589			30,319		102,105			(46,371)				0010
.A112923 SPX DIGITAL09/16|.A112923& 20231129EID0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	11/29/2023	09/16/2024	91	409,964	4505.1	23,942			6,357		32,823			(15,025)				0010
.C112923 SPX DIGITAL09/30|.C112923& 20231129EID0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	11/29/2023	09/30/2024	152	653,554	4299.7	42,045			12,586		52,594			(25,172)				0010
.B112923 SPX DIGITAL09/23|.B112923& 20231129EID0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	11/29/2023	09/23/2024	158	684,140	4330.0	43,592			12,329		55,153			(26,713)				0010
.112923P SPX EUR010/28/24|.112923P& 20231129EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	11/29/2023	10/28/2024	471	1,962,572	4166.82	165,538			59,334		220,370			(90,747)				0010
.112923F SPX EUR008/14/24|.112923F& 20231129EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	11/29/2023	08/14/2024	461	2,069,761	4489.72	115,836			19,832		199,068			(82,031)				0010
.1129230 SPX EUR010/21/24|.1129230& 20231129EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	11/29/2023	10/21/2024	927	3,909,196	4217.04	320,297			110,379		437,147			(179,366)				0010
.112923E SPX EUR008/07/24|.112923E& 20231129EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	11/29/2023	08/07/2024	553	2,498,697	4518.44	135,026			19,984		245,145			(98,299)				0010
.112923D SPX EUR007/29/24|.112923D& 20231129EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	11/29/2023	07/29/2024	925	4,238,563	4582.23	196,442			22,823		395,237			(148,351)				0010
.112923N SPX EUR010/14/24|.112923N& 20231129EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	11/29/2023	10/14/2024	454	1,985,628	4373.63	142,883			47,178		214,941			(81,776)				0010
.112923T SPX EUR010/14/24|.112923T& 20231129EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	11/29/2023	10/14/2024	151	660,418	4373.63	73,156			24,155		174,613			(41,869)				0010
.112923H SPX EUR008/28/24|.112923H& 20231129EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	11/29/2023	08/28/2024	932	4,131,845	4433.31	245,806			52,608		388,848			(165,080)				0010
.112923S SPX EUR008/14/24|.112923S& 20231129EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	11/29/2023	08/14/2024	147	659,989	4489.72	52,048			8,911		147,211			(36,859)				0010
.112923M SPX EUR010/07/24|.112923M& 20231129EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	11/29/2023	10/07/2024	907	3,932,444	4335.66	292,127			92,053		428,855			(170,955)				0010
.112923I SPX EUR009/09/24|.112923I& 20231129EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	11/29/2023	09/09/2024	908	4,041,635	4451.14	253,269			62,646		414,124			(162,879)				0010
.F112923 SPX DIGITAL10/14|.F112923& 20231129EID0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	11/29/2023	10/14/2024	94	411,121	4373.63	27,785			9,174		35,737			(15,902)				0010
.112923L SPX EUR009/30/24|.112923L& 20231129EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	11/29/2023	09/30/2024	724	3,112,983	4299.7	238,413			71,367		342,597			(142,734)				0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.E112923 SPX DIGITAL10/07|.E112923&20231129EID0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	11/29/2023	10/07/2024	260	1,127,272	4335.66	71,089			22,401		90,441			(41,602)				0010
.112923J SPX EUR009/16/24|.112923J&20231129EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	11/29/2023	09/16/2024	479	2,157,943	4505.1	129,196			34,304		225,192			(81,082)				0010
.120623B EEJ EUR011/14/24|.120623B&20231206EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/06/2023	11/14/2024	41,595	5,815,000	139.8	105,833			42,086		153,744			(56,320)				0010
.120623D EEJ EUR011/14/24|.120623D&20231206EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/06/2023	11/14/2024	18,991	2,655,000	139.8	58,941			23,439		85,050			(31,366)				0010
.120623C EEJ EUR011/14/24|.120623C&20231206EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/06/2023	11/14/2024	15,486	2,165,000	139.8	46,981			18,682		68,202			(25,001)				0010
.120623A EEJ EUR011/14/24|.120623A&20231206EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/06/2023	11/14/2024	22,639	3,165,000	139.8	51,590			20,515		73,616			(27,454)				0010
.C230712 SPX EUR012/09/24|.C230712&20231207EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/07/2023	12/09/2024	299	1,370,000	4585.59	82,244			36,377		141,236			(41,122)				0010
.Z120723 SPX EUR012/09/24|.Z120723&20231207EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/07/2023	12/09/2024	625	2,865,000	4585.59	158,532			70,120		264,745			(79,266)				0010
.B230712 SPX EUR012/09/24|.B230712&20231207EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/07/2023	12/09/2024	1,905	8,735,000	4585.59	499,799			221,065		843,671			(249,900)				0010
.120723Z EEJ EUR012/09/24|.120723Z&20231207EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2023	12/09/2024	8,532	1,190,000	139.48	35,462			15,685		45,486			(17,731)				0010
.V230712 PDLV5E EUR012/09|.V230712&20231207EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/07/2023	12/09/2024	13,717	5,163,702	376.44	117,732			52,074		69,513			(58,866)				0010
.120723U EEJ EUR012/09/24|.120723U&20231207EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2023	12/09/2024	4,839	675,000	139.48	19,778			8,748		25,785			(9,889)				0010
.E230712 SPX EUR012/09/24|.E230712&20231207EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/07/2023	12/09/2024	3,462	15,875,000	4585.59	981,345			434,056		1,705,624			(490,672)				0010
.T230712 PDLV5E EUR012/09|.T230712&20231207EIOS049	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/07/2023	12/09/2024	1,051	395,713	376.44	8,983			3,973		5,327			(4,491)				0010
.X230712 PDLV5E EUR012/08|.X230712&20231207EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/07/2023	12/08/2025	6,599	2,484,115	376.44	78,001			56,251		60,018			(19,500)				0010
.J120723 SPX ASIAN12/09/2|.J120723&20231207EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/07/2023	12/09/2024	257	1,180,000	4585.59	44,356			19,619		94,854			(22,178)				0010
.120723G EEJ EUR011/14/24|.120723G&20231207EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2023	11/14/2024	6,795	950,000	139.8	25,650			10,290		33,738			(13,771)				0010
.120723F EEJ EUR011/14/24|.120723F&20231207EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2023	11/14/2024	3,684	515,000	139.8	10,352			4,153		15,027			(5,557)				0010
.I120723 SPX ASIAN12/09/2|.I120723&20231207EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/07/2023	12/09/2024	686	3,145,000	4585.59	103,254			45,670		201,969			(51,627)				0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.120723H EEJ EUR012/09/24|.120723H& 20231207EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2023	12/09/2024	37,927	5,290,000	139.48	57,132			25,270		70,153			(28,566)				0010
.L120723 SPX EUR012/09/24|.L120723& 20231207EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/07/2023	12/09/2024	873	4,005,000	4585.59	76,704			33,927		111,594			(38,352)				0010
.K120723 SPX EUR012/09/24|.K120723& 20231207EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/07/2023	12/09/2024	4,952	22,710,000	4585.59	296,252			131,035		422,725			(148,126)				0010
.120723J EEJ EUR012/09/24|.120723J& 20231207EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2023	12/09/2024	14,913	2,080,000	139.48	36,816			16,284		51,337			(18,408)				0010
.M120723 SPX EUR012/09/24|.M120723& 20231207EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/07/2023	12/09/2024	962	4,410,000	4585.59	106,180			46,964		156,998			(53,090)				0010
.N120723 SPX EUR012/09/24|.N120723& 20231207EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/07/2023	12/09/2024	2,362	10,830,000	4585.59	285,674			126,356		425,324			(142,837)				0010
.120723I EEJ EUR012/09/24|.120723I& 20231207EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2023	12/09/2024	29,144	4,065,000	139.48	68,292			30,206		94,383			(34,146)				0010
.120723K EEJ EUR012/09/24|.120723K& 20231207EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2023	12/09/2024	39,468	5,505,000	139.48	105,696			46,750		149,159			(52,848)				0010
.O120723 SPX EUR012/09/24|.O120723& 20231207EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/07/2023	12/09/2024	1,168	5,355,000	4585.59	148,789			65,810		222,573			(74,394)				0010
.120723M EEJ EUR012/09/24|.120723M& 20231207EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2023	12/09/2024	2,007	280,000	139.48	5,936			2,626		8,459			(2,968)				0010
.120723Y EEJ EUR012/09/24|.120723Y& 20231207EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2023	12/09/2024	21,024	3,035,000	144.3618	51,292			22,687		51,958			(25,646)				0010
.120723L EEJ EUR012/09/24|.120723L& 20231207EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2023	12/09/2024	3,047	425,000	139.48	8,628			3,816		12,275			(4,314)				0010
.120723W EEJ EUR012/09/24|.120723W& 20231207EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2023	12/09/2024	3,570	505,000	141.446668	12,120			5,361		14,420			(6,060)				0010
.120723X EEJ EUR012/09/24|.120723X& 20231207EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2023	12/09/2024	4,490	645,000	143.6644	11,933			5,278		12,594			(5,966)				0010
.120723O EEJ EUR012/09/24|.120723O& 20231207EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2023	12/09/2024	37,245	5,195,000	139.48	121,044			53,538		172,604			(60,522)				0010
.120723N EEJ EUR012/09/24|.120723N& 20231207EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2023	12/09/2024	28,355	3,955,000	139.48	90,174			39,885		128,487			(45,087)				0010
.120723P EEJ EUR012/09/24|.120723P& 20231207EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2023	12/09/2024	34,414	4,800,000	139.48	115,680			51,166		164,464			(57,840)				0010
.120723Q EEJ EUR012/09/24|.120723Q& 20231207EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2023	12/09/2024	5,377	750,000	139.48	18,900			8,360		26,638			(9,450)				0010
.120723S EEJ EUR012/09/24|.120723S& 20231207EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2023	12/09/2024	6,668	930,000	139.48	25,575			11,312		34,908			(12,788)				0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.W230712 PDLV5E EUR012/08|.W230712&20231207EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/07/2023	12/08/2025	12,997	4,892,520	376.44	153,625			110,787		118,206			(38,406)				0010
.120723R EEJ EUR012/09/24|.120723R&20231207EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2023	12/09/2024	19,143	2,670,000	139.48	71,823			31,768		99,053			(35,912)				0010
.120723V EEJ EUR012/09/24|.120723V&20231207EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2023	12/09/2024	6,379	890,000	139.521844	26,433			11,692		33,822			(13,217)				0010
.W120723 SPX EUR012/09/24|.W120723&20231207EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/07/2023	12/09/2024	1,482	6,795,000	4585.59	341,646			151,113		555,818			(170,823)				0010
.V120723 SPX EUR012/09/24|.V120723&20231207EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/07/2023	12/09/2024	1,738	7,970,000	4585.59	382,959			169,385		617,220			(191,479)				0010
.120723T EEJ EUR012/09/24|.120723T&20231207EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2023	12/09/2024	7,277	1,015,000	139.48	29,435			13,019		38,728			(14,718)				0010
.P120723 SPX EUR012/09/24|.P120723&20231207EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/07/2023	12/09/2024	986	4,520,000	4585.59	131,387			58,114		197,388			(65,694)				0010
.U230712 PDLV5E EUR012/09|.U230712&20231207EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/07/2023	12/09/2024	8,535	3,212,752	376.44	73,251			32,399		43,249			(36,625)				0010
.T120723 SPX EUR012/09/24|.T120723&20231207EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/07/2023	12/09/2024	1,304	5,980,000	4585.59	233,076			103,092		362,345			(116,538)				0010
.S120723 SPX EUR012/09/24|.S120723&20231207EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/07/2023	12/09/2024	674	3,090,000	4585.59	110,347			48,807		169,587			(55,174)				0010
.D230712 SPX EUR012/09/24|.D230712&20231207EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/07/2023	12/09/2024	936	4,290,000	4585.59	264,616			117,042		459,495			(132,308)				0010
.G120723 SPX ASIAN12/09/2|.G120723&20231207EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/07/2023	12/09/2024	1,069	4,900,000	4585.59	60,045			26,558		95,402			(30,022)				0010
.Q120723 SPX EUR012/09/24|.Q120723&20231207EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/07/2023	12/09/2024	2,283	10,470,000	4585.59	319,911			141,499		483,064			(159,955)				0010
.R120723 SPX EUR012/09/24|.R120723&20231207EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/07/2023	12/09/2024	2,167	9,935,000	4585.59	321,427			142,170		488,297			(160,714)				0010
.S230712 PDLV5E EUR012/09|.S230712&20231207EIOS048	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/07/2023	12/09/2024	647	243,731	376.44	5,362			2,372		3,276			(2,681)				0010
.H120723 SPX ASIAN12/09/2|.H120723&20231207EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/07/2023	12/09/2024	281	1,290,000	4585.59	32,658			14,445		58,053			(16,329)				0010
.A230712 SPX EUR012/09/24|.A230712&20231207EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/07/2023	12/09/2024	659	3,020,000	4585.59	171,192			75,719		288,091			(85,596)				0010
.121123X NDX DIGITAL09/23|.121123X&20231211EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/11/2023	09/23/2024	21	305,000	14694.24	22,052			6,499		26,787			(14,082)				0010
.121123Y NDX DIGITAL10/21|.121123Y&20231211EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/11/2023	10/21/2024	22	320,000	14604.85	25,536			9,137		30,940			(14,848)				0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.121123Z NDX DIGITAL10/28|.121123Z&20231211EID0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/11/2023	10/28/2024	29	420,000	14335.51	34,188			12,714		40,627			(19,444)				0010
.121123R NDX EUR010/07/24|.121123R&20231211EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	12/11/2023	10/07/2024	31	466,462	15047.15	36,228			11,874		52,269			(22,052)				0010
.121123W NDX DIGITAL12/09|.121123W&20231211EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/11/2023	12/09/2024	32	515,000	16022.49	34,351			15,277		47,128			(17,270)				0010
.121123P NDX EUR011/29/24|.121123P&20231211EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	12/11/2023	11/29/2024	24	384,250	16010.43	25,012			10,729		41,596			(12,932)				0010
.121123Q NDX EUR012/09/24|.121123Q&20231211EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	12/11/2023	12/09/2024	26	416,585	16022.49	27,066			12,038		44,704			(13,608)				0010
.121123V NDX DIGITAL11/29|.121123V&20231211EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/11/2023	11/29/2024	25	400,000	16010.43	26,840			11,514		36,910			(13,878)				0010
.S231412 SPX EUR012/16/24|.S231412&20231214EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/14/2023	12/16/2024	261	1,230,000	4719.55	40,979			61,022		61,022	18,776						0010
.121423S EEJ EUR012/15/25|.121423S&20231214EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2023	12/15/2025	1,381	195,000	141.21	7,781			5,686		7,979			(1,945)				0010
.121423M EEJ EUR012/16/24|.121423M&20231214EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2023	12/16/2024	4,384	625,000	142.565616	16,063			7,413		14,878			(8,031)				0010
.231412H SPX EUR012/16/24|.231412H&20231214EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/14/2023	12/16/2024	315	1,560,000	4955.53	80,215			219,918		219,918	130,795						0010
.2314120 PDLV5E EUR012/16|.2314120&20231214EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/14/2023	12/16/2024	9,433	3,578,296	379.34	81,585			37,655		37,018			(40,793)				0010
.121423A EEJ EUR012/16/24|.121423A&20231214EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2023	12/16/2024	29,778	4,205,000	141.21	44,994			20,766		47,198			(22,497)				0010
.121423P EEJ EUR012/16/24|.121423P&20231214EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2023	12/16/2024	76,694	10,830,000	141.21	322,734			320,549		320,549	47,553						0010
.231412E SPX EUR012/16/24|.231412E&20231214EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/14/2023	12/16/2024	1,889	8,915,000	4719.55	507,807			234,373		832,361			(253,904)				0010
.M231412 SPX EUR012/16/24|.M231412&20231214EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/14/2023	12/16/2024	887	4,185,000	4719.55	79,925			36,889		114,517			(39,963)				0010
.231412A SPX EUR012/16/24|.231412A&20231214EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/14/2023	12/16/2024	504	2,380,000	4719.55	124,648			199,320		199,320	70,082						0010
.121423R EEJ EUR012/16/24|.121423R&20231214EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2023	12/16/2024	3,222	455,000	141.21	13,559			6,258		13,467			(6,780)				0010
.Y231412 SPX EUR012/16/24|.Y231412&20231214EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/14/2023	12/16/2024	1,279	6,035,000	4719.55	296,795			136,982		467,645			(148,398)				0010
.Z231412 SPX EUR012/16/24|.Z231412&20231214EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/14/2023	12/16/2024	1,570	7,410,000	4719.55	378,933			602,338		602,338	209,743						0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.121423I EEJ EUR007/07/25|.121423I&20231214EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2023	07/07/2025	1,094	155,000	141.64	5,363			3,509		5,406			(1,721)				0010
.231412J PDLV5E EUR011/14|.231412J&20231214EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/14/2023	11/14/2024	1,064	396,190	372.46	12,440			5,096		7,083			(6,820)				0010
.X231412 SPX EUR012/16/24|.X231412&20231214EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/14/2023	12/16/2024	329	1,555,000	4719.55	75,108			117,912		117,912	40,178						0010
.121423F EEJ EUR012/16/24|.121423F&20231214EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2023	12/16/2024	2,797	395,000	141.21	11,534			5,323		11,687			(5,767)				0010
.N231412 SPX EUR012/16/24|.N231412&20231214EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/14/2023	12/16/2024	601	2,835,000	4719.55	69,265			31,968		100,814			(34,632)				0010
.W231412 SPX EUR012/16/24|.W231412&20231214EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/14/2023	12/16/2024	8,895	41,980,000	4719.55	1,915,841			2,972,658		2,972,658	992,689						0010
.231412R PDLV5E EUR012/15|.231412R&20231214EIV0024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/14/2023	12/15/2025	4,389	1,664,939	379.34	52,446			38,326		34,599			(13,111)				0010
.K231412 SPX ASIAN12/16/2|.K231412&20231214EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/14/2023	12/16/2024	364	1,720,000	4719.55	63,234			29,185		135,234			(31,617)				0010
.231412C SPX EUR012/16/24|.231412C&20231214EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/14/2023	12/16/2024	601	2,835,000	4719.55	158,910			259,090		259,090	93,782						0010
.121423H EEJ EUR006/23/25|.121423H&20231214EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2023	06/23/2025	1,052	150,000	142.56	4,710			3,041		4,618			(1,550)				0010
.121423N EEJ EUR012/16/24|.121423N&20231214EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2023	12/16/2024	5,760	825,000	143.229303	19,718			9,100		17,523			(9,859)				0010
.231412I SPX EUR012/15/25|.231412I&20231214EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/14/2023	12/15/2025	870	4,140,000	4757.31	509,423			971,843		971,843	439,160						0010
.121423G EEJ EUR003/07/25|.121423G&20231214EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2023	03/07/2025	1,037	145,000	139.89	5,394			3,018		5,689			(2,206)				0010
.121423O EEJ EUR012/16/24|.121423O&20231214EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2023	12/16/2024	13,274	1,940,000	146.15235	32,786			15,132		23,473			(16,393)				0010
.121423Q EEJ EUR012/15/25|.121423Q&20231214EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2023	12/15/2025	66,107	9,335,000	141.21	372,467			381,992		381,992	68,102						0010
.231412B SPX EUR012/16/24|.231412B&20231214EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/14/2023	12/16/2024	575	2,715,000	4719.55	149,977			69,220		243,377			(74,988)				0010
.L231412 SPX EUR012/16/24|.L231412&20231214EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/14/2023	12/16/2024	4,754	22,435,000	4719.55	292,463			134,983		410,450			(146,231)				0010
.231412P PDLV5E EUR012/16|.231412P&20231214EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/14/2023	12/16/2024	145,040	55,019,364	379.34	1,254,442			569,186		569,186	(561,315)						0010
.121423J EEJ EUR008/07/25|.121423J&20231214EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2023	08/07/2025	1,119	160,000	142.96	5,024			3,377		4,907			(1,529)				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 Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.121423D EEJ EUR012/16/24|.121423D&20231214EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2023	12/16/2024	18,094	2,555,000	141.21	63,109			29,127		70,512			(31,554)				0010
.V231412 SPX EUR012/16/24|.V231412&20231214EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/14/2023	12/16/2024	2,177	10,275,000	4719.55	407,979			619,580		619,580	198,099						0010
.231412G SPX EUR012/16/24|.231412G&20231214EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/14/2023	12/16/2024	1,693	7,990,000	4719.55	488,117			225,285		820,485			(244,059)				0010
.O231412 SPX EUR012/16/24|.O231412&20231214EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/14/2023	12/16/2024	1,400	6,605,000	4719.55	174,253			80,425		254,898			(87,127)				0010
.231412M PDLV5E EUR011/29|.231412M&20231214EIVO019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/14/2023	11/29/2024	851	318,182	373.87	9,450			4,112		5,212			(4,956)				0010
.121423C EEJ EUR012/16/24|.121423C&20231214EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2023	12/16/2024	8,250	1,165,000	141.21	28,077			12,958		31,609			(14,038)				0010
.231412K PDLV5E EUR011/14|.231412K&20231214EIVO017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/14/2023	11/14/2024	1,858	692,149	372.46	21,733			8,903		12,374			(11,914)				0010
.121423L EEJ EUR012/16/24|.121423L&20231214EIVO008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2023	12/16/2024	6,016	850,000	141.280605	25,075			11,573		24,887			(12,538)				0010
.121423K EEJ EUR008/28/25|.121423K&20231214EIVO007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2023	08/28/2025	918	130,000	141.65	4,680			3,198		4,731			(1,376)				0010
.121423B EEJ EUR012/16/24|.121423B&20231214EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2023	12/16/2024	22,520	3,180,000	141.21	54,378			25,098		62,060			(27,189)				0010
.231412L PDLV5E EUR011/29|.231412L&20231214EIVO018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/14/2023	11/29/2024	698	261,103	373.87	7,755			3,375		4,277			(4,067)				0010
.231412D SPX EUR012/16/24|.231412D&20231214EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/14/2023	12/16/2024	612	2,890,000	4719.55	163,467			75,446		267,320			(81,734)				0010
.231412F SPX EUR012/16/24|.231412F&20231214EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/14/2023	12/16/2024	426	2,010,000	4719.55	122,727			56,643		206,249			(61,363)				0010
.231412N PDLV5E EUR012/16|.231412N&20231214EIVO020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/14/2023	12/16/2024	6,431	2,439,655	379.34	55,624			25,673		25,239			(27,812)				0010
.121423E EEJ EUR012/16/24|.121423E&20231214EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2023	12/16/2024	13,314	1,880,000	141.21	51,700			23,862		54,921			(25,850)				0010
.P231412 SPX EUR012/16/24|.P231412&20231214EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/14/2023	12/16/2024	1,066	5,030,000	4719.55	141,745			65,421		208,261			(70,873)				0010
.J231412 SPX ASIAN12/16/2|.J231412&20231214EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/14/2023	12/16/2024	335	1,580,000	4719.55	51,876			23,943		102,569			(25,938)				0010
.U231412 SPX EUR012/16/24|.U231412&20231214EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/14/2023	12/16/2024	1,012	4,775,000	4719.55	186,249			85,961		282,207			(93,124)				0010
.Q231412 SPX EUR012/16/24|.Q231412&20231214EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/14/2023	12/16/2024	1,570	7,410,000	4719.55	225,597			104,122		333,403			(112,799)				0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.231412Q PDLV5E EUR012/15|.231412Q&202 31214EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/14/2023	12/15/2025	7,077	2,684,714	379.34	84,568			61,800		55,790			(21,142)				0010
.T231412 SPX EUR012/16/24|.T231412& 20231214EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/14/2023	12/16/2024	1,267	5,980,000	4719.55	207,476			95,758		310,160			(103,738)				0010
.H231412 SPX ASIAN12/16/2|.H231412& 20231214EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/14/2023	12/16/2024	1,319	6,225,000	4719.55	77,184			35,623		121,539			(38,592)				0010
.I231412 SPX ASIAN12/16/2|.I231412& 20231214EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/14/2023	12/16/2024	374	1,765,000	4719.55	46,709			21,558		84,139			(23,354)				0010
.R231412 SPX EUR012/16/24|.R231412& 20231214EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/14/2023	12/16/2024	1,519	7,170,000	4719.55	228,773			105,588		339,503			(114,387)				0010
.122123Z SPX ASIAN12/23/2|.122123&2 0231221EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/21/2023	12/23/2024	1,185	5,625,000	4746.75	69,863			33,680		109,961			(35,027)				0010
.122123I EEJ EUR012/23/24|.122123&2 0231221EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2023	12/23/2024	9,243	1,310,000	141.73	29,868			14,399		31,657			(14,975)				0010
.K122123 SPX EUR012/23/24|.K12212&2 0231221EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/21/2023	12/23/2024	810	3,845,000	4746.75	148,459			71,571		223,680			(74,434)				0010
.M122123 SPX EUR012/23/24|.M12212&2 0231221EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/21/2023	12/23/2024	1,057	5,015,000	4746.75	239,466			115,445		372,360			(120,063)				0010
.122123H EEJ EUR012/23/24|.122123&2 0231221EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2023	12/23/2024	1,658	235,000	141.73	4,959			2,390		5,323			(2,486)				0010
.N122123 SPX EUR012/23/24|.N12212&2 0231221EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/21/2023	12/23/2024	1,377	6,535,000	4746.75	326,129			157,225		511,347			(163,514)				0010
.122123L EEJ EUR012/23/24|.122123&2 0231221EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2023	12/23/2024	29,669	4,205,000	141.73	103,864			50,072		108,021			(52,075)				0010
.H122123 SPX EUR012/23/24|.H12212&2 0231221EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/21/2023	12/23/2024	1,961	9,310,000	4746.75	281,460			135,690		414,298			(141,118)				0010
.122123W EEJ EUR012/23/24|.122123&2 0231221EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2023	12/23/2024	5,741	825,000	143.700047	19,800			9,545		16,349			(9,927)				0010
.G122123 SPX EUR012/23/24|.G12212&2 0231221EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/21/2023	12/23/2024	2,993	14,205,000	4746.75	393,209			189,563		575,553			(197,146)				0010
.122123V EEJ EUR012/23/24|.122123&2 0231221EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2023	12/23/2024	4,196	595,000	141.786692	17,612			8,491		16,226			(8,830)				0010
.122123J EEJ EUR012/23/24|.122123&2 0231221EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2023	12/23/2024	37,113	5,260,000	141.73	123,610			59,592		130,245			(61,975)				0010
.122123K EEJ EUR012/23/24|.122123&2 0231221EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2023	12/23/2024	18,839	2,670,000	141.73	64,347			31,021		67,459			(32,262)				0010
.122123C EEJ EUR012/23/24|.122123&2 0231221EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2023	12/23/2024	2,328	330,000	141.73	5,082			2,450		5,386			(2,548)				0010

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.Q122123 SPX EUR012/23/24|.Q12212&2 0231221EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	12/21/2023	12/23/2024	751	3,565,000	4746.75	201,708			97,242		325,486			(101,132)				0010
.E122123 SPX EUR012/23/24|.E12212&2 0231221EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	12/21/2023	12/23/2024	704	3,340,000	4746.75	80,107			38,619		116,126			(40,164)				0010
.122123B EEJ EUR012/23/24|.122123&2 0231221EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/21/2023	12/23/2024	37,219	5,275,000	141.73	56,970			27,465		55,812			(28,563)				0010
.F122123 SPX EUR012/23/24|.F12212&2 0231221EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	12/21/2023	12/23/2024	1,656	7,860,000	4746.75	205,736			99,184		300,031			(103,151)				0010
.122123P EEJ EUR012/23/24|.122123&2 0231221EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/21/2023	12/23/2024	4,022	570,000	141.73	16,473			7,942		15,658			(8,259)				0010
.122123M EEJ EUR012/23/24|.122123&2 0231221EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/21/2023	12/23/2024	2,152	305,000	141.73	7,839			3,779		8,038			(3,930)				0010
.D122123 SPX EUR012/23/24|.D12212&2 0231221EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	12/21/2023	12/23/2024	1,095	5,200,000	4746.75	97,370			46,941		139,273			(48,819)				0010
.122123D EEJ EUR012/23/24|.122123&2 0231221EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/21/2023	12/23/2024	15,769	2,235,000	141.73	38,219			18,425		40,998			(19,162)				0010
.1221230 EEJ EUR012/23/24|.122123&2 0231221EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/21/2023	12/23/2024	5,609	795,000	141.73	21,863			10,540		21,591			(10,961)				0010
.122123N EEJ EUR012/23/24|.122123&2 0231221EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/21/2023	12/23/2024	4,727	670,000	141.73	18,023			8,689		18,042			(9,036)				0010
.122123E EEJ EUR012/23/24|.122123&2 0231221EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/21/2023	12/23/2024	8,432	1,195,000	141.73	21,749			10,485		23,390			(10,904)				0010
.122123X EEJ EUR012/23/24|.122123&2 0231221EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/21/2023	12/23/2024	20,834	3,055,000	146.633858	51,935			25,038		34,294			(26,039)				0010
.I122123 SPX EUR012/23/24|.I12212&2 0231221EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	12/21/2023	12/23/2024	1,762	8,365,000	4746.75	265,070			127,789		391,701			(132,900)				0010
.C122123 SPX EUR012/23/24|.C12212&2 0231221EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	12/21/2023	12/23/2024	5,697	27,040,000	4746.75	349,438			168,462		490,902			(175,200)				0010
.B122123 SPX ASIAN12/23/2|.B12212&2 0231221EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	12/21/2023	12/23/2024	884	4,195,000	4746.75	141,359			68,148		275,961			(70,874)				0010
.122123F EEJ EUR012/23/24|.122123&2 0231221EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/21/2023	12/23/2024	26,882	3,810,000	141.73	75,057			36,185		80,467			(37,632)				0010
.122123G EEJ EUR012/23/24|.122123&2 0231221EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/21/2023	12/23/2024	4,445	630,000	141.73	12,789			6,166		13,702			(6,412)				0010
.S122123 SPX EUR012/23/24|.S12212&2 0231221EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	12/21/2023	12/23/2024	482	2,290,000	4746.75	139,681			67,339		230,549			(70,033)				0010
.A122123 SPX ASIAN12/23/2|.A12212&2 0231221EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	12/21/2023	12/23/2024	333	1,580,000	4746.75	43,870			21,150		79,222			(21,996)				0010

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.J122123 SPX EUR012/23/24|.J12212&20231221EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/21/2023	12/23/2024	1,043	4,950,000	4746.75	169,201			81,571		251,750			(84,834)				0010
.122123U EEJ EUR012/16/24|.122123&20231221EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2023	12/16/2024	1,168	165,000	141.224121	5,049			2,383		4,873			(2,581)				0010
.122123R EEJ EUR007/29/24|.122123&20231221EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2023	07/29/2024	833	120,000	144.14	1,908			247		874			(1,608)				0010
.122123Q EEJ EUR012/23/24|.122123&20231221EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2023	12/23/2024	2,646	375,000	141.73	10,950			5,279		10,312			(5,490)				0010
.122123S EEJ EUR010/14/25|.122123&20231221EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2023	10/14/2025	789	110,000	139.41	5,038			3,599		5,219			(1,393)				0010
.122123Y EEJ EUR012/23/24|.122123&20231221EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2023	12/23/2024	9,137	1,295,000	141.73	38,591			18,604		35,630			(19,349)				0010
.P122123 SPX EUR012/23/24|.P12212&20231221EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/21/2023	12/23/2024	451	2,140,000	4746.75	118,130			56,950		189,388			(59,228)				0010
.T122123 SPX EUR012/23/24|.T12212&20231221EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/21/2023	12/23/2024	1,763	8,370,000	4746.75	512,236			246,946		846,424			(256,823)				0010
.122123T EEJ EUR011/14/25|.122123&20231221EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2023	11/14/2025	787	110,000	139.8	4,961			3,607		5,101			(1,310)				0010
.R122123 SPX EUR012/23/24|.R12212&20231221EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/21/2023	12/23/2024	2,310	10,965,000	4746.75	626,178			301,877		1,012,969			(313,952)				0010
.122123A EEJ EUR009/09/24|.122123&20231221EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2023	09/09/2024	1,127	160,000	141.98	3,840			1,042		3,268			(2,709)				0010
.1226230 NDX EUR012/16/24|.1226230&20231226EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	12/26/2023	12/16/2024	38	628,438	16537.83	41,836			19,854		64,625			(21,509)				0010
.122623X NDX DIGITAL12/09|.122623X&20231226EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/26/2023	12/09/2024	15	245,000	16022.49	16,611			7,707		22,465			(8,712)				0010
.122623N NDX EUR012/23/24|.122623N&20231226EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	12/26/2023	12/23/2024	18	301,633	16757.41	18,774			9,101		29,672			(9,465)				0010
.122623M NDX EUR012/16/24|.122623M&20231226EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	12/26/2023	12/16/2024	152	2,513,750	16537.83	167,343			79,417		258,501			(86,035)				0010
.122623V NDX DIGITAL12/16|.122623V&20231226EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/26/2023	12/16/2024	22	369,999	16537.7906405042	23,717			11,256		32,817			(12,193)				0010
.122623W NDX DIGITAL12/23|.122623W&20231226EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/26/2023	12/23/2024	24	394,999	16757.3827937739	25,043			12,140		34,868			(12,626)				0010
.122723B MXEA ASIAN12/09/|.122723B&20231227EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/27/2023	12/09/2024	567	1,212,410	2138.29	43,296			20,146		55,628			(22,774)				0010

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.122723A MXEA ASIAN11/29/|.122723A&20231227EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/27/2023	11/29/2024	333	705,803	2119.53	21,169			9,513		25,259			(11,466)				0010
.122723I MXEA EUR012/09/2|.122723I&20231227EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/27/2023	12/09/2024	496	1,060,592	2138.29	33,485			15,581		37,424			(17,613)				0010
.122723H MXEA EUR012/09/2|.122723H&20231227EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/27/2023	12/09/2024	288	615,828	2138.29	10,716			4,987		10,985			(5,637)				0010
.122723F MXEA EUR011/29/2|.122723F&20231227EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/27/2023	11/29/2024	412	873,246	2119.53	15,944			7,165		16,380			(8,637)				0010
.122723G MXEA EUR011/29/2|.122723G&20231227EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/27/2023	11/29/2024	768	1,627,799	2119.53	58,376			26,234		65,878			(31,620)				0010
.122723D MXEA ASIAN12/23/|.122723D&20231227EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/27/2023	12/23/2024	723	1,593,615	2204.17	42,606			20,711		56,438			(21,540)				0010
.122723J MXEA EUR012/09/2|.122723J&20231227EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/27/2023	12/09/2024	609	1,302,219	2138.29	47,703			22,197		54,142			(25,092)				0010
.122723P MXEA EUR012/23/2|.122723P&20231227EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/27/2023	12/23/2024	470	1,035,960	2204.17	36,096			17,547		41,784			(18,249)				0010
.122723K MXEA EUR012/16/2|.122723K&20231227EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/27/2023	12/16/2024	724	1,590,867	2197.33	24,334			11,581		24,874			(12,546)				0010
.122723O MXEA EUR012/23/2|.122723O&20231227EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/27/2023	12/23/2024	429	945,589	2204.17	27,542			13,388		31,307			(13,924)				0010
.122723N MXEA EUR012/23/2|.122723N&20231227EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/27/2023	12/23/2024	589	1,298,256	2204.17	19,443			9,451		19,764			(9,829)				0010
.122723L MXEA EUR012/16/2|.122723L&20231227EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/27/2023	12/16/2024	770	1,691,944	2197.33	53,554			25,487		61,527			(27,611)				0010
.122723C MXEA ASIAN12/16/|.122723C&20231227EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/27/2023	12/16/2024	541	1,188,756	2197.33	31,935			15,199		41,839			(16,465)				0010
.122723M MXEA EUR012/16/2|.122723M&20231227EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/27/2023	12/16/2024	117	257,088	2197.33	13,261			6,311		15,919			(6,837)				0010
.122723E MXEA EUR011/07/2|.122723E&20231227EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/27/2023	11/07/2024	129	260,406	2018.65	18,758			7,706		21,579			(10,872)				0010
.122823Z SPX EUR012/30/24|.122823Z&20231228EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/28/2023	12/30/2024	1,204	5,760,000	4783.35	327,168			164,035		522,883			(163,133)				0010
.D122823 PDLV5E EUR011/29|.D122823&20231228EIVO005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/28/2023	11/29/2024	801	299,550	373.87	9,046			4,114		4,900			(4,932)				0010
.122823Q SPX EUR012/30/24|.122823Q&20231228EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/28/2023	12/30/2024	1,220	5,835,000	4783.35	154,044			77,234		219,722			(76,810)				0010
.H122823 PDLV5E EUR012/29|.H122823&20231228EIVO009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/28/2023	12/29/2025	3,545	1,346,741	379.94	42,557			31,962		27,467			(10,595)				0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.122823L SPX ASIAN12/30/2|.122823L&20231228EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/28/2023	12/30/2024	328	1,570,000	4783.35	43,257			21,688		77,018			(21,569)				0010
.122823M SPX ASIAN12/30/2|.122823M&20231228EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/28/2023	12/30/2024	305	1,460,000	4783.35	48,673			24,404		93,429			(24,270)				0010
.122823X SPX EURO12/30/24|.122823X&20231228EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/28/2023	12/30/2024	770	3,685,000	4783.35	203,044			101,801		321,973			(101,242)				0010
.122823K SPX ASIAN12/30/2|.122823K&20231228EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/28/2023	12/30/2024	1,062	5,080,000	4783.35	62,738			31,455		97,420			(31,283)				0010
.F122823 PDLV5E EURO12/30|.F122823&20231228EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/28/2023	12/30/2024	7,233	2,748,280	379.94	62,661			31,417		28,210			(31,244)				0010
.122823P SPX EURO12/30/24|.122823P&20231228EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/28/2023	12/30/2024	410	1,960,000	4783.35	48,412			24,273		68,748			(24,139)				0010
.122823C EEJ EURO12/16/24|.122823C&20231228EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2023	12/16/2024	23,015	3,250,000	141.21	83,525			40,207		86,380			(43,318)				0010
.122823F EEJ EURO12/30/24|.122823F&20231228EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2023	12/30/2024	38,361	5,445,000	141.94	127,958			64,155		131,305			(63,803)				0010
.122823E EEJ EURO12/30/24|.122823E&20231228EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2023	12/30/2024	43,504	6,175,000	141.94	121,648			60,991		126,980			(60,656)				0010
.122823D EEJ EURO12/30/24|.122823D&20231228EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2023	12/30/2024	34,768	4,935,000	141.94	53,298			26,722		50,898			(26,576)				0010
.122823O SPX EURO12/30/24|.122823O&20231228EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/28/2023	12/30/2024	746	3,570,000	4783.35	69,972			35,082		98,015			(34,890)				0010
.122823G EEJ EURO12/30/24|.122823G&20231228EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2023	12/30/2024	44,632	6,335,000	141.94	153,307			76,865		155,895			(76,442)				0010
.G122823 PDLV5E EURO12/29|.G122823&20231228EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/28/2023	12/29/2025	4,507	1,712,425	379.94	54,113			40,640		34,926			(13,472)				0010
.122823N SPX EURO12/30/24|.122823N&20231228EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/28/2023	12/30/2024	4,634	22,165,000	4783.35	290,362			145,581		398,729			(144,781)				0010
.122823W SPX EURO12/30/24|.122823W&20231228EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/28/2023	12/30/2024	586	2,805,000	4783.35	139,689			70,037		215,543			(69,652)				0010
.C122823 PDLV5E EURO10/21|.C122823&20231228EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/28/2023	10/21/2024	2,679	979,067	365.46	42,687			16,317		29,399			(26,370)				0010
.122823Y SPX EURO12/30/24|.122823Y&20231228EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/28/2023	12/30/2024	493	2,360,000	4783.35	132,396			66,380		211,034			(66,016)				0010
.122823U SPX EURO12/30/24|.122823U&20231228EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/28/2023	12/30/2024	1,801	8,615,000	4783.35	278,265			139,516		403,011			(138,749)				0010
.E122823 PDLV5E EURO12/30|.E122823&20231228EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/28/2023	12/30/2024	8,403	3,192,592	379.94	72,791			36,496		32,770			(36,295)				0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.122823V SPX EUR012/30/24|.122823V&20231228EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	12/28/2023	12/30/2024	1,015	4,855,000	4783.35	179,635			90,065		264,288			(89,570)				0010
.122823T SPX EUR012/30/24|.122823T&20231228EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	12/28/2023	12/30/2024	1,843	8,815,000	4783.35	269,739			135,241		388,440			(134,498)				0010
.122823H EEJ EUR012/30/24|.122823H&20231228EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2023	12/30/2024	2,607	370,000	141.94	10,693			5,361		9,912			(5,332)				0010
.122823B EEJ EUR012/16/24|.122823B&20231228EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2023	12/16/2024	19,475	2,750,000	141.21	68,475			32,962		71,292			(35,513)				0010
.B122823 PDLV5E EUR010/07|.B122823&20231228EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/28/2023	10/07/2024	3,081	1,137,998	369.36	41,082			14,430		24,580			(26,652)				0010
.122823A EEJ EUR012/16/24|.122823A&20231228EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2023	12/16/2024	28,327	4,000,000	141.21	86,000			41,398		90,664			(44,602)				0010
.122823R SPX EUR012/30/24|.122823R&20231228EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	12/28/2023	12/30/2024	1,413	6,760,000	4783.35	188,604			94,562		270,204			(94,042)				0010
.122823S SPX EUR012/30/24|.122823S&20231228EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	12/28/2023	12/30/2024	523	2,500,000	4783.35	73,250			36,726		105,054			(36,524)				0010
.A122823 PDLV5E EUR012/30|.A122823&20231228EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/28/2023	12/30/2024	897	340,945	379.94	6,307			3,162		3,306			(3,145)				0010
.70723AC SPX EUR012/31/24|.70723AC&20230707EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	07/07/2023	12/31/2024	5,411	27,100,000	5008.32157579021	1,639,550			556,656		3,602,684			(553,614)				0010
.70723AE SPX EUR012/31/24|.70723AE&20230707EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	07/07/2023	12/31/2024	324	1,700,000	5246.81317826634	65,790			22,337		156,403			(22,215)				0010
.70723AD SPX EUR012/31/24|.70723AD&20230707EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	07/07/2023	12/31/2024	449	2,300,000	5127.56832651998	111,550			37,873		257,551			(37,666)				0010
.010224D EEJ EUR012/30/24|.010224D&20240102EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/02/2024	12/30/2024	22,298	3,165,000	141.94		72,479		36,540		79,201			(35,938)				0010
.010224A EEJ EUR012/30/24|.010224A&20240102EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/02/2024	12/30/2024	18,776	2,665,000	141.94		42,374		21,363		46,696			(21,011)				0010
.010224B EEJ EUR012/30/24|.010224B&20240102EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/02/2024	12/30/2024	10,216	1,450,000	141.94		28,565		14,401		31,979			(14,164)				0010
.010224E EEJ EUR012/30/24|.010224E&20240102EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/02/2024	12/30/2024	10,216	1,450,000	141.94		36,830		18,568		38,394			(18,262)				0010
.010224C EEJ EUR012/30/24|.010224C&20240102EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/02/2024	12/30/2024	14,302	2,030,000	141.94		43,036		21,697		47,770			(21,339)				0010
.I232112 PDLV5E EUR012/23|.I232112&20231221EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/21/2023	12/23/2024	6,966	2,637,375	378.63	60,132			28,989		30,050			(30,149)				0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.K232112 PDLV5E EUR012/22|.K232112&20231221EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/21/2023	12/22/2025	8,647	3,274,007	378.63	103,131			76,462		71,235			(25,818)				0010
.G232112 PDLV5E EUR012/23|.G232112&20231221EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/21/2023	12/23/2024	1,150	435,287	378.63	8,967			4,323		4,887			(4,496)				0010
.L232112 PDLV5E EUR012/22|.L232112&20231221EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/21/2023	12/22/2025	7,719	2,922,789	378.63	92,068			68,259		63,594			(23,049)				0010
.J232112 PDLV5E EUR012/23|.J232112&20231221EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/21/2023	12/23/2024	9,580	3,627,378	378.63	82,704			39,871		41,329			(41,466)				0010
.H232112 PDLV5E EUR012/23|.H232112&20231221EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/21/2023	12/23/2024	921	348,888	378.63	7,955			3,835		3,975			(3,988)				0010
.010424O SPX DIGITAL11/29|.010424O&20240104EIDO007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/04/2024	11/29/2024	94	428,160	4554.89		28,094		13,013		35,982			(15,081)				0010
.010424I SPX DIGITAL11/07|.010424I&20240104EIDO001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/04/2024	11/07/2024	129	564,811	4378.38		40,002		16,975		48,569			(23,028)				0010
.010424K SPX DIGITAL11/14|.010424K&20240104EIDO003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/04/2024	11/14/2024	73	328,186	4495.7		22,120		9,673		27,864			(12,447)				0010
.010424M SPX DIGITAL11/21|.010424M&20240104EIDO005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/04/2024	11/21/2024	92	417,513	4538.19		27,500		12,366		35,187			(15,134)				0010
.010424Q SPX DIGITAL12/09|.010424Q&20240104EIDO009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/04/2024	12/09/2024	132	605,298	4585.59		39,090		18,731		50,449			(20,359)				0010
.010424H SPX EUR009/15/25|.010424H&20240104EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/04/2024	09/15/2025	398	1,842,586	4630.65		249,936		471,996		471,996	222,060						0010
.010424G SPX EUR006/16/25|.010424G&20240104EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/04/2024	06/16/2025	775	3,493,699	4505.52		514,708		960,448		960,448	445,740						0010
.010424E SPX EUR012/09/24|.010424E&20240104EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/04/2024	12/09/2024	459	2,104,786	4585.59		143,869		68,937		220,047			(74,932)				0010
.010424J SPX DIGITAL11/07|.010424J&20240104EIDO002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/04/2024	11/07/2024	517	2,263,622	4378.38		160,009		67,898		194,651			(92,110)				0010
.010424B SPX EUR011/14/24|.010424B&20240104EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/04/2024	11/14/2024	997	4,482,213	4495.7		330,854		144,682		482,766			(186,172)				0010
.010424P SPX DIGITAL11/29|.010424P&20240104EIDO008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/04/2024	11/29/2024	376	1,712,639	4554.89		112,377		52,052		143,927			(60,325)				0010
.010424N SPX DIGITAL11/21|.010424N&20240104EIDO006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/04/2024	11/21/2024	366	1,660,978	4538.19		109,998		49,465		139,985			(60,534)				0010
.010424D SPX EUR011/29/24|.010424D&20240104EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/04/2024	11/29/2024	714	3,252,191	4554.89		230,129		106,594		348,051			(123,536)				0010
.010424F SPX EUR012/16/24|.010424F&20240104EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/04/2024	12/16/2024	586	2,765,656	4719.55		162,058		79,375		275,559			(82,683)				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 Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.010424R SPX DIGITAL12/09|.010424R& 20240104EID0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/04/2024	12/09/2024	529	2,425,777	4585.59		156,361		74,923		202,177			(81,438)				0010
.010424L SPX DIGITAL11/14|.010424L& 20240104EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/04/2024	11/14/2024	291	1,308,249	4495.7		88,481		38,693		111,074			(49,788)				0010
.010424C SPX EUR011/21/24|.010424C& 20240104EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/04/2024	11/21/2024	1,163	5,277,915	4538.19		378,254		170,095		567,975			(208,159)				0010
.010424A SPX EUR011/07/24|.010424A& 20240104EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/04/2024	11/07/2024	1,292	5,656,867	4378.38		457,549		194,157		626,492			(263,392)				0010
.010824J EEJ EUR001/07/25|.010824J& 20240108EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/08/2024	01/07/2025	7,750	1,090,000	140.65		29,212		15,290		35,010			(13,922)				0010
.010824U SPX EUR001/07/25|.010824U& 20240108EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/08/2024	01/07/2025	4,767	22,710,000	4763.54		293,186		153,458		408,206			(139,728)				0010
.G010824 SPX EUR001/07/25|.G010824& 20240108EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/08/2024	01/07/2025	957	4,560,000	4763.54		185,866		97,285		277,917			(88,581)				0010
.010824I EEJ EUR001/07/25|.010824I& 20240108EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/08/2024	01/07/2025	9,243	1,300,000	140.65		32,760		17,147		39,989			(15,613)				0010
.Z010824 PDLV5E EUR001/07|.Z010824&202 40108EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/08/2024	01/07/2025	2,189	830,835	379.57		16,201		8,480		8,750			(7,721)				0010
.010824V SPX EUR001/07/25|.010824V& 20240108EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/08/2024	01/07/2025	677	3,225,000	4763.54		61,662		32,275		87,220			(29,387)				0010
.E010824 SPX EUR001/07/25|.E010824& 20240108EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/08/2024	01/07/2025	904	4,305,000	4763.54		168,498		88,194		250,575			(80,303)				0010
.D010824 SPX EUR001/07/25|.D010824& 20240108EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/08/2024	01/07/2025	694	3,305,000	4763.54		115,080		60,235		168,831			(54,845)				0010
.010824H EEJ EUR001/07/25|.010824H& 20240108EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/08/2024	01/07/2025	39,709	5,585,000	140.65		136,833		71,620		168,051			(65,212)				0010
.C010824 SPX EUR001/07/25|.C010824& 20240108EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/08/2024	01/07/2025	1,265	6,025,000	4763.54		191,716		100,347		278,720			(91,369)				0010
.010824F EEJ EUR001/07/25|.010824F& 20240108EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/08/2024	01/07/2025	10,558	1,485,000	140.65		34,452		18,033		42,620			(16,419)				0010
.010824G EEJ EUR001/07/25|.010824G& 20240108EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/08/2024	01/07/2025	31,674	4,455,000	140.65		106,475		55,730		131,433			(50,744)				0010
.010824D EEJ EUR001/07/25|.010824D& 20240108EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/08/2024	01/07/2025	4,301	605,000	140.65		12,282		6,428		15,207			(5,853)				0010
.010824R SPX ASIAN01/08/2|.010824R& 20240108EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/08/2024	01/08/2025	229	1,090,000	4763.54		30,185		15,839		54,224			(14,346)				0010
.A010824 SPX EUR001/07/25|.A010824& 20240108EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/08/2024	01/07/2025	783	3,730,000	4763.54		109,438		57,282		158,252			(52,157)				0010

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.010824S SPX ASIAN01/08/2|.010824S&20240108EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/08/2024	01/08/2025	382	1,820,000	4763.54		62,770		32,937		123,899			(29,833)				0010
.010824Q SPX ASIAN01/08/2|.010824Q&20240108EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/08/2024	01/08/2025	1,037	4,940,000	4763.54		62,116		32,594		97,061			(29,522)				0010
.010824C EEJ EUR001/07/25|.010824C&20240108EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/08/2024	01/07/2025	13,580	1,910,000	140.65		36,099		18,895		44,351			(17,204)				0010
.B010824 SPX EUR001/07/25|.B010824&20240108EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/07/2025	2,730	13,005,000	4763.54		396,262		207,410		573,957			(188,852)				0010
.M010824 SPX EUR001/07/25|.M010824&20240108EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/07/2025	2,583	12,305,000	4763.54		696,709		364,669		1,117,618			(332,040)				0010
.D240801 PDLV5E EUR001/07|.D240801&20240108EIVO012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/08/2024	01/07/2026	4,777	1,813,235	379.57		57,298		43,682		38,083			(13,616)				0010
.010824P EEJ EUR001/07/25|.010824P&20240108EIVO009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/08/2024	01/07/2025	8,532	1,200,000	140.65		35,640		18,655		39,809			(16,985)				0010
.010824Z SPX EUR001/07/25|.010824Z&20240108EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/07/2025	702	3,345,000	4763.54		93,359		48,866		134,475			(44,493)				0010
.C240801 PDLV5E EUR001/07|.C240801&20240108EIVO011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/08/2024	01/07/2025	19,939	7,568,324	379.57		173,315		90,716		82,950			(82,599)				0010
.N010824 SPX EUR001/07/25|.N010824&20240108EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/07/2025	1,040	4,955,000	4763.54		280,750		146,949		450,424			(133,801)				0010
.010824L EEJ EUR001/07/25|.010824L&20240108EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/08/2024	01/07/2025	6,328	890,000	140.65		25,988		13,603		29,500			(12,385)				0010
.010824M EEJ EUR001/07/25|.010824M&20240108EIVO006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/08/2024	01/07/2025	3,164	445,000	140.65		13,217		6,918		14,763			(6,299)				0010
.L010824 SPX EUR001/07/25|.L010824&20240108EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/07/2025	810	3,860,000	4763.54		211,875		110,899		337,005			(100,976)				0010
.010824A EEJ EUR001/07/25|.010824A&20240108EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/08/2024	01/07/2025	39,495	5,555,000	140.65		59,439		31,111		65,020			(28,327)				0010
.010824Y SPX EUR001/07/25|.010824Y&20240108EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/07/2025	527	2,510,000	4763.54		69,929		36,602		100,694			(33,327)				0010
.J010824 SPX EUR001/07/25|.J010824&20240108EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/07/2025	1,084	5,165,000	4763.54		253,447		132,658		391,490			(120,789)				0010
.010824T SPX ASIAN01/08/2|.010824T&20240108EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/08/2024	01/08/2025	152	725,000	4763.54		30,041		15,763		69,344			(14,278)				0010
.010824W SPX EUR001/07/25|.010824W&20240108EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/07/2025	529	2,520,000	4763.54		62,294		32,606		88,961			(29,689)				0010
.E240801 PDLV5E EUR001/07|.E240801&20240108EIVO013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/08/2024	01/07/2026	6,970	2,645,764	379.57		83,606		63,738		55,568			(19,868)				0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.010824B EEJ EUR001/07/25|.010824B&20240108EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/08/2024	01/07/2025	15,002	2,110,000	140.65		37,980		19,879		46,516			(18,101)				0010
.A240801 PDLV5E EUR001/07|.A240801&20240108EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	01/08/2024	01/07/2025	1,748	663,631	379.57		14,534		7,607		7,246			(6,926)				0010
.010824E EEJ EUR001/07/25|.010824E&20240108EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/08/2024	01/07/2025	32,634	4,590,000	140.65		97,308		50,933		120,401			(46,375)				0010
.010824K EEJ EUR001/07/25|.010824K&20240108EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/08/2024	01/07/2025	2,524	355,000	140.65		7,242		3,791		8,959			(3,451)				0010
.010824N EEJ EUR001/07/25|.010824N&20240108EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/08/2024	01/07/2025	3,024	430,000	142.183085		10,793		5,649		11,361			(5,144)				0010
.0010824 SPX EUR001/07/25|.0010824&20240108EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	01/08/2024	01/07/2025	528	2,515,000	4763.54		152,334		79,734		249,751			(72,600)				0010
.010824X SPX EUR001/07/25|.010824X&20240108EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	01/08/2024	01/07/2025	1,878	8,945,000	4763.54		235,254		123,135		337,346			(112,118)				0010
.0108240 EEJ EUR001/07/25|.0108240&20240108EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/08/2024	01/07/2025	12,815	1,865,000	145.530555		31,519		16,497		27,645			(15,021)				0010
.B240801 PDLV5E EUR001/07|.B240801&20240108EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	01/08/2024	01/07/2025	7,931	3,010,181	379.57		68,933		36,081		32,992			(32,852)				0010
.010924K SGIXCGMS EUR010/|.010924K&20240109EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	01/09/2024	10/14/2024	1,104	358,893	325.19		12,637		4,790		7,955			(7,847)				0010
.010924N SGIXCGMS EUR010/|.010924N&20240109EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	01/09/2024	10/28/2025	2,509	810,408	322.95		39,021		28,790		28,006			(10,231)				0010
.010924M SGIXCGMS EUR010/|.010924M&20240109EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	01/09/2024	10/21/2025	2,121	684,395	322.61		33,285		24,464		24,020			(8,821)				0010
.010924L SGIXCGMS EUR010/|.010924L&20240109EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	01/09/2024	10/14/2025	6,475	2,105,742	325.19		92,275		67,553		64,034			(24,722)				0010
.011024P NDX DIGITAL12/30|.011024P&20240110EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	01/10/2024	12/30/2024	10	165,000	16898.47		10,252		5,286		14,137			(4,966)				0010
.0110240 NDX DIGITAL12/30|.0110240&20240110EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	01/10/2024	12/30/2024	38	650,000	16898.47		40,386		20,822		55,693			(19,564)				0010
.P011624 SPX EUR001/14/25|.P011624&20240116EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	01/16/2024	01/14/2025	687	3,275,000	4765.98		180,747		290,046		290,046	109,299						0010
.L011624 SPX EUR001/14/25|.L011624&20240116EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	01/16/2024	01/14/2025	628	2,995,000	4765.98		142,832		219,865		219,865	77,033						0010
.N011624 SPX EUR001/14/25|.N011624&20240116EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	01/16/2024	01/14/2025	1,916	9,130,000	4765.98		462,800		723,821		723,821	261,021						0010
.U011624 SPX EUR001/14/26|.U011624&20240116EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	01/16/2024	01/14/2026	759	3,635,000	4787.9		450,704		840,672		840,672	389,968						0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.I011624 SPX EUR001/14/25|.I011624& 20240116EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	01/16/2024	01/14/2025	687	3,275,000	4765.98		141,447		212,261		212,261	70,814						0010
.011624P EEJ EUR001/14/26|.011624P& 20240116EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/16/2024	01/14/2026	69,235	9,715,000	140.32		387,629		440,224		440,224	52,595						0010
.011624O EEJ EUR001/14/25|.011624O& 20240116EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/16/2024	01/14/2025	87,372	12,260,000	140.32		364,122		430,556		430,556	66,434						0010
.011624A EEJ EUR001/14/25|.011624A& 20240116EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/16/2024	01/14/2025	26,226	3,680,000	140.32		39,744		21,629		44,174			(18,115)				0010
.Y011624 PDLV5E EUR001/14|.Y011624&20240116EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/16/2024	01/14/2025	82,824	31,348,803	378.5		717,888		388,847		388,847	(329,040)						0010
.011624M EEJ EUR001/14/25|.011624M& 20240116EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/16/2024	01/14/2025	3,520	495,000	140.642736		14,207		7,731		16,628			(6,475)				0010
.D011624 SPX EUR001/14/25|.D011624& 20240116EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	01/16/2024	01/14/2025	228	1,085,000	4765.98		36,554		53,015		53,015	16,461						0010
.011624N EEJ EUR001/14/25|.011624N& 20240116EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/16/2024	01/14/2025	12,671	1,840,000	145.217168		31,096		16,922		29,658			(14,174)				0010
.G011624 SPX EUR001/14/25|.G011624& 20240116EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	01/16/2024	01/14/2025	9,182	43,760,000	4765.98		1,732,458		2,565,893		2,565,893	833,435						0010
.011624Z SPX EUR001/14/25|.011624Z& 20240116EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	01/16/2024	01/14/2025	318	1,515,000	4765.98		44,071		23,984		62,733			(20,088)				0010
.011624X SPX EUR001/14/25|.011624X& 20240116EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	01/16/2024	01/14/2025	1,471	7,010,000	4765.98		184,994		100,673		262,127			(84,320)				0010
.K011624 SPX EUR001/14/25|.K011624& 20240116EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	01/16/2024	01/14/2025	12,804	61,025,000	4765.98		2,769,925		4,203,899		4,203,899	1,433,974						0010
.011624Y SPX EUR001/14/25|.011624Y& 20240116EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	01/16/2024	01/14/2025	283	1,350,000	4765.98		35,762		19,461		50,597			(16,300)				0010
.011624C EEJ EUR001/14/25|.011624C& 20240116EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/16/2024	01/14/2025	18,422	2,585,000	140.32		54,544		29,683		70,275			(24,861)				0010
.T011624 SPX EUR001/14/25|.T011624& 20240116EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	01/16/2024	01/14/2025	451	2,260,000	5013.33		112,525		305,016		305,016	192,491						0010
.Q011624 SPX EUR001/14/25|.Q011624& 20240116EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	01/16/2024	01/14/2025	1,475	7,030,000	4765.98		393,610		214,202		635,966			(179,408)				0010
.011624B EEJ EUR001/14/25|.011624B& 20240116EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/16/2024	01/14/2025	18,672	2,620,000	140.32		47,946		26,092		60,645			(21,854)				0010
.011624K EEJ EUR001/14/25|.011624K& 20240116EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/16/2024	01/14/2025	4,525	635,000	140.32		13,272		7,222		17,009			(6,049)				0010
.B011624 SPX EUR001/14/25|.B011624& 20240116EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	01/16/2024	01/14/2025	1,792	8,540,000	4765.98		262,093		142,631		375,407			(119,462)				0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.E011624 SPX EUR001/14/25|.E011624&20240116EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	01/16/2024	01/14/2025	320	1,525,000	4765.98		54,732		29,785		79,894			(24,947)				0010
.R011624 SPX EUR001/14/25|.R011624&20240116EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	01/16/2024	01/14/2025	634	3,020,000	4765.98		169,996		92,512		275,036			(77,484)				0010
.011624L EEJ EUR001/14/25|.011624L&20240116EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/16/2024	01/14/2025	3,421	480,000	140.32		14,016		7,627		16,837			(6,389)				0010
.W011624 PDLV5E EUR001/14|.W011624&20240116EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/16/2024	01/14/2025	2,670	1,010,674	378.5		23,144		12,595		12,536			(10,549)				0010
.O011624 SPX EUR001/14/25|.O011624&20240116EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	01/16/2024	01/14/2025	599	2,855,000	4765.98		154,712		84,194		246,948			(70,518)				0010
.C011624 SPX EUR001/14/25|.C011624&20240116EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	01/16/2024	01/14/2025	1,031	4,915,000	4765.98		159,688		86,902		230,621			(72,786)				0010
.S011624 SPX EUR001/14/25|.S011624&20240116EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	01/16/2024	01/14/2025	493	2,350,000	4765.98		138,862		75,568		229,661			(63,293)				0010
.M011624 SPX EUR001/14/25|.M011624&20240116EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	01/16/2024	01/14/2025	596	2,840,000	4765.98		139,132		75,715		215,758			(63,416)				0010
.011624Q EEJ EUR001/14/25|.011624Q&20240116EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/16/2024	01/14/2025	10,797	1,515,000	140.32		44,996		24,487		53,205			(20,509)				0010
.011624D EEJ EUR001/14/25|.011624D&20240116EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/16/2024	01/14/2025	14,146	1,985,000	140.32		46,648		25,386		60,037			(21,262)				0010
.V011624 PDLV5E EUR001/14|.V011624&20240116EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/16/2024	01/14/2025	1,222	462,549	378.5		10,592		5,764		5,737			(4,828)				0010
.J011624 SPX EUR001/14/25|.J011624&20240116EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	01/16/2024	01/14/2025	1,277	6,085,000	4765.98		263,420		143,353		395,879			(120,067)				0010
.X011624 PDLV5E EUR001/14|.X011624&20240116EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/16/2024	01/14/2025	7,619	2,883,800	378.5		66,039		35,938		35,770			(30,101)				0010
.A011624 SPX EUR001/14/25|.A011624&20240116EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	01/16/2024	01/14/2025	729	3,475,000	4765.98		101,783		55,390		145,078			(46,393)				0010
.A241601 PDLV5E EUR001/14|.A241601&20240116EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/16/2024	01/14/2026	3,585	1,356,909	378.5		42,878		33,147		30,389			(9,732)				0010
.F011624 SPX EUR001/14/25|.F011624&20240116EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	01/16/2024	01/14/2025	674	3,210,000	4765.98		122,911		66,888		181,031			(56,023)				0010
.011624R EEJ EUR001/14/26|.011624R&20240116EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/16/2024	01/14/2026	4,525	635,000	140.32		25,337		19,586		28,774			(5,750)				0010
.Z011624 PDLV5E EUR001/14|.Z011624&20240116EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/16/2024	01/14/2026	934	353,517	378.5		11,171		8,636		7,917			(2,535)				0010
.011624G EEJ EUR001/14/25|.011624G&20240116EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/16/2024	01/14/2025	10,120	1,420,000	140.32		35,784		19,474		45,820			(16,310)				0010

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.011624U SPX ASIAN01/16/2|.011624U&20240116EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	01/16/2024	01/16/2025	420	2,000,000	4765.98		66,600		36,410		130,362			(30,190)				0010
.011624T SPX ASIAN01/16/2|.011624T&20240116EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	01/16/2024	01/16/2025	290	1,380,000	4765.98		37,398		20,446		66,577			(16,952)				0010
.011624F EEJ EUR001/14/25|.011624F&20240116EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/16/2024	01/14/2025	19,776	2,775,000	140.32		68,543		37,301		87,942			(31,242)				0010
.011624S SPX ASIAN01/16/2|.011624S&20240116EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	01/16/2024	01/16/2025	1,006	4,795,000	4765.98		59,458		32,506		92,056			(26,952)				0010
.011624V SPX EUR001/14/25|.011624V&20240116EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	01/16/2024	01/14/2025	3,349	15,960,000	4765.98		210,512		114,561		285,850			(95,952)				0010
.H011624 SPX EUR001/14/25|.H011624&20240116EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	01/16/2024	01/14/2025	997	4,750,000	4765.98		194,228		105,698		288,735			(88,529)				0010
.011624W SPX EUR001/14/25|.011624W&20240116EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	01/16/2024	01/14/2025	856	4,080,000	4765.98		79,519		43,274		110,302			(36,245)				0010
.011624E EEJ EUR001/14/25|.011624E&20240116EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/16/2024	01/14/2025	9,122	1,280,000	140.32		30,848		16,787		39,706			(14,061)				0010
.011624J EEJ EUR001/14/25|.011624J&20240116EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/16/2024	01/14/2025	3,599	505,000	140.32		14,595		7,942		17,673			(6,652)				0010
.011624I EEJ EUR001/14/25|.011624I&20240116EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/16/2024	01/14/2025	5,630	790,000	140.32		21,725		11,823		27,110			(9,902)				0010
.011624H EEJ EUR001/14/25|.011624H&20240116EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/16/2024	01/14/2025	10,832	1,520,000	140.32		40,888		22,251		51,416			(18,637)				0010
.012224M EEJ EUR001/21/25|.012224M&20240122EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/22/2024	01/21/2025	9,234	1,300,000	140.79		28,080		15,781		34,087			(12,300)				0010
.012224R EEJ EUR001/21/25|.012224R&20240122EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/22/2024	01/21/2025	9,518	1,340,000	140.79		40,066		22,516		44,274			(17,550)				0010
.0012224 SPX EUR001/21/25|.0012224&20240122EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	01/22/2024	01/21/2025	347	1,685,000	4850.43		99,247		55,775		158,034			(43,472)				0010
.B242201 PDLV5E EUR012/16|.B242201&20240122EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	01/22/2024	12/16/2024	1,731	656,801	379.34		13,005		6,681		6,828			(6,323)				0010
.012224N EEJ EUR001/21/25|.012224N&20240122EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/22/2024	01/21/2025	4,226	595,000	140.79		17,434		9,797		19,634			(7,636)				0010
.C242201 PDLV5E EUR012/23|.C242201&20240122EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	01/22/2024	12/23/2024	3,070	1,162,519	378.63		24,297		12,730		13,285			(11,566)				0010
.D242201 PDLV5E EUR001/14|.D242201&20240122EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	01/22/2024	01/14/2025	2,036	770,530	378.5		16,798		9,295		9,583			(7,502)				0010
.E242201 PDLV5E EUR001/14|.E242201&20240122EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	01/22/2024	01/14/2026	6,561	2,483,378	378.5		75,743		59,040		55,764			(16,703)				0010

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.M012224 SPX EUR001/21/25|.M012224&20240122EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	01/22/2024	01/21/2025	1,324	6,420,000	4850.43		359,520		202,044		560,827			(157,476)				0010
.Y012224 PDLV5E EUR012/23|.Y012224&20240122EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E57ODZWZ7FF32TWEFA76	01/22/2024	12/23/2024	795	300,940	378.63		6,290		3,295		3,439			(2,994)				0010
.F242201 PDLV5E EUR001/21|.F242201&20240122EIVO017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E57ODZWZ7FF32TWEFA76	01/22/2024	01/21/2025	7,364	2,780,745	377.63		63,679		35,787		38,074			(27,892)				0010
.L012224 SPX EUR001/21/25|.L012224&20240122EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	01/22/2024	01/21/2025	833	4,040,000	4850.43		218,564		122,829		336,680			(95,735)				0010
.C012224 SPX EUR001/21/25|.C012224&20240122EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	01/22/2024	01/21/2025	826	4,005,000	4850.43		118,148		66,397		163,018			(51,751)				0010
.G242201 PDLV5E EUR001/21|.G242201&20240122EIVO018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E57ODZWZ7FF32TWEFA76	01/22/2024	01/21/2026	5,925	2,237,506	377.63		70,481		55,088		52,788			(15,394)				0010
.Z012224 PDLV5E EUR001/21|.Z012224&20240122EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E57ODZWZ7FF32TWEFA76	01/22/2024	01/21/2025	636	240,270	377.63		5,454		3,065		3,288			(2,389)				0010
.D012224 SPX EUR001/21/25|.D012224&20240122EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	01/22/2024	01/21/2025	2,098	10,175,000	4850.43		313,390		176,120		435,156			(137,270)				0010
.E012224 SPX EUR001/21/25|.E012224&20240122EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	01/22/2024	01/21/2025	1,155	5,600,000	4850.43		180,880		101,652		251,936			(79,228)				0010
.012224G EEJ EUR001/21/25|.012224G&20240122EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/22/2024	01/21/2025	12,856	1,810,000	140.79		42,897		24,107		52,034			(18,790)				0010
.012224V SPX ASIAN01/22/2|.012224V&20240122EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	01/22/2024	01/22/2025	340	1,650,000	4850.43		46,617		26,254		83,476			(20,363)				0010
.012224U SPX ASIAN01/22/2|.012224U&20240122EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	01/22/2024	01/22/2025	1,181	5,730,000	4850.43		70,932		39,948		109,340			(30,984)				0010
.012224Q EEJ EUR001/21/25|.012224Q&20240122EIVO008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/22/2024	01/21/2025	10,568	1,540,000	145.71765		26,026		14,626		22,979			(11,400)				0010
.012224E EEJ EUR001/21/25|.012224E&20240122EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/22/2024	01/21/2025	6,748	950,000	140.79		17,955		10,090		21,510			(7,865)				0010
.012224P EEJ EUR001/21/25|.012224P&20240122EIVO007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/22/2024	01/21/2025	2,136	305,000	142.803297		7,290		4,097		7,485			(3,193)				0010
.012224F EEJ EUR001/21/25|.012224F&20240122EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/22/2024	01/21/2025	24,220	3,410,000	140.79		72,292		40,627		87,753			(31,665)				0010
.012224I EEJ EUR001/21/25|.012224I&20240122EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/22/2024	01/21/2025	16,407	2,310,000	140.79		57,288		32,195		69,066			(25,093)				0010
.G012224 SPX EUR001/21/25|.G012224&20240122EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	01/22/2024	01/21/2025	1,273	6,175,000	4850.43		268,613		150,956		391,776			(117,657)				0010
.A012224 SPX EUR001/21/25|.A012224&20240122EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	01/22/2024	01/21/2025	1,043	5,060,000	4850.43		135,102		75,925		184,942			(59,177)				0010

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.B012224 SPX EUR001/21/25|.B012224&20240122EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	01/22/2024	01/21/2025	896	4,345,000	4850.43		127,743		71,789		175,775			(55,954)				0010
.F012224 SPX EUR001/21/25|.F012224&20240122EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	01/22/2024	01/21/2025	1,027	4,980,000	4850.43		197,706		111,108		283,387			(86,599)				0010
.012224H EEJ EUR001/21/25|.012224H&20240122EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/22/2024	01/21/2025	9,873	1,390,000	140.79		33,638		18,904		40,701			(14,734)				0010
.012224J EEJ EUR001/21/25|.012224J&20240122EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/22/2024	01/21/2025	5,256	740,000	140.79		18,722		10,521		22,517			(8,201)				0010
.N012224 SPX EUR001/21/25|.N012224&20240122EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	01/22/2024	01/21/2025	417	2,025,000	4850.43		114,615		64,412		179,678			(50,203)				0010
.012224A EEJ EUR012/16/24|.012224A&20240122EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/22/2024	12/16/2024	11,685	1,650,000	141.21		41,910		21,532		47,786			(20,378)				0010
.012224X SPX EUR001/21/25|.012224X&20240122EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	01/22/2024	01/21/2025	3,825	18,555,000	4850.43		246,782		138,687		324,987			(108,094)				0010
.K012224 SPX EUR001/21/25|.K012224&20240122EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	01/22/2024	01/21/2025	272	1,320,000	4850.43		71,412		40,132		110,004			(31,280)				0010
.012224Y SPX EUR001/21/25|.012224Y&20240122EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	01/22/2024	01/21/2025	763	3,700,000	4850.43		73,630		41,379		98,860			(32,251)				0010
.0122240 EEJ EUR001/21/25|.0122240&20240122EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/22/2024	01/21/2025	2,770	390,000	140.79		11,661		6,553		12,886			(5,108)				0010
.012224D EEJ EUR001/21/25|.012224D&20240122EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/22/2024	01/21/2025	12,075	1,700,000	140.79		30,770		17,292		36,811			(13,478)				0010
.012224C EEJ EUR001/21/25|.012224C&20240122EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/22/2024	01/21/2025	31,323	4,410,000	140.79		47,628		26,766		50,571			(20,862)				0010
.012224Z SPX EUR001/21/25|.012224Z&20240122EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	01/22/2024	01/21/2025	297	1,440,000	4850.43		36,144		20,312		49,264			(15,832)				0010
.012224K EEJ EUR001/21/25|.012224K&20240122EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/22/2024	01/21/2025	2,344	330,000	140.79		8,910		5,007		10,513			(3,903)				0010
.A242201 PDLV5E EUR011/29|.A242201&20240122EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	01/22/2024	11/29/2024	1,124	420,082	373.87		11,048		5,382		6,923			(5,667)				0010
.012224W SPX ASIAN01/22/2|.012224W&20240122EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	01/22/2024	01/22/2025	408	1,980,000	4850.43		66,193		37,279		127,552			(28,914)				0010
.012224L EEJ EUR001/21/25|.012224L&20240122EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/22/2024	01/21/2025	4,368	615,000	140.79		16,974		9,539		19,846			(7,435)				0010
.012224B EEJ EUR012/23/24|.012224B&20240122EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/22/2024	12/23/2024	10,195	1,445,000	141.73		33,524		17,565		38,083			(15,959)				0010
.012424D MXEA ASIAN01/22/|.012424D&20240124EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	01/24/2024	01/22/2025	316	694,799	2198.73		14,716		8,334		21,866			(6,382)				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 Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.012424Y NDX DIGITAL01/21|.012424Y&20240124EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/24/2024	01/21/2025	13	225,000	17330.38		14,517		8,204		18,348			(6,314)				0010
.012424G MXEA EUR001/07/2|.012424G&20240124EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/24/2024	01/07/2025	584	1,290,920	2210.48		17,777		9,734		21,629			(8,043)				0010
.012424S NDX EUR001/21/25|.012424S&20240124EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2024	01/21/2025	48	831,858	17330.38		45,551		25,741		63,033			(19,810)				0010
.012424J MXEA EUR001/14/2|.012424J&20240124EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/24/2024	01/14/2025	815	1,787,434	2193.17		50,497		28,102		63,907			(22,396)				0010
.012424X NDX DIGITAL01/14|.012424X&20240124EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/24/2024	01/14/2025	20	335,000	16830.71		22,856		12,719		28,022			(10,137)				0010
.012424L MXEA EUR001/21/2|.012424L&20240124EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/24/2024	01/21/2025	374	822,325	2198.73		25,316		14,306		31,905			(11,010)				0010
.012424Q NDX EUR001/07/25|.012424Q&20240124EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2024	01/07/2025	18	299,698	16649.88		20,634		11,298		27,518			(9,336)				0010
.012424A MXEA ASIAN12/30/|.012424A&20240124EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/24/2024	12/30/2024	324	726,152	2241.21		12,244		6,573		19,904			(5,671)				0010
.012424W NDX DIGITAL01/07|.012424W&20240124EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/24/2024	01/07/2025	31	515,000	16649.88		32,974		18,055		40,081			(14,919)				0010
.012424B MXEA ASIAN01/08/|.012424B&20240124EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/24/2024	01/08/2025	423	935,033	2210.48		23,993		13,168		38,515			(10,824)				0010
.012424R NDX EUR001/14/25|.012424R&20240124EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2024	01/14/2025	15	252,461	16830.71		16,205		9,018		21,114			(7,187)				0010
.012424K MXEA EUR001/21/2|.012424K&20240124EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/24/2024	01/21/2025	697	1,532,515	2198.73		19,460		10,997		23,270			(8,463)				0010
.012424P NDX EUR012/30/24|.012424P&20240124EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2024	12/30/2024	21	354,868	16898.47		24,572		13,192		33,874			(11,380)				0010
.012424C MXEA ASIAN01/16/|.012424C&20240124EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/24/2024	01/16/2025	329	721,553	2193.17		14,183		7,928		20,683			(6,255)				0010
.012424H MXEA EUR001/07/2|.012424H&20240124EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/24/2024	01/07/2025	699	1,545,126	2210.48		46,889		25,674		59,290			(21,215)				0010
.012424I MXEA EUR001/14/2|.012424I&20240124EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/24/2024	01/14/2025	339	743,485	2193.17		9,400		5,231		11,315			(4,169)				0010
.012424E MXEA EUR012/30/2|.012424E&20240124EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/24/2024	12/30/2024	262	587,197	2241.21		7,160		3,844		8,644			(3,316)				0010
.012424F MXEA EUR012/30/2|.012424F&20240124EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/24/2024	12/30/2024	416	932,343	2241.21		24,556		13,184		30,681			(11,373)				0010
.012924Z EEJ EUR001/28/26|.012924Z&20240129EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/29/2024	01/28/2026	1,909	270,000	141.46		10,881		8,609		11,028			(2,272)				0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.012924U EEJ EUR012/30/24|.012924U& 20240129EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/29/2024	12/30/2024	3,558	505,000	141.94		13,282		7,237		13,554			(6,044)				0010
.E012924 SPX ASIAN01/29/2|.E012924& 20240129EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/29/2024	01/29/2025	105	515,000	4927.93		20,240		11,788		41,720			(8,452)				0010
.A012924 EEJ EUR001/28/25|.A012924& 20240129EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/29/2024	01/28/2025	10,240	1,455,000	142.09657		40,886		23,765		40,082			(17,120)				0010
.012924N EEJ EUR001/28/25|.012924N& 20240129EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/29/2024	01/28/2025	6,256	885,000	141.46		19,028		11,060		21,220			(7,967)				0010
.012924P EEJ EUR001/28/25|.012924P& 20240129EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/29/2024	01/28/2025	1,520	215,000	141.46		5,590		3,249		6,108			(2,341)				0010
.Z012924 PDLV5E EUR001/28|.Z012924&20240129EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/29/2024	01/28/2025	12,669	4,797,000	378.63		109,851		63,853		61,334			(45,998)				0010
.0129240 EEJ EUR001/28/25|.0129240& 20240129EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/29/2024	01/28/2025	4,489	635,000	141.46		14,097		8,194		15,694			(5,903)				0010
.V012924 SPX EUR001/28/25|.V012924& 20240129EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/28/2025	323	1,590,000	4927.93		93,921		54,593		143,026			(39,328)				0010
.012924Q EEJ EUR001/28/25|.012924Q& 20240129EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/29/2024	01/28/2025	6,185	875,000	141.46		25,813		15,004		26,410			(10,809)				0010
.B242901 PDLV5E EUR001/28|.B242901&20240129EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/29/2024	01/28/2026	5,619	2,127,648	378.63		67,234		53,196		47,937			(14,038)				0010
.K012924 SPX EUR001/28/25|.K012924& 20240129EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/28/2025	1,751	8,630,000	4927.93		253,549		147,380		344,754			(106,169)				0010
.W012924 PDLV5E EUR001/28|.W012924&20240129EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/29/2024	01/28/2025	901	341,016	378.63		7,741		4,500		4,358			(3,241)				0010
.012924V EEJ EUR001/07/25|.012924V& 20240129EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/29/2024	01/07/2025	2,097	295,000	140.65		9,116		5,064		9,786			(4,051)				0010
.R012924 SPX EUR001/28/25|.R012924& 20240129EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/28/2025	356	1,755,000	4927.93		93,278		54,220		137,702			(39,059)				0010
.S012924 SPX EUR001/28/25|.S012924& 20240129EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/28/2025	794	3,915,000	4927.93		215,168		125,070		320,833			(90,098)				0010
.T012924 SPX EUR001/28/25|.T012924& 20240129EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/28/2025	1,878	9,255,000	4927.93		519,668		302,066		779,432			(217,602)				0010
.G012924 SPX EUR001/28/25|.G012924& 20240129EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/28/2025	818	4,030,000	4927.93		83,139		48,326		110,569			(34,813)				0010
.012924I EEJ EUR001/28/25|.012924I& 20240129EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/29/2024	01/28/2025	20,854	2,950,000	141.46		73,455		42,697		81,025			(30,758)				0010
.012924T EEJ EUR012/30/24|.012924T& 20240129EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/29/2024	12/30/2024	8,066	1,185,000	146.9079		16,827		9,169		12,853			(7,658)				0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.F012924 SPX EUR001/28/25|.F012924&20240129EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/28/2025	5,865	28,900,000	4927.93		375,122		218,046		490,491			(157,076)				0010
.012924E EEJ EUR001/28/25|.012924E&20240129EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/29/2024	01/28/2025	4,560	645,000	141.46		14,384		8,361		16,055			(6,023)				0010
.012924D EEJ EUR001/28/25|.012924D&20240129EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/29/2024	01/28/2025	29,514	4,175,000	141.46		88,928		51,691		99,183			(37,237)				0010
.012924J EEJ EUR001/28/25|.012924J&20240129EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/29/2024	01/28/2025	9,826	1,390,000	141.46		35,445		20,603		38,827			(14,842)				0010
.012924F EEJ EUR001/28/25|.012924F&20240129EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/29/2024	01/28/2025	7,140	1,010,000	141.46		23,533		13,679		26,192			(9,854)				0010
.012924S EEJ EUR012/30/24|.012924S&20240129EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/29/2024	12/30/2024	2,720	390,000	143.373594		8,658		4,718		8,281			(3,940)				0010
.X012924 PDLV5E EUR012/16|.X012924&20240129EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/29/2024	12/16/2024	1,308	496,194	379.34		10,370		5,444		5,157			(4,926)				0010
.Y012924 PDLV5E EUR001/28|.Y012924&20240129EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/29/2024	01/28/2025	4,570	1,730,239	378.63		39,622		23,031		22,123			(16,591)				0010
.012924B EEJ EUR001/28/25|.012924B&20240129EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/29/2024	01/28/2025	15,693	2,220,000	141.46		40,404		23,486		44,564			(16,918)				0010
.012924A EEJ EUR001/28/25|.012924A&20240129EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/29/2024	01/28/2025	44,359	6,275,000	141.46		67,770		39,392		67,307			(28,378)				0010
.012924W EEJ EUR001/28/25|.012924W&20240129EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/29/2024	01/28/2025	3,674	520,000	141.516584		15,548		9,038		15,586			(6,510)				0010
.012924X EEJ EUR001/28/25|.012924X&20240129EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/29/2024	01/28/2025	1,955	280,000	143.214104		6,972		4,053		6,501			(2,919)				0010
.U012924 SPX EUR001/28/25|.U012924&20240129EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/28/2025	682	3,360,000	4927.93		189,370		110,074		284,344			(79,295)				0010
.012924M EEJ EUR001/28/25|.012924M&20240129EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/29/2024	01/28/2025	9,967	1,410,000	141.46		41,172		23,932		42,466			(17,240)				0010
.I012924 SPX EUR001/28/25|.I012924&20240129EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/28/2025	703	3,465,000	4927.93		96,119		55,871		130,065			(40,248)				0010
.012924C EEJ EUR001/28/25|.012924C&20240129EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/29/2024	01/28/2025	6,362	900,000	141.46		17,190		9,992		18,993			(7,198)				0010
.012924K EEJ EUR001/28/25|.012924K&20240129EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/29/2024	01/28/2025	6,998	990,000	141.46		26,829		15,595		28,895			(11,234)				0010
.J012924 SPX EUR001/28/25|.J012924&20240129EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/28/2025	1,994	9,825,000	4927.93		286,497		166,531		389,341			(119,966)				0010
.012924L EEJ EUR001/28/25|.012924L&20240129EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/29/2024	01/28/2025	22,303	3,155,000	141.46		87,394		50,799		93,219			(36,595)				0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.M012924 SPX EUR001/28/25|.M012924&20240129EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/28/2025	632	3,115,000	4927.93		107,094		62,250		147,596			(44,844)				0010
.C012924 SPX ASIAN01/29/2|.C012924&20240129EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/29/2024	01/29/2025	467	2,300,000	4927.93		61,990		36,104		108,300			(25,886)				0010
.L012924 SPX EUR001/28/25|.L012924&20240129EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/28/2025	1,582	7,795,000	4927.93		247,024		143,587		338,159			(103,437)				0010
.012924Y EEJ EUR001/28/25|.012924Y&20240129EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/29/2024	01/28/2025	13,252	1,940,000	146.396954		33,174		19,283		25,994			(13,891)				0010
.N012924 SPX EUR001/28/25|.N012924&20240129EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/28/2025	1,229	6,055,000	4927.93		236,690		137,580		330,822			(99,110)				0010
.D012924 SPX ASIAN01/29/2|.D012924&20240129EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/29/2024	01/29/2025	469	2,310,000	4927.93		75,133		43,759		139,794			(31,374)				0010
.P012924 SPX EUR001/28/25|.P012924&20240129EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/28/2025	1,600	7,885,000	4927.93		339,607		197,402		480,258			(142,205)				0010
.012924G EEJ EUR001/28/25|.012924G&20240129EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/29/2024	01/28/2025	6,963	985,000	141.46		23,443		13,627		25,985			(9,816)				0010
.A242901 PDLV5E EUR001/28|.A242901&20240129EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/29/2024	01/28/2026	1,841	696,938	378.63		22,023		17,425		15,702			(4,598)				0010
.012924H EEJ EUR001/28/25|.012924H&20240129EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/29/2024	01/28/2025	44,642	6,315,000	141.46		154,718		89,932		171,090			(64,785)				0010
.O012924 SPX EUR001/28/25|.O012924&20240129EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/28/2025	1,081	5,325,000	4927.93		216,941		126,100		304,702			(90,840)				0010
.012924R EEJ EUR012/30/24|.012924R&20240129EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/29/2024	12/30/2024	6,341	900,000	141.94		23,670		12,898		24,156			(10,772)				0010
.B012924 SPX ASIAN01/29/2|.B012924&20240129EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/29/2024	01/29/2025	1,183	5,830,000	4927.93		72,584		42,274		112,269			(30,310)				0010
.H012924 SPX EUR001/28/25|.H012924&20240129EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/28/2025	2,088	10,290,000	4927.93		268,157		155,871		361,308			(112,286)				0010
.Q012924 SPX EUR001/28/25|.Q012924&20240129EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/28/2025	270	1,330,000	4927.93		68,043		39,551		99,544			(28,492)				0010
.J240702 PDLV5E EUR002/07|.J24070&20240207EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/07/2024	02/07/2025	1,858	701,747	377.78		16,070		9,757		9,911			(6,313)				0010
.P240702 PDLV5E EUR002/09|.P24070&20240207EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/07/2024	02/09/2026	9,046	3,417,554	377.78		109,020		87,693		81,328			(21,327)				0010
.020724V SPX ASIAN02/07/2|.020724&20240207EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/07/2024	02/07/2025	205	1,025,000	4995.06		30,459		18,493		53,929			(11,966)				0010
.X020724 SPX EUR002/07/25|.X02072&20240207EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/07/2024	02/07/2025	155	775,000	4995.06		62,649		38,037		105,578			(24,612)				0010

STATEMENT AS OF JUNE 30, 2024 OF THE Symetra Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.0020724 SPX EUR002/07/25|.002072&2 0240207EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/07/2024	02/07/2025	391	1,955,000	4995.06		100,088		60,768		142,677			(39,320)				0010
.D020724 SPX EUR002/07/25|.D02072&2 0240207EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/07/2024	02/07/2025	1,519	7,585,000	4995.06		218,365		132,578		291,772			(85,786)				0010
.P020724 SPX EUR002/07/25|.P02072&2 0240207EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/07/2024	02/07/2025	2,872	14,345,000	4995.06		762,336		462,847		1,093,558			(299,489)				0010
.020724U SPX ASIAN02/07/2|.020724&2 0240207EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/07/2024	02/07/2025	578	2,885,000	4995.06		77,038		46,773		132,407			(30,265)				0010
.U020724 SPX EUR002/07/25|.U02072&2 0240207EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/07/2024	02/07/2025	469	2,345,000	4995.06		140,951		85,577		207,606			(55,374)				0010
.020724L EEJ EUR002/07/25|.020724&2 0240207EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2024	02/07/2025	7,781	1,100,000	141.37		32,120		19,501		34,068			(12,619)				0010
.020724N EEJ EUR002/07/25|.020724&2 0240207EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2024	02/07/2025	3,325	470,000	141.37		13,865		8,418		14,593			(5,447)				0010
.G020724 SPX EUR002/07/25|.G02072&2 0240207EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/07/2024	02/07/2025	416	2,080,000	4995.06		70,595		42,861		95,365			(27,734)				0010
.020724S EEJ EUR002/07/25|.020724&2 0240207EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2024	02/07/2025	7,604	1,075,000	141.37		32,358		19,646		33,432			(12,712)				0010
.020724K EEJ EUR002/07/25|.020724&2 0240207EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2024	02/07/2025	20,478	2,895,000	141.37		80,192		48,688		87,711			(31,504)				0010
.T020724 SPX EUR002/07/25|.T02072&2 0240207EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/07/2024	02/07/2025	466	2,330,000	4995.06		134,485		81,652		196,135			(52,834)				0010
.0240702 PDLV5E EUR002/09|.024070&2024 0207EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/07/2024	02/09/2026	2,007	758,100	377.78		24,183		19,453		18,041			(4,731)				0010
.L240702 PDLV5E EUR002/07|.L24070&2024 0207EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/07/2024	02/07/2025	14,779	5,583,087	377.78		129,528		78,642		78,972			(50,886)				0010
.F020724 SPX EUR002/07/25|.F02072&2 0240207EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/07/2024	02/07/2025	2,064	10,310,000	4995.06		322,342		195,708		432,893			(126,634)				0010
.N240702 PDLV5E EUR001/07|.N24070&2024 0207EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/07/2024	01/07/2026	2,525	958,436	379.57		27,890		22,177		20,226			(5,714)				0010
.020724T SPX ASIAN02/07/2|.020724&2 0240207EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/07/2024	02/07/2025	1,608	8,030,000	4995.06		98,287		59,674		150,571			(38,613)				0010
.020724M EEJ EUR002/07/25|.020724&2 0240207EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2024	02/07/2025	5,199	735,000	141.37		15,950		9,684		18,007			(6,266)				0010
.E020724 SPX EUR002/07/25|.E02072&2 0240207EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/07/2024	02/07/2025	3,340	16,685,000	4995.06		481,245		292,185		643,080			(189,061)				0010
.R020724 SPX EUR002/07/25|.R02072&2 0240207EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/07/2024	02/07/2025	818	4,085,000	4995.06		226,362		137,434		327,236			(88,928)				0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.020724O EEJ EUR002/07/25|.020724&2 0240207EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/07/2024	02/07/2025	2,652	375,000	141.384137		11,250		6,830		11,639			(4,420)				0010
.020724C EEJ EUR002/07/25|.020724&2 0240207EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/07/2024	02/07/2025	5,128	725,000	141.37		14,065		8,539		15,723			(5,526)				0010
.020724W SPX ASIAN02/07/2|.020724&2 0240207EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	02/07/2024	02/07/2025	887	4,430,000	4995.06		142,580		86,566		259,538			(56,013)				0010
.J020724 SPX EUR002/07/25|.J02072&2 0240207EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	02/07/2024	02/07/2025	2,227	11,125,000	4995.06		474,059		287,821		656,305			(186,237)				0010
.020724D EEJ EUR002/07/25|.020724&2 0240207EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/07/2024	02/07/2025	2,653	375,000	141.37		7,650		4,645		8,608			(3,005)				0010
.Q020724 SPX EUR002/07/25|.Q02072&2 0240207EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	02/07/2024	02/07/2025	749	3,740,000	4995.06		198,901		120,761		285,351			(78,140)				0010
.020724B EEJ EUR002/07/25|.020724&2 0240207EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/07/2024	02/07/2025	18,887	2,670,000	141.37		48,594		29,504		54,129			(19,091)				0010
.H020724 SPX EUR002/07/25|.H02072&2 0240207EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	02/07/2024	02/07/2025	1,571	7,845,000	4995.06		303,782		184,439		415,690			(119,343)				0010
.S020724 SPX EUR002/07/25|.S02072&2 0240207EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	02/07/2024	02/07/2025	407	2,035,000	4995.06		117,183		71,147		170,809			(46,036)				0010
.I020724 SPX EUR002/07/25|.I02072&2 0240207EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	02/07/2024	02/07/2025	1,785	8,915,000	4995.06		359,756		218,423		494,732			(141,333)				0010
.M020724 SPX EUR002/07/25|.M02072&2 0240207EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	02/07/2024	02/07/2025	268	1,340,000	4995.06		65,620		39,841		92,802			(25,779)				0010
.020724F EEJ EUR002/07/25|.020724&2 0240207EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/07/2024	02/07/2025	27,587	3,900,000	141.37		91,650		55,645		103,496			(36,005)				0010
.K240702 PDLV5E EUR002/07|.K24070&2024 0207EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	02/07/2024	02/07/2025	5,103	1,927,897	377.78		44,727		27,156		27,270			(17,571)				0010
.A020724 SPX EUR002/07/25|.A02072&2 0240207EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	02/07/2024	02/07/2025	770	3,845,000	4995.06		78,753		47,815		103,268			(30,939)				0010
.020724E EEJ EUR002/07/25|.020724&2 0240207EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/07/2024	02/07/2025	33,918	4,795,000	141.37		102,613		62,301		115,886			(40,312)				0010
.020724Z SPX EUR002/07/25|.020724&2 0240207EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	02/07/2024	02/07/2025	6,872	34,325,000	4995.06		443,033		268,984		569,346			(174,049)				0010
.020724R EEJ EUR002/07/25|.020724&2 0240207EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/07/2024	02/07/2025	15,377	2,250,000	146.31795		38,475		23,360		31,773			(15,115)				0010
.I240702 PDLV5E EUR002/07|.I24070&2024 0207EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	02/07/2024	02/07/2025	660	249,312	377.78		5,585		3,391		3,506			(2,194)				0010
.020724P EEJ EUR002/07/25|.020724&2 0240207EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/07/2024	02/07/2025	3,491	500,000	143.236084		12,300		7,468		11,836			(4,832)				0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.B020724 SPX EUR002/07/25|.B02072&2 0240207EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	02/07/2024	02/07/2025	2,220	11,090,000	4995.06		283,460		172,101		375,898			(111,359)				0010
.K020724 SPX EUR002/07/25|.K02072&2 0240207EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	02/07/2024	02/07/2025	1,080	5,395,000	4995.06		235,972		143,269		327,999			(92,703)				0010
.020724G EEJ EUR002/07/25|.020724&2 0240207EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/07/2024	02/07/2025	42,017	5,940,000	141.37		145,530		88,358		164,185			(57,173)				0010
.020724Q EEJ EUR002/07/25|.020724&2 0240207EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/07/2024	02/07/2025	2,575	375,000	145.6111		6,975		4,235		6,007			(2,740)				0010
.M240702 PDLV5E EUR012/29|.M24070&2024 0207EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	02/07/2024	12/29/2025	896	340,487	379.94		9,704		7,690		6,984			(2,014)				0010
.020724I EEJ EUR002/07/25|.020724&2 0240207EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/07/2024	02/07/2025	12,167	1,720,000	141.37		43,688		26,525		49,039			(17,163)				0010
.020724H EEJ EUR002/07/25|.020724&2 0240207EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/07/2024	02/07/2025	32,185	4,550,000	141.37		113,295		68,786		127,426			(44,509)				0010
.C020724 SPX EUR002/07/25|.C02072&2 0240207EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	02/07/2024	02/07/2025	909	4,540,000	4995.06		124,555		75,623		165,879			(48,932)				0010
.020724J EEJ EUR002/07/25|.020724&2 0240207EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/07/2024	02/07/2025	8,312	1,175,000	141.37		31,843		19,333		35,122			(12,510)				0010
.020724A EEJ EUR002/07/25|.020724&2 0240207EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/07/2024	02/07/2025	52,805	7,465,000	141.37		80,622		48,949		80,382			(31,673)				0010
.021224U NDX DIGITAL02/07|.021224&2 0240212EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	02/12/2024	02/07/2025	15	260,000	17755.07		14,683		9,039		17,629			(5,644)				0010
.021224T NDX DIGITAL02/07|.021224&2 0240212EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	02/12/2024	02/07/2025	58	1,030,000	17755.07		58,166		35,807		69,837			(22,359)				0010
.021224L NDX EUR001/28/25|.021224&2 0240212EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZO031MB27	02/12/2024	01/28/2025	21	369,522	17596.27		22,047		13,329		29,766			(8,718)				0010
.021224M NDX EUR002/07/25|.021224&2 0240212EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZO031MB27	02/12/2024	02/07/2025	29	514,897	17755.07		27,284		16,796		36,807			(10,488)				0010
.021224S NDX DIGITAL01/28|.021224&2 0240212EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	02/12/2024	01/28/2025	29	515,000	17596.27		31,617		19,115		38,866			(12,502)				0010
.021324C EEJ EUR011/28/25|.021324&2 0240213EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/13/2024	11/28/2025	4,390	615,000	140.09		23,924		18,897		27,890			(5,027)				0010
.021324F EEJ EUR001/07/26|.021324&2 0240213EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/13/2024	01/07/2026	5,368	755,000	140.65		28,615		22,949		33,024			(5,665)				0010
.021324B EEJ EUR011/21/25|.021324&2 0240213EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/13/2024	11/21/2025	6,317	885,000	140.09		34,338		27,045		40,025			(7,294)				0010
.021324D EEJ EUR012/08/25|.021324&2 0240213EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/13/2024	12/08/2025	16,490	2,300,000	139.48		94,760		75,150		111,108			(19,610)				0010

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.021324E EEJ EUR012/22/25|.021324&2 0240213EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/13/2024	12/22/2025	4,551	645,000	141.73		22,124		17,640		25,147			(4,484)				0010
.021324A EEJ EUR011/07/25|.021324&2 0240213EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/13/2024	11/07/2025	6,700	930,000	138.81		39,897		31,235		47,304			(8,662)				0010
.0214240 EEJ EUR002/14/25|.021424&2 0240214EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2024	02/14/2025	3,948	555,000	140.57		12,266		7,683		15,287			(4,583)				0010
.J241402 PDLV5E EUR012/29|.J24140&2024 0214EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/14/2024	12/29/2025	1,994	757,508	379.94		19,695		15,768		15,654			(3,927)				0010
.Z021424 SPX EUR002/14/25|.Z021424&2 0240214EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/14/2024	02/14/2025	2,774	13,870,000	5000.62		746,206		467,404		1,059,926			(278,802)				0010
.K241402 PDLV5E EUR001/07|.K24140&2024 0214EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/14/2024	01/07/2026	1,590	603,606	379.57		16,056		12,896		12,833			(3,160)				0010
.B241402 SPX EQFWD11/07/2|.B24140&2 0240214EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/14/2024	11/07/2024	945	4,725,000	5000.62		317,520		154,566		554,732			(162,954)				0010
.021424N EEJ EUR002/14/25|.021424&2 0240214EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2024	02/14/2025	2,454	345,000	140.57		7,142		4,473		8,876			(2,668)				0010
.F241402 SPX EUR002/17/26|.F24140&2 0240214EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/14/2024	02/17/2026	180	930,000	5161.14		103,974		156,741		156,741	52,767						0010
.H021424 SPX EUR002/14/25|.H021424&2 0240214EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/14/2024	02/14/2025	742	3,710,000	5000.62		106,106		66,462		139,977			(39,644)				0010
.T021424 SPX EUR002/14/25|.T021424&2 0240214EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/14/2024	02/14/2025	9,648	48,245,000	5000.62		2,185,499		3,004,596		3,004,596	819,098						0010
.021424W EEJ EUR002/14/25|.021424&2 0240214EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2024	02/14/2025	5,798	815,000	140.57		24,450		15,315		28,630			(9,135)				0010
.0021424 SPX EUR002/14/25|.0021424&2 0240214EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/14/2024	02/14/2025	2,385	11,925,000	5000.62		465,075		628,745		628,745	163,670						0010
.W021424 SPX EUR002/14/25|.W021424&2 0240214EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/14/2024	02/14/2025	520	2,600,000	5000.62		133,900		83,871		188,769			(50,029)				0010
.021424V EEJ EUR002/17/26|.021424&2 0240214EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2024	02/17/2026	53,852	7,570,000	140.57		302,800		339,962		339,962	37,162						0010
.021424U EEJ EUR002/14/25|.021424&2 0240214EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2024	02/14/2025	73,487	10,330,000	140.57		309,900		362,882		362,882	52,982						0010
.K021424 SPX EUR002/14/25|.K021424&2 0240214EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/14/2024	02/14/2025	733	3,665,000	5000.62		116,181		72,772		154,198			(43,408)				0010
.021424Z SPX ASIAN02/14/2|.021424&2 0240214EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/14/2024	02/14/2025	287	1,435,000	5000.62		48,176		30,176		85,463			(18,000)				0010
.0021424 SPX EUR002/14/25|.0021424&2 0240214EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/14/2024	02/14/2025	765	3,825,000	5000.62		163,710		224,263		224,263	60,553						0010

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.M241402 PDLV5E EUR002/17|.M24140&2024 0214EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/14/2024	02/17/2026	10,996	4,130,222	375.61		131,341		106,939		110,336			(24,402)				0010
.I021424 SPX EUR002/14/25|.I02142&2 0240214EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/14/2024	02/14/2025	1,583	7,915,000	5000.62		229,535		143,775		302,876			(85,760)				0010
.A241402 SPX EUR002/14/25|.A24140&2 0240214EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/14/2024	02/14/2025	460	2,300,000	5000.62		127,190		181,736		181,736	54,546						0010
.H241402 PDLV5E EUR002/14|.H24140&2024 0214EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/14/2024	02/14/2025	14,734	5,534,360	375.61		128,397		80,425		95,034			(47,973)				0010
.021424Y SPX ASIAN02/14/2|.021424&2 0240214EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/14/2024	02/14/2025	531	2,655,000	5000.62		71,807		44,978		119,700			(26,829)				0010
.X021424 SPX EUR002/14/25|.X02142&2 0240214EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/14/2024	02/14/2025	368	1,840,000	5000.62		94,944		133,711		133,711	38,767						0010
.021424P EEJ EUR002/14/25|.021424&2 0240214EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2024	02/14/2025	2,027	285,000	140.57		6,812		4,267		8,544			(2,545)				0010
.G021424 SPX EUR002/14/25|.G02142&2 0240214EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/14/2024	02/14/2025	651	3,255,000	5000.62		89,838		56,272		118,308			(33,566)				0010
.D241402 SPX EUR002/14/25|.D24140&2 0240214EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/14/2024	02/14/2025	156	820,000	5264.65		42,230		77,155		77,155	34,925						0010
.A021424 SPX ASIAN02/14/2|.A02142&2 0240214EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/14/2024	02/14/2025	243	1,215,000	5000.62		41,039		25,706		72,965			(15,333)				0010
.S021424 SPX EUR002/14/25|.S02142&2 0240214EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/14/2024	02/14/2025	683	3,415,000	5000.62		150,602		94,333		207,086			(56,269)				0010
.I241402 PDLV5E EUR002/14|.I24140&2024 0214EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/14/2024	02/14/2025	109,156	41,000,211	375.61		951,205		704,038		704,038	(247,167)						0010
.021424Q EEJ EUR002/14/25|.021424&2 0240214EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2024	02/14/2025	3,486	490,000	140.57		14,406		9,024		17,164			(5,382)				0010
.021424B EEJ EUR002/14/25|.021424&2 0240214EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2024	02/14/2025	10,529	1,480,000	140.57		26,788		16,779		32,631			(10,009)				0010
.V021424 SPX EUR002/14/25|.V02142&2 0240214EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/14/2024	02/14/2025	1,474	7,370,000	5000.62		372,185		522,971		522,971	150,786						0010
.021424M EEJ EUR002/14/25|.021424&2 0240214EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2024	02/14/2025	7,043	990,000	140.57		28,809		18,045		34,591			(10,764)				0010
.U021424 SPX EUR002/14/25|.U02142&2 0240214EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/14/2024	02/14/2025	246	1,230,000	5000.62		58,671		81,617		81,617	22,946						0010
.021424D EEJ EUR002/14/25|.021424&2 0240214EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2024	02/14/2025	36,957	5,195,000	140.57		110,654		69,310		137,492			(41,343)				0010
.E241402 SPX EUR002/17/26|.E24140&2 0240214EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/14/2024	02/17/2026	526	2,630,000	5000.62		345,056		504,860		504,860	159,804						0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.R021424 SPX EUR002/14/25|.R02142&2 0240214EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/14/2024	02/14/2025	1,898	9,490,000	5000.62		407,121		255,010		557,090			(152,111)				0010
.021424C EEJ EUR002/14/25|.021424&2 0240214EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2024	02/14/2025	5,051	710,000	140.57		14,413		9,028		17,807			(5,385)				0010
.021424L EEJ EUR002/14/25|.021424&2 0240214EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2024	02/14/2025	6,474	910,000	140.57		25,207		15,789		30,966			(9,418)				0010
.021424A EEJ EUR002/14/25|.021424&2 0240214EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2024	02/14/2025	36,388	5,115,000	140.57		55,242		34,602		58,981			(20,640)				0010
.021424X SPX ASIAN02/14/2|.021424&2 0240214EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/14/2024	02/14/2025	956	4,780,000	5000.62		58,655		36,740		87,680			(21,915)				0010
.021424K EEJ EUR002/14/25|.021424&2 0240214EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2024	02/14/2025	10,778	1,515,000	140.57		40,905		25,622		50,690			(15,283)				0010
.021424T EEJ EUR002/14/25|.021424&2 0240214EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2024	02/14/2025	13,437	1,955,000	145.48995		33,235		20,818		32,799			(12,417)				0010
.J021424 SPX EUR002/14/25|.J02142&2 0240214EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/14/2024	02/14/2025	2,763	13,815,000	5000.62		435,173		272,581		578,101			(162,592)				0010
.L021424 SPX EUR002/14/25|.L02142&2 0240214EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/14/2024	02/14/2025	883	4,415,000	5000.62		145,695		91,260		194,083			(54,435)				0010
.021424S EEJ EUR002/14/25|.021424&2 0240214EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2024	02/14/2025	4,818	685,000	142.186555		17,194		10,770		19,291			(6,424)				0010
.021424I EEJ EUR002/14/25|.021424&2 0240214EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2024	02/14/2025	11,702	1,645,000	140.57		41,619		26,069		52,049			(15,550)				0010
.021424J EEJ EUR002/14/25|.021424&2 0240214EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2024	02/14/2025	21,733	3,055,000	140.57		80,347		50,327		99,952			(30,020)				0010
.L241402 PDLV5E EUR002/17|.L24140&2024 0214EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/14/2024	02/17/2026	2,749	1,032,556	375.61		32,835		26,735		27,584			(6,101)				0010
.B021424 SPX EUR002/14/25|.B02142&2 0240214EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/14/2024	02/14/2025	4,718	23,595,000	5000.62		309,095		193,609		389,433			(115,486)				0010
.C021424 SPX EUR002/14/25|.C02142&2 0240214EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/14/2024	02/14/2025	696	3,480,000	5000.62		66,120		41,416		86,059			(24,704)				0010
.M021424 SPX EUR002/14/25|.M02142&2 0240214EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/14/2024	02/14/2025	352	1,760,000	5000.62		62,480		39,136		83,823			(23,344)				0010
.P021424 SPX EUR002/14/25|.P02142&2 0240214EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/14/2024	02/14/2025	930	4,650,000	5000.62		189,255		118,544		257,111			(70,711)				0010
.021424F EEJ EUR002/14/25|.021424&2 0240214EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2024	02/14/2025	26,570	3,735,000	140.57		87,026		54,510		109,204			(32,515)				0010
.F021424 SPX EUR002/14/25|.F02142&2 0240214EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/14/2024	02/14/2025	1,459	7,295,000	5000.62		191,129		119,718		251,067			(71,411)				0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.021424R EEJ EUR002/14/25|.021424&20240214EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2024	02/14/2025	4,051	570,000	140.696513		16,872		10,568		19,695			(6,304)				0010
.E021424 SPX EUR002/14/25|.E02142&20240214EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/14/2024	02/14/2025	858	4,290,000	5000.62		106,392		66,641		139,315			(39,751)				0010
.G241402 PDLV5E EUR002/14|.G24140&20240214EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/14/2024	02/14/2025	1,128	423,703	375.61		9,830		6,157		7,276			(3,673)				0010
.021424E EEJ EUR002/14/25|.021424&20240214EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2024	02/14/2025	4,268	600,000	140.57		13,320		8,343		16,672			(4,977)				0010
.Y021424 SPX EUR002/14/25|.Y02142&20240214EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/14/2024	02/14/2025	824	4,120,000	5000.62		220,420		138,065		312,472			(82,355)				0010
.021424H EEJ EUR002/14/25|.021424&20240214EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2024	02/14/2025	27,460	3,860,000	140.57		94,570		59,236		118,666			(35,334)				0010
.N021424 SPX EUR002/14/25|.N02142&20240214EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/14/2024	02/14/2025	431	2,155,000	5000.62		83,830		52,509		113,304			(31,321)				0010
.D021424 SPX EUR002/14/25|.D02142&20240214EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/14/2024	02/14/2025	304	1,520,000	5000.62		34,048		21,327		44,357			(12,721)				0010
.021424G EEJ EUR002/14/25|.021424&20240214EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2024	02/14/2025	15,402	2,165,000	140.57		52,177		32,682		65,423			(19,495)				0010
.021524I SGIXCGMS EUR011/|.021524&20240215EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/15/2024	11/29/2024	1,248	411,240	329.49		10,097		5,388		6,537			(4,710)				0010
.021524F SGIXCGMS EUR011/|.021524&20240215EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/15/2024	11/14/2025	2,631	863,307	328.09		31,128		24,637		22,642			(6,491)				0010
.021524C SGIXCGMS EUR011/|.021524&20240215EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/15/2024	11/07/2024	1,605	524,246	326.7		14,923		7,376		10,465			(7,547)				0010
.021524D SGIXCGMS EUR011/|.021524&20240215EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/15/2024	11/07/2025	2,960	967,117	326.7		36,737		28,990		27,339			(7,746)				0010
.021524J SGIXCGMS EUR011/|.021524&20240215EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/15/2024	11/28/2025	452	148,890	329.49		5,111		4,068		3,633			(1,043)				0010
.021524E SGIXCGMS EUR011/|.021524&20240215EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/15/2024	11/14/2024	574	188,258	328.09		4,946		2,510		3,326			(2,436)				0010
.021524G SGIXCGMS EUR011/|.021524&20240215EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/15/2024	11/21/2024	782	257,139	328.81		6,514		3,387		4,294			(3,127)				0010
.021524H SGIXCGMS EUR011/|.021524&20240215EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/15/2024	11/21/2025	4,650	1,528,914	328.81		53,706		42,629		38,635			(11,077)				0010
.022124Q EEJ EUR002/21/25|.022124&20240221EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/21/2024	02/21/2025	4,266	600,000	140.64		14,340		9,258		17,819			(5,082)				0010
.I242102 PDLV5E EUR002/21|.I24210&20240221EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/21/2024	02/21/2025	11,884	4,483,820	377.31		104,025		67,159		68,268			(36,866)				0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.022124P EEJ EUR002/21/25|.022124&2 0240221EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/21/2024	02/21/2025	7,324	1,030,000	140.64		23,278		15,028		28,913			(8,250)				0010
.0022124 SPX EUR002/21/25|.002212&2 0240221EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2024	02/21/2025	216	1,075,000	4981.8		55,668		35,939		78,626			(19,728)				0010
.N242102 PDLV5E EUR002/23|.N24210&2024 0221EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/21/2024	02/23/2026	8,238	3,108,326	377.31		98,534		81,146		76,642			(17,388)				0010
.022124S EEJ EUR002/14/25|.022124&2 0240221EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/21/2024	02/14/2025	7,256	1,020,000	140.57		30,702		19,608		35,832			(11,094)				0010
.022124R EEJ EUR002/21/25|.022124&2 0240221EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/21/2024	02/21/2025	1,706	240,000	140.64		7,080		4,571		8,383			(2,509)				0010
.P022124 SPX EUR002/21/25|.P02212&2 0240221EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2024	02/21/2025	1,380	6,875,000	4981.8		369,600		238,615		525,652			(130,985)				0010
.R022124 SPX EUR002/21/25|.R02212&2 0240221EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2024	02/21/2025	220	1,095,000	4981.8		62,265		40,199		89,630			(22,066)				0010
.G242102 PDLV5E EUR002/21|.G24210&2024 0221EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/21/2024	02/21/2025	2,247	847,816	377.31		19,161		12,370		12,850			(6,790)				0010
.022124T EEJ EUR002/17/26|.022124&2 0240221EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/21/2024	02/17/2026	4,517	635,000	140.57		25,527		20,985		28,517			(4,542)				0010
.022124Y EEJ EUR002/21/25|.022124&2 0240221EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/21/2024	02/21/2025	4,053	570,000	140.64		17,100		11,040		19,961			(6,060)				0010
.K242102 PDLV5E EUR001/07|.K24210&2024 0221EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/21/2024	01/07/2026	1,321	501,511	379.57		14,193		11,516		10,609			(2,677)				0010
.G022124 SPX EUR002/21/25|.G02212&2 0240221EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2024	02/21/2025	1,491	7,430,000	4981.8		234,030		151,091		311,133			(82,939)				0010
.J242102 PDLV5E EUR001/07|.J24210&2024 0221EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/21/2024	01/07/2026	1,155	438,213	379.57		12,401		10,063		9,270			(2,339)				0010
.H022124 SPX EUR002/21/25|.H02212&2 0240221EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2024	02/21/2025	829	4,130,000	4981.8		130,727		84,398		173,893			(46,329)				0010
.022124W EEJ EUR002/21/25|.022124&2 0240221EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/21/2024	02/21/2025	1,740	250,000	143.691888		5,350		3,454		5,687			(1,896)				0010
.022124L EEJ EUR002/21/25|.022124&2 0240221EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/21/2024	02/21/2025	5,297	745,000	140.64		18,625		12,024		23,105			(6,601)				0010
.022124J EEJ EUR002/21/25|.022124&2 0240221EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/21/2024	02/21/2025	11,768	1,655,000	140.64		39,058		25,216		48,560			(13,842)				0010
.022124V EEJ EUR002/21/25|.022124&2 0240221EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/21/2024	02/21/2025	5,914	840,000	142.0464		21,672		13,992		24,331			(7,680)				0010
.022124A EEJ EUR012/16/24|.022124&2 0240221EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/21/2024	12/16/2024	4,993	705,000	141.21		17,837		10,089		20,839			(7,747)				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 Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.022124I EEJ EUR002/21/25|.022124&20240221EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/21/2024	02/21/2025	42,733	6,010,000	140.64		136,427		88,078		168,950			(48,349)				0010
.022124K EEJ EUR002/21/25|.022124&20240221EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/21/2024	02/21/2025	10,772	1,515,000	140.64		36,663		23,670		45,671			(12,993)				0010
.022124H EEJ EUR002/21/25|.022124&20240221EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/21/2024	02/21/2025	6,577	925,000	140.64		19,980		12,899		24,634			(7,081)				0010
.M242102 PDLV5E EUR002/23|.M24210&20240221EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	02/21/2024	02/23/2026	2,361	890,733	377.31		28,236		23,253		21,963			(4,983)				0010
.022124C EEJ EUR001/21/25|.022124&20240221EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/21/2024	01/21/2025	9,766	1,375,000	140.79		32,588		19,964		40,702			(12,624)				0010
.022124U EEJ EUR002/21/25|.022124&20240221EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/21/2024	02/21/2025	3,019	425,000	140.794704		12,538		8,094		14,587			(4,443)				0010
.L242102 PDLV5E EUR001/14|.L24210&20240221EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	02/21/2024	01/14/2026	1,356	513,073	378.5		15,187		12,352		11,541			(2,835)				0010
.022124B EEJ EUR001/14/25|.022124&20240221EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/21/2024	01/14/2025	14,075	1,975,000	140.32		48,980		29,598		61,952			(19,382)				0010
.E022124 SPX EUR002/21/25|.E02212&20240221EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	02/21/2024	02/21/2025	1,122	5,590,000	4981.8		138,962		89,714		182,180			(49,247)				0010
.022124D EEJ EUR002/21/25|.022124&20240221EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/21/2024	02/21/2025	33,525	4,715,000	140.64		50,922		32,875		53,886			(18,047)				0010
.F022124 SPX EUR002/21/25|.F02212&20240221EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	02/21/2024	02/21/2025	2,282	11,370,000	4981.8		327,899		211,693		433,367			(116,206)				0010
.022124M EEJ EUR002/21/25|.022124&20240221EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/21/2024	02/21/2025	22,291	3,135,000	140.64		82,451		53,230		102,009			(29,220)				0010
.Q022124 SPX EUR002/21/25|.Q02212&20240221EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	02/21/2024	02/21/2025	454	2,260,000	4981.8		121,852		78,668		173,385			(43,184)				0010
.022124X EEJ EUR002/21/25|.022124&20240221EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/21/2024	02/21/2025	14,772	2,150,000	145.548336		36,765		23,736		36,258			(13,029)				0010
.022124O EEJ EUR002/21/25|.022124&20240221EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/21/2024	02/21/2025	7,359	1,035,000	140.64		30,119		19,445		36,021			(10,674)				0010
.022124N EEJ EUR002/21/25|.022124&20240221EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/21/2024	02/21/2025	6,684	940,000	140.64		25,474		16,446		31,294			(9,028)				0010
.A022124 SPX ASIAN02/21/2|.A02212&20240221EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	02/21/2024	02/21/2025	321	1,600,000	4981.8		40,640		26,237		67,007			(14,403)				0010
.022124E EEJ EUR002/21/25|.022124&20240221EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/21/2024	02/21/2025	9,243	1,300,000	140.64		23,530		15,191		28,384			(8,339)				0010
.022124F EEJ EUR002/21/25|.022124&20240221EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/21/2024	02/21/2025	13,936	1,960,000	140.64		37,632		24,295		45,572			(13,337)				0010

STATEMENT AS OF JUNE 30, 2024 OF THE Symetra Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.C022124 SPX EUR002/21/25|.C02212&20240221EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2024	02/21/2025	5,766	28,725,000	4981.8		371,644		239,935		475,207			(131,709)				0010
.L022124 SPX EUR002/21/25|.L02212&20240221EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2024	02/21/2025	1,214	6,050,000	4981.8		260,338		168,075		356,530			(92,262)				0010
.022124G EEJ EUR002/21/25|.022124&20240221EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/21/2024	02/21/2025	4,408	620,000	140.64		12,586		8,126		15,446			(4,460)				0010
.D022124 SPX EUR002/21/25|.D02212&20240221EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2024	02/21/2025	702	3,495,000	4981.8		70,403		45,453		91,418			(24,951)				0010
.K022124 SPX EUR002/21/25|.K02212&20240221EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2024	02/21/2025	1,715	8,545,000	4981.8		330,247		213,209		446,415			(117,038)				0010
.F242102 PDLV5E EUR001/14|.F24210&20240221EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/21/2024	01/14/2025	637	241,261	378.5		4,946		2,989		3,005			(1,957)				0010
.B022124 SPX ASIAN02/21/2|.B02212&20240221EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/21/2024	02/21/2025	363	1,810,000	4981.8		59,187		38,211		105,070			(20,976)				0010
.H242102 PDLV5E EUR002/21|.H24210&20240221EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/21/2024	02/21/2025	5,628	2,123,385	377.31		49,263		31,804		32,329			(17,458)				0010
.022124Z SPX ASIAN02/21/2|.022124&20240221EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/21/2024	02/21/2025	1,022	5,090,000	4981.8		63,116		40,748		93,950			(22,368)				0010
.I022124 SPX EUR002/21/25|.I02212&20240221EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2024	02/21/2025	1,192	5,940,000	4981.8		196,584		126,916		262,300			(69,669)				0010
.J022124 SPX EUR002/21/25|.J02212&20240221EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2024	02/21/2025	517	2,575,000	4981.8		90,473		58,410		121,288			(32,063)				0010
.022224H MXEA EUR002/07/2|.022224&20240222EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/22/2024	02/07/2025	1,069	2,379,273	2225.7		79,630		50,715		84,629			(28,915)				0010
.022224E MXEA EUR001/28/2|.022224&20240222EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/22/2024	01/28/2025	457	1,017,511	2226.5		16,525		10,347		17,596			(6,179)				0010
.022224K MXEA EUR002/21/2|.022224&20240222EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/22/2024	02/21/2025	604	1,365,004	2259.94		19,111		12,440		20,371			(6,670)				0010
.022224A MXEA ASIAN01/29/|.022224&20240222EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/22/2024	01/29/2025	430	957,395	2226.5		29,051		18,221		35,288			(10,830)				0010
.022224F MXEA EUR001/28/2|.022224&20240222EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/22/2024	01/28/2025	766	1,705,499	2226.5		60,644		37,970		64,683			(22,674)				0010
.022224J MXEA EUR002/14/2|.022224&20240222EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/22/2024	02/14/2025	1,023	2,267,111	2216.14		75,354		48,533		79,853			(26,821)				0010
.022224D MXEA ASIAN02/21/|.022224&20240222EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/22/2024	02/21/2025	246	555,945	2259.94		10,116		6,585		12,409			(3,531)				0010
.022224I MXEA EUR002/14/2|.022224&20240222EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/22/2024	02/14/2025	329	729,110	2216.14		9,979		6,427		10,504			(3,552)				0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.022224G MXEA EUR002/07/2|.022224&20240222EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	02/22/2024	02/07/2025	531	1,181,847	2225.7		17,932		11,421		19,001			(6,511)				0010
.022224C MXEA ASIAN02/14/|.022224&20240222EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	02/22/2024	02/14/2025	230	509,712	2216.14		14,336		9,233		17,442			(5,103)				0010
.022224L MXEA EUR002/21/2|.022224&20240222EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	02/22/2024	02/21/2025	737	1,665,576	2259.94		51,988		33,843		55,093			(18,145)				0010
.022224B MXEA ASIAN02/07/|.022224&20240222EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	02/22/2024	02/07/2025	429	954,825	2225.7		28,112		17,904		35,658			(10,208)				0010
.022624TNDX DIGITAL02/14|.022624T|&20240226EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	02/26/2024	02/14/2025	9	160,000	17807.63		8,416		5,452		10,196			(2,965)				0010
.022624SNDX DIGITAL02/21|.022624S|&20240226EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	02/26/2024	02/21/2025	23	400,000	17478.91		23,002		15,057		27,632			(7,945)				0010
.022624RNDX DIGITAL02/14|.022624R|&20240226EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	02/26/2024	02/14/2025	36	645,000	17807.63		33,929		21,977		41,101			(11,952)				0010
.022624LNDX EUR002/14/25|.022624L|&20240226EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/26/2024	02/14/2025	37	658,882	17807.63		34,263		22,193		46,721			(12,070)				0010
.022824REEJ EUR002/28/25|.022824R|&20240228EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/28/2024	02/28/2025	33,673	4,755,000	141.21		125,532		83,458		144,552			(42,074)				0010
.T022824SPX EUR002/28/25|.T022824|&20240228EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co.	4PQUHN3JPFGFNF3BB653	02/28/2024	02/28/2025	5,821	29,510,000	5069.76		380,679		253,089		476,145			(127,590)				0010
.022824SEEJ EUR002/28/25|.022824S|&20240228EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/28/2024	02/28/2025	25,175	3,555,000	141.21		96,341		64,051		110,493			(32,290)				0010
.V022824SPX EUR002/28/25|.V022824|&20240228EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co.	4PQUHN3JPFGFNF3BB653	02/28/2024	02/28/2025	899	4,560,000	5069.76		111,446		74,093		141,939			(37,353)				0010
.022824OEEJ EUR002/28/25|.022824O|&20240228EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/28/2024	02/28/2025	56,972	8,045,000	141.21		181,817		120,878		211,337			(60,939)				0010
.022824TEEJ EUR002/28/25|.022824T|&20240228EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/28/2024	02/28/2025	1,770	250,000	141.21		7,150		4,754		8,041			(2,396)				0010
.022824PEEJ EUR002/28/25|.022824P|&20240228EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/28/2024	02/28/2025	30,026	4,240,000	141.21		103,032		68,499		119,789			(34,533)				0010
.V242802PDLV5E EUR003/02|.V242802|&20240228EIV0024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E57ODZWZ7FF32TWEFA76	02/28/2024	03/02/2026	2,535	958,736	378.23		30,392		25,320		22,695			(5,072)				0010
.U022824SPX EUR002/28/25|.U022824|&20240228EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co.	4PQUHN3JPFGFNF3BB653	02/28/2024	02/28/2025	867	4,395,000	5069.76		85,571		56,890		108,115			(28,680)				0010
.L022824EEJ EUR002/28/25|.L022824|&20240228EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/28/2024	02/28/2025	16,424	2,400,000	146.124108		41,280		27,444		37,270			(13,836)				0010
.022824QEEJ EUR002/28/25|.022824Q|&20240228EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/28/2024	02/28/2025	5,063	715,000	141.21		17,804		11,836		20,668			(5,967)				0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.W022824SPX EUR002/28/25|.W022824|&20240228EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/28/2024	02/28/2025	889	4,505,000	5069.76		121,950		81,077		156,053			(40,873)				0010
.K022824EEJ EUR002/28/25|.K022824|&20240228EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2024	02/28/2025	2,289	330,000	144.161289		7,161		4,761		7,054			(2,400)				0010
.022824LEEJ EUR002/28/25|.022824L|&20240228EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2024	02/28/2025	3,647	515,000	141.21		10,506		6,985		12,062			(3,521)				0010
.Z022824SPX EUR002/28/25|.Z022824|&20240228EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/28/2024	02/28/2025	550	2,790,000	5069.76		87,606		58,244		113,106			(29,362)				0010
.R242802PDLV5E EUR002/28|.R242802|&20240228EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/28/2024	02/28/2025	4,265	1,613,148	378.23		37,425		24,881		23,174			(12,544)				0010
.022824JEEJ EUR002/28/25|.022824J|&20240228EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2024	02/28/2025	40,082	5,660,000	141.21		103,578		68,862		117,312			(34,716)				0010
.022824KEEJ EUR002/28/25|.022824K|&20240228EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2024	02/28/2025	15,721	2,220,000	141.21		42,846		28,486		49,025			(14,360)				0010
.022824BEEJ EUR012/16/24|.022824B|&20240228EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2024	12/16/2024	11,083	1,565,000	141.21		39,282		22,756		44,951			(16,525)				0010
.D022824EEJ EUR012/29/25|.D022824|&20240228EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2024	12/29/2025	1,198	170,000	141.94		6,205		5,072		6,510			(1,133)				0010
.022824AEEJ EUR011/14/24|.022824A|&20240228EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2024	11/14/2024	12,768	1,785,000	139.8		53,015		27,946		62,780			(25,069)				0010
.E022824EEJ EUR001/07/26|.E022824|&20240228EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2024	01/07/2026	6,790	955,000	140.65		39,060		32,021		41,773			(7,039)				0010
.022824UEEJ EUR002/28/25|.022824U|&20240228EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2024	02/28/2025	5,913	835,000	141.21		24,382		16,210		27,090			(8,172)				0010
.N022824EEJ EUR002/28/25|.N022824|&20240228EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2024	02/28/2025	2,163	310,000	143.32815		7,409		4,926		7,519			(2,483)				0010
.B242802SPX EUR002/28/25|.B242802|&20240228EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/28/2024	02/28/2025	1,858	9,420,000	5069.76		309,164		205,543		400,513			(103,621)				0010
.022824DEEJ EUR012/30/24|.022824D|&20240228EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2024	12/30/2024	2,184	310,000	141.94		7,812		4,677		8,317			(3,135)				0010
.J242802SPX EUR002/28/25|.J242802|&20240228EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/28/2024	02/28/2025	212	1,075,000	5069.76		60,372		40,137		83,517			(20,235)				0010
.G022824EEJ EUR002/09/26|.G022824|&20240228EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2024	02/09/2026	1,238	175,000	141.37		6,878		5,696		7,255			(1,182)				0010
.E242802SPX EUR002/28/25|.E242802|&20240228EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/28/2024	02/28/2025	1,276	6,470,000	5069.76		275,622		183,243		366,370			(92,379)				0010
.H242802SPX EUR002/28/25|.H242802|&20240228EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/28/2024	02/28/2025	2,299	11,655,000	5069.76		619,114		411,608		847,337			(207,505)				0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.022824FEEJ EUR001/21/25|.022824F|&20240228EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2024	01/21/2025	8,878	1,250,000	140.79		36,750		22,997		41,160			(13,753)				0010
.W242802PDLV5E EUR003/02|.W242802|&20240228EIV0025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/28/2024	03/02/2026	10,139	3,834,944	378.23		121,568		101,279		90,780			(20,289)				0010
.C022824EEJ EUR010/07/25|.C022824|&20240228EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2024	10/07/2025	5,098	710,000	139.28		31,027		24,556		34,005			(6,471)				0010
.M022824EEJ EUR002/28/25|.M022824|&20240228EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2024	02/28/2025	5,736	810,000	141.21		24,381		16,209		26,438			(8,172)				0010
.022824EEEJ EUR001/14/25|.022824E|&20240228EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2024	01/14/2025	6,200	870,000	140.32		22,359		13,808		26,662			(8,551)				0010
.U242802PDLV5E EUR001/28|.U242802|&20240228EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/28/2024	01/28/2026	1,768	669,533	378.63		20,555		16,962		15,125			(3,593)				0010
.D242802SPX EUR002/28/25|.D242802|&20240228EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/28/2024	02/28/2025	495	2,510,000	5069.76		98,392		65,414		129,564			(32,978)				0010
.G242802SPX EUR002/28/25|.G242802|&20240228EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/28/2024	02/28/2025	298	1,510,000	5069.76		77,252		51,360		105,088			(25,892)				0010
.C242802SPX EUR002/28/25|.C242802|&20240228EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/28/2024	02/28/2025	1,034	5,240,000	5069.76		196,500		130,640		257,518			(65,860)				0010
.L242802PDLV5E EUR001/14|.L242802|&20240228EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/28/2024	01/14/2025	798	302,057	378.5		6,494		4,011		3,755			(2,484)				0010
.A022824EEJ EUR008/28/25|.A022824|&20240228EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2024	08/28/2025	3,989	565,000	141.65		19,380		15,041		20,563			(4,338)				0010
.0242802PDLV5E EUR001/14|.0242802|&20240228EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/28/2024	01/14/2025	1,370	518,397	378.5		11,146		6,883		6,445			(4,263)				0010
.022824IEEJ EUR002/28/25|.022824I|&20240228EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2024	02/28/2025	2,726	385,000	141.21		6,507		4,326		7,304			(2,181)				0010
.022824XEEJ EUR002/28/25|.022824X|&20240228EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2024	02/28/2025	2,231	315,000	141.21		9,293		6,178		10,257			(3,115)				0010
.0022824SPX ASIAN02/28/2|.0022824|&20240228EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/28/2024	02/28/2025	1,494	7,575,000	5069.76		91,907		61,103		134,357			(30,804)				0010
.T242802PDLV5E EUR001/14|.T242802|&20240228EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/28/2024	01/14/2026	2,375	898,875	378.5		27,416		22,526		20,178			(4,890)				0010
.M242802PDLV5E EUR002/28|.M242802|&20240228EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/28/2024	02/28/2025	1,463	553,458	378.23		11,401		7,580		7,599			(3,821)				0010
.S242802PDLV5E EUR002/28|.S242802|&20240228EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/28/2024	02/28/2025	12,374	4,680,122	378.23		108,579		72,187		67,232			(36,392)				0010
.022824HEEJ EUR002/28/25|.022824H|&20240228EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2024	02/28/2025	35,939	5,075,000	141.21		54,810		36,440		55,004			(18,370)				0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.K242802SPX EUR002/28/25|.K242802|&20240228EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/28/2024	02/28/2025	848	4,300,000	5069.76		241,488		160,550		334,067			(80,938)				0010
.022824ZEEJ EUR008/07/25|.022824Z|&20240228EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2024	08/07/2025	3,113	445,000	142.96		13,217		10,139		13,647			(3,077)				0010
.Y022824SPX EUR002/28/25|.Y022824|&20240228EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/28/2024	02/28/2025	214	1,085,000	5069.76		31,335		20,832		40,234			(10,502)				0010
.B022824EEJ EUR009/08/25|.B022824|&20240228EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2024	09/08/2025	3,099	440,000	141.98		14,740		11,506		15,534			(3,234)				0010
.A242802SPX EUR002/28/25|.A242802|&20240228EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/28/2024	02/28/2025	1,902	9,645,000	5069.76		304,878		202,694		393,844			(102,185)				0010
.F242802SPX EUR002/28/25|.F242802|&20240228EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/28/2024	02/28/2025	728	3,690,000	5069.76		165,497		110,028		221,318			(55,469)				0010
.022824VEEJ EUR002/28/25|.022824V|&20240228EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2024	02/28/2025	15,934	2,250,000	141.21		51,300		34,106		59,486			(17,194)				0010
.022824GEEJ EUR002/07/25|.022824G|&20240228EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2024	02/07/2025	4,987	705,000	141.37		19,670		12,673		21,773			(6,996)				0010
.N242802PDLV5E EUR002/28|.N242802|&20240228EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/28/2024	02/28/2025	1,481	560,039	378.23		12,713		8,452		8,017			(4,261)				0010
.J022824EEJ EUR002/28/25|.J022824|&20240228EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2024	02/28/2025	3,424	490,000	143.088093		12,005		7,981		12,313			(4,024)				0010
.022824WEEJ EUR002/28/25|.022824W|&20240228EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2024	02/28/2025	3,116	440,000	141.21		10,560		7,021		12,259			(3,539)				0010
.S022824SPX ASIAN02/28/2|.S022824|&20240228EIAS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/28/2024	02/28/2025	494	2,505,000	5069.76		79,634		52,943		137,074			(26,691)				0010
.H022824EEJ EUR002/23/26|.H022824|&20240228EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2024	02/23/2026	3,626	510,000	140.64		21,420		17,811		22,814			(3,609)				0010
.022824YEEJ EUR007/21/25|.022824Y|&20240228EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2024	07/21/2025	3,027	435,000	143.73		11,745		8,919		11,891			(2,826)				0010
.F022824EEJ EUR001/21/26|.F022824|&20240228EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2024	01/21/2026	2,806	395,000	140.79		16,077		13,238		17,156			(2,838)				0010
.X022824SPX EUR002/28/25|.X022824|&20240228EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/28/2024	02/28/2025	2,760	13,990,000	5069.76		403,192		268,056		517,740			(135,136)				0010
.Q242802PDLV5E EUR002/14|.Q242802|&20240228EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/28/2024	02/14/2025	2,831	1,063,469	375.61		27,969		18,220		18,164			(9,749)				0010
.I022824EEJ EUR002/28/25|.I022824|&20240228EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2024	02/28/2025	4,880	690,000	141.407694		20,355		13,533		21,937			(6,822)				0010
.R022824SPX ASIAN02/28/2|.R022824|&20240228EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/28/2024	02/28/2025	99	500,560	5069.76		15,222		10,120		25,829			(5,102)				0010

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.I242802SPX EUR002/28/25|.I242802|&20240228EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/28/2024	02/28/2025	748	3,790,000	5069.76		201,628		134,049		275,998			(67,579)				0010
.022824NEEJ EUR002/28/25|.022824N|&20240228EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2024	02/28/2025	10,870	1,535,000	141.21		33,617		22,349		38,909			(11,267)				0010
.022824CEEJ EUR012/23/24|.022824C|&20240228EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2024	12/23/2024	15,558	2,205,000	141.73		41,013		24,166		47,506			(16,847)				0010
.022824MEEJ EUR002/28/25|.022824M|&20240228EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2024	02/28/2025	1,770	250,000	141.21		5,325		3,540		6,145			(1,785)				0010
.P242802PDLV5E EUR001/21|.P242802|&20240228EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/28/2024	01/21/2025	2,040	770,544	377.63		17,568		10,994		10,551			(6,575)				0010
.P022824SPX ASIAN02/28/2|.P022824|&20240228EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/28/2024	02/28/2025	142	720,000	5069.76		12,062		8,019		18,204			(4,043)				0010
.Q022824SPX ASIAN02/28/2|.Q022824|&20240228EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/28/2024	02/28/2025	281	1,425,000	5069.76		36,417		24,212		58,778			(12,206)				0010
.H030724SPX EUR003/07/25|.H030724|&20240307EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/07/2024	03/07/2025	2,009	10,360,000	5157.36		295,260		203,656		368,272			(91,604)				0010
.030724ZSPX ASIAN03/07/2|.030724Z|&20240307EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/07/2024	03/07/2025	1,106	5,705,000	5157.36		68,460		47,220		95,443			(21,240)				0010
.030724FEEJ EUR003/07/25|.030724F|&20240307EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2024	03/07/2025	3,924	560,000	142.71		12,152		8,382		11,718			(3,770)				0010
.T030724SPX EUR003/07/25|.T030724|&20240307EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/07/2024	03/07/2025	494	2,550,000	5157.36		133,620		92,164		173,584			(41,456)				0010
.030724EEEJ EUR003/07/25|.030724E|&20240307EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2024	03/07/2025	3,434	490,000	142.71		10,143		6,996		9,722			(3,147)				0010
.I030724SPX EUR003/07/25|.I030724|&20240307EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/07/2024	03/07/2025	732	3,775,000	5157.36		117,403		80,978		146,915			(36,424)				0010
.L240703PDLV5E EUR003/07|.L240703|&20240307EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/07/2024	03/07/2025	2,117	805,289	380.32		16,428		11,331		9,446			(5,097)				0010
.G030724SPX EUR003/07/25|.G030724|&20240307EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/07/2024	03/07/2025	990	5,105,000	5157.36		137,325		94,720		170,592			(42,605)				0010
.030724DEEJ EUR003/07/25|.030724D|&20240307EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2024	03/07/2025	17,308	2,470,000	142.71		48,412		33,392		46,259			(15,020)				0010
.A030724SPX ASIAN03/07/2|.A030724|&20240307EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/07/2024	03/07/2025	353	1,820,000	5157.36		45,318		31,258		66,820			(14,060)				0010
.N240703PDLV5E EUR001/14|.N240703|&20240307EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/07/2024	01/14/2025	821	310,685	378.5		7,456		4,754		3,841			(2,703)				0010
.030724CEEJ EUR003/07/25|.030724C|&20240307EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2024	03/07/2025	15,276	2,180,000	142.71		40,330		27,818		38,371			(12,512)				0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.D030724SPX EUR003/07/25|.D030724|&20240307EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/07/2024	03/07/2025	5,498	28,355,000	5157.36		360,109		248,385		437,524			(111,723)				0010
.V030724SPX EUR003/07/25|.V030724|&20240307EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/07/2024	03/07/2025	436	2,250,000	5157.36		124,650		85,977		162,978			(38,673)				0010
.P240703PDLV5E EUR003/07|.P240703|&20240307EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/07/2024	03/07/2025	4,192	1,594,185	380.32		36,985		25,510		19,600			(11,475)				0010
.Q030724SPX EUR003/07/25|.Q030724|&20240307EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/07/2024	03/07/2025	743	3,830,000	5157.36		170,052		117,293		217,437			(52,759)				0010
.030724GEEJ EUR003/07/25|.030724G|&20240307EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2024	03/07/2025	46,143	6,585,000	142.71		149,480		103,104		143,773			(46,376)				0010
.F030724SPX EUR003/07/25|.F030724|&20240307EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/07/2024	03/07/2025	1,259	6,495,000	5157.36		157,829		108,862		195,110			(48,966)				0010
.E030724SPX EUR003/07/25|.E030724|&20240307EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/07/2024	03/07/2025	821	4,235,000	5157.36		83,006		57,253		101,847			(25,753)				0010
.O030724SPX EUR003/07/25|.O030724|&20240307EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/07/2024	03/07/2025	1,256	6,480,000	5157.36		273,456		188,616		348,741			(84,840)				0010
.030724LEEJ EUR003/07/25|.030724L|&20240307EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2024	03/07/2025	11,247	1,605,000	142.71		43,977		30,333		40,996			(13,644)				0010
.N030724SPX EUR003/07/25|.N030724|&20240307EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/07/2024	03/07/2025	632	3,260,000	5157.36		129,422		89,269		164,165			(40,153)				0010
.030724AEEJ EUR003/07/25|.030724A|&20240307EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2024	03/07/2025	37,419	5,340,000	142.71		58,206		40,148		50,035			(18,058)				0010
.S240703PDLV5E EUR001/14|.S240703|&20240307EIV0024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/07/2024	01/14/2026	841	318,201	378.5		10,564		8,809		7,103			(1,755)				0010
.M030724SPX EUR003/07/25|.M030724|&20240307EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/07/2024	03/07/2025	913	4,710,000	5157.36		176,625		121,827		223,564			(54,798)				0010
.030724KEEJ EUR003/07/25|.030724K|&20240307EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2024	03/07/2025	42,534	6,070,000	142.71		161,462		111,369		151,803			(50,093)				0010
.L030724SPX EUR003/07/25|.L030724|&20240307EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/07/2024	03/07/2025	634	3,270,000	5157.36		113,469		78,265		143,213			(35,204)				0010
.T240703PDLV5E EUR003/09|.T240703|&20240307EIV0025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/07/2024	03/09/2026	3,173	1,206,890	380.32		38,500		32,577		25,819			(5,923)				0010
.030724BEEJ EUR003/07/25|.030724B|&20240307EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2024	03/07/2025	1,752	250,000	142.71		4,250		2,931		4,033			(1,319)				0010
.030724VEEJ EUR003/07/25|.030724V|&20240307EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2024	03/07/2025	3,919	570,000	145.450032		12,825		8,846		9,984			(3,979)				0010
.030724WEEJ EUR003/07/25|.030724W|&20240307EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2024	03/07/2025	20,920	3,090,000	147.70485		53,457		36,872		36,750			(16,585)				0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.K030724SPX EUR003/07/25|.K030724|&20240307EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/07/2024	03/07/2025	1,181	6,090,000	5157.36		197,925		136,519		248,411			(61,406)				0010
.030724MEEJ EUR003/07/25|.030724M|&20240307EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2024	03/07/2025	8,339	1,190,000	142.71		34,986		24,132		31,466			(10,854)				0010
.030724UEEJ EUR003/07/25|.030724U|&20240307EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2024	03/07/2025	3,288	475,000	144.451062		11,970		8,256		9,750			(3,714)				0010
.C030724SPX ASIAN03/07/2|.C030724|&20240307EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/07/2024	03/07/2025	641	3,305,000	5157.36		107,082		73,860		160,993			(33,222)				0010
.030724JEEJ EUR003/07/25|.030724J|&20240307EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2024	03/07/2025	8,058	1,150,000	142.71		28,750		19,830		27,411			(8,920)				0010
.030724HEEJ EUR003/07/25|.030724H|&20240307EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2024	03/07/2025	15,556	2,220,000	142.71		51,504		35,525		49,419			(15,979)				0010
.030724TEEJ EUR003/07/25|.030724T|&20240307EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2024	03/07/2025	4,239	605,000	142.71		18,332		12,644		16,071			(5,687)				0010
.030724IEEJ EUR003/07/25|.030724I|&20240307EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2024	03/07/2025	28,064	4,005,000	142.71		98,123		67,680		93,835			(30,442)				0010
.M240703PDLV5E EUR003/07|.M240703|&20240307EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/07/2024	03/07/2025	1,930	734,098	380.32		16,737		11,545		9,003			(5,193)				0010
.030724XEEJ EUR003/09/26|.030724X|&20240307EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2024	03/09/2026	2,382	340,000	142.71		13,804		11,680		12,555			(2,124)				0010
.030724REEJ EUR002/28/25|.030724R|&20240307EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2024	02/28/2025	1,204	170,000	141.21		6,035		4,126		5,549			(1,909)				0010
.S030724SPX EUR003/07/25|.S030724|&20240307EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/07/2024	03/07/2025	234	1,205,000	5157.36		61,214		42,222		79,238			(18,992)				0010
.U030724SPX EUR003/07/25|.U030724|&20240307EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/07/2024	03/07/2025	1,648	8,500,000	5157.36		448,800		309,560		583,822			(139,240)				0010
.0307240EEJ EUR003/07/25|.0307240|&20240307EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2024	03/07/2025	1,366	195,000	142.71		5,714		3,941		5,149			(1,773)				0010
.J030724SPX EUR003/07/25|.J030724|&20240307EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/07/2024	03/07/2025	2,724	14,050,000	5157.36		436,955		301,390		547,781			(135,565)				0010
.030724NEEJ EUR003/07/25|.030724N|&20240307EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2024	03/07/2025	8,479	1,210,000	142.71		28,072		19,363		27,018			(8,709)				0010
.U240703PDLV5E EUR003/09|.U240703|&20240307EIV0026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/07/2024	03/09/2026	11,918	4,532,557	380.32		144,589		122,344		96,963			(22,244)				0010
.B030724SPX ASIAN03/07/2|.B030724|&20240307EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/07/2024	03/07/2025	81	420,000	5157.36		11,802		8,140		17,580			(3,662)				0010
.W030724SPX EUR003/07/25|.W030724|&20240307EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/07/2024	03/07/2025	1,148	5,920,000	5157.36		330,336		227,849		432,272			(102,487)				0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.0240703PDLV5E EUR002/07|.0240703|&20240307EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	03/07/2024	02/07/2025	789	297,980	377.78		7,658		5,082		4,193			(2,576)				0010
.030724PEEJ EUR001/28/25|.030724P|&20240307EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/07/2024	01/28/2025	954	135,000	141.502438		4,482		2,928		4,055			(1,554)				0010
.Q240703PDLV5E EUR003/07|.Q240703|&20240307EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	03/07/2024	03/07/2025	16,482	6,268,504	380.32		145,429		100,310		77,071			(45,119)				0010
.030724YEEJ EUR003/07/25|.030724Y|&20240307EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/07/2024	03/07/2025	6,961	995,000	142.938336		29,452		20,315		25,585			(9,137)				0010
.030724SEEJ EUR003/02/26|.030724S|&20240307EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/07/2024	03/02/2026	1,133	160,000	141.21		7,296		6,163		6,806			(1,133)				0010
.R240703PDLV5E EUR001/07|.R240703|&20240307EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	03/07/2024	01/07/2026	1,137	431,430	379.57		13,719		11,416		9,057			(2,304)				0010
.030724QEEJ EUR002/07/25|.030724Q|&20240307EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/07/2024	02/07/2025	1,061	150,000	141.37		5,130		3,405		4,665			(1,725)				0010
.031124LNDX DIGITAL02/28|.031124L|&20240311EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	03/11/2024	02/28/2025	12	210,000	17874.5		11,407		7,842		14,075			(3,565)				0010
.031124ENDX EUR002/28/25|.031124E|&20240311EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZO031MB27	03/11/2024	02/28/2025	25	446,863	17874.5		24,111		16,576		33,016			(7,535)				0010
.031124MNDX DIGITAL03/07|.031124M|&20240311EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	03/11/2024	03/07/2025	39	710,000	18297.99		36,803		25,526		46,978			(11,277)				0010
.031124KNDX DIGITAL02/28|.031124K|&20240311EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	03/11/2024	02/28/2025	48	850,000	17874.5		46,171		31,743		56,970			(14,428)				0010
.031124FNDX EUR003/07/25|.031124F|&20240311EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZO031MB27	03/11/2024	03/07/2025	31	567,238	18297.99		27,620		19,157		38,946			(8,463)				0010
.031324CSPX EUR012/31/25|.031324C|&20240313EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co.	4PQUHN3JPFGFNF3BB653	03/13/2024	12/31/2025	1,454,545	1,600,000	1.1		58,240		48,652		51,315			(9,588)				0010
.031324ASPX EUR012/31/25|.031324A|&20240313EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co.	4PQUHN3JPFGFNF3BB653	03/13/2024	12/31/2025	24,190,476	25,400,000	1.05		1,419,860		1,186,103		1,353,898			(233,757)				0010
.031324DSPX EUR012/31/26|.031324D|&20240313EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co.	4PQUHN3JPFGFNF3BB653	03/13/2024	12/31/2026	22,761,905	23,900,000	1.05		1,257,140		1,124,161		981,128			(132,979)				0010
.031324ESPX EUR012/31/26|.031324E|&20240313EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co.	4PQUHN3JPFGFNF3BB653	03/13/2024	12/31/2026	1,953,488	2,100,000	1.075		89,460		79,997		63,027			(9,463)				0010
.031324FSPX EUR012/31/26|.031324F|&20240313EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co.	4PQUHN3JPFGFNF3BB653	03/13/2024	12/31/2026	1,363,636	1,500,000	1.1		51,750		46,276		32,468			(5,474)				0010
.031324BSPX EUR012/31/25|.031324B|&20240313EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co.	4PQUHN3JPFGFNF3BB653	03/13/2024	12/31/2025	2,046,512	2,200,000	1.075		99,220		82,885		91,795			(16,335)				0010
.M241403SPX EUR003/16/26|.M241403|&20240314EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	03/14/2024	03/16/2026	734	3,780,000	5150.48		506,898		637,298		637,298	130,400						0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.B241403SPX EUR003/14/25|.B241403|&20240314EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/14/2024	03/14/2025	7,122	36,680,000	5150.48		1,628,592		2,091,651		2,091,651	463,059						0010
.L241403SPX EUR003/14/25|.L241403|&20240314EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/14/2024	03/14/2025	126	685,000	5419.34		37,538		51,274		51,274	13,736						0010
.H241403SPX EUR003/14/25|.H241403|&20240314EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/14/2024	03/14/2025	821	4,230,000	5150.48		231,381		303,134		303,134	71,753						0010
.N241403SPX EUR003/16/26|.N241403|&20240314EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/14/2024	03/16/2026	318	1,690,000	5309.63		194,857		248,482		248,482	53,625						0010
.U031424SPX EUR003/14/25|.U031424|&20240314EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/14/2024	03/14/2025	695	3,580,000	5150.48		116,708		146,985		146,985	30,277						0010
.E241403SPX EUR003/14/25|.E241403|&20240314EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/14/2024	03/14/2025	404	2,080,000	5150.48		105,872		137,471		137,471	31,599						0010
.T241403PDLV5E EUR003/14|.T241403|&20240314EIV0026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/14/2024	03/14/2025	132,291	50,080,000	378.56		1,161,856		724,460		724,460	(437,396)						0010
.D241403SPX EUR003/14/25|.D241403|&20240314EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/14/2024	03/14/2025	2,626	13,525,000	5150.48		674,898		873,443		873,443	198,546						0010
.E031424EEJ EUR003/14/25|.E031424|&20240314EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2024	03/14/2025	84,832	12,075,000	142.34		365,873		342,194		342,194	(23,679)						0010
.Q031424SPX EUR003/14/25|.Q031424|&20240314EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/14/2024	03/14/2025	1,724	8,880,000	5150.48		253,080		179,469		316,028			(73,611)				0010
.X031424SPX EUR003/14/25|.X031424|&20240314EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/14/2024	03/14/2025	2,274	11,710,000	5150.48		453,177		576,234		576,234	123,057						0010
.031424DEEJ EUR003/14/25|.031424D|&20240314EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2024	03/14/2025	8,044	1,145,000	142.34		23,587		16,727		23,718			(6,860)				0010
.F031424EEJ EUR003/16/26|.F031424|&20240314EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2024	03/16/2026	59,435	8,460,000	142.34		343,476		325,284		325,284	(18,192)						0010
.V031424SPX EUR003/14/25|.V031424|&20240314EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/14/2024	03/14/2025	367	1,890,000	5150.48		66,150		46,910		83,833			(19,240)				0010
.C241403SPX EUR003/14/25|.C241403|&20240314EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/14/2024	03/14/2025	456	2,350,000	5150.48		110,215		142,268		142,268	32,053						0010
.B031424EEJ EUR003/14/25|.B031424|&20240314EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2024	03/14/2025	2,838	405,000	142.681616		11,867		8,415		10,948			(3,451)				0010
.031424EEEJ EUR003/14/25|.031424E|&20240314EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2024	03/14/2025	12,189	1,735,000	142.34		38,170		27,068		38,509			(11,102)				0010
.F241403SPX EUR003/14/25|.F241403|&20240314EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/14/2024	03/14/2025	608	3,130,000	5150.48		164,638		116,752		214,558			(47,886)				0010
.W031424SPX EUR003/14/25|.W031424|&20240314EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/14/2024	03/14/2025	840	4,325,000	5150.48		165,215		117,161		210,305			(48,054)				0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.031424CEEJ EUR003/14/25|.031424C|&20240314EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2024	03/14/2025	21,217	3,020,000	142.34		57,984		41,119		58,102			(16,865)				0010
.031424NEEJ EUR003/14/25|.031424N|&20240314EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2024	03/14/2025	6,112	870,000	142.34		25,665		18,200		24,520			(7,465)				0010
.U241403PDLV5E EUR001/21|.U241403|&20240314EIV0027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/14/2024	01/21/2026	1,523	575,000	377.63		18,113		15,291		13,475			(2,822)				0010
.031424MEEJ EUR003/14/25|.031424M|&20240314EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2024	03/14/2025	2,248	320,000	142.34		9,088		6,445		8,876			(2,643)				0010
.T031424SPX EUR003/14/25|.T031424|&20240314EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/14/2024	03/14/2025	1,479	7,620,000	5150.48		246,888		175,078		311,276			(71,810)				0010
.Y031424SPX EUR003/14/25|.Y031424|&20240314EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/14/2024	03/14/2025	625	3,220,000	5150.48		128,800		91,337		164,247			(37,463)				0010
.0031424SPX EUR003/14/25|.0031424|&20240314EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/14/2024	03/14/2025	481	2,475,000	5150.48		59,648		42,299		74,054			(17,349)				0010
.I031424SPX ASIAN03/14/2|.I031424|&20240314EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/14/2024	03/14/2025	1,151	5,930,000	5150.48		72,346		51,304		99,718			(21,042)				0010
.031424AEEJ EUR003/14/25|.031424A|&20240314EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2024	03/14/2025	35,162	5,005,000	142.34		54,555		38,687		48,602			(15,868)				0010
.031424BEEJ EUR003/14/25|.031424B|&20240314EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2024	03/14/2025	16,299	2,320,000	142.34		42,224		29,943		42,059			(12,281)				0010
.031424UEEJ EUR008/07/24|.031424U|&20240314EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2024	08/07/2024	9,119	1,315,000	144.203752		19,068		4,968		10,956			(14,099)				0010
.P031424SPX EUR003/14/25|.P031424|&20240314EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/14/2024	03/14/2025	1,112	5,725,000	5150.48		152,858		108,398		190,276			(44,460)				0010
.I241403SPX EUR003/14/25|.I241403|&20240314EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/14/2024	03/14/2025	242	1,245,000	5150.48		70,592		50,059		92,974			(20,532)				0010
.Z031424SPX EUR003/14/25|.Z031424|&20240314EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/14/2024	03/14/2025	1,688	8,695,000	5150.48		366,929		260,205		469,397			(106,725)				0010
.R031424SPX EUR003/14/25|.R031424|&20240314EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/14/2024	03/14/2025	570	2,935,000	5150.48		90,985		64,521		114,172			(26,464)				0010
.031424VEEJ EUR008/14/24|.031424V|&20240314EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2024	08/14/2024	4,142	595,000	143.639922		9,937		2,934		6,635			(7,002)				0010
.A241403SPX EUR003/14/25|.A241403|&20240314EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/14/2024	03/14/2025	368	1,895,000	5150.48		83,949		59,531		107,595			(24,417)				0010
.031424JEEJ EUR003/14/25|.031424J|&20240314EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2024	03/14/2025	1,827	260,000	142.34		6,526		4,628		6,570			(1,898)				0010
.031424IEEJ EUR003/14/25|.031424I|&20240314EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2024	03/14/2025	15,842	2,255,000	142.34		55,248		39,178		55,727			(16,069)				0010

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.031424KEEJ EUR003/14/25|.031424K|&20240314EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2024	03/14/2025	33,160	4,720,000	142.34		125,552		89,034		125,106			(36,518)				0010
.J031424SPX ASIAN03/14/2|.J031424|&20240314EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/14/2024	03/14/2025	366	1,885,000	5150.48		46,183		32,750		67,892			(13,433)				0010
.H031424EEJ EUR003/16/26|.H031424|&20240314EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2024	03/16/2026	2,213	315,000	142.34		12,789		10,944		12,112			(1,845)				0010
.L031424SPX ASIAN03/14/2|.L031424|&20240314EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/14/2024	03/14/2025	309	1,590,000	5150.48		51,357		36,419		77,265			(14,938)				0010
.031424PEEJ EUR003/14/25|.031424P|&20240314EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2024	03/14/2025	4,145	590,000	142.34		14,160		10,041		14,335			(4,119)				0010
.M031424SPX EUR003/14/25|.M031424|&20240314EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/14/2024	03/14/2025	4,049	20,855,000	5150.48		266,944		189,301		322,008			(77,643)				0010
.S241403PDLV5E EUR003/14|.S241403|&20240314EIV0025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/14/2024	03/14/2025	26,416	10,000,000	378.56		232,000		164,521		144,660			(67,479)				0010
.031424TEEJ EUR007/15/24|.031424T|&20240314EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2024	07/15/2024	4,436	650,000	146.54413		5,005		589		435			(4,416)				0010
.K031424SPX ASIAN03/14/2|.K031424|&20240314EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/14/2024	03/14/2025	104	535,000	5150.48		15,141		10,737		22,548			(4,404)				0010
.031424LEEJ EUR003/14/25|.031424L|&20240314EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2024	03/14/2025	4,883	695,000	142.34		19,043		13,504		18,810			(5,539)				0010
.031424OEEJ EUR003/14/25|.031424O|&20240314EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2024	03/14/2025	9,133	1,300,000	142.34		29,900		21,203		30,267			(8,697)				0010
.031424XEEJ EUR001/07/25|.031424X|&20240314EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2024	01/07/2025	3,208	460,000	143.392675		11,500		7,407		9,993			(4,093)				0010
.X241403PDLV5E EUR003/16|.X241403|&20240314EIV0030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/14/2024	03/16/2026	2,642	1,000,000	378.56		31,800		27,213		23,552			(4,587)				0010
.031424WEEJ EUR010/28/25|.031424W|&20240314EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2024	10/28/2025	2,333	320,000	137.15		18,528		15,225		18,921			(3,303)				0010
.V241403PDLV5E EUR002/09|.V241403|&20240314EIV0028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/14/2024	02/09/2026	596	225,000	377.78		7,133		6,052		5,321			(1,081)				0010
.N031424SPX EUR003/14/25|.N031424|&20240314EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/14/2024	03/14/2025	873	4,495,000	5150.48		84,506		59,927		103,575			(24,579)				0010
.G031424EEJ EUR003/14/25|.G031424|&20240314EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2024	03/14/2025	3,794	540,000	142.34		16,362		11,603		15,303			(4,759)				0010
.W241403PDLV5E EUR003/16|.W241403|&20240314EIV0029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/14/2024	03/16/2026	1,981	750,000	378.56		23,850		20,410		17,664			(3,440)				0010
.G241403SPX EUR003/14/25|.G241403|&20240314EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/14/2024	03/14/2025	2,408	12,400,000	5150.48		652,240		462,530		850,700			(189,710)				0010

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.031424YEEJ EUR001/14/25|.031424Y|&20240314EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2024	01/14/2025	2,322	335,000	144.291056		7,638		4,982		6,369			(2,656)				0010
.J241403SPX EUR003/14/25|.J241403|&20240314EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/14/2024	03/14/2025	969	4,990,000	5150.48		282,933		200,639		372,641			(82,294)				0010
.031424GEEJ EUR003/14/25|.031424G|&20240314EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2024	03/14/2025	9,274	1,320,000	142.34		30,492		21,623		30,874			(8,869)				0010
.S031424SPX EUR003/14/25|.S031424|&20240314EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/14/2024	03/14/2025	2,477	12,760,000	5150.48		396,836		281,413		499,033			(115,423)				0010
.D031424EEJ EUR003/14/25|.D031424|&20240314EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2024	03/14/2025	14,327	2,110,000	147.279198		36,714		26,035		27,762			(10,679)				0010
.0241403PDLV5E EUR003/14|.0241403|&20240314EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/14/2024	03/14/2025	1,750	662,500	378.56		15,238		10,806		9,570			(4,432)				0010
.P241403PDLV5E EUR002/14|.P241403|&20240314EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/14/2024	02/14/2025	3,261	1,225,000	375.61		31,850		21,807		20,783			(10,043)				0010
.Q241403PDLV5E EUR002/14|.Q241403|&20240314EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/14/2024	02/14/2025	3,275	1,230,000	375.61		31,980		21,896		20,868			(10,084)				0010
.031424FEEJ EUR003/14/25|.031424F|&20240314EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2024	03/14/2025	40,712	5,795,000	142.34		131,547		93,285		133,275			(38,261)				0010
.A031424EEJ EUR003/07/25|.A031424|&20240314EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2024	03/07/2025	2,663	380,000	142.71		11,058		7,778		10,094			(3,280)				0010
.031424SEEJ EUR007/14/25|.031424S|&20240314EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2024	07/14/2025	2,439	350,000	143.53		10,745		8,409		9,735			(2,336)				0010
.K241403SPX EUR003/14/25|.K241403|&20240314EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/14/2024	03/14/2025	112	575,000	5150.48		49,220		34,904		65,408			(14,316)				0010
.C031424EEJ EUR003/14/25|.C031424|&20240314EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2024	03/14/2025	6,921	1,005,000	145.215268		22,311		15,822		18,637			(6,489)				0010
.031424QEEJ EUR003/14/25|.031424Q|&20240314EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2024	03/14/2025	1,405	200,000	142.34		5,940		4,212		5,650			(1,728)				0010
.031424ZEEJ EUR002/07/25|.031424Z|&20240314EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2024	02/07/2025	3,140	455,000	144.918387		9,965		6,755		8,210			(3,209)				0010
.031424HEEJ EUR003/14/25|.031424H|&20240314EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2024	03/14/2025	4,215	600,000	142.34		14,280		10,127		14,460			(4,153)				0010
.R241403PDLV5E EUR003/14|.R241403|&20240314EIV0024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/14/2024	03/14/2025	4,550	1,722,500	378.56		39,962		28,339		24,918			(11,623)				0010
.031424REEJ EUR007/07/25|.031424R|&20240314EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2024	07/07/2025	2,471	350,000	141.64		12,845		10,012		12,207			(2,833)				0010
.031524USPX EUR011/14/24|.031524U|&20240315EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/15/2024	11/14/2024	404	1,816,263	4495.7		332,868		429,017		429,017	96,150						0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.B031524SPX EUR011/14/25|.B031524|&20240315EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/15/2024	11/14/2025	436	1,960,125	4495.7		463,015		567,738		567,738	104,723						0010
.031524VSPX EUR012/16/24|.031524V|&20240315EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/15/2024	12/16/2024	760	3,586,858	4719.55		501,706		667,668		667,668	165,962						0010
.031524WSPX EUR001/14/25|.031524W|&20240315EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/15/2024	01/14/2025	272	1,391,666	5117.23		115,314		162,525		162,525	47,211						0010
.031524SSPX EUR007/15/24|.031524S|&20240315EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/15/2024	07/15/2024	328	1,603,930	4889.28		132,592		207,464		207,464	74,871						0010
.A031524SPX EUR003/14/25|.A031524|&20240315EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/15/2024	03/14/2025	256	1,426,683	5568.7		54,766		79,798		79,798	25,032						0010
.031524XSPX EUR002/14/25|.031524X|&20240315EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/15/2024	02/14/2025	387	2,095,260	5408.67		106,053		152,914		152,914	46,861						0010
.031524TSPX EUR009/16/24|.031524T|&20240315EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/15/2024	09/16/2024	395	1,923,678	4871.36		192,445		280,011		280,011	87,566						0010
.Z031524SPX DIGITAL01/14|.Z031524|&20240315EID0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/15/2024	01/14/2025	55	262,129	4765.98		17,563		11,494		19,727			(6,068)				0010
.T031524SPX DIGITAL12/23|.T031524|&20240315EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/15/2024	12/23/2024	82	389,234	4746.75		28,258		17,725		31,733			(10,534)				0010
.L241503SPX DIGITAL02/28|.L241503|&20240315EID0021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/15/2024	02/28/2025	64	324,465	5069.76		18,105		12,663		21,333			(5,442)				0010
.X031524SPX DIGITAL01/07|.X031524|&20240315EID0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/15/2024	01/07/2025	93	443,009	4763.54		29,859		19,297		33,576			(10,562)				0010
.B241503SPX DIGITAL01/21|.B241503|&20240315EID0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/15/2024	01/21/2025	79	383,184	4850.43		25,558		16,928		29,293			(8,630)				0010
.R031524SPX DIGITAL12/16|.R031524|&20240315EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/15/2024	12/16/2024	73	344,527	4719.55		25,426		15,704		28,449			(9,722)				0010
.H241503SPX DIGITAL02/14|.H241503|&20240315EID0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/15/2024	02/14/2025	54	270,033	5000.62		14,933		10,255		17,329			(4,678)				0010
.V031524SPX DIGITAL12/30|.V031524|&20240315EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/15/2024	12/30/2024	108	516,602	4783.35		36,420		23,177		41,204			(13,244)				0010
.D241503SPX DIGITAL01/28|.D241503|&20240315EID0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/15/2024	01/28/2025	45	221,757	4927.93		13,483		9,031		15,519			(4,451)				0010
.I241503SPX DIGITAL02/14|.I241503|&20240315EID0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/15/2024	02/14/2025	218	1,090,135	5000.62		59,739		41,026		69,320			(18,714)				0010
.N241503SPX DIGITAL03/07|.N241503|&20240315EID0023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/15/2024	03/07/2025	69	355,858	5157.36		19,038		13,429		22,873			(5,609)				0010
.W031524SPX DIGITAL12/30|.W031524|&20240315EID0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/15/2024	12/30/2024	431	2,061,624	4783.35		145,757		92,754		164,807			(53,002)				0010

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.J241503SPX DIGITAL02/21|.J241503|&20240315EID0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/15/2024	02/21/2025	36	179,345	4981.8		10,420		7,223		12,024			(3,197)				0010
.U031524SPX DIGITAL12/23|.U031524|&20240315EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/15/2024	12/23/2024	329	1,561,681	4746.75		112,910		70,821		126,891			(42,088)				0010
.F241503SPX DIGITAL02/07|.F241503|&20240315EID0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/15/2024	02/07/2025	165	824,185	4995.06		47,473		32,282		55,156			(15,191)				0010
.031524HSPX EUR001/07/25|.031524H|&20240315EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/15/2024	01/07/2025	783	3,729,852	4763.54		285,615		184,581		349,463			(101,034)				0010
.031524ISPX EUR001/14/25|.031524I|&20240315EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/15/2024	01/14/2025	398	1,896,860	4765.98		141,334		92,501		172,175			(48,833)				0010
.E241503SPX DIGITAL01/28|.E241503|&20240315EID0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/15/2024	01/28/2025	178	877,172	4927.93		53,858		36,077		62,065			(17,782)				0010
.031524KSPX EUR001/28/25|.031524K|&20240315EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/15/2024	01/28/2025	364	1,793,767	4927.93		119,676		80,164		152,335			(39,512)				0010
.C241503SPX DIGITAL01/21|.C241503|&20240315EID0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/15/2024	01/21/2025	318	1,542,437	4850.43		102,264		67,733		117,229			(34,531)				0010
.O241503SPX DIGITAL03/07|.O241503|&20240315EID0024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/15/2024	03/07/2025	278	1,433,746	5157.36		76,132		53,702		91,587			(22,430)				0010
.M241503SPX DIGITAL02/28|.M241503|&20240315EID0022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/15/2024	02/28/2025	257	1,302,928	5069.76		72,443		50,668		85,345			(21,775)				0010
.031524JSPX EUR001/21/25|.031524J|&20240315EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/15/2024	01/21/2025	376	1,823,762	4850.43		122,117		80,883		151,088			(41,234)				0010
.031524LSPX EUR002/07/25|.031524L|&20240315EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/15/2024	02/07/2025	606	3,027,006	4995.06		175,304		119,207		224,783			(56,097)				0010
.S031524SPX DIGITAL12/16|.S031524|&20240315EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/15/2024	12/16/2024	292	1,378,109	4719.55		101,704		62,817		113,796			(38,887)				0010
.031524NSPX EUR002/21/25|.031524N|&20240315EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/15/2024	02/21/2025	428	2,132,210	4981.8		131,606		91,231		167,763			(40,375)				0010
.031524MSPX EUR002/14/25|.031524M|&20240315EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/15/2024	02/14/2025	468	2,340,290	5000.62		137,849		94,668		176,679			(43,182)				0010
.G241503SPX DIGITAL02/07|.G241503|&20240315EID0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/15/2024	02/07/2025	662	3,306,730	4995.06		189,806		129,068		220,461			(60,738)				0010
.A241503SPX DIGITAL01/14|.A241503|&20240315EID0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/15/2024	01/14/2025	219	1,043,750	4765.98		70,244		45,974		78,924			(24,270)				0010
.K241503SPX DIGITAL02/21|.K241503|&20240315EID0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/15/2024	02/21/2025	144	717,379	4981.8		41,680		28,893		48,097			(12,787)				0010
.031524GSPX EUR012/30/24|.031524G|&20240315EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/15/2024	12/30/2024	1,729	8,270,412	4783.35		637,828		405,891		789,162			(231,937)				0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.0315240SPX EUR002/28/25|.0315240|&20240315EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/15/2024	02/28/2025	457	2,316,880	5069.76		130,551		91,310		170,465			(39,241)				0010
.031524FSPX EUR012/23/24|.031524F|&20240315EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/15/2024	12/23/2024	1,137	5,397,055	4746.75		437,120		274,179		538,754			(162,941)				0010
.Y031524SPX DIGITAL01/07|.Y031524|&20240315EID0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/15/2024	01/07/2025	372	1,772,037	4763.54		119,435		77,186		134,302			(42,249)				0010
.031524ESPX EUR007/22/24|.031524E|&20240315EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/15/2024	07/22/2024	561	2,544,887	4536.34		212,165		35,644		244,331			(176,521)				0010
.032124BEEJ EUR003/21/25|.032124B|&20240321EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2024	03/21/2025	13,440	1,925,000	143.23		35,998		26,225		32,280			(9,772)				0010
.F032124SPX EUR003/21/25|.F032124|&20240321EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2024	03/21/2025	939	4,920,000	5241.53		183,713		133,841		221,717			(49,872)				0010
.032124VSPX EUR003/21/25|.032124V|&20240321EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2024	03/21/2025	4,296	22,520,000	5241.53		283,527		206,558		332,756			(76,968)				0010
.032124NEEJ EUR003/21/25|.032124N|&20240321EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2024	03/21/2025	4,186	600,000	143.344584		18,060		13,157		14,848			(4,903)				0010
.G032124SPX EUR003/21/25|.G032124|&20240321EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2024	03/21/2025	1,388	7,275,000	5241.53		304,022		221,490		368,914			(82,532)				0010
.032124PEEJ EUR003/21/25|.032124P|&20240321EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2024	03/21/2025	11,737	1,740,000	148.24305		30,276		22,057		19,632			(8,219)				0010
.032124CEEJ EUR003/21/25|.032124C|&20240321EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2024	03/21/2025	10,298	1,475,000	143.23		30,828		22,459		27,830			(8,369)				0010
.D032124SPX EUR003/21/25|.D032124|&20240321EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2024	03/21/2025	2,414	12,655,000	5241.53		410,275		298,898		493,113			(111,377)				0010
.032124EEEJ EUR003/21/25|.032124E|&20240321EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2024	03/21/2025	14,103	2,020,000	143.23		47,268		34,436		42,698			(12,832)				0010
.032124XSPX EUR003/21/25|.032124X|&20240321EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2024	03/21/2025	634	3,325,000	5241.53		71,454		52,057		85,037			(19,398)				0010
.H032124SPX EUR003/21/25|.H032124|&20240321EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2024	03/21/2025	554	2,905,000	5241.53		127,994		93,248		155,829			(34,746)				0010
.032124FEEJ EUR003/21/25|.032124F|&20240321EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2024	03/21/2025	19,968	2,860,000	143.23		69,498		50,632		62,550			(18,866)				0010
.032124JEEJ EUR003/21/25|.032124J|&20240321EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2024	03/21/2025	6,877	985,000	143.23		29,156		21,241		24,656			(7,915)				0010
.032124YSPX EUR003/21/25|.032124Y|&20240321EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2024	03/21/2025	910	4,770,000	5241.53		115,863		84,410		138,431			(31,453)				0010
.032124GEEJ EUR003/21/25|.032124G|&20240321EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2024	03/21/2025	48,523	6,950,000	143.23		171,665		125,063		154,135			(46,602)				0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.032124IEEJ EUR003/21/25|.032124I|&20240321EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2024	03/21/2025	8,727	1,250,000	143.23		34,375		25,043		30,137			(9,332)				0010
.032124HEEJ EUR003/21/25|.032124H|&20240321EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2024	03/21/2025	31,767	4,550,000	143.23		121,485		88,506		107,549			(32,979)				0010
.032124WSPX EUR003/21/25|.032124W|&20240321EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2024	03/21/2025	615	3,225,000	5241.53		59,695		43,490		70,739			(16,205)				0010
.032124SSPX ASIAN03/21/2|.032124S|&20240321EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/21/2024	03/21/2025	266	1,395,000	5241.53		34,038		24,798		45,043			(9,240)				0010
.032124ZSPX EUR003/21/25|.032124Z|&20240321EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2024	03/21/2025	1,475	7,730,000	5241.53		211,261		153,910		253,115			(57,351)				0010
.K032124SPX EUR003/21/25|.K032124|&20240321EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2024	03/21/2025	487	2,550,000	5241.53		132,626		96,622		162,861			(36,004)				0010
.032124USPX ASIAN03/21/2|.032124U|&20240321EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/21/2024	03/21/2025	389	2,040,000	5241.53		66,096		48,153		87,342			(17,943)				0010
.032124RSPX ASIAN03/21/2|.032124R|&20240321EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/21/2024	03/21/2025	962	5,040,000	5241.53		60,984		44,429		78,606			(16,555)				0010
.M032124SPX EUR003/21/25|.M032124|&20240321EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2024	03/21/2025	222	1,165,000	5241.53		65,869		47,988		81,017			(17,881)				0010
.A032124SPX EUR003/21/25|.A032124|&20240321EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2024	03/21/2025	1,733	9,085,000	5241.53		270,460		197,039		324,556			(73,421)				0010
.032124DEEJ EUR003/21/25|.032124D|&20240321EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2024	03/21/2025	21,888	3,135,000	143.23		71,478		52,074		64,727			(19,404)				0010
.032124KEEJ EUR003/21/25|.032124K|&20240321EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2024	03/21/2025	8,239	1,180,000	143.23		28,084		20,460		25,386			(7,624)				0010
.032124TSPX ASIAN03/21/2|.032124T|&20240321EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/21/2024	03/21/2025	80	420,000	5241.53		13,440		9,791		17,753			(3,649)				0010
.032124QEEJ EUR003/23/26|.032124Q|&20240321EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2024	03/23/2026	1,571	225,000	143.23		9,180		7,944		7,961			(1,236)				0010
.T032124SPX EUR003/23/26|.T032124|&20240321EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2024	03/23/2026	227	1,190,000	5241.53		160,519		138,911		182,750			(21,608)				0010
.C032124SPX EUR003/21/25|.C032124|&20240321EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2024	03/21/2025	3,050	15,985,000	5241.53		516,475		376,269		620,873			(140,207)				0010
.J032124SPX EUR003/21/25|.J032124|&20240321EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2024	03/21/2025	242	1,270,000	5241.53		63,843		46,512		78,375			(17,331)				0010
.B032124SPX EUR003/21/25|.B032124|&20240321EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2024	03/21/2025	639	3,350,000	5241.53		102,008		74,316		122,468			(27,692)				0010
.N032124SPX EUR003/21/25|.N032124|&20240321EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2024	03/21/2025	891	4,670,000	5241.53		264,042		192,363		324,764			(71,679)				0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.L032124SPX EUR003/21/25|.L032124|&20240321EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/21/2024	03/21/2025	1,708	8,950,000	5241.53		467,459		340,558		574,134			(126,900)				0010
.032124MEEJ EUR003/21/25|.032124M|&20240321EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/21/2024	03/21/2025	2,583	370,000	143.23		11,063		8,060		9,286			(3,003)				0010
.0321240EEJ EUR003/21/25|.0321240|&20240321EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/21/2024	03/21/2025	8,888	1,275,000	143.444845		37,995		27,681		31,105			(10,314)				0010
.032124LEEJ EUR003/21/25|.032124L|&20240321EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/21/2024	03/21/2025	10,717	1,535,000	143.23		37,761		27,510		33,997			(10,251)				0010
.032124AEEJ EUR003/21/25|.032124A|&20240321EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/21/2024	03/21/2025	32,989	4,725,000	143.23		51,503		37,521		41,921			(13,981)				0010
.H242103PDLV5E EUR003/21|.H242103|&20240321EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	03/21/2024	03/21/2025	15,137	5,754,344	380.15		133,501		97,260		74,473			(36,241)				0010
.J242103PDLV5E EUR003/23|.J242103|&20240321EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	03/21/2024	03/23/2026	4,127	1,568,800	380.15		50,045		43,308		34,285			(6,737)				0010
.G242103PDLV5E EUR003/21|.G242103|&20240321EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	03/21/2024	03/21/2025	3,498	1,329,888	380.15		30,853		22,478		17,212			(8,376)				0010
.F242103PDLV5E EUR003/21|.F242103|&20240321EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	03/21/2024	03/21/2025	2,127	808,622	380.15		18,598		13,549		10,451			(5,049)				0010
.E242103PDLV5E EUR003/21|.E242103|&20240321EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	03/21/2024	03/21/2025	1,220	463,868	380.15		10,112		7,367		5,894			(2,745)				0010
.I242103PDLV5E EUR003/23|.I242103|&20240321EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	03/21/2024	03/23/2026	1,032	392,200	380.15		12,511		10,827		8,571			(1,684)				0010
.032524IMXEA EUR003/07/2|.032524I|&20240325EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	03/25/2024	03/07/2025	140	328,254	2344.67		10,485		7,567		9,390			(2,917)				0010
.032524OMXEA EUR003/21/2|.032524O|&20240325EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	03/25/2024	03/21/2025	169	398,225	2356.36		12,104		8,867		10,824			(3,237)				0010
.032524LMXEA EUR003/14/2|.032524L|&20240325EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	03/25/2024	03/14/2025	137	319,790	2334.23		10,596		7,706		9,568			(2,890)				0010
.032524AMXEA ASIAN02/28/|.032524A|&20240325EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	03/25/2024	02/28/2025	370	844,340	2282.0		27,743		19,863		24,189			(7,880)				0010
.032524DMXEA ASIAN03/21/|.032524D|&20240325EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	03/25/2024	03/21/2025	262	617,366	2356.36		12,411		9,092		8,405			(3,319)				0010
.032524HMXEA EUR003/07/2|.032524H|&20240325EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	03/25/2024	03/07/2025	842	1,974,212	2344.67		58,123		41,950		52,316			(16,173)				0010
.032524KMXEA EUR003/14/2|.032524K|&20240325EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	03/25/2024	03/14/2025	793	1,851,044	2334.23		56,985		41,444		51,681			(15,541)				0010
.032524NMXEA EUR003/21/2|.032524N|&20240325EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	03/25/2024	03/21/2025	749	1,764,914	2356.36		49,883		36,544		44,777			(13,339)				0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.032524EMXEA EUR002/28/2|.032524E|& 20240325EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	03/25/2024	02/28/2025	516	1,177,512	2282.0		17,632		12,624		16,712			(5,008)				0010
.032524BMXEA ASIAN03/07/|.032524B|& 20240325EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	03/25/2024	03/07/2025	362	848,771	2344.67		19,602		14,148		14,201			(5,455)				0010
.032524GMXEA EUR003/07/2|.032524G|& 20240325EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	03/25/2024	03/07/2025	397	930,834	2344.67		11,993		8,656		11,040			(3,337)				0010
.032524MMXEA EUR003/21/2|.032524M|& 20240325EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	03/25/2024	03/21/2025	363	855,359	2356.36		10,600		7,765		9,752			(2,834)				0010
.032524CMXEA ASIAN03/14/|.032524C|& 20240325EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	03/25/2024	03/14/2025	251	585,892	2334.23		15,050		10,945		10,694			(4,105)				0010
.032524FMXEA EUR002/28/2|.032524F|& 20240325EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	03/25/2024	02/28/2025	617	1,407,994	2282.0		47,645		34,113		44,367			(13,532)				0010
.032524JMXEA EUR003/14/2|.032524J|& 20240325EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	03/25/2024	03/14/2025	611	1,426,215	2334.23		20,578		14,966		18,987			(5,612)				0010
.032624XNDX DIGITAL03/07|.032624X| &20240326EID0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	03/26/2024	03/07/2025	11	208,645	18297.99		11,542		8,354		13,742			(3,187)				0010
.032624SNDX DIGITAL12/23|.032624S| &20240326EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	03/26/2024	12/23/2024	15	248,925	16757.41		19,130		12,399		21,732			(6,731)				0010
.032624YNDX DIGITAL03/14|.032624Y| &20240326EID0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	03/26/2024	03/14/2025	19	349,379	18014.81		19,484		14,211		22,849			(5,274)				0010
.032624UNDX DIGITAL12/30|.032624U| &20240326EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	03/26/2024	12/30/2024	28	474,888	16898.47		35,050		23,029		39,985			(12,021)				0010
.032624CNDX EUR003/14/25|.032624C| &20240326EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	03/26/2024	03/14/2025	30	540,444	18014.81		32,785		23,912		41,991			(8,873)				0010
.032624RNDX DIGITAL12/09|.032624R| &20240326EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	03/26/2024	12/09/2024	34	551,896	16022.49		45,855		28,839		50,605			(17,017)				0010
.032624WNDX DIGITAL02/07|.032624W| &20240326EID0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	03/26/2024	02/07/2025	43	754,879	17755.07		42,739		29,890		50,091			(12,849)				0010
.032624TNDX DIGITAL12/23|.032624T| &20240326EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	03/26/2024	12/23/2024	36	600,701	16757.41		46,671		30,250		53,027			(16,421)				0010
.032624VNDX DIGITAL01/21|.032624V| &20240326EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	03/26/2024	01/21/2025	28	480,921	17330.38		32,651		22,277		37,882			(10,374)				0010
.032624BNDX EUR002/07/25|.032624B| &20240326EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	03/26/2024	02/07/2025	27	479,387	17755.07		26,843		18,773		34,023			(8,070)				0010
.032624ENDX EUR003/21/25|.032624E| &20240326EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	03/26/2024	03/21/2025	31	567,932	18320.38		32,173		23,636		41,851			(8,538)				0010
.032624ANDX EUR012/23/24|.032624A| &20240326EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	03/26/2024	12/23/2024	28	469,207	16757.41		38,000		24,630		47,007			(13,371)				0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.032624ZNDX DIGITAL03/14|.032624Z|&20240326EID0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/26/2024	03/14/2025	78	1,397,517	18014.81		77,958		56,858		91,397			(21,100)				0010
.032824PEEJ EUR003/28/25|.032824P|&20240328EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2024	03/28/2025	9,219	1,320,000	143.18		32,736		24,552		29,588			(8,184)				0010
.V032824SPX EUR003/28/25|.V032824|&20240328EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2024	03/28/2025	2,872	15,090,000	5254.35		489,067		366,800		581,723			(122,267)				0010
.032824XEEJ EUR003/28/25|.032824X|&20240328EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2024	03/28/2025	3,003	430,000	143.18		13,201		9,901		11,019			(3,300)				0010
.032824REEJ EUR003/28/25|.032824R|&20240328EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2024	03/28/2025	5,727	820,000	143.18		24,682		18,512		20,956			(6,171)				0010
.032824QEEJ EUR003/28/25|.032824Q|&20240328EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2024	03/28/2025	5,972	855,000	143.18		21,974		16,480		19,778			(5,493)				0010
.S032824SPX EUR003/28/25|.S032824|&20240328EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2024	03/28/2025	289	1,520,000	5254.35		45,007		33,755		53,421			(11,252)				0010
.C242803SPX EUR003/28/25|.C242803|&20240328EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2024	03/28/2025	1,051	5,520,000	5254.35		311,328		233,496		379,871			(77,832)				0010
.0328240EEJ EUR003/28/25|.0328240|&20240328EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2024	03/28/2025	5,203	745,000	143.18		17,880		13,410		16,260			(4,470)				0010
.G242803PDLV5E EUR003/28|.G242803|&20240328EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/28/2024	03/28/2025	17,017	6,498,526	381.89		150,766		112,761		74,206			(38,005)				0010
.E242803PDLV5E EUR003/28|.E242803|&20240328EIOS048	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/28/2024	03/28/2025	2,103	802,981	381.89		18,388		13,753		9,154			(4,635)				0010
.I242803PDLV5E EUR003/30|.I242803|&20240328EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/28/2024	03/30/2026	9,093	3,472,389	381.89		110,769		96,923		69,803			(13,846)				0010
.A242803SPX EUR003/28/25|.A242803|&20240328EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2024	03/28/2025	1,823	9,580,000	5254.35		481,778		361,334		586,068			(120,445)				0010
.F242803PDLV5E EUR003/28|.F242803|&20240328EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/28/2024	03/28/2025	4,455	1,701,441	381.89		39,473		29,523		19,429			(9,950)				0010
.D242803PDLV5E EUR003/28|.D242803|&20240328EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/28/2024	03/28/2025	903	345,002	381.89		7,659		5,728		3,898			(1,931)				0010
.H242803PDLV5E EUR003/30|.H242803|&20240328EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/28/2024	03/30/2026	2,465	941,302	381.89		30,028		26,274		18,922			(3,753)				0010
.0032824SPX EUR003/28/25|.0032824|&20240328EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2024	03/28/2025	4,823	25,340,000	5254.35		319,791		239,843		371,870			(79,948)				0010
.N032824SPX EUR008/14/24|.N032824|&20240328EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2024	08/14/2024	380	1,705,000	4489.72		154,379		50,691		167,178			(103,687)				0010
.M032824SPX EUR008/14/24|.M032824|&20240328EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2024	08/14/2024	571	2,565,000	4489.72		187,914		61,703		201,522			(126,211)				0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

<table>
<tr><th>1</th><th>2</th><th>3</th><th>4</th><th>5</th><th>6</th><th>7</th><th>8</th><th>9</th><th>10</th><th>11</th><th>12</th><th>13</th><th>14</th><th>15</th><th>16</th><th>17</th><th>18</th><th>19</th><th>20</th><th>21</th><th>22</th><th>23</th></tr>
<tr><th>Description</th><th>Description of Item(s) Hedged, Used for Income Generation or Replicated</th><th>Schedule/ Exhibit Identifier</th><th>Type(s) of Risk(s) (a)</th><th>Exchange, Counterparty or Central Clearinghouse</th><th>Trade Date</th><th>Date of Maturity or Expiration</th><th>Number of Contracts</th><th>Notional Amount</th><th>Strike Price, Rate or Index Received (Paid)</th><th>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid</th><th>Current Year Initial Cost of Un-discounted Premium (Received) Paid</th><th>Current Year Income</th><th>Book/ Adjusted Carrying Value</th><th>Code</th><th>Fair Value</th><th>Unrealized Valuation Increase/ (Decrease)</th><th>Total Foreign Exchange Change in B./A.C.V.</th><th>Current Year's (Amorti-zation)/ Accretion</th><th>Adjustment to Carrying Value of Hedged Item</th><th>Potential Exposure</th><th>Credit Quality of Refer-ence Entity</th><th>Hedge Effectiveness at Inception and at Quarter-end (b)</th></tr>
<tr><td>.032824YSPX ASIAN03/28/2|.032824Y|&20240328EIAS001</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Royal Bank of Canada ES7IP3U3RHIGC71XBU11</td><td>03/28/2024</td><td>03/28/2025</td><td>1,656</td><td>8,700,000</td><td>5254.35</td><td></td><td>105,514</td><td></td><td>79,135</td><td></td><td>134,598</td><td></td><td></td><td>(26,378)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.032824GEEJ EUR003/28/25|.032824G|&20240328EIOS035</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>03/28/2024</td><td>03/28/2025</td><td>7,613</td><td>1,090,000</td><td>143.18</td><td></td><td>25,070</td><td></td><td>18,803</td><td></td><td>22,762</td><td></td><td></td><td>(6,268)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.L032824SPX EUR008/07/24|.L032824|&20240328EIOS011</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>03/28/2024</td><td>08/07/2024</td><td>496</td><td>2,240,000</td><td>4518.44</td><td></td><td>202,359</td><td></td><td>58,955</td><td></td><td>220,194</td><td></td><td></td><td>(143,404)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.K032824SPX EUR008/07/24|.K032824|&20240328EIOS010</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>03/28/2024</td><td>08/07/2024</td><td>269</td><td>1,215,000</td><td>4518.44</td><td></td><td>99,441</td><td></td><td>28,971</td><td></td><td>107,633</td><td></td><td></td><td>(70,470)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.T032824SPX EUR003/28/25|.T032824|&20240328EIOS019</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>03/28/2024</td><td>03/28/2025</td><td>1,297</td><td>6,815,000</td><td>5254.35</td><td></td><td>202,883</td><td></td><td>152,162</td><td></td><td>240,814</td><td></td><td></td><td>(50,721)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.032824FEEJ EUR003/28/25|.032824F|&20240328EIOS034</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>03/28/2024</td><td>03/28/2025</td><td>10,860</td><td>1,555,000</td><td>143.18</td><td></td><td>34,210</td><td></td><td>25,658</td><td></td><td>31,184</td><td></td><td></td><td>(8,553)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.032824JEEJ EUR003/28/25|.032824J|&20240328EIOS038</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>03/28/2024</td><td>03/28/2025</td><td>29,718</td><td>4,255,000</td><td>143.18</td><td></td><td>105,524</td><td></td><td>79,143</td><td></td><td>95,376</td><td></td><td></td><td>(26,381)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.J032824SPX EUR008/07/24|.J032824|&20240328EIOS009</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>03/28/2024</td><td>08/07/2024</td><td>796</td><td>3,595,000</td><td>4518.44</td><td></td><td>263,083</td><td></td><td>76,646</td><td></td><td>283,277</td><td></td><td></td><td>(186,436)</td><td></td><td></td><td></td><td>0010</td></tr>
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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

<table>
<tr><th>1</th><th>2</th><th>3</th><th>4</th><th>5</th><th></th><th>6</th><th>7</th><th>8</th><th>9</th><th>10</th><th>11</th><th>12</th><th>13</th><th>14</th><th>15</th><th>16</th><th>17</th><th>18</th><th>19</th><th>20</th><th>21</th><th>22</th><th>23</th></tr>
<tr><th>Description</th><th>Description of Item(s) Hedged, Used for Income Generation or Replicated</th><th>Schedule/ Exhibit Identifier</th><th>Type(s) of Risk(s) (a)</th><th>Exchange, Counterparty or Central Clearinghouse</th><th></th><th>Trade Date</th><th>Date of Maturity or Expiration</th><th>Number of Contracts</th><th>Notional Amount</th><th>Strike Price, Rate or Index Received (Paid)</th><th>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid</th><th>Current Year Initial Cost of Un-discounted Premium (Received) Paid</th><th>Current Year Income</th><th>Book/ Adjusted Carrying Value</th><th>Code</th><th>Fair Value</th><th>Unrealized Valuation Increase/ (Decrease)</th><th>Total Foreign Exchange Change in B./A.C.V.</th><th>Current Year's (Amorti-zation)/ Accretion</th><th>Adjustment to Carrying Value of Hedged Item</th><th>Potential Exposure</th><th>Credit Quality of Refer-ence Entity</th><th>Hedge Effectiveness at Inception and at Quarter-end (b)</th></tr>
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</table>

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.Q032824SPX EUR003/28/25|.Q032824|&20240328EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2024	03/28/2025	903	4,745,000	5254.35		114,971		86,229		135,936			(28,743)				0010
.G032824SPX EUR007/15/24|.G032824|&20240328EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2024	07/15/2024	1,011	4,555,000	4505.42		339,344		45,681		362,997			(293,663)				0010
.R040824SPX EUR004/07/25|.R040824|&20240408EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/08/2024	04/07/2025	349	1,815,000	5202.39		88,754		68,649		110,680			(20,104)				0010
.D240804SPX EUR004/07/25|.D240804|&20240408EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/08/2024	04/07/2025	186	970,000	5202.39		84,584		65,424		105,917			(19,160)				0010
.L040824SPX EUR004/07/25|.L040824|&20240408EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/08/2024	04/07/2025	5,950	30,955,000	5202.39		1,083,425		838,008		1,324,603			(245,417)				0010
.X040824SPX EUR004/07/25|.X040824|&20240408EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/08/2024	04/07/2025	1,330	6,920,000	5202.39		395,132		305,627		499,527			(89,505)				0010
.040824QEEJ EUR004/07/25|.040824Q|&20240408EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2024	04/07/2025	18,755	2,685,000	143.16		71,690		55,450		65,140			(16,239)				0010
.S240804PDLV5E EUR004/07|.S240804|&20240408EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/08/2024	04/07/2025	1,900	715,830	376.79		16,393		12,679		12,350			(3,713)				0010
.040824REEJ EUR004/07/25|.040824R|&20240408EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2024	04/07/2025	2,270	325,000	143.16		9,718		7,516		8,429			(2,201)				0010
.Y240804PDLV5E EUR004/07|.Y240804|&20240408EIV0026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/08/2024	04/07/2026	16,088	6,061,854	376.79		195,798		173,713		158,478			(22,084)				0010
.U040824SPX EUR004/07/25|.U040824|&20240408EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/08/2024	04/07/2025	2,522	13,120,000	5202.39		667,808		516,537		836,937			(151,271)				0010
.I040824SPX EUR004/07/25|.I040824|&20240408EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/08/2024	04/07/2025	860	4,475,000	5202.39		144,543		111,801		175,840			(32,742)				0010
.W240804PDLV5E EUR002/23|.W240804|&20240408EIV0024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/08/2024	02/23/2026	1,555	584,014	375.61		19,097		16,808		15,577			(2,289)				0010
.A240804SPX EQFWD02/07/2|.A240804|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/08/2024	02/07/2025	1,759	9,150,000	5202.39		713,700		520,553		899,675			(193,147)				0010
.O040824SPX EUR004/07/25|.O040824|&20240408EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/08/2024	04/07/2025	589	3,065,000	5202.39		125,972		97,437		154,949			(28,535)				0010
.V240804PDLV5E EUR002/17|.V240804|&20240408EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/08/2024	02/17/2026	1,294	486,050	375.61		15,845		13,929		12,907			(1,916)				0010
.A040824SPX ASIAN04/08/2|.A040824|&20240408EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/08/2024	04/08/2025	188	980,000	5202.39		30,772		23,821		43,640			(6,951)				0010
.T240804PDLV5E EUR004/07|.T240804|&20240408EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/08/2024	04/07/2025	3,559	1,340,945	376.79		31,512		24,374		23,353			(7,138)				0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.040824WEEJ EUR004/07/26|.040824W|&20240408EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2024	04/07/2026	7,858	1,125,000	143.16		45,788		40,623		40,433			(5,164)				0010
.F040824SPX EUR004/07/25|.F040824|&20240408EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/08/2024	04/07/2025	1,330	6,920,000	5202.39		168,156		130,065		202,196			(38,091)				0010
.040824PEEJ EUR004/07/25|.040824P|&20240408EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2024	04/07/2025	3,597	515,000	143.16		13,493		10,437		12,326			(3,056)				0010
.040824LEEJ EUR004/07/25|.040824L|&20240408EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2024	04/07/2025	11,595	1,660,000	143.16		45,650		35,309		41,141			(10,341)				0010
.U240804PDLV5E EUR004/07|.U240804|&20240408EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/08/2024	04/07/2025	16,674	6,282,628	376.79		147,642		114,198		109,412			(33,444)				0010
.S040824SPX EUR004/07/25|.S040824|&20240408EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/08/2024	04/07/2025	749	3,895,000	5202.39		197,087		152,443		246,734			(44,644)				0010
.040824XEEJ EUR004/07/25|.040824X|&20240408EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2024	04/07/2025	11,590	1,660,000	143.23158		50,132		38,776		42,774			(11,356)				0010
.040824MEEJ EUR004/07/25|.040824M|&20240408EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2024	04/07/2025	1,711	245,000	143.16		6,885		5,325		6,165			(1,559)				0010
.0408240EEJ EUR004/07/25|.0408240|&20240408EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2024	04/07/2025	1,816	260,000	143.16		6,448		4,987		5,921			(1,461)				0010
.E040824SPX EUR004/07/25|.E040824|&20240408EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/08/2024	04/07/2025	1,353	7,040,000	5202.39		151,360		117,074		181,825			(34,286)				0010
.040824JEEJ EUR004/07/25|.040824J|&20240408EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2024	04/07/2025	37,022	5,300,000	143.16		136,210		105,356		124,840			(30,854)				0010
.040824BEEJ EUR004/07/25|.040824B|&20240408EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2024	04/07/2025	11,002	1,575,000	143.16		29,295		22,659		26,609			(6,636)				0010
.040824IEEJ EUR004/07/25|.040824I|&20240408EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2024	04/07/2025	4,051	580,000	143.16		14,616		11,305		13,409			(3,311)				0010
.040824AEEJ EUR004/07/25|.040824A|&20240408EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2024	04/07/2025	25,601	3,665,000	143.16		39,949		30,899		32,854			(9,049)				0010
.040824KEEJ EUR004/07/25|.040824K|&20240408EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2024	04/07/2025	33,773	4,835,000	143.16		129,095		99,852		117,389			(29,242)				0010
.040824NEEJ EUR004/07/25|.040824N|&20240408EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2024	04/07/2025	4,540	650,000	143.16		19,240		14,882		16,810			(4,358)				0010
.040824HEEJ EUR004/07/25|.040824H|&20240408EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2024	04/07/2025	23,470	3,360,000	143.16		82,656		63,933		75,995			(18,723)				0010
.C040824SPX EUR004/07/25|.C040824|&20240408EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/08/2024	04/07/2025	5,207	27,090,000	5202.39		346,752		268,206		405,682			(78,546)				0010
.040824GEEJ EUR004/07/25|.040824G|&20240408EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2024	04/07/2025	9,186	1,315,000	143.16		30,508		23,597		28,135			(6,911)				0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.040824CEEJ EUR004/07/25|.040824C|&20240408EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2024	04/07/2025	52,459	7,510,000	143.16		146,445		113,272		134,113			(33,173)				0010
.D040824SPX EUR004/07/25|.D040824|&20240408EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/08/2024	04/07/2025	292	1,520,000	5202.39		28,576		22,103		34,037			(6,473)				0010
.040824DEEJ EUR004/07/25|.040824D|&20240408EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2024	04/07/2025	1,851	265,000	143.16		5,486		4,243		5,049			(1,243)				0010
.040824EEEJ EUR004/07/25|.040824E|&20240408EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2024	04/07/2025	4,296	615,000	143.16		13,530		10,465		12,458			(3,065)				0010
.040824YSPX ASIAN04/08/2|.040824Y|&20240408EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/08/2024	04/08/2025	1,301	6,770,000	5202.39		81,917		63,412		108,661			(18,505)				0010
.040824FEEJ EUR004/07/25|.040824F|&20240408EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2024	04/07/2025	9,919	1,420,000	143.16		32,376		25,042		29,874			(7,334)				0010
.040824VEEJ EUR004/07/25|.040824V|&20240408EIVO018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2024	04/07/2025	17,618	2,610,000	148.141968		45,414		35,127		31,508			(10,287)				0010
.W040824SPX EUR004/07/25|.W040824|&20240408EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/08/2024	04/07/2025	358	1,860,000	5202.39		106,020		82,004		133,914			(24,016)				0010
.M040824SPX EUR004/07/25|.M040824|&20240408EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/08/2024	04/07/2025	1,142	5,940,000	5202.39		224,532		173,671		274,919			(50,861)				0010
.J040824SPX EUR004/07/25|.J040824|&20240408EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/08/2024	04/07/2025	3,138	16,325,000	5202.39		530,563		410,380		645,739			(120,183)				0010
.X240804PDLV5E EUR004/07|.X240804|&20240408EIVO025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/08/2024	04/07/2026	4,647	1,750,895	376.79		56,554		50,175		45,775			(6,379)				0010
.040824UEEJ EUR004/07/25|.040824U|&20240408EIVO017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2024	04/07/2025	2,495	365,000	146.30952		7,884		6,098		5,964			(1,786)				0010
.K040824SPX EUR004/07/25|.K040824|&20240408EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/08/2024	04/07/2025	1,600	8,325,000	5202.39		291,375		225,373		355,703			(66,002)				0010
.040824SEEJ EUR004/07/25|.040824S|&20240408EIVO015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2024	04/07/2025	5,864	840,000	143.245896		25,368		19,622		21,602			(5,746)				0010
.040824TEEJ EUR004/07/25|.040824T|&20240408EIVO016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2024	04/07/2025	2,247	325,000	144.634548		8,483		6,561		6,860			(1,921)				0010
.P040824SPX EUR004/07/25|.P040824|&20240408EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/08/2024	04/07/2025	2,240	11,655,000	5202.39		490,676		379,528		604,794			(111,147)				0010
.B040824SPX ASIAN04/08/2|.B040824|&20240408EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/08/2024	04/08/2025	485	2,525,000	5202.39		83,073		64,307		118,463			(18,766)				0010
.R240804PDLV5E EUR004/07|.R240804|&20240408EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/08/2024	04/07/2025	674	253,944	376.79		5,638		4,361		4,310			(1,277)				0010
.H040824SPX EUR004/07/25|.H040824|&20240408EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/08/2024	04/07/2025	1,178	6,130,000	5202.39		176,544		136,553		214,367			(39,991)				0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

<table>
<tr><th>1</th><th>2</th><th>3</th><th>4</th><th>5</th><th>6</th><th>7</th><th>8</th><th>9</th><th>10</th><th>11</th><th>12</th><th>13</th><th>14</th><th>15</th><th>16</th><th>17</th><th>18</th><th>19</th><th>20</th><th>21</th><th>22</th><th>23</th></tr>
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<tr><td>.G040824SPX EUR004/07/25|.G040824|&20240408EIOS005</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09</td><td>04/08/2024</td><td>04/07/2025</td><td>1,227</td><td>6,385,000</td><td>5202.39</td><td></td><td>169,203</td><td></td><td>130,875</td><td></td><td>204,813</td><td></td><td></td><td>(38,328)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.Q040824SPX EUR004/07/25|.Q040824|&20240408EIOS015</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09</td><td>04/08/2024</td><td>04/07/2025</td><td>691</td><td>3,595,000</td><td>5202.39</td><td></td><td>159,259</td><td></td><td>123,183</td><td></td><td>197,176</td><td></td><td></td><td>(36,075)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.040824ZSPX ASIAN04/08/2|.040824Z|&20240408EIAS002</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Truist Bank JJKC32MCHWDI71265Z06</td><td>04/08/2024</td><td>04/08/2025</td><td>279</td><td>1,450,000</td><td>5202.39</td><td></td><td>34,655</td><td></td><td>26,827</td><td></td><td>48,575</td><td></td><td></td><td>(7,828)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.041024FSPX EUR012/15/25|.041024F|&20240410EIV0001</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Mizuho Markets Ameri 549300Y6K4T3QBM4LN29</td><td>04/10/2024</td><td>12/15/2025</td><td>727</td><td>3,539,842</td><td>4868.22</td><td></td><td>626,055</td><td></td><td>764,955</td><td></td><td>764,955</td><td>138,901</td><td></td><td></td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.041024GSPX EUR001/14/26|.041024G|&20240410EIV0002</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Mizuho Markets Ameri 549300Y6K4T3QBM4LN29</td><td>04/10/2024</td><td>01/14/2026</td><td>605</td><td>2,972,251</td><td>4916.11</td><td></td><td>511,002</td><td></td><td>624,904</td><td></td><td>624,904</td><td>113,902</td><td></td><td></td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.041024XNDX EUR004/07/25|.041024X|&20240410EIOS011</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Mizuho Markets Ameri 549300Y6K4T3QBM4LN29</td><td>04/10/2024</td><td>04/07/2025</td><td>16</td><td>289,603</td><td>18100.19</td><td></td><td>16,215</td><td></td><td>12,611</td><td></td><td>22,086</td><td></td><td></td><td>(3,603)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.041024WNDX EUR003/28/25|.041024W|&20240410EIOS010</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Mizuho Markets Ameri 549300Y6K4T3QBM4LN29</td><td>04/10/2024</td><td>03/28/2025</td><td>41</td><td>748,442</td><td>18254.69</td><td></td><td>40,080</td><td></td><td>30,919</td><td></td><td>55,718</td><td></td><td></td><td>(9,161)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.041024HSPX EUR002/17/26|.041024H|&20240410EIV0003</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Mizuho Markets Ameri 549300Y6K4T3QBM4LN29</td><td>04/10/2024</td><td>02/17/2026</td><td>676</td><td>3,482,422</td><td>5150.64</td><td></td><td>478,268</td><td></td><td>592,164</td><td></td><td>592,164</td><td>113,896</td><td></td><td></td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.E041024NDX DIGITAL04/07|.E041024|&20240410EID0010</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Truist Bank JJKC32MCHWDI71265Z06</td><td>04/10/2024</td><td>04/07/2025</td><td>36</td><td>655,000</td><td>18100.19</td><td></td><td>34,537</td><td></td><td>26,862</td><td></td><td>42,138</td><td></td><td></td><td>(7,675)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.041024NSPX DIGITAL03/21|.041024N|&20240410EID0002</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>04/10/2024</td><td>03/21/2025</td><td>203</td><td>1,066,162</td><td>5241.53</td><td></td><td>55,654</td><td></td><td>42,673</td><td></td><td>67,017</td><td></td><td></td><td>(12,980)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.D041024NDX DIGITAL03/28|.D041024|&20240410EID0009</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Truist Bank JJKC32MCHWDI71265Z06</td><td>04/10/2024</td><td>03/28/2025</td><td>55</td><td>1,010,000</td><td>18254.69</td><td></td><td>51,707</td><td></td><td>39,888</td><td></td><td>64,294</td><td></td><td></td><td>(11,819)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.041024RSPX DIGITAL04/07|.041024R|&20240410EID0006</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>04/10/2024</td><td>04/07/2025</td><td>356</td><td>1,850,933</td><td>5202.39</td><td></td><td>99,025</td><td></td><td>77,019</td><td></td><td>117,723</td><td></td><td></td><td>(22,006)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.G041024NDX DIGITAL04/07|.G041024|&20240410EID0012</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Truist Bank JJKC32MCHWDI71265Z06</td><td>04/10/2024</td><td>04/07/2025</td><td>9</td><td>165,000</td><td>18100.19</td><td></td><td>8,700</td><td></td><td>6,767</td><td></td><td>10,615</td><td></td><td></td><td>(1,933)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.C041024NDX DIGITAL03/21|.C041024|&20240410EID0008</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Truist Bank JJKC32MCHWDI71265Z06</td><td>04/10/2024</td><td>03/21/2025</td><td>19</td><td>350,000</td><td>18320.38</td><td></td><td>17,592</td><td></td><td>13,489</td><td></td><td>22,077</td><td></td><td></td><td>(4,103)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.041024OSPX DIGITAL03/28|.041024O|&20240410EID0003</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>04/10/2024</td><td>03/28/2025</td><td>84</td><td>440,000</td><td>5254.35</td><td></td><td>22,836</td><td></td><td>17,616</td><td></td><td>27,481</td><td></td><td></td><td>(5,220)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.041024MSPX DIGITAL03/14|.041024M|&20240410EID0001</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>04/10/2024</td><td>03/14/2025</td><td>84</td><td>434,766</td><td>5150.48</td><td></td><td>24,347</td><td></td><td>18,550</td><td></td><td>28,958</td><td></td><td></td><td>(5,797)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.041024CSPX EUR003/14/25|.041024C|&20240410EIOS003</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Mizuho Markets Ameri 549300Y6K4T3QBM4LN29</td><td>04/10/2024</td><td>03/14/2025</td><td>1,136</td><td>5,848,412</td><td>5150.48</td><td></td><td>338,669</td><td></td><td>258,033</td><td></td><td>446,990</td><td></td><td></td><td>(80,635)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.041024ESPX EUR003/28/25|.041024E|&20240410EIOS005</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Mizuho Markets Ameri 549300Y6K4T3QBM4LN29</td><td>04/10/2024</td><td>03/28/2025</td><td>975</td><td>5,122,224</td><td>5254.35</td><td></td><td>268,887</td><td></td><td>207,427</td><td></td><td>363,975</td><td></td><td></td><td>(61,460)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.041024QSPX DIGITAL04/07|.041024Q|&20240410EID0005</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>04/10/2024</td><td>04/07/2025</td><td>89</td><td>462,500</td><td>5202.39</td><td></td><td>24,744</td><td></td><td>19,245</td><td></td><td>29,416</td><td></td><td></td><td>(5,499)</td><td></td><td></td><td></td><td>0010</td></tr>
</table>

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.041024DSPX EUR003/21/25|.041024D|&20240410EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	04/10/2024	03/21/2025	620	3,250,758	5241.53		169,951		130,312		229,850			(39,639)				0010
.041024PSPX DIGITAL03/28|.041024P|&20240410EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/10/2024	03/28/2025	335	1,760,183	5254.35		91,353		70,473		109,935			(20,881)				0010
.F041024NDX DIGITAL03/28|.F041024|&20240410EID0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/10/2024	03/28/2025	14	255,000	18254.69		13,055		10,071		16,233			(2,984)				0010
.D241504SPX EUR004/14/25|.D241504|&20240415EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/15/2024	04/14/2025	592	2,995,000	5061.82		177,304		243,825		243,825	66,521						0010
.A241504SPX EUR004/14/25|.A241504|&20240415EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/15/2024	04/14/2025	343	1,735,000	5061.82		89,353		120,271		120,271	30,918						0010
.G241504SPX EUR004/14/26|.G241504|&20240415EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/15/2024	04/14/2026	505	2,635,000	5213.67		326,213		438,871		438,871	112,658						0010
.X041524SPX EUR004/14/25|.X041524|&20240415EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/15/2024	04/14/2025	1,428	7,230,000	5061.82		365,115		489,309		489,309	124,194						0010
.S041524SPX EUR004/14/25|.S041524|&20240415EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/15/2024	04/14/2025	3,375	17,085,000	5061.82		662,898		863,200		863,200	200,302						0010
.V041524SPX EUR004/14/25|.V041524|&20240415EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/15/2024	04/14/2025	7,188	36,385,000	5061.82		1,637,325		2,164,812		2,164,812	527,487						0010
.B041524EEJ EUR004/14/25|.B041524|&20240415EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/15/2024	04/14/2025	62,981	8,915,000	141.55		269,233		292,166		292,166	22,933						0010
.F241504SPX EUR004/14/26|.F241504|&20240415EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/15/2024	04/14/2026	828	4,190,000	5061.82		596,237		786,998		786,998	190,761						0010
.E241504SPX EUR004/14/25|.E241504|&20240415EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/15/2024	04/14/2025	238	1,270,000	5328.58		75,692		120,565		120,565	44,873						0010
.W041524SPX EUR004/14/25|.W041524|&20240415EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/15/2024	04/14/2025	470	2,380,000	5061.82		113,288		150,824		150,824	37,536						0010
.C041524EEJ EUR004/14/26|.C041524|&20240415EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/15/2024	04/14/2026	54,433	7,705,000	141.55		309,741		324,233		324,233	14,492						0010
.L241504PDLV5E EUR004/14|.L241504|&20240415EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/15/2024	04/14/2025	141,834	52,552,407	370.52		1,234,982		1,414,222		1,414,222	179,240						0010
.041524PEEJ EUR004/14/25|.041524P|&20240415EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/15/2024	04/14/2025	4,133	585,000	141.55		15,093		11,966		17,072			(3,127)				0010
.M241504PDLV5E EUR004/14|.M241504|&20240415EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/15/2024	04/14/2026	3,997	1,480,805	370.52		47,682		42,763		51,912			(4,919)				0010
.041524TEEJ EUR003/30/26|.041524T|&20240415EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/15/2024	03/30/2026	1,502	215,000	143.18		7,504		6,713		7,679			(790)				0010
.Z041524SPX EUR004/14/25|.Z041524|&20240415EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/15/2024	04/14/2025	1,722	8,715,000	5061.82		447,080		354,453		601,386			(92,627)				0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.H041524SPX ASIAN04/15/2|.H041524|&20240415EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	04/15/2024	04/15/2025	143	725,000	5061.82		24,650		19,557		40,599			(5,093)				0010
.041524CEEJ EUR004/07/25|.041524C|&20240415EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/15/2024	04/07/2025	2,026	290,000	143.16		7,018		5,535		7,488			(1,483)				0010
.041524WEEJ EUR004/07/25|.041524W|&20240415EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/15/2024	04/07/2025	3,318	475,000	143.174316		11,828		9,329		12,336			(2,499)				0010
.041524VEEJ EUR004/07/26|.041524V|&20240415EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/15/2024	04/07/2026	6,776	970,000	143.16		34,047		30,500		34,862			(3,547)				0010
.P041524SPX EUR004/14/25|.P041524|&20240415EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	04/15/2024	04/14/2025	4,298	21,755,000	5061.82		770,127		610,570		992,443			(159,557)				0010
.H241504PDLV5E EUR004/14|.H241504|&20240415EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	04/15/2024	04/14/2025	1,175	435,209	370.52		10,184		8,074		11,679			(2,110)				0010
.D041524EEJ EUR004/14/25|.D041524|&20240415EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/15/2024	04/14/2025	7,194	1,020,000	141.790635		30,090		23,856		32,432			(6,234)				0010
.041524SEEJ EUR003/21/25|.041524S|&20240415EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/15/2024	03/21/2025	1,675	240,000	143.315938		5,736		4,463		5,964			(1,273)				0010
.I241504PDLV5E EUR003/07|.I241504|&20240415EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	04/15/2024	03/07/2025	4,827	1,835,803	380.32		21,479		16,507		23,047			(4,972)				0010
.041524REEJ EUR004/14/25|.041524R|&20240415EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/15/2024	04/14/2025	2,049	290,000	141.55		8,613		6,829		9,459			(1,784)				0010
.J241504PDLV5E EUR004/07|.J241504|&20240415EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	04/15/2024	04/07/2025	3,252	1,225,195	376.79		19,603		15,462		21,584			(4,142)				0010
.K241504PDLV5E EUR004/14|.K241504|&20240415EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	04/15/2024	04/14/2025	9,043	3,350,754	370.52		78,743		62,429		90,171			(16,314)				0010
.N041524SPX EUR004/14/25|.N041524|&20240415EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	04/15/2024	04/14/2025	365	1,850,000	5061.82		60,680		48,108		77,721			(12,572)				0010
.C241504SPX EUR004/14/25|.C241504|&20240415EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	04/15/2024	04/14/2025	1,410	7,135,000	5061.82		414,544		328,657		568,238			(85,886)				0010
.041524QEEJ EUR004/14/25|.041524Q|&20240415EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/15/2024	04/14/2025	13,211	1,870,000	141.55		49,555		39,288		56,002			(10,267)				0010
.U041524SPX EUR004/14/25|.U041524|&20240415EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	04/15/2024	04/14/2025	626	3,170,000	5061.82		142,650		113,095		188,607			(29,555)				0010
.I041524SPX EUR004/14/25|.I041524|&20240415EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	04/15/2024	04/14/2025	3,183	16,110,000	5061.82		211,041		167,317		255,798			(43,724)				0010
.041524UEEJ EUR004/07/26|.041524U|&20240415EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/15/2024	04/07/2026	3,667	525,000	143.16		18,428		16,508		18,869			(1,920)				0010
.041524IEEJ EUR004/14/25|.041524I|&20240415EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/15/2024	04/14/2025	4,309	610,000	141.55		13,786		10,930		15,491			(2,856)				0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.041524KEEJ EUR004/14/25|.041524K|&20240415EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/15/2024	04/14/2025	15,260	2,160,000	141.55		52,704		41,785		59,628			(10,919)				0010
.041524LEEJ EUR004/14/25|.041524L|&20240415EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/15/2024	04/14/2025	4,804	680,000	141.55		17,068		13,532		19,265			(3,536)				0010
.041524JEEJ EUR004/14/25|.041524J|&20240415EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/15/2024	04/14/2025	15,224	2,155,000	141.55		49,781		39,467		55,929			(10,314)				0010
.L041524SPX EUR004/14/25|.L041524|&20240415EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/15/2024	04/14/2025	1,063	5,380,000	5061.82		147,950		117,297		186,743			(30,653)				0010
.G041524SPX ASIAN04/15/2|.G041524|&20240415EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/15/2024	04/15/2025	740	3,745,000	5061.82		125,458		99,537		205,447			(25,921)				0010
.041524AEEJ EUR004/07/25|.041524A|&20240415EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/15/2024	04/07/2025	18,511	2,650,000	143.16		44,255		34,905		47,265			(9,350)				0010
.R041524SPX EUR004/14/25|.R041524|&20240415EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/15/2024	04/14/2025	584	2,955,000	5061.82		112,290		89,026		145,750			(23,265)				0010
.K041524SPX EUR004/14/25|.K041524|&20240415EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/15/2024	04/14/2025	954	4,830,000	5061.82		122,199		96,882		153,360			(25,317)				0010
.J041524SPX EUR004/14/25|.J041524|&20240415EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/15/2024	04/14/2025	1,392	7,045,000	5061.82		150,763		119,528		187,846			(31,235)				0010
.T041524SPX EUR004/14/25|.T041524|&20240415EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/15/2024	04/14/2025	2,210	11,185,000	5061.82		476,481		377,763		626,662			(98,718)				0010
.041524EEEJ EUR004/14/25|.041524E|&20240415EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/15/2024	04/14/2025	3,674	520,000	141.55		9,620		7,627		10,456			(1,993)				0010
.B241504SPX EUR004/14/25|.B241504|&20240415EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/15/2024	04/14/2025	353	1,785,000	5061.82		103,709		82,222		142,159			(21,487)				0010
.O041524SPX EUR004/14/25|.O041524|&20240415EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/15/2024	04/14/2025	1,844	9,335,000	5061.82		307,122		243,491		393,528			(63,630)				0010
.041524DEEJ EUR004/14/25|.041524D|&20240415EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/15/2024	04/14/2025	26,457	3,745,000	141.55		40,446		32,066		38,760			(8,380)				0010
.Q041524SPX EUR004/14/25|.Q041524|&20240415EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/15/2024	04/14/2025	1,588	8,040,000	5061.82		285,420		226,286		368,508			(59,134)				0010
.E041524SPX ASIAN04/15/2|.E041524|&20240415EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/15/2024	04/15/2025	779	3,945,000	5061.82		49,313		39,124		69,787			(10,189)				0010
.M041524SPX EUR004/14/25|.M041524|&20240415EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/15/2024	04/14/2025	639	3,235,000	5061.82		96,727		76,686		122,718			(20,040)				0010
.041524BEEJ EUR004/07/25|.041524B|&20240415EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/15/2024	04/07/2025	20,956	3,000,000	143.16		66,300		52,293		72,541			(14,007)				0010
.F041524SPX ASIAN04/15/2|.F041524|&20240415EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/15/2024	04/15/2025	214	1,085,000	5061.82		26,474		21,004		40,666			(5,470)				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 Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.041524GEEJ EUR004/14/25|.041524G|&20240415EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/15/2024	04/14/2025	3,038	430,000	141.55		8,815		6,989		9,735			(1,826)				0010
.041524YEEJ EUR004/14/25|.041524Y|&20240415EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/15/2024	04/14/2025	1,329	190,000	142.979655		4,921		3,901		5,174			(1,020)				0010
.Y041524SPX EUR004/14/25|.Y041524|&20240415EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/15/2024	04/14/2025	431	2,180,000	5061.82		111,834		88,664		150,433			(23,170)				0010
.041524MEEJ EUR004/14/25|.041524M|&20240415EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/15/2024	04/14/2025	23,596	3,340,000	141.55		85,504		67,789		96,684			(17,715)				0010
.041524NEEJ EUR004/14/25|.041524N|&20240415EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/15/2024	04/14/2025	42,282	5,985,000	141.55		158,603		125,743		179,342			(32,860)				0010
.041524HEEJ EUR004/14/25|.041524H|&20240415EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/15/2024	04/14/2025	3,497	495,000	141.55		10,692		8,477		11,909			(2,215)				0010
.041524XEEJ EUR004/14/25|.041524X|&20240415EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/15/2024	04/14/2025	2,859	405,000	141.63493		12,150		9,633		13,132			(2,517)				0010
.0415240EEJ EUR004/14/25|.0415240|&20240415EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/15/2024	04/14/2025	6,076	860,000	141.55		25,284		20,046		27,919			(5,238)				0010
.A041524EEJ EUR004/14/25|.A041524|&20240415EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/15/2024	04/14/2025	7,132	1,045,000	146.53256		17,974		14,250		16,946			(3,724)				0010
.041524FEEJ EUR004/14/25|.041524F|&20240415EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/15/2024	04/14/2025	27,128	3,840,000	141.55		74,496		59,062		81,800			(15,434)				0010
.041524ZEEJ EUR004/14/25|.041524Z|&20240415EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/15/2024	04/14/2025	2,803	405,000	144.46593		8,870		7,032		8,971			(1,838)				0010
.041624ESGIXCGMS EUR012/|.041624E|&20240416EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/16/2024	12/22/2025	764	257,203	336.57		5,005		4,401		4,165			(604)				0010
.041624ISGIXCGMS EUR001/|.041624I|&20240416EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/16/2024	01/07/2026	865	288,972	334.18		6,347		5,600		5,501			(747)				0010
.041624CSGIXCGMS EUR012/|.041624C|&20240416EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/16/2024	12/16/2024	1,219	409,226	335.58		4,012		2,785		3,565			(1,227)				0010
.041624GSGIXCGMS EUR012/|.041624G|&20240416EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/16/2024	12/29/2025	848	285,942	337.18		5,478		4,824		4,485			(654)				0010
.041624DSGIXCGMS EUR012/|.041624D|&20240416EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/16/2024	12/15/2025	1,318	442,150	335.58		8,907		7,819		7,570			(1,088)				0010
.041624JSGIXCGMS EUR001/|.041624J|&20240416EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/16/2024	01/14/2025	1,908	635,933	333.3		8,109		5,895		7,775			(2,214)				0010
.041624ASGIXCGMS EUR012/|.041624A|&20240416EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/16/2024	12/09/2024	1,033	343,589	332.61		4,122		2,824		4,062			(1,298)				0010
.041624HSGIXCGMS EUR001/|.041624H|&20240416EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/16/2024	01/07/2025	1,157	386,793	334.18		4,537		3,265		4,240			(1,272)				0010

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.041624FSGIXCGMS EUR012/|.041624F|&20240416EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/16/2024	12/30/2024	412	138,783	337.18		1,276		907		1,065			(369)				0010
.041624BSGIXCGMS EUR012/|.041624B|&20240416EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/16/2024	12/08/2025	1,149	382,149	332.61		8,697		7,623		7,809			(1,074)				0010
.S042224SPX EUR004/21/25|.S042224|&20240422EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2024	04/21/2025	533	2,670,000	5010.6		132,913		107,946		183,100			(24,967)				0010
.X042224SPX EUR004/21/25|.X042224|&20240422EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2024	04/21/2025	1,495	7,490,000	5010.6		433,371		351,965		611,125			(81,407)				0010
.042224PEEJ EUR004/21/25|.042224P|&20240422EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2024	04/21/2025	1,632	230,000	140.9		6,371		5,174		7,753			(1,197)				0010
.P242204PDLV5E EUR004/21|.P242204|&20240422EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/22/2024	04/21/2025	1,630	606,607	372.13		13,891		11,282		14,618			(2,609)				0010
.G042224SPX EUR004/21/25|.G042224|&20240422EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2024	04/21/2025	972	4,870,000	5010.6		133,341		108,293		173,950			(25,047)				0010
.R242204PDLV5E EUR003/14|.R242204|&20240422EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/22/2024	03/14/2025	3,568	1,350,832	378.56		20,398		16,117		19,903			(4,281)				0010
.042224IEEJ EUR004/21/25|.042224I|&20240422EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2024	04/21/2025	3,229	455,000	140.9		11,421		9,275		13,882			(2,145)				0010
.T242204PDLV5E EUR004/21|.T242204|&20240422EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/22/2024	04/21/2025	13,465	5,010,608	372.13		117,749		95,631		122,702			(22,119)				0010
.Q242204PDLV5E EUR003/14|.Q242204|&20240422EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/22/2024	03/14/2025	2,642	1,000,000	378.56		15,100		11,931		14,734			(3,169)				0010
.P042224SPX EUR004/21/25|.P042224|&20240422EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2024	04/21/2025	242	1,215,000	5010.6		54,213		44,030		73,593			(10,184)				0010
.042224UEEJ EUR004/21/25|.042224U|&20240422EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2024	04/21/2025	1,897	270,000	142.33718		7,020		5,701		8,094			(1,319)				0010
.042224REEJ EUR004/21/25|.042224R|&20240422EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2024	04/21/2025	2,449	345,000	140.9		10,281		8,350		12,298			(1,931)				0010
.042224ZSPX ASIAN04/22/2|.042224Z|&20240422EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/22/2024	04/22/2025	203	1,015,000	5010.6		22,736		18,477		35,506			(4,259)				0010
.042224XEEJ EUR004/21/25|.042224X|&20240422EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2024	04/21/2025	9,333	1,315,000	140.9		39,845		32,360		47,133			(7,485)				0010
.042224VEEJ EUR004/21/25|.042224V|&20240422EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2024	04/21/2025	2,882	415,000	144.01389		8,923		7,246		9,936			(1,676)				0010
.I042224SPX EUR004/21/25|.I042224|&20240422EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2024	04/21/2025	958	4,800,000	5010.6		166,896		135,545		221,051			(31,351)				0010
.042224TEEJ EUR004/21/25|.042224T|&20240422EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2024	04/21/2025	1,799	255,000	141.73131		7,089		5,757		8,255			(1,332)				0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.V242204PDLV5E EUR004/21|.V242204|&20 240422EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/22/2024	04/21/2026	6,196	2,305,785	372.13		74,246		67,302		75,541			(6,945)				0010
.042224YSPX ASIAN04/22/2|.042224Y| &20240422EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/22/2024	04/22/2025	973	4,875,000	5010.6		59,475		48,334		87,174			(11,141)				0010
.A042224SPX ASIAN04/22/2|.A042224| &20240422EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/22/2024	04/22/2025	112	560,000	5010.6		18,032		14,654		30,447			(3,378)				0010
.042224JEEJ EUR004/21/25|.042224J| &20240422EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2024	04/21/2025	4,791	675,000	140.9		17,280		14,034		21,073			(3,246)				0010
.L042224SPX EUR004/21/25|.L042224| &20240422EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2024	04/21/2025	3,391	16,990,000	5010.6		636,276		516,754		847,768			(119,521)				0010
.042224WEEJ EUR004/21/25|.042224W| &20240422EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2024	04/21/2025	11,005	1,605,000	145.84559		27,606		22,420		29,439			(5,186)				0010
.U042224SPX EUR004/21/25|.U042224| &20240422EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2024	04/21/2025	868	4,350,000	5010.6		222,590		180,777		307,740			(41,812)				0010
.F042224SPX EUR004/21/25|.F042224| &20240422EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2024	04/21/2025	1,270	6,365,000	5010.6		158,107		128,407		205,333			(29,700)				0010
.042224QEEJ EUR004/21/25|.042224Q| &20240422EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2024	04/21/2025	11,143	1,570,000	140.9		45,844		37,232		55,246			(8,612)				0010
.S242204PDLV5E EUR004/21|.S242204|&20 240422EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/22/2024	04/21/2025	5,329	1,983,206	372.13		46,605		37,851		48,566			(8,755)				0010
.H042224SPX EUR004/21/25|.H042224| &20240422EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2024	04/21/2025	1,811	9,075,000	5010.6		294,030		238,798		387,419			(55,232)				0010
.Q042224SPX EUR004/21/25|.Q042224| &20240422EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2024	04/21/2025	372	1,865,000	5010.6		84,056		68,266		114,264			(15,789)				0010
.B042224SPX ASIAN04/22/2|.B042224| &20240422EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/22/2024	04/22/2025	321	1,610,000	5010.6		52,969		43,046		89,981			(9,923)				0010
.042224AEEJ EUR004/21/25|.042224A| &20240422EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2024	04/21/2025	17,282	2,435,000	140.9		26,542		21,556		26,537			(4,986)				0010
.E042224SPX EUR004/21/25|.E042224| &20240422EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2024	04/21/2025	746	3,740,000	5010.6		80,036		65,002		103,308			(15,034)				0010
.042224LEEJ EUR004/21/25|.042224L| &20240422EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2024	04/21/2025	6,139	865,000	140.9		23,701		19,249		28,823			(4,452)				0010
.042224KEEJ EUR004/21/25|.042224K| &20240422EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2024	04/21/2025	20,795	2,930,000	140.9		77,938		63,298		94,974			(14,640)				0010
.0042224SPX EUR004/21/25|.0042224| &20240422EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2024	04/21/2025	1,476	7,395,000	5010.6		312,735		253,989		421,944			(58,746)				0010
.0422240EEJ EUR004/21/25|.0422240| &20240422EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2024	04/21/2025	8,623	1,215,000	140.9		35,843		29,110		43,048			(6,733)				0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.042224CEEJ EUR004/21/25|.042224C|&20240422EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2024	04/21/2025	22,285	3,140,000	140.9		61,230		49,728		71,265			(11,502)				0010
.N042224SPX EUR004/21/25|.N042224|&20240422EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2024	04/21/2025	1,046	5,240,000	5010.6		215,154		174,739		289,316			(40,416)				0010
.042224BEEJ EUR004/21/25|.042224B|&20240422EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2024	04/21/2025	4,862	685,000	140.9		12,673		10,292		14,585			(2,380)				0010
.042224EEEJ EUR004/21/25|.042224E|&20240422EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2024	04/21/2025	3,549	500,000	140.9		10,950		8,893		13,077			(2,057)				0010
.042224NEEJ EUR004/21/25|.042224N|&20240422EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2024	04/21/2025	2,803	395,000	140.9		11,534		9,367		13,899			(2,167)				0010
.042224MEEJ EUR004/21/25|.042224M|&20240422EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2024	04/21/2025	10,823	1,525,000	140.9		44,073		35,794		53,239			(8,279)				0010
.042224DEEJ EUR004/21/25|.042224D|&20240422EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2024	04/21/2025	3,584	505,000	140.9		10,403		8,449		12,232			(1,954)				0010
.042224FEEJ EUR004/21/25|.042224F|&20240422EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2024	04/21/2025	14,585	2,055,000	140.9		46,649		37,886		56,079			(8,763)				0010
.J042224SPX EUR004/21/25|.J042224|&20240422EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2024	04/21/2025	1,546	7,745,000	5010.6		270,533		219,715		358,371			(50,818)				0010
.D042224SPX EUR004/21/25|.D042224|&20240422EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2024	04/21/2025	515	2,580,000	5010.6		48,040		39,016		61,722			(9,024)				0010
.U242204PDLV5E EUR004/21|.U242204|&20240422EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/22/2024	04/21/2026	1,647	612,818	372.13		19,733		17,887		20,077			(1,846)				0010
.0242204PDLV5E EUR004/21|.0242204|&20240422EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/22/2024	04/21/2025	996	370,816	372.13		7,861		6,385		8,341			(1,477)				0010
.C042224SPX EUR004/21/25|.C042224|&20240422EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2024	04/21/2025	3,235	16,210,000	5010.6		204,570		166,143		260,038			(38,428)				0010
.W042224SPX EUR004/21/25|.W042224|&20240422EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2024	04/21/2025	375	1,880,000	5010.6		108,702		88,283		153,278			(20,419)				0010
.042224SEEJ EUR004/21/25|.042224S|&20240422EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2024	04/21/2025	4,542	640,000	140.9		19,392		15,749		22,939			(3,643)				0010
.T042224SPX EUR004/21/25|.T042224|&20240422EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2024	04/21/2025	304	1,525,000	5010.6		77,592		63,017		107,187			(14,575)				0010
.K042224SPX EUR004/21/25|.K042224|&20240422EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2024	04/21/2025	1,481	7,420,000	5010.6		277,879		225,681		370,244			(52,198)				0010
.042224HEEJ EUR004/21/25|.042224H|&20240422EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2024	04/21/2025	12,669	1,785,000	140.9		43,733		35,518		53,036			(8,215)				0010
.042224GEEJ EUR004/21/25|.042224G|&20240422EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2024	04/21/2025	6,849	965,000	140.9		22,388		18,183		26,953			(4,205)				0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.042324LMXEA EUR004/22/2|.042324L|& 20240423EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/23/2024	04/22/2025	567	1,276,657	2251.6		38,488		31,365		41,923			(7,123)				0010
.042324CMXEA ASIAN04/15/|.042324C|& 20240423EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/23/2024	04/15/2025	488	1,113,884	2282.55		29,866		24,229		35,214			(5,637)				0010
.042324IMXEA EUR004/14/2|.042324I|& 20240423EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/23/2024	04/14/2025	274	625,419	2282.55		8,261		6,698		8,661			(1,564)				0010
.042324AMXEA ASIAN03/28/|.042324A|& 20240423EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/23/2024	03/28/2025	273	640,687	2346.84		9,378		7,513		10,249			(1,864)				0010
.042324EMXEA EUR003/28/2|.042324E|& 20240423EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/23/2024	03/28/2025	363	851,903	2346.84		10,131		8,117		10,819			(2,014)				0010
.042324JMXEA EUR004/14/2|.042324J|& 20240423EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/23/2024	04/14/2025	446	1,018,017	2282.55		30,105		24,407		33,339			(5,698)				0010
.042324KMXEA EUR004/22/2|.042324K|& 20240423EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/23/2024	04/22/2025	317	713,757	2251.6		10,119		8,246		10,526			(1,873)				0010
.042324HMXEA EUR004/07/2|.042324H|& 20240423EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/23/2024	04/07/2025	651	1,519,851	2334.64		37,810		30,510		42,099			(7,301)				0010
.042324DMXEA ASIAN04/22/|.042324D|& 20240423EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/23/2024	04/22/2025	227	511,113	2251.6		10,919		8,898		12,712			(2,021)				0010
.042324GMXEA EUR004/07/2|.042324G|& 20240423EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/23/2024	04/07/2025	487	1,136,970	2334.64		12,837		10,359		13,406			(2,479)				0010
.042324FMXEA EUR003/28/2|.042324F|& 20240423EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/23/2024	03/28/2025	549	1,288,415	2346.84		31,403		25,160		35,367			(6,243)				0010
.042324BMXEA ASIAN04/08/|.042324B|& 20240423EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/23/2024	04/08/2025	475	1,108,954	2334.64		20,302		16,393		22,962			(3,909)				0010
.042324NMXEA EUR004/14/2|.042324N|& 20240423EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/23/2024	04/14/2025	274	625,419	2282.55		19,487		15,799		21,656			(3,688)				0010
.042324MMXEA EUR004/07/2|.042324M|& 20240423EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/23/2024	04/07/2025	183	427,239	2334.64		11,630		9,384		13,007			(2,245)				0010
.042424MNDX EUR004/21/25|.042424M| &20240424EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/24/2024	04/21/2025	18	309,796	17210.89		19,093		15,592		26,457			(3,500)				0010
.042424TNDX DIGITAL04/14|.042424T| &20240424EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	04/24/2024	04/14/2025	8	145,000	17706.83		7,333		5,962		9,648			(1,371)				0010
.042424SNDX DIGITAL04/21|.042424S| &20240424EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	04/24/2024	04/21/2025	10	180,000	17210.89		9,816		8,016		12,428			(1,800)				0010
.042424LNDX EUR004/21/25|.042424L| &20240424EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/24/2024	04/21/2025	71	1,221,973	17210.89		75,310		61,503		104,357			(13,807)				0010
.042424RNDX DIGITAL04/14|.042424R| &20240424EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	04/24/2024	04/14/2025	33	585,000	17706.83		29,585		24,054		38,923			(5,532)				0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse		6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.042424KNDX EUR004/14/25|.042424K| &20240424EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	04/24/2024	04/14/2025	42	743,687	17706.83		40,833		33,199		59,975			(7,635)				0010
.042924PEEJ EUR004/28/25|.042924P| &20240429EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/29/2024	04/28/2025	21,745	3,085,000	141.87		90,082		74,902		96,665			(15,180)				0010
.R042924SPX EUR004/28/25|.R042924| &20240429EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	04/29/2024	04/28/2025	662	3,385,000	5116.17		166,847		138,732		219,483			(28,115)				0010
.0429240EEJ EUR004/28/25|.0429240| &20240429EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/29/2024	04/28/2025	3,947	560,000	141.87		16,184		13,457		17,414			(2,727)				0010
.Q042924SPX EUR004/28/25|.Q042924| &20240429EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	04/29/2024	04/28/2025	228	1,165,000	5116.17		50,316		41,838		65,213			(8,479)				0010
.C042924SPX ASIAN04/29/2|.C042924| &20240429EIAS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	04/29/2024	04/29/2025	126	645,000	5116.17		26,039		21,663		45,426			(4,376)				0010
.042924REEJ EUR004/21/26|.042924R| &20240429EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/29/2024	04/21/2026	1,810	255,000	140.9		11,016		10,083		11,431			(933)				0010
.A042924SPX ASIAN04/29/2|.A042924| &20240429EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	04/29/2024	04/29/2025	105	535,000	5116.17		16,691		13,887		26,488			(2,805)				0010
.042924QEEJ EUR004/28/25|.042924Q| &20240429EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/29/2024	04/28/2025	2,502	355,000	141.87		10,544		8,767		11,240			(1,777)				0010
.T042924SPX EUR004/28/25|.T042924| &20240429EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	04/29/2024	04/28/2025	1,542	7,890,000	5116.17		400,733		333,206		529,381			(67,527)				0010
.N042924SPX EUR004/28/25|.N042924| &20240429EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	04/29/2024	04/28/2025	5,726	29,295,000	5116.17		1,095,340		910,766		1,403,771			(184,574)				0010
.042924XEEJ EUR004/28/25|.042924X| &20240429EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/29/2024	04/28/2025	11,489	1,630,000	141.87		49,389		41,067		51,895			(8,322)				0010
.V042924SPX EUR004/28/25|.V042924| &20240429EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	04/29/2024	04/28/2025	1,208	6,180,000	5116.17		357,142		296,961		482,051			(60,181)				0010
.L042924SPX EUR004/28/25|.L042924| &20240429EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	04/29/2024	04/28/2025	433	2,215,000	5116.17		77,503		64,443		98,500			(13,060)				0010
.042924FEEJ EUR004/28/25|.042924F| &20240429EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/29/2024	04/28/2025	13,534	1,920,000	141.87		43,776		36,399		47,513			(7,377)				0010
.042924VEEJ EUR004/28/25|.042924V| &20240429EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/29/2024	04/28/2025	2,828	410,000	144.99114		8,815		7,330		8,588			(1,485)				0010
.S042924SPX EUR004/28/25|.S042924| &20240429EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	04/29/2024	04/28/2025	552	2,825,000	5116.17		142,069		118,129		187,645			(23,940)				0010
.042924GEEJ EUR004/28/25|.042924G| &20240429EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/29/2024	04/28/2025	4,405	625,000	141.87		14,875		12,368		16,222			(2,507)				0010
.D042924SPX EUR004/28/25|.D042924| &20240429EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	04/29/2024	04/28/2025	2,711	13,870,000	5116.17		178,784		148,658		213,887			(30,127)				0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.P042924SPX EUR004/28/25|.P042924|&20240429EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/29/2024	04/28/2025	1,879	9,615,000	5116.17		407,580		338,899		528,265			(68,681)				0010
.F042924SPX EUR004/28/25|.F042924|&20240429EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/29/2024	04/28/2025	882	4,510,000	5116.17		109,999		91,463		136,287			(18,536)				0010
.H042924SPX EUR004/28/25|.H042924|&20240429EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/29/2024	04/28/2025	779	3,985,000	5116.17		114,728		95,396		143,467			(19,333)				0010
.0042924SPX EUR004/28/25|.0042924|&20240429EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/29/2024	04/28/2025	1,664	8,515,000	5116.17		349,030		290,215		450,076			(58,814)				0010
.042924HEEJ EUR004/28/25|.042924H|&20240429EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/29/2024	04/28/2025	5,428	770,000	141.87		18,865		15,686		20,576			(3,179)				0010
.E042924SPX EUR004/28/25|.E042924|&20240429EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/29/2024	04/28/2025	664	3,395,000	5116.17		68,885		57,277		84,504			(11,608)				0010
.042924CEEJ EUR004/28/25|.042924C|&20240429EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/29/2024	04/28/2025	15,754	2,235,000	141.87		43,583		36,238		46,064			(7,344)				0010
.G042924SPX EUR004/28/25|.G042924|&20240429EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/29/2024	04/28/2025	1,072	5,485,000	5116.17		146,395		121,726		182,066			(24,669)				0010
.042924LEEJ EUR004/28/25|.042924L|&20240429EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/29/2024	04/28/2025	17,023	2,415,000	141.87		69,552		57,832		75,092			(11,720)				0010
.042924EEEJ EUR004/28/25|.042924E|&20240429EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/29/2024	04/28/2025	4,687	665,000	141.87		14,630		12,165		15,780			(2,465)				0010
.042924DEEJ EUR004/28/25|.042924D|&20240429EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/29/2024	04/28/2025	3,842	545,000	141.87		11,173		9,290		11,938			(1,883)				0010
.042924WEEJ EUR004/28/25|.042924W|&20240429EIVO006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/29/2024	04/28/2025	13,385	1,965,000	146.807076		33,995		28,266		31,353			(5,728)				0010
.042924NEEJ EUR004/28/25|.042924N|&20240429EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/29/2024	04/28/2025	6,238	885,000	141.87		26,108		21,708		27,882			(4,399)				0010
.042924MEEJ EUR004/28/25|.042924M|&20240429EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/29/2024	04/28/2025	4,687	665,000	141.87		19,418		16,146		20,829			(3,272)				0010
.042924KEEJ EUR004/28/25|.042924K|&20240429EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/29/2024	04/28/2025	2,855	405,000	141.87		11,057		9,193		12,060			(1,863)				0010
.042924BEEJ EUR004/28/25|.042924B|&20240429EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/29/2024	04/28/2025	9,516	1,350,000	141.87		24,705		20,542		25,908			(4,163)				0010
.042924ZSPX ASIAN04/29/2|.042924Z|&20240429EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/29/2024	04/29/2025	253	1,295,000	5116.17		30,027		24,981		44,659			(5,046)				0010
.B042924SPX ASIAN04/29/2|.B042924|&20240429EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/29/2024	04/29/2025	307	1,570,000	5116.17		51,931		43,204		83,673			(8,727)				0010
.042924YSPX ASIAN04/29/2|.042924Y|&20240429EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/29/2024	04/29/2025	972	4,975,000	5116.17		60,635		50,446		83,981			(10,189)				0010

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.042924IEEJ EUR004/28/25|.042924I|&20240429EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/29/2024	04/28/2025	10,432	1,480,000	141.87		37,888		31,504		41,351			(6,384)				0010
.I042924SPX EUR004/28/25|.I042924|&20240429EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/29/2024	04/28/2025	880	4,500,000	5116.17		144,855		120,446		183,110			(24,409)				0010
.M042924SPX EUR004/28/25|.M042924|&20240429EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/29/2024	04/28/2025	2,065	10,565,000	5116.17		395,025		328,460		506,258			(66,565)				0010
.042924JEEJ EUR004/28/25|.042924J|&20240429EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/29/2024	04/28/2025	17,446	2,475,000	141.87		65,835		54,741		71,800			(11,094)				0010
.042924SEEJ EUR004/28/25|.042924S|&20240429EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/29/2024	04/28/2025	3,947	560,000	141.87		16,968		14,109		17,829			(2,859)				0010
.J042924SPX EUR004/28/25|.J042924|&20240429EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/29/2024	04/28/2025	872	4,460,000	5116.17		150,257		124,938		190,564			(25,320)				0010
.042924TEEJ EUR004/28/25|.042924T|&20240429EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/29/2024	04/28/2025	2,069	295,000	142.57935		8,290		6,893		8,585			(1,397)				0010
.042924AEEJ EUR004/28/25|.042924A|&20240429EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/29/2024	04/28/2025	25,164	3,570,000	141.87		38,913		32,356		35,937			(6,557)				0010
.U042924SPX EUR004/28/25|.U042924|&20240429EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/29/2024	04/28/2025	302	1,545,000	5116.17		89,286		74,240		120,513			(15,045)				0010
.K042924SPX EUR004/28/25|.K042924|&20240429EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/29/2024	04/28/2025	2,632	13,465,000	5116.17		471,140		391,749		598,784			(79,391)				0010
.042924UEEJ EUR004/28/25|.042924U|&20240429EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/29/2024	04/28/2025	2,126	305,000	143.444757		7,808		6,492		7,921			(1,316)				0010
.B242904PDLV5E EUR004/28|.B242904|&20240429EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/29/2024	04/28/2026	2,095	780,282	372.43		25,047		22,945		25,320			(2,102)				0010
.043024BSGIXCGMS EUR002/|.043024B|&20240430EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/30/2024	02/17/2026	2,014	665,565	330.52		16,774		15,240		16,092			(1,534)				0010
.Y042924PDLV5E EUR004/28|.Y042924|&20240429EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/29/2024	04/28/2025	3,606	1,342,861	372.43		31,557		26,240		32,527			(5,318)				0010
.043024CSGIXCGMS EUR002/|.043024C|&20240430EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/30/2024	02/21/2025	867	285,804	329.62		4,648		3,702		5,267			(945)				0010
.043024DSGIXCGMS EUR002/|.043024D|&20240430EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/30/2024	02/28/2025	1,613	533,238	330.69		8,208		6,577		9,091			(1,631)				0010
.043024ASGIXCGMS EUR002/|.043024A|&20240430EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/30/2024	02/09/2026	7,227	2,409,879	333.46		53,262		48,331		49,089			(4,932)				0010
.W042924PDLV5E EUR004/28|.W042924|&20240429EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/29/2024	04/28/2025	695	258,965	372.43		5,723		4,759		5,985			(964)				0010
.C242904PDLV5E EUR004/28|.C242904|&20240429EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/29/2024	04/28/2026	9,450	3,519,353	372.43		112,971		103,492		114,203			(9,479)				0010

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.X042924PDLV5E EUR004/28|.X042924|&20 240429EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/29/2024	04/28/2025	1,211	450,859	372.43		10,505		8,735		10,880			(1,770)				0010
.Z042924PDLV5E EUR004/28|.Z042924|&20 240429EIVO009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/29/2024	04/28/2025	13,179	4,908,312	372.43		115,345		95,909		118,891			(19,437)				0010
.A242904PDLV5E EUR003/16|.A242904|&20 240429EIVO010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/29/2024	03/16/2026	1,321	500,000	378.56		12,300		11,203		12,005			(1,097)				0010
.050324HSPX EUR008/07/24|.050324H| &20240503EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/03/2024	08/07/2024	320	1,448,081	4518.44		129,759		52,186		144,431			(77,573)				0010
.M240305SPX DIGITAL04/28|.M240305| &20240503EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/03/2024	04/28/2025	176	900,299	5116.17		50,781		42,936		59,695			(7,845)				0010
.050324JSPX EUR008/21/24|.050324J| &20240503EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/03/2024	08/21/2024	271	1,231,453	4538.36		106,718		51,345		119,591			(55,372)				0010
.050324ISPX EUR008/14/24|.050324I| &20240503EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/03/2024	08/14/2024	204	945,478	4631.15		80,357		35,714		94,714			(44,643)				0010
.G050324SPX EUR002/14/25|.G050324| &20240503EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/03/2024	02/14/2025	248	1,239,108	5000.62		77,033		62,062		102,696			(14,971)				0010
.Q050324SPX EUR003/28/25|.Q050324| &20240503EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/03/2024	03/28/2025	293	1,539,746	5254.35		67,329		55,935		98,265			(11,394)				0010
.H050324SPX EUR002/21/25|.H050324| &20240503EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/03/2024	02/21/2025	232	1,153,770	4981.8		72,479		58,733		95,251			(13,746)				0010
.I050324SPX EUR002/28/25|.I050324| &20240503EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/03/2024	02/28/2025	443	2,244,054	5069.76		130,348		106,210		178,657			(24,139)				0010
.050324LSPX EUR009/09/24|.050324L| &20240503EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/03/2024	09/09/2024	307	1,365,638	4451.14		135,886		76,096		150,429			(59,790)				0010
.D050324SPX EUR001/21/25|.D050324| &20240503EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/03/2024	01/21/2025	163	792,933	4850.43		53,589		42,209		67,172			(11,380)				0010
.K240305SPX DIGITAL04/14|.K240305| &20240503EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/03/2024	04/14/2025	275	1,391,162	5061.82		78,805		66,132		91,937			(12,673)				0010
.050324XSPX EUR012/09/24|.050324X| &20240503EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/03/2024	12/09/2024	499	2,287,122	4585.59		205,954		153,512		240,621			(52,442)				0010
.A240305SPX EUR004/28/25|.A240305| &20240503EIVO006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/03/2024	04/28/2025	364	1,864,214	5116.17		159,345		134,727		238,215			(24,618)				0010
.050324SSPX EUR010/28/24|.050324S| &20240503EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/03/2024	10/28/2024	393	1,639,072	4166.82		178,317		121,952		187,784			(56,364)				0010
.V050324SPX EUR004/21/25|.V050324| &20240503EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/03/2024	04/21/2025	1,144	5,734,456	5010.6		368,073		310,067		474,216			(58,006)				0010
.050324MSPX EUR009/16/24|.050324M| &20240503EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/03/2024	09/16/2024	173	778,626	4505.1		76,174		44,435		86,130			(31,739)				0010

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.C050324SPX EUR001/14/25|.C050324|&20240503EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/03/2024	01/14/2025	227	1,081,411	4765.98		81,466		63,686		99,781			(17,780)				0010
.L240305SPX DIGITAL04/21|.L240305|&20240503EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/03/2024	04/21/2025	128	638,876	5010.6		37,007		31,175		42,571			(5,832)				0010
.050324WSPX EUR011/29/24|.050324W|&20240503EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/03/2024	11/29/2024	299	1,360,387	4554.89		127,058		93,135		146,967			(33,923)				0010
.S050324SPX EUR004/07/25|.S050324|&20240503EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/03/2024	04/07/2025	971	5,051,443	5202.39		267,999		223,999		385,652			(44,000)				0010
.050324TSPX EUR011/07/24|.050324T|&20240503EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/03/2024	11/07/2024	487	2,130,091	4378.38		216,642		151,885		237,197			(64,757)				0010
.050324VSPX EUR011/21/24|.050324V|&20240503EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/03/2024	11/21/2024	452	2,049,688	4538.19		192,907		139,322		221,605			(53,585)				0010
.F050324SPX EUR002/07/25|.F050324|&20240503EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/03/2024	02/07/2025	436	2,176,188	4995.06		123,835		99,158		163,050			(24,677)				0010
.E050324SPX EUR001/28/25|.E050324|&20240503EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/03/2024	01/28/2025	304	1,497,043	4927.93		100,907		80,043		131,905			(20,864)				0010
.T050324SPX EUR004/14/25|.T050324|&20240503EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/03/2024	04/14/2025	957	4,846,484	5061.82		296,097		248,479		392,365			(47,618)				0010
.050324KSPX EUR008/28/24|.050324K|&20240503EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/03/2024	08/28/2024	159	727,953	4566.31		69,343		35,592		80,042			(33,751)				0010
.050324USPX EUR011/14/24|.050324U|&20240503EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/03/2024	11/14/2024	297	1,334,740	4495.7		128,016		91,153		144,776			(36,863)				0010
.L050324SPX EUR003/21/25|.L050324|&20240503EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/03/2024	03/21/2025	156	818,677	5241.53		33,136		27,405		47,611			(5,731)				0010
.M050324SPX EUR003/21/25|.M050324|&20240503EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/03/2024	03/21/2025	269	1,408,971	5241.53		87,804		72,618		140,352			(15,186)				0010
.Y050324SPX EUR004/14/25|.Y050324|&20240503EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/03/2024	04/14/2025	193	975,303	5061.82		88,739		74,468		131,930			(14,271)				0010
.050324ZSPX EUR012/23/24|.050324Z|&20240503EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/03/2024	12/23/2024	345	1,638,624	4746.75		131,775		100,264		163,109			(31,512)				0010
.A050324SPX EUR012/30/24|.A050324|&20240503EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/03/2024	12/30/2024	221	1,057,161	4783.35		82,225		63,143		102,797			(19,082)				0010
.U050324SPX EUR004/14/25|.U050324|&20240503EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/03/2024	04/14/2025	648	3,281,751	5061.82		118,740		99,645		148,552			(19,096)				0010
.X050324SPX EUR004/28/25|.X050324|&20240503EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/03/2024	04/28/2025	621	3,177,924	5116.17		176,886		149,558		235,845			(27,328)				0010
.050324DSPX EUR007/08/24|.050324D|&20240503EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/03/2024	07/08/2024	278	1,223,381	4398.95		112,016		12,647		118,309			(99,369)				0010

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.N050324SPX EUR003/21/25|.N050324|&20240503EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	05/03/2024	03/21/2025	362	1,899,540	5241.53		111,826		92,485		176,601			(19,341)				0010
.050324NSPX EUR009/23/24|.050324N|&20240503EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	05/03/2024	09/23/2024	251	1,088,588	4330.0		109,095		65,928		117,035			(43,167)				0010
.R050324SPX EUR003/28/25|.R050324|&20240503EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	05/03/2024	03/28/2025	538	2,827,368	5254.35		157,774		131,074		245,104			(26,700)				0010
.050324PSPX EUR010/07/24|.050324P|&20240503EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	05/03/2024	10/07/2024	554	2,402,445	4335.66		246,161		157,672		265,463			(88,489)				0010
.050324GSPX EUR007/29/24|.050324G|&20240503EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	05/03/2024	07/29/2024	2,034	9,321,770	4582.23		604,318		203,866		668,045			(400,452)				0010
.050324ESPX EUR007/15/24|.050324E|&20240503EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	05/03/2024	07/15/2024	199	898,602	4505.42		90,397		18,342		100,909			(72,056)				0010
.W050324SPX EUR004/21/25|.W050324|&20240503EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	05/03/2024	04/21/2025	1,156	5,790,656	5010.6		209,736		176,683		256,135			(33,053)				0010
.J240305SPX DIGITAL04/07|.J240305|&20240503EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	05/03/2024	04/07/2025	183	954,398	5202.39		49,051		40,998		59,242			(8,053)				0010
.050324OSPX EUR009/30/24|.050324O|&20240503EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	05/03/2024	09/30/2024	234	1,004,906	4299.7		106,821		66,580		114,431			(40,241)				0010
.050324YSPX EUR012/16/24|.050324Y|&20240503EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	05/03/2024	12/16/2024	343	1,618,294	4719.55		135,202		101,856		166,606			(33,346)				0010
.Z050324SPX EUR004/21/25|.Z050324|&20240503EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	05/03/2024	04/21/2025	274	1,374,877	5010.6		137,709		116,007		200,860			(21,702)				0010
.J050324SPX EUR003/07/25|.J050324|&20240503EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	05/03/2024	03/07/2025	558	2,876,595	5157.36		146,126		119,689		207,967			(26,437)				0010
.050324RSPX EUR010/21/24|.050324R|&20240503EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	05/03/2024	10/21/2024	348	1,468,242	4217.04		158,667		106,411		168,123			(52,255)				0010
.050324FSPX EUR007/29/24|.050324F|&20240503EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	05/03/2024	07/29/2024	281	1,286,566	4582.23		107,440		36,245		122,205			(71,195)				0010
.050324QSPX EUR010/14/24|.050324Q|&20240503EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	05/03/2024	10/14/2024	286	1,251,086	4373.63		125,320		82,241		136,403			(43,079)				0010
.K050324SPX EUR003/14/25|.K050324|&20240503EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	05/03/2024	03/14/2025	110	566,530	5150.48		25,205		20,747		34,496			(4,457)				0010
.B050324SPX EUR001/07/25|.B050324|&20240503EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	05/03/2024	01/07/2025	273	1,301,168	4763.54		100,576		77,998		123,865			(22,578)				0010
.050724SEEJ EUR004/14/25|.050724S|&20240507EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/07/2024	04/14/2025	2,331	330,000	141.55		11,154		9,415		10,815			(1,739)				0010
.050724YEEJ EUR005/07/26|.050724Y|&20240507EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/07/2024	05/07/2026	4,207	600,000	142.62		24,360		22,587		23,121			(1,773)				0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.V050724SPX EUR005/07/25|.V050724|&20240507EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2024	05/07/2025	1,273	6,605,000	5187.7		334,609		285,755		424,122			(48,855)				0010
.050724REEJ EUR005/07/25|.050724R|&20240507EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2024	05/07/2025	4,137	590,000	142.62		17,582		15,015		17,111			(2,567)				0010
.R050724SPX EUR005/07/25|.R050724|&20240507EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2024	05/07/2025	222	1,150,000	5187.7		52,268		44,636		65,459			(7,631)				0010
.050724XEEJ EUR005/07/25|.050724X|&20240507EIVO018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2024	05/07/2025	10,027	1,430,000	142.62		43,329		37,003		41,669			(6,326)				0010
.E240705SPX EUR005/07/25|.E240705|&20240507EIVO002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2024	05/07/2025	212	1,100,000	5187.7		92,675		79,144		128,252			(13,531)				0010
.F240705SPX EQFWD05/07/2|.F240705|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2024	05/07/2025	964	5,000,000	5187.7		421,250		359,745		582,964			(61,505)				0010
.Z050724SPX EUR005/07/25|.Z050724|&20240507EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2024	05/07/2025	1,768	9,170,000	5187.7		532,227		454,519		686,200			(77,708)				0010
.T050724SPX EUR005/07/25|.T050724|&20240507EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2024	05/07/2025	1,048	5,435,000	5187.7		268,489		229,288		339,287			(39,201)				0010
.050724PEEJ EUR005/07/25|.050724P|&20240507EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2024	05/07/2025	4,943	705,000	142.62		20,445		17,460		20,139			(2,985)				0010
.X050724SPX EUR005/07/25|.X050724|&20240507EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2024	05/07/2025	219	1,135,000	5187.7		63,639		54,348		81,722			(9,292)				0010
.050724QEEJ EUR005/07/25|.050724Q|&20240507EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2024	05/07/2025	18,511	2,640,000	142.62		77,088		65,833		75,763			(11,255)				0010
.C050724SPX ASIAN05/07/2|.C050724|&20240507EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/07/2024	05/07/2025	234	1,215,000	5187.7		41,439		35,389		64,067			(6,050)				0010
.M050724SPX EUR005/07/25|.M050724|&20240507EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2024	05/07/2025	7,151	37,095,000	5187.7		1,382,531		1,180,674		1,707,295			(201,857)				0010
.K050724SPX EUR005/07/25|.K050724|&20240507EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2024	05/07/2025	709	3,680,000	5187.7		128,027		109,335		157,534			(18,693)				0010
.E050724SPX EUR005/07/25|.E050724|&20240507EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2024	05/07/2025	981	5,090,000	5187.7		103,989		88,806		124,747			(15,183)				0010
.050724HEEJ EUR005/07/25|.050724H|&20240507EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2024	05/07/2025	11,990	1,710,000	142.62		40,014		34,172		40,197			(5,842)				0010
.A050724SPX ASIAN05/07/2|.A050724|&20240507EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/07/2024	05/07/2025	534	2,770,000	5187.7		62,250		53,161		89,249			(9,089)				0010
.050724FEEJ EUR005/07/25|.050724F|&20240507EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2024	05/07/2025	2,314	330,000	142.62		6,930		5,918		6,878			(1,012)				0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.P050724SPX EUR005/07/25|.P050724|&20240507EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2024	05/07/2025	1,279	6,635,000	5187.7		279,466		238,663		347,768			(40,804)				0010
.F050724SPX EUR005/07/25|.F050724|&20240507EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2024	05/07/2025	1,252	6,495,000	5187.7		160,491		137,059		194,096			(23,433)				0010
.050724EEEJ EUR005/07/25|.050724E|&20240507EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2024	05/07/2025	19,843	2,830,000	142.62		55,185		47,128		54,135			(8,057)				0010
.G050724SPX EUR005/07/25|.G050724|&20240507EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2024	05/07/2025	1,292	6,700,000	5187.7		184,518		157,577		224,452			(26,941)				0010
.050724DEEJ EUR005/07/25|.050724D|&20240507EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2024	05/07/2025	10,588	1,510,000	142.62		27,331		23,341		26,528			(3,990)				0010
.050724OEEJ EUR005/07/25|.050724O|&20240507EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2024	05/07/2025	6,836	975,000	142.62		28,763		24,563		28,145			(4,199)				0010
.050724GEEJ EUR005/07/25|.050724G|&20240507EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2024	05/07/2025	11,078	1,580,000	142.62		35,708		30,494		35,653			(5,214)				0010
.U050724SPX EUR005/07/25|.U050724|&20240507EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2024	05/07/2025	608	3,155,000	5187.7		157,655		134,637		199,509			(23,019)				0010
.B050724SPX ASIAN05/07/2|.B050724|&20240507EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/07/2024	05/07/2025	371	1,925,000	5187.7		60,601		51,753		91,936			(8,848)				0010
.050724AEEJ EUR004/28/25|.050724A|&20240507EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2024	04/28/2025	20,018	2,840,000	141.87		62,480		53,126		62,068			(9,354)				0010
.J050724SPX EUR005/07/25|.J050724|&20240507EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2024	05/07/2025	2,646	13,725,000	5187.7		477,493		407,776		587,541			(69,717)				0010
.050724MEEJ EUR005/07/25|.050724M|&20240507EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2024	05/07/2025	23,769	3,390,000	142.62		97,971		83,667		96,582			(14,304)				0010
.050724LEEJ EUR005/07/25|.050724L|&20240507EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2024	05/07/2025	31,973	4,560,000	142.62		121,296		103,586		121,629			(17,710)				0010
.050724BEEJ EUR004/28/25|.050724B|&20240507EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2024	04/28/2025	15,824	2,245,000	141.87		69,146		58,794		68,826			(10,352)				0010
.L050724SPX EUR005/07/25|.L050724|&20240507EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2024	05/07/2025	2,452	12,720,000	5187.7		471,530		402,684		582,197			(68,846)				0010
.I050724SPX EUR005/07/25|.I050724|&20240507EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2024	05/07/2025	2,448	12,700,000	5187.7		425,704		363,549		522,979			(62,155)				0010
.050724WEEJ EUR005/07/25|.050724W|&20240507EIVO017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2024	05/07/2025	7,995	1,180,000	147.583176		20,414		17,433		16,970			(2,981)				0010
.050724NEEJ EUR005/07/25|.050724N|&20240507EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2024	05/07/2025	5,960	850,000	142.62		24,820		21,196		24,398			(3,624)				0010
.050724CEEJ EUR005/07/25|.050724C|&20240507EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2024	05/07/2025	13,217	1,885,000	142.62		20,547		17,547		17,630			(3,000)				0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.H050724SPX EUR005/07/25|.H050724|&20240507EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2024	05/07/2025	1,070	5,550,000	5187.7		174,603		149,110		213,933			(25,493)				0010
.050724JEEJ EUR005/07/25|.050724J|&20240507EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2024	05/07/2025	4,032	575,000	142.62		14,203		12,129		14,290			(2,074)				0010
.050724VEEJ EUR005/07/25|.050724V|&20240507EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2024	05/07/2025	6,483	945,000	145.771902		20,318		17,351		17,901			(2,966)				0010
.050724UEEJ EUR005/07/25|.050724U|&20240507EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2024	05/07/2025	5,349	770,000	143.960628		20,251		17,294		18,821			(2,957)				0010
.Y050724SPX EUR005/07/25|.Y050724|&20240507EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2024	05/07/2025	496	2,575,000	5187.7		148,938		127,192		191,932			(21,746)				0010
.0050724SPX EUR005/07/25|.0050724|&20240507EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2024	05/07/2025	2,893	15,010,000	5187.7		612,708		523,249		760,761			(89,459)				0010
.050724IEEJ EUR005/07/25|.050724I|&20240507EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2024	05/07/2025	4,978	710,000	142.62		17,040		14,552		17,130			(2,488)				0010
.050724KEEJ EUR005/07/25|.050724K|&20240507EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2024	05/07/2025	35,759	5,100,000	142.62		130,560		111,498		131,324			(19,062)				0010
.D050724SPX EUR005/07/25|.D050724|&20240507EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2024	05/07/2025	3,313	17,185,000	5187.7		216,187		184,623		256,102			(31,565)				0010
.050724ZSPX ASIAN05/07/2|.050724Z|&20240507EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/07/2024	05/07/2025	1,071	5,555,000	5187.7		66,288		56,609		89,533			(9,678)				0010
.050724TEEJ EUR005/07/25|.050724T|&20240507EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2024	05/07/2025	3,962	565,000	142.62		17,120		14,620		16,464			(2,500)				0010
.050924NNDX DIGITAL05/07|.050924N|&20240509EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/09/2024	05/07/2025	7	125,000	18091.45		6,859		5,923		8,161			(936)				0010
.050924MNDX DIGITAL04/28|.050924M|&20240509EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/09/2024	04/28/2025	8	145,000	17782.72		8,147		7,007		9,734			(1,141)				0010
.050924KNDX DIGITAL04/28|.050924K|&20240509EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/09/2024	04/28/2025	32	575,000	17782.72		32,309		27,785		38,600			(4,523)				0010
.050924ENDX EUR004/28/25|.050924E|&20240509EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/09/2024	04/28/2025	47	835,788	17782.72		51,918		44,649		67,485			(7,269)				0010
.050924LNDX DIGITAL05/07|.050924L|&20240509EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/09/2024	05/07/2025	28	505,000	18091.45		27,711		23,929		32,971			(3,782)				0010
.050924FNDX EUR005/07/25|.050924F|&20240509EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/09/2024	05/07/2025	27	488,469	18091.45		27,945		24,131		37,766			(3,814)				0010
.051424QEEJ EUR005/14/25|.051424Q|&20240514EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2024	05/14/2025	2,333	335,000	143.59		9,816		8,572		8,544			(1,244)				0010
.C241405SPX EUR005/14/25|.C241405|&20240514EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/14/2024	05/14/2025	1,495	7,845,000	5246.68		453,441		395,980		561,094			(57,461)				0010

STATEMENT AS OF JUNE 30, 2024 OF THE Symetra Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.W051424SPX EUR005/14/25|.W051424|&20240514EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/14/2024	05/14/2025	1,111	5,830,000	5246.68		289,168		353,796		353,796	64,628						0010
.E051424SPX EUR005/14/25|.E051424|&20240514EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/14/2024	05/14/2025	1,072	5,625,000	5246.68		119,250		104,138		138,367			(15,112)				0010
.051424XEEJ EUR005/14/25|.051424X|&20240514EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2024	05/14/2025	11,488	1,650,000	143.633077		49,665		43,371		42,262			(6,294)				0010
.051424WEEJ EUR005/14/26|.051424W|&20240514EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2024	05/14/2026	96,420	13,845,000	143.59		560,723		488,335		488,335	(72,387)						0010
.051424KEEJ EUR005/14/25|.051424K|&20240514EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2024	05/14/2025	22,843	3,280,000	143.59		86,920		75,905		77,757			(11,015)				0010
.Q051424SPX EUR005/14/25|.Q051424|&20240514EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/14/2024	05/14/2025	634	3,325,000	5246.68		135,993		118,759		163,496			(17,233)				0010
.H241405SPX EUR005/14/26|.H241405|&20240514EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/14/2024	05/14/2026	115	620,000	5412.48		71,486		86,127		86,127	14,641						0010
.B241405SPX EUR005/14/25|.B241405|&20240514EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/14/2024	05/14/2025	386	2,025,000	5246.68		117,045		102,213		144,833			(14,832)				0010
.C051424SPX ASIAN05/14/2|.C051424|&20240514EIAS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/14/2024	05/14/2025	190	995,000	5246.68		35,309		30,834		51,496			(4,474)				0010
.A241405SPX EUR005/14/25|.A241405|&20240514EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/14/2024	05/14/2025	294	1,545,000	5246.68		78,177		95,851		95,851	17,674						0010
.051424JEEJ EUR005/14/25|.051424J|&20240514EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2024	05/14/2025	19,291	2,770,000	143.59		70,912		61,926		63,584			(8,986)				0010
.E241405SPX EUR005/14/25|.E241405|&20240514EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/14/2024	05/14/2025	201	1,055,000	5246.68		88,409		77,206		114,248			(11,203)				0010
.051424VEEJ EUR005/14/25|.051424V|&20240514EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2024	05/14/2025	65,255	9,370,000	143.59		282,974		241,363		241,363	(41,611)						0010
.051424AEEJ EUR005/14/25|.051424A|&20240514EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2024	05/14/2025	22,425	3,220,000	143.59		34,776		30,369		27,462			(4,407)				0010
.Z051424SPX EUR005/14/25|.Z051424|&20240514EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/14/2024	05/14/2025	1,118	5,865,000	5246.68		296,769		259,162		363,555			(37,607)				0010
.N051424SPX EUR005/14/25|.N051424|&20240514EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/14/2024	05/14/2025	2,539	13,320,000	5246.68		512,820		612,889		612,889	100,069						0010
.R051424SPX EUR005/14/25|.R051424|&20240514EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/14/2024	05/14/2025	1,948	10,220,000	5246.68		429,240		374,846		515,999			(54,394)				0010
.O051424SPX EUR005/14/25|.O051424|&20240514EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/14/2024	05/14/2025	3,592	18,845,000	5246.68		727,417		635,237		869,424			(92,180)				0010
.F241405SPX EUR005/14/25|.F241405|&20240514EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/14/2024	05/14/2025	245	1,355,000	5528.95		71,002		95,787		95,787	24,785						0010

STATEMENT AS OF JUNE 30, 2024 OF THE Symetra Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.051424MEEJ EUR005/14/25|.051424M|&20240514EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2024	05/14/2025	3,273	470,000	143.59		13,677		11,944		11,940			(1,733)				0010
.U051424SPX EUR005/14/25|.U051424|&20240514EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/14/2024	05/14/2025	350	1,835,000	5246.68		84,777		74,034		102,928			(10,743)				0010
.H051424SPX EUR005/14/25|.H051424|&20240514EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/14/2024	05/14/2025	352	1,845,000	5246.68		59,778		70,784		70,784	11,006						0010
.F051424SPX EUR005/14/25|.F051424|&20240514EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/14/2024	05/14/2025	882	4,625,000	5246.68		114,700		100,165		134,071			(14,535)				0010
.X051424SPX EUR005/14/25|.X051424|&20240514EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/14/2024	05/14/2025	505	2,650,000	5246.68		131,440		114,784		160,816			(16,656)				0010
.S051424SPX EUR005/14/25|.S051424|&20240514EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/14/2024	05/14/2025	206	1,080,000	5246.68		45,360		54,657		54,657	9,297						0010
.G051424SPX EUR005/14/25|.G051424|&20240514EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/14/2024	05/14/2025	976	5,120,000	5246.68		141,824		123,852		166,355			(17,972)				0010
.0514240EEJ EUR005/14/25|.0514240|&20240514EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2024	05/14/2025	2,925	420,000	143.59		12,138		10,600		10,629			(1,538)				0010
.D241405SPX EUR005/14/25|.D241405|&20240514EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/14/2024	05/14/2025	386	2,025,000	5246.68		117,248		145,204		145,204	27,956						0010
.P051424SPX EUR005/14/25|.P051424|&20240514EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/14/2024	05/14/2025	949	4,980,000	5246.68		192,228		167,869		230,063			(24,359)				0010
.K051424SPX EUR005/14/25|.K051424|&20240514EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/14/2024	05/14/2025	621	3,260,000	5246.68		116,708		101,919		138,786			(14,789)				0010
.V051424SPX EUR005/14/25|.V051424|&20240514EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/14/2024	05/14/2025	449	2,355,000	5246.68		110,921		134,905		134,905	23,985						0010
.051424LEEJ EUR005/14/25|.051424L|&20240514EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2024	05/14/2025	16,679	2,395,000	143.59		68,976		60,235		60,455			(8,741)				0010
.051424PEEJ EUR005/14/25|.051424P|&20240514EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2024	05/14/2025	13,058	1,875,000	143.59		54,563		47,648		47,633			(6,914)				0010
.T051424SPX EUR005/14/25|.T051424|&20240514EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/14/2024	05/14/2025	8,426	44,210,000	5246.68		1,958,503		2,370,122		2,370,122	411,619						0010
.051424UEEJ EUR005/14/25|.051424U|&20240514EIVO007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2024	05/14/2025	11,941	1,775,000	148.644368		30,530		26,661		21,779			(3,869)				0010
.M051424SPX EUR005/14/25|.M051424|&20240514EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/14/2024	05/14/2025	1,360	7,135,000	5246.68		266,849		233,033		318,266			(33,816)				0010
.G241405SPX EUR005/14/26|.G241405|&20240514EIVO003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/14/2024	05/14/2026	1,002	5,255,000	5246.68		707,323		841,370		841,370	134,047						0010
.051424BEEJ EUR005/14/25|.051424B|&20240514EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2024	05/14/2025	2,995	430,000	143.59		7,310		6,384		6,366			(926)				0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.051424REEJ EUR005/14/25|.051424R|&20240514EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2024	05/14/2025	3,204	460,000	143.59		13,662		11,931		11,801			(1,731)				0010
.051424NEEJ EUR005/14/25|.051424N|&20240514EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2024	05/14/2025	10,133	1,455,000	143.59		42,777		37,356		37,130			(5,421)				0010
.Y051424SPX EUR005/14/25|.Y051424|&20240514EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/14/2024	05/14/2025	585	3,070,000	5246.68		152,579		133,244		186,807			(19,335)				0010
.051424CEEJ EUR005/14/25|.051424C|&20240514EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2024	05/14/2025	8,183	1,175,000	143.59		21,503		18,778		18,867			(2,725)				0010
.051424GEEJ EUR005/14/25|.051424G|&20240514EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2024	05/14/2025	2,646	380,000	143.59		8,474		7,400		7,593			(1,074)				0010
.051424DEEJ EUR005/14/25|.051424D|&20240514EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2024	05/14/2025	27,265	3,915,000	143.59		75,951		66,326		67,316			(9,625)				0010
.D051424SPX EUR005/14/25|.D051424|&20240514EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/14/2024	05/14/2025	2,959	15,525,000	5246.68		201,825		176,249		227,593			(25,576)				0010
.L051424SPX EUR005/14/25|.L051424|&20240514EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/14/2024	05/14/2025	773	4,055,000	5246.68		149,224		130,314		177,894			(18,910)				0010
.051424FEEJ EUR005/14/25|.051424F|&20240514EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2024	05/14/2025	2,333	335,000	143.59		7,169		6,261		6,415			(908)				0010
.051424YSPX ASIAN05/14/2|.051424Y|&20240514EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/14/2024	05/14/2025	747	3,920,000	5246.68		47,310		41,315		61,180			(5,995)				0010
.051424EEEJ EUR005/14/25|.051424E|&20240514EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2024	05/14/2025	5,676	815,000	143.59		16,708		14,590		14,852			(2,117)				0010
.051424ZSPX ASIAN05/14/2|.051424Z|&20240514EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/14/2024	05/14/2025	199	1,045,000	5246.68		24,468		21,367		33,357			(3,101)				0010
.B051424SPX ASIAN05/14/2|.B051424|&20240514EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/14/2024	05/14/2025	216	1,135,000	5246.68		36,989		32,301		53,246			(4,687)				0010
.A051424SPX ASIAN05/14/2|.A051424|&20240514EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/14/2024	05/14/2025	362	1,900,000	5246.68		56,753		49,561		80,352			(7,192)				0010
.051424IEEJ EUR005/14/25|.051424I|&20240514EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2024	05/14/2025	4,353	625,000	143.59		15,625		13,645		14,061			(1,980)				0010
.051424TEEJ EUR005/14/25|.051424T|&20240514EIVO006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2024	05/14/2025	1,773	260,000	146.60539		5,668		4,950		4,385			(718)				0010
.I051424SPX EUR005/14/25|.I051424|&20240514EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/14/2024	05/14/2025	1,511	7,930,000	5246.68		263,276		229,913		312,275			(33,363)				0010
.051424SEEJ EUR005/14/25|.051424S|&20240514EIVO005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2024	05/14/2025	4,973	715,000	143.776667		21,236		18,545		17,970			(2,691)				0010
.051424HEEJ EUR005/14/25|.051424H|&20240514EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2024	05/14/2025	24,375	3,500,000	143.59		82,600		72,133		74,194			(10,467)				0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.J051424SPX EUR005/14/25|.J051424| &20240514EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/14/2024	05/14/2025	1,544	8,100,000	5246.68		282,690		246,867		336,268			(35,823)				0010
.F052124EEJ EQFWD05/21/2|.F052124|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	10,042	1,450,000	144.39		14,500		12,942		33,684			(1,558)				0010
.H242105SPX EUR005/21/25|.H242105| &20240521EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	1,029	5,475,000	5321.41		281,196		250,985		319,475			(30,211)				0010
.052124VEEJ EUR005/21/25|.052124V| &20240521EIOS054	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	2,524	365,000	144.62		10,804		9,643		8,142			(1,161)				0010
.052124WEEJ EUR005/21/25|.052124W| &20240521EIOS055	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	7,260	1,050,000	144.62		31,500		28,116		23,552			(3,384)				0010
.W052124SPX EUR005/21/25|.W052124| &20240521EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	4,006	21,315,000	5321.41		835,335		745,588		938,233			(89,747)				0010
.P242105SPX EUR005/21/25|.P242105| &20240521EIVO001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	135	720,000	5321.41		59,508		53,115		70,160			(6,393)				0010
.052124XEEJ EUR005/14/26|.052124X| &20240521EIVO009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/14/2026	6,024	865,000	143.59		38,233		36,165		30,510			(2,068)				0010
.E242105SPX EUR005/21/25|.E242105| &20240521EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	236	1,255,000	5321.41		61,545		54,933		69,790			(6,612)				0010
.052124JEEJ EUR005/21/25|.052124J| &20240521EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	15,074	2,180,000	144.62		51,884		46,310		40,949			(5,574)				0010
.L242105SPX EUR005/21/25|.L242105| &20240521EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	926	4,930,000	5321.41		296,934		265,032		341,365			(31,902)				0010
.P052124SPX EUR005/21/25|.P052124| &20240521EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	1,196	6,365,000	5321.41		179,684		160,379		199,159			(19,305)				0010
.T052124SPX EUR005/21/25|.T052124| &20240521EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	478	2,545,000	5321.41		93,452		83,412		104,616			(10,040)				0010
.C242105SPX EUR005/21/25|.C242105| &20240521EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	191	1,015,000	5321.41		46,203		41,239		52,276			(4,964)				0010
.F242105SPX EUR005/21/25|.F242105| &20240521EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	815	4,335,000	5321.41		218,267		194,817		247,792			(23,450)				0010
.052124MEEJ EUR005/21/25|.052124M| &20240521EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	28,627	4,140,000	144.62		110,952		99,032		86,327			(11,920)				0010
.052124TEEJ EUR005/21/25|.052124T| &20240521EIOS052	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	1,798	260,000	144.62		7,566		6,753		5,749			(813)				0010
.J052124SPX ASIAN05/21/2|.J052124| &20240521EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/21/2024	05/21/2025	382	2,035,000	5321.41		67,015		59,815		85,844			(7,200)				0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.K052124SPX ASIAN05/21/2|.K052124|&20240521EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/21/2024	05/21/2025	93	495,000	5321.41		16,766		14,965		21,766			(1,801)				0010
.S052124SPX EUR005/21/25|.S052124|&20240521EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	2,574	13,695,000	5321.41		488,364		435,895		545,944			(52,469)				0010
.X052124SPX EUR005/21/25|.X052124|&20240521EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	988	5,260,000	5321.41		218,500		195,025		246,204			(23,475)				0010
.052124LEEJ EUR005/21/25|.052124L|&20240521EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	21,574	3,120,000	144.62		80,496		71,848		63,087			(8,648)				0010
.J242105SPX EUR005/21/25|.J242105|&20240521EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	607	3,230,000	5321.41		188,826		168,539		216,437			(20,287)				0010
.R052124SPX EUR005/21/25|.R052124|&20240521EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	1,399	7,445,000	5321.41		253,726		226,466		283,006			(27,260)				0010
.E052124EEJ EUR005/21/25|.E052124|&20240521EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	5,910	855,000	144.677848		25,992		23,199		19,097			(2,793)				0010
.052124KEEJ EUR005/21/25|.052124K|&20240521EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	4,771	690,000	144.62		16,905		15,089		13,294			(1,816)				0010
.D052124EEJ EUR005/21/26|.D052124|&20240521EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2026	1,521	220,000	144.62		9,020		8,537		7,050			(483)				0010
.052124BEEJ EUR005/07/25|.052124B|&20240521EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/07/2025	6,030	860,000	142.62		28,982		25,743		23,800			(3,239)				0010
.052124UEEJ EUR005/21/25|.052124U|&20240521EIOS053	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	13,242	1,915,000	144.62		56,301		50,252		42,579			(6,049)				0010
.052124AEEJ EUR005/07/25|.052124A|&20240521EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/07/2025	8,765	1,250,000	142.62		36,125		32,088		30,264			(4,037)				0010
.A242105SPX EUR005/21/25|.A242105|&20240521EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	318	1,690,000	5321.41		74,580		66,567		84,334			(8,013)				0010
.K242105SPX EUR005/21/25|.K242105|&20240521EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	383	2,040,000	5321.41		121,441		108,394		139,454			(13,047)				0010
.Q052124SPX EUR005/21/25|.Q052124|&20240521EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	294	1,565,000	5321.41		48,656		43,428		54,065			(5,227)				0010
.052124DEEJ EUR005/21/25|.052124D|&20240521EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	14,694	2,125,000	144.62		39,313		35,089		30,545			(4,224)				0010
.052124PEEJ EUR005/21/25|.052124P|&20240521EIOS048	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	13,795	1,995,000	144.62		58,055		51,817		44,099			(6,237)				0010
.B052124EEJ EUR005/21/25|.B052124|&20240521EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	2,468	365,000	147.917336		7,811		6,972		5,081			(839)				0010
.V052124SPX EUR005/21/25|.V052124|&20240521EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	1,275	6,785,000	5321.41		264,615		236,185		297,094			(28,430)				0010

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.H052124SPX ASIAN05/21/2|.H052124|&20240521EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/21/2024	05/21/2025	648	3,450,000	5321.41		42,639		38,058		51,389			(4,581)				0010
.052124CEEJ EUR005/21/25|.052124C|&20240521EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	16,664	2,410,000	144.62		26,269		23,447		18,538			(2,822)				0010
.A052124EEJ EUR005/21/25|.A052124|&20240521EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	2,360	345,000	146.167434		8,970		8,006		6,249			(964)				0010
.052124QEEJ EUR005/21/25|.052124Q|&20240521EIOS049	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	3,526	510,000	144.62		14,994		13,383		11,340			(1,611)				0010
.L052124SPX EUR005/21/25|.L052124|&20240521EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	3,618	19,255,000	5321.41		248,582		221,875		273,494			(26,707)				0010
.052124NEEJ EUR005/21/25|.052124N|&20240521EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	2,144	310,000	144.62		8,556		7,637		6,610			(919)				0010
.052124FEEJ EUR005/21/25|.052124F|&20240521EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	4,045	585,000	144.62		12,051		10,756		9,482			(1,295)				0010
.052124ZEEJ EUR005/21/25|.052124Z|&20240521EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	5,052	735,000	145.48772		20,580		18,369		14,673			(2,211)				0010
.I052124SPX ASIAN05/21/2|.I052124|&20240521EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/21/2024	05/21/2025	171	910,000	5321.41		21,534		19,221		26,515			(2,314)				0010
.0521240EEJ EUR005/21/25|.0521240|&20240521EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	1,729	250,000	144.62		7,175		6,404		5,481			(771)				0010
.052124EEEJ EUR005/21/25|.052124E|&20240521EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	23,199	3,355,000	144.62		65,758		58,693		51,461			(7,065)				0010
.052124YEEJ EUR005/21/25|.052124Y|&20240521EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	3,284	475,000	144.62		14,535		12,973		10,693			(1,562)				0010
.N052124SPX EUR005/21/25|.N052124|&20240521EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	1,035	5,505,000	5321.41		120,009		107,115		132,498			(12,894)				0010
.052124REEJ EUR005/21/25|.052124R|&20240521EIOS050	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	4,529	655,000	144.62		19,454		17,363		14,620			(2,090)				0010
.Z052124SPX EUR005/21/25|.Z052124|&20240521EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	2,280	12,135,000	5321.41		518,771		463,036		585,657			(55,736)				0010
.M052124SPX EUR005/21/25|.M052124|&20240521EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	324	1,725,000	5321.41		32,534		29,038		35,901			(3,495)				0010
.052124GEEJ EUR005/21/25|.052124G|&20240521EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	1,729	250,000	144.62		5,400		4,820		4,251			(580)				0010
.G242105SPX EUR005/21/25|.G242105|&20240521EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	517	2,750,000	5321.41		139,590		124,593		158,508			(14,997)				0010
.052124HEEJ EUR005/21/25|.052124H|&20240521EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	10,026	1,450,000	144.62		33,060		29,508		26,089			(3,552)				0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.Y052124SPX EUR005/21/25|.Y052124|&20240521EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	441	2,345,000	5321.41		97,529		87,050		109,893			(10,478)				0010
.052124SEEJ EUR005/21/25|.052124S|&20240521EIOS051	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	2,040	295,000	144.62		8,850		7,899		6,616			(951)				0010
.C052124EEJ EUR005/21/25|.C052124|&20240521EIVO014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	12,927	1,935,000	149.6817		33,863		30,224		20,271			(3,638)				0010
.0052124SPX EUR005/21/25|.0052124|&20240521EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	1,383	7,360,000	5321.41		186,502		166,465		206,312			(20,037)				0010
.052124IEEJ EUR005/21/25|.052124I|&20240521EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	2,074	300,000	144.62		6,990		6,239		5,505			(751)				0010
.242105MPDLV5E EUR005/21|.242105M|&20240521EIVO028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/21/2024	05/21/2026	10,802	4,067,714	376.57		132,201		125,119		110,755			(7,082)				0010
.242105JPDLV5E EUR005/21|.242105J|&20240521EIVO025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/21/2024	05/21/2025	13,929	5,245,199	376.57		123,787		110,487		99,715			(13,299)				0010
.052224NMXEA EUR005/07/2|.052224N|&20240522EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/22/2024	05/07/2025	154	360,191	2338.9		12,522		11,154		11,407			(1,367)				0010
.052224OMXEA EUR005/21/2|.052224O|&20240522EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/22/2024	05/21/2025	112	266,547	2379.88		9,044		8,095		8,199			(949)				0010
.242105CPDLV5E EUR005/21|.242105C|&20240521EIOS057	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/21/2024	05/21/2025	3,273	1,232,559	376.57		29,088		25,963		23,423			(3,125)				0010
.052224MMXEA EUR004/28/2|.052224M|&20240522EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/22/2024	04/28/2025	189	431,871	2285.03		17,579		15,608		16,262			(1,971)				0010
.052224JMXEA EUR005/14/2|.052224J|&20240522EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/22/2024	05/14/2025	412	971,113	2357.07		26,780		23,913		24,483			(2,867)				0010
.052224DMXEA ASIAN05/21/|.052224D|&20240522EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/22/2024	05/21/2025	302	718,724	2379.88		14,919		13,353		11,384			(1,566)				0010
.052224IMXEA EUR005/14/2|.052224I|&20240522EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/22/2024	05/14/2025	358	843,831	2357.07		10,085		9,005		9,336			(1,080)				0010
.052224EMXEA EUR004/28/2|.052224E|&20240522EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/22/2024	04/28/2025	252	575,828	2285.03		8,573		7,612		8,019			(961)				0010
.242105BPDLV5E EUR005/21|.242105B|&20240521EIOS056	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/21/2024	05/21/2025	1,724	649,390	376.57		14,936		13,331		12,157			(1,605)				0010
.242105FPDLV5E EUR009/30|.242105F|&20240521EIVO021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/21/2024	09/30/2024	2,675	989,210	369.73		24,730		17,311		20,586			(7,419)				0010
.242105HPDLV5E EUR004/21|.242105H|&20240521EIVO023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/21/2024	04/21/2025	1,284	477,775	372.13		13,808		12,191		11,571			(1,617)				0010
.242105LPDLV5E EUR005/21|.242105L|&20240521EIVO027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/21/2024	05/21/2026	2,799	1,054,117	376.57		34,259		32,424		28,701			(1,835)				0010

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.052224LMXEA EUR005/21/2|.052224L|&20240522EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/22/2024	05/21/2025	336	799,640	2379.88		21,349		19,108		19,474			(2,241)				0010
.052224CMXEA ASIAN05/14/|.052224C|&20240522EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/22/2024	05/14/2025	253	596,339	2357.07		12,349		11,027		9,950			(1,322)				0010
.052224KMXEA EUR005/21/2|.052224K|&20240522EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/22/2024	05/21/2025	310	737,763	2379.88		8,317		7,444		7,740			(873)				0010
.242105EPDLV5E EUR009/23|.242105E|&20240521EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/21/2024	09/23/2024	3,811	1,423,273	373.43		26,188		17,885		19,869			(8,304)				0010
.242105GPDLV5E EUR004/14|.242105G|&20240521EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/21/2024	04/14/2025	3,529	1,307,663	370.52		40,668		35,803		34,652			(4,865)				0010
.052224GMXEA EUR005/07/2|.052224G|&20240522EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/22/2024	05/07/2025	286	668,925	2338.9		8,446		7,523		7,786			(922)				0010
.242105DPDLV5E EUR009/16|.242105D|&20240521EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/21/2024	09/16/2024	2,532	955,899	377.5		11,853		7,868		7,649			(3,985)				0010
.052224AMXEA ASIAN04/29/|.052224A|&20240522EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/22/2024	04/29/2025	174	397,595	2285.03		11,301		10,038		9,988			(1,263)				0010
.052224BMXEA ASIAN05/07/|.052224B|&20240522EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/22/2024	05/07/2025	366	856,037	2338.9		20,932		18,646		17,621			(2,286)				0010
.242105IPDLV5E EUR005/21|.242105I|&20240521EIV0024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/21/2024	05/21/2025	4,748	1,788,042	376.57		42,198		37,664		33,992			(4,534)				0010
.052224FMXEA EUR004/28/2|.052224F|&20240522EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/22/2024	04/28/2025	662	1,512,690	2285.03		50,107		44,490		46,475			(5,617)				0010
.052224HMXEA EUR005/07/2|.052224H|&20240522EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/22/2024	05/07/2025	720	1,684,008	2338.9		50,119		44,646		45,856			(5,473)				0010
.242105KPDLV5E EUR004/14|.242105K|&20240521EIV0026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/21/2024	04/14/2026	1,814	672,068	370.52		26,748		25,239		23,200			(1,510)				0010
.052324UNDX DIGITAL05/21|.052324U|&20240523EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2024	05/21/2025	9	165,000	18713.8		9,251		8,372		10,269			(879)				0010
.052324TNDX DIGITAL05/14|.052324T|&20240523EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2024	05/14/2025	14	260,000	18322.77		15,144		13,677		16,628			(1,467)				0010
.052324KNDX EUR005/14/25|.052324K|&20240523EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2024	05/14/2025	69	1,264,271	18322.77		78,127		70,559		94,137			(7,568)				0010
.052324MNDX EUR005/14/25|.052324M|&20240523EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2024	05/14/2025	17	311,487	18322.77		19,249		17,384		23,193			(1,865)				0010
.052324RNDX DIGITAL05/14|.052324R|&20240523EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2024	05/14/2025	57	1,040,000	18322.77		60,576		54,708		66,511			(5,868)				0010
.052324SNDX DIGITAL05/21|.052324S|&20240523EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2024	05/21/2025	35	655,000	18713.8		36,724		33,236		40,766			(3,488)				0010

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.052324LNDX EUR005/21/25|.052324L|&20240523EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2024	05/21/2025	50	935,690	18713.8		53,715		48,614		66,417			(5,101)				0010
.052824WEEJ EUR005/28/25|.052824W|&20240528EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2024	05/28/2025	11,513	1,655,000	143.75		50,809		46,330		42,408			(4,479)				0010
.052824REEJ EUR005/28/25|.052824R|&20240528EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2024	05/28/2025	1,983	285,000	143.75		8,493		7,744		7,228			(749)				0010
.Z052824SPX EUR005/28/26|.Z052824|&20240528EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/28/2024	05/28/2026	196	1,040,000	5306.04		141,648		135,422		158,598			(6,226)				0010
.052824SEEJ EUR005/28/25|.052824S|&20240528EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2024	05/28/2025	1,878	270,000	143.75		8,127		7,411		6,886			(716)				0010
.052824FEEJ EUR005/28/25|.052824F|&20240528EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2024	05/28/2025	3,026	435,000	143.75		9,527		8,687		8,304			(840)				0010
.K052824SPX EUR005/28/25|.K052824|&20240528EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/28/2024	05/28/2025	350	1,855,000	5306.04		69,192		63,092		77,028			(6,100)				0010
.052824VEEJ EUR005/28/25|.052824V|&20240528EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2024	05/28/2025	15,224	2,265,000	148.78125		39,638		36,143		28,076			(3,494)				0010
.B052824SPX ASIAN05/28/2|.B052824|&20240528EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/28/2024	05/28/2025	121	640,000	5306.04		22,784		20,775		29,548			(2,009)				0010
.L052824SPX EUR005/28/25|.L052824|&20240528EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/28/2024	05/28/2025	543	2,880,000	5306.04		108,000		98,479		120,279			(9,521)				0010
.O052824SPX EUR005/28/25|.O052824|&20240528EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/28/2024	05/28/2025	1,252	6,645,000	5306.04		281,748		256,911		315,687			(24,837)				0010
.052824ZSPX ASIAN05/28/2|.052824Z|&20240528EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/28/2024	05/28/2025	202	1,070,000	5306.04		26,322		24,002		32,412			(2,320)				0010
.X052824SPX EUR005/28/25|.X052824|&20240528EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/28/2024	05/28/2025	1,782	9,455,000	5306.04		579,592		528,498		667,386			(51,093)				0010
.A052824SPX ASIAN05/28/2|.A052824|&20240528EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/28/2024	05/28/2025	161	855,000	5306.04		28,899		26,351		37,030			(2,548)				0010
.V052824SPX EUR005/28/25|.V052824|&20240528EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/28/2024	05/28/2025	253	1,345,000	5306.04		80,297		73,218		92,104			(7,078)				0010
.052824UEEJ EUR005/28/25|.052824U|&20240528EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2024	05/28/2025	3,538	520,000	146.97		11,284		10,289		8,517			(995)				0010
.M052824SPX EUR005/28/25|.M052824|&20240528EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/28/2024	05/28/2025	3,935	20,880,000	5306.04		833,112		759,670		930,167			(73,442)				0010
.N052824SPX EUR005/28/25|.N052824|&20240528EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/28/2024	05/28/2025	1,005	5,330,000	5306.04		213,200		194,406		237,754			(18,794)				0010
.Y052824SPX EUR005/28/25|.Y052824|&20240528EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/28/2024	05/28/2025	203	1,075,000	5306.04		89,763		81,850		108,855			(7,913)				0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.W052824SPX EUR005/28/25|.W052824|&20240528EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/28/2024	05/28/2025	509	2,700,000	5306.04		164,970		150,427		189,910			(14,543)				0010
.U052824SPX EUR005/28/25|.U052824|&20240528EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/28/2024	05/28/2025	1,056	5,605,000	5306.04		293,142		267,300		332,456			(25,842)				0010
.0528240EEJ EUR005/28/25|.0528240|&20240528EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2024	05/28/2025	10,852	1,560,000	143.75		46,488		42,390		39,559			(4,098)				0010
.Q052824SPX EUR005/28/25|.Q052824|&20240528EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/28/2024	05/28/2025	223	1,185,000	5306.04		58,776		53,595		66,466			(5,181)				0010
.D052824SPX EUR005/28/25|.D052824|&20240528EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/28/2024	05/28/2025	363	1,925,000	5306.04		36,960		33,702		40,582			(3,258)				0010
.052824XEEJ EUR005/28/26|.052824X|&20240528EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2024	05/28/2026	4,800	690,000	143.75		28,359		27,112		24,148			(1,247)				0010
.C052824SPX EUR005/28/25|.C052824|&20240528EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/28/2024	05/28/2025	1,876	9,955,000	5306.04		129,415		118,007		141,683			(11,408)				0010
.052824QEEJ EUR005/28/25|.052824Q|&20240528EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2024	05/28/2025	14,504	2,085,000	143.75		61,508		56,085		52,618			(5,422)				0010
.052824CEEJ EUR005/28/25|.052824C|&20240528EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2024	05/28/2025	12,661	1,820,000	143.75		34,034		31,034		29,189			(3,000)				0010
.S052824SPX EUR005/28/25|.S052824|&20240528EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/28/2024	05/28/2025	619	3,285,000	5306.04		168,521		153,665		190,820			(14,856)				0010
.052824IEEJ EUR005/28/25|.052824I|&20240528EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2024	05/28/2025	5,530	795,000	143.75		19,398		17,688		17,048			(1,710)				0010
.052824PEEJ EUR005/28/25|.052824P|&20240528EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2024	05/28/2025	2,609	375,000	143.75		10,950		9,985		9,401			(965)				0010
.052824HEEJ EUR005/28/25|.052824H|&20240528EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2024	05/28/2025	13,287	1,910,000	143.75		45,267		41,277		39,760			(3,990)				0010
.052824DEEJ EUR005/28/25|.052824D|&20240528EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2024	05/28/2025	18,574	2,670,000	143.75		52,599		47,962		45,269			(4,637)				0010
.052824NEEJ EUR005/28/25|.052824N|&20240528EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2024	05/28/2025	3,548	510,000	143.75		15,045		13,719		12,871			(1,326)				0010
.052824GEEJ EUR005/28/25|.052824G|&20240528EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2024	05/28/2025	9,113	1,310,000	143.75		30,261		27,593		26,560			(2,668)				0010
.052824EEEJ EUR005/28/25|.052824E|&20240528EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2024	05/28/2025	6,226	895,000	143.75		18,527		16,893		16,090			(1,633)				0010
.052824LEEJ EUR005/28/25|.052824L|&20240528EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2024	05/28/2025	2,226	320,000	143.75		8,736		7,966		7,613			(770)				0010
.F052824SPX EUR005/28/25|.F052824|&20240528EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/28/2024	05/28/2025	1,305	6,925,000	5306.04		177,280		161,652		194,830			(15,628)				0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.052824AEEJ EUR005/28/25|.052824A|&20240528EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/28/2024	05/28/2025	12,035	1,730,000	143.75		18,857		17,195		14,516			(1,662)				0010
.G052824SPX EUR005/28/25|.G052824|&20240528EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	05/28/2024	05/28/2025	1,003	5,320,000	5306.04		150,556		137,284		165,929			(13,272)				0010
.052824KEEJ EUR005/28/25|.052824K|&20240528EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/28/2024	05/28/2025	10,435	1,500,000	143.75		40,350		36,793		35,221			(3,557)				0010
.052824BEEJ EUR005/28/25|.052824B|&20240528EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/28/2024	05/28/2025	2,574	370,000	143.75		6,364		5,803		5,397			(561)				0010
.052824MEEJ EUR005/28/25|.052824M|&20240528EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/28/2024	05/28/2025	12,835	1,845,000	143.75		53,874		49,125		46,244			(4,749)				0010
.E052824SPX EUR005/28/25|.E052824|&20240528EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	05/28/2024	05/28/2025	700	3,715,000	5306.04		82,473		75,203		90,801			(7,270)				0010
.P052824SPX EUR005/28/25|.P052824|&20240528EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	05/28/2024	05/28/2025	2,390	12,680,000	5306.04		550,312		501,800		617,598			(48,512)				0010
.052824TEEJ EUR005/28/25|.052824T|&20240528EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/28/2024	05/28/2025	7,336	1,055,000	143.8075		32,178		29,341		26,832			(2,837)				0010
.J052824SPX EUR005/28/25|.J052824|&20240528EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	05/28/2024	05/28/2025	2,030	10,770,000	5306.04		388,797		354,523		431,650			(34,274)				0010
.052824JEEJ EUR005/28/25|.052824J|&20240528EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/28/2024	05/28/2025	17,148	2,465,000	143.75		63,844		58,215		55,997			(5,628)				0010
.H052824SPX EUR005/28/25|.H052824|&20240528EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	05/28/2024	05/28/2025	295	1,565,000	5306.04		50,706		46,236		56,122			(4,470)				0010
.052824YSPX ASIAN05/28/2|.052824Y|&20240528EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	05/28/2024	05/28/2025	740	3,925,000	5306.04		49,455		45,095		58,467			(4,360)				0010
.T052824SPX EUR005/28/25|.T052824|&20240528EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	05/28/2024	05/28/2025	264	1,400,000	5306.04		73,220		66,765		83,040			(6,455)				0010
.R052824SPX EUR005/28/25|.R052824|&20240528EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	05/28/2024	05/28/2025	227	1,205,000	5306.04		61,335		55,928		69,399			(5,407)				0010
.I052824SPX EUR005/28/25|.I052824|&20240528EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	05/28/2024	05/28/2025	763	4,050,000	5306.04		140,940		128,516		156,167			(12,424)				0010
.K241405PDLV5E EUR005/14|.K241405|&20240514EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	05/14/2024	05/14/2025	112,200	42,170,337	375.85		995,220		833,017		833,017	(162,203)						0010
.X240705PDLV5E EUR005/07|.X240705|&20240507EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	05/07/2024	05/07/2025	18,222	6,834,993	375.09		161,306		137,754		140,678			(23,552)				0010
.P241405PDLV5E EUR003/23|.P241405|&20240514EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	05/14/2024	03/23/2026	2,118	805,188	380.15		21,418		19,961		17,820			(1,457)				0010
.J241405PDLV5E EUR005/14|.J241405|&20240514EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	05/14/2024	05/14/2025	2,176	817,892	375.85		19,220		16,785		16,132			(2,436)				0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.E242805PDLV5E EUR005/14|.E242805|&20 240528EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/28/2024	05/14/2026	2,814	1,057,621	375.85		29,719		28,387		29,747			(1,332)				0010
.B242805PDLV5E EUR005/28|.B242805|&20 240528EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/28/2024	05/28/2025	1,350	502,962	372.69		11,820		10,778		12,385			(1,042)				0010
.G242805PDLV5E EUR005/28|.G242805|&20 240528EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/28/2024	05/28/2026	15,597	5,812,660	372.69		188,330		180,052		189,487			(8,278)				0010
.Q241405PDLV5E EUR004/14|.Q241405|&20 240514EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/14/2024	04/14/2026	1,310	485,489	370.52		18,886		17,641		16,799			(1,245)				0010
.D242805PDLV5E EUR005/28|.D242805|&20 240528EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/28/2024	05/28/2025	22,508	8,388,614	372.69		197,971		180,519		206,914			(17,452)				0010
.Z240705PDLV5E EUR005/07|.Z240705|&20 240507EIV0025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/07/2024	05/07/2026	14,105	5,290,749	375.09		171,949		159,431		152,916			(12,518)				0010
.O241405PDLV5E EUR005/14|.O241405|&20 240514EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/14/2024	05/14/2025	13,263	4,984,762	375.85		117,640		102,733		98,467			(14,908)				0010
.T240705PDLV5E EUR005/07|.T240705|&20 240507EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/07/2024	05/07/2025	1,431	536,895	375.09		12,563		10,729		10,999			(1,834)				0010
.S241405PDLV5E EUR005/14|.S241405|&20 240514EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/14/2024	05/14/2026	6,724	2,527,295	375.85		82,137		76,947		70,837			(5,190)				0010
.F242805PDLV5E EUR005/28|.F242805|&20 240528EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/28/2024	05/28/2026	3,498	1,303,723	372.69		42,241		40,384		42,500			(1,857)				0010
.S240705PDLV5E EUR005/07|.S240705|&20 240507EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/07/2024	05/07/2025	689	258,401	375.09		5,788		4,943		5,148			(845)				0010
.A242805PDLV5E EUR005/28|.A242805|&20 240528EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/28/2024	05/28/2025	1,271	473,853	372.69		9,951		9,074		10,473			(877)				0010
.I241405PDLV5E EUR005/14|.I241405|&20 240514EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/14/2024	05/14/2025	829	311,476	375.85		7,195		6,283		6,087			(912)				0010
.Y240705PDLV5E EUR005/07|.Y240705|&20 240507EIV0024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/07/2024	05/07/2026	4,057	1,521,729	375.09		49,456		45,856		43,982			(3,601)				0010
.C242805PDLV5E EUR005/28|.C242805|&20 240528EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/28/2024	05/28/2025	6,495	2,420,670	372.69		57,128		52,092		59,708			(5,036)				0010
.M241405PDLV5E EUR004/07|.M241405|&20 240514EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/14/2024	04/07/2025	4,161	1,567,998	376.79		33,398		28,686		27,409			(4,713)				0010
.L241405PDLV5E EUR003/21|.L241405|&20 240514EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/14/2024	03/21/2025	1,215	461,808	380.15		7,805		6,643		6,053			(1,162)				0010
.R241405PDLV5E EUR005/14|.R241405|&20 240514EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/14/2024	05/14/2026	3,151	1,184,366	375.85		38,492		36,060		33,197			(2,432)				0010
.N241405PDLV5E EUR005/14|.N241405|&20 240514EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/14/2024	05/14/2025	3,188	1,198,373	375.85		28,282		24,698		23,672			(3,584)				0010

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.V240705PDLV5E EUR003/14|.V240705|&20 240507EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	05/07/2024	03/14/2025	1,889	715,147	378.56		12,730		10,546		10,466			(2,183)				0010
.U240705PDLV5E EUR003/07|.U240705|&20 240507EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	05/07/2024	03/07/2025	1,309	497,701	380.32		7,864		6,484		6,219			(1,380)				0010
.W240705PDLV5E EUR005/07|.W240705|&20 240507EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	05/07/2024	05/07/2025	8,137	3,052,091	375.09		72,029		61,513		62,818			(10,517)				0010
.E060724SPX EUR006/09/25|.E060724| &20240607EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	06/07/2024	06/09/2025	306	1,635,000	5346.99		53,126		50,199		57,691			(2,927)				0010
.Q060724SPX EUR006/09/25|.Q060724| &20240607EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	06/07/2024	06/09/2025	113	605,000	5346.99		29,303		27,688		32,375			(1,614)				0010
.060724KEEJ EUR006/09/25|.060724K| &20240607EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/07/2024	06/09/2025	4,773	685,000	143.51		20,345		19,224		18,070			(1,121)				0010
.060724TSPX ASIAN06/09/2|.060724T| &20240607EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	06/07/2024	06/09/2025	974	5,210,000	5346.99		64,677		61,113		74,523			(3,563)				0010
.060724LEEJ EUR006/09/25|.060724L| &20240607EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/07/2024	06/09/2025	5,331	765,000	143.51		22,950		21,686		20,289			(1,264)				0010
.D060724SPX EUR006/09/25|.D060724| &20240607EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	06/07/2024	06/09/2025	837	4,475,000	5346.99		130,773		123,568		141,805			(7,205)				0010
.S060724SPX EUR006/09/25|.S060724| &20240607EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	06/07/2024	06/09/2025	420	2,245,000	5346.99		116,185		109,784		128,795			(6,401)				0010
.060724USPX ASIAN06/09/2|.060724U| &20240607EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	06/07/2024	06/09/2025	178	950,000	5346.99		22,775		21,520		26,955			(1,255)				0010
.F060724SPX EUR006/09/25|.F060724| &20240607EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	06/07/2024	06/09/2025	1,172	6,265,000	5346.99		216,481		204,553		235,671			(11,927)				0010
.060724VSPX ASIAN06/09/2|.060724V| &20240607EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	06/07/2024	06/09/2025	507	2,710,000	5346.99		86,896		82,108		107,370			(4,788)				0010
.060724HEEJ EUR006/09/25|.060724H| &20240607EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/07/2024	06/09/2025	25,016	3,590,000	143.51		93,699		88,537		84,651			(5,162)				0010
.060724WSPX ASIAN06/09/2|.060724W| &20240607EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	06/07/2024	06/09/2025	137	735,000	5346.99		24,521		23,170		30,555			(1,351)				0010
.G060724SPX EUR006/09/25|.G060724| &20240607EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	06/07/2024	06/09/2025	2,559	13,685,000	5346.99		493,467		466,279		538,210			(27,188)				0010
.060724JEEJ EUR006/09/25|.060724J| &20240607EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/07/2024	06/09/2025	6,829	980,000	143.51		28,812		27,225		25,657			(1,587)				0010
.060724IEEJ EUR006/09/25|.060724I| &20240607EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/07/2024	06/09/2025	36,966	5,305,000	143.51		143,235		135,343		129,509			(7,892)				0010
.W060724SPX EUR006/09/25|.W060724| &20240607EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	06/07/2024	06/09/2025	162	865,000	5346.99		50,303		47,532		56,263			(2,772)				0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.K060724SPX EUR006/09/25|.K060724|&20240607EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/07/2024	06/09/2025	1,801	9,630,000	5346.99		404,161		381,894		444,749			(22,268)				0010
.060724YSPX EUR006/09/25|.060724Y|&20240607EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/07/2024	06/09/2025	4,140	22,135,000	5346.99		288,950		273,030		308,761			(15,920)				0010
.060724REEJ EUR006/09/25|.060724R|&20240607EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2024	06/09/2025	16,192	2,405,000	148.53285		42,569		40,223		31,930			(2,345)				0010
.060724QEEJ EUR006/09/25|.060724Q|&20240607EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2024	06/09/2025	2,285	335,000	146.581114		7,437		7,027		5,947			(410)				0010
.060724ZSPX EUR006/09/25|.060724Z|&20240607EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/07/2024	06/09/2025	561	3,000,000	5346.99		56,910		53,774		61,051			(3,136)				0010
.060724GEEJ EUR006/09/25|.060724G|&20240607EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2024	06/09/2025	5,923	850,000	143.51		20,910		19,758		18,940			(1,152)				0010
.060724PEEJ EUR006/09/25|.060724P|&20240607EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2024	06/09/2025	4,761	690,000	144.930749		18,354		17,343		15,399			(1,011)				0010
.060724EEEJ EUR006/09/25|.060724E|&20240607EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2024	06/09/2025	22,089	3,170,000	143.51		62,766		59,308		55,330			(3,458)				0010
.060724DEEJ EUR006/09/25|.060724D|&20240607EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2024	06/09/2025	17,316	2,485,000	143.51		46,221		43,674		40,441			(2,547)				0010
.Y060724SPX EUR006/09/25|.Y060724|&20240607EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/07/2024	06/09/2025	1,070	5,720,000	5346.99		347,839		328,674		390,999			(19,165)				0010
.060724CEEJ EUR006/09/25|.060724C|&20240607EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2024	06/09/2025	22,612	3,245,000	143.51		35,695		33,728		27,832			(1,967)				0010
.060724FEEJ EUR006/09/25|.060724F|&20240607EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2024	06/09/2025	26,758	3,840,000	143.51		91,008		85,994		82,314			(5,014)				0010
.I060724SPX EUR006/09/25|.I060724|&20240607EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/07/2024	06/09/2025	329	1,760,000	5346.99		69,108		65,301		75,735			(3,808)				0010
.060724OEEJ EUR006/09/25|.060724O|&20240607EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2024	06/09/2025	4,878	700,000	143.51		21,630		20,438		18,793			(1,192)				0010
.C060724SPX EUR006/09/25|.C060724|&20240607EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/07/2024	06/09/2025	340	1,820,000	5346.99		50,600		47,812		54,649			(2,788)				0010
.A060724SPX EUR006/09/25|.A060724|&20240607EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/07/2024	06/09/2025	814	4,355,000	5346.99		96,232		90,930		103,467			(5,302)				0010
.M060724SPX EUR006/09/25|.M060724|&20240607EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/07/2024	06/09/2025	2,199	11,760,000	5346.99		507,879		479,897		559,267			(27,982)				0010
.B060724SPX EUR006/09/25|.B060724|&20240607EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/07/2024	06/09/2025	1,000	5,345,000	5346.99		135,677		128,202		146,230			(7,475)				0010
.D240706SPX EUR006/09/25|.D240706|&20240607EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/07/2024	06/09/2025	281	1,505,000	5346.99		125,723		118,796		146,008			(6,927)				0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.060724XSPX ASIAN06/09/2|.060724X|&20240607EIAS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/07/2024	06/09/2025	119	635,000	5346.99		21,993		20,781		27,537			(1,212)				0010
.X060724SPX EUR006/09/25|.X060724|&20240607EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/07/2024	06/09/2025	494	2,640,000	5346.99		155,921		147,330		174,688			(8,591)				0010
.060724MEEJ EUR006/09/25|.060724M|&20240607EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2024	06/09/2025	15,434	2,215,000	143.51		65,786		62,161		58,396			(3,625)				0010
.P060724SPX EUR006/09/25|.P060724|&20240607EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/07/2024	06/09/2025	195	1,045,000	5346.99		48,692		46,009		53,732			(2,683)				0010
.060724NEEJ EUR006/09/25|.060724N|&20240607EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2024	06/09/2025	4,564	655,000	143.51		19,781		18,691		17,446			(1,090)				0010
.Z060724SPX EUR006/09/25|.Z060724|&20240607EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/07/2024	06/09/2025	4,552	24,340,000	5346.99		1,480,140		1,398,589		1,663,796			(81,550)				0010
.060724BEEJ EUR005/28/25|.060724B|&20240607EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2024	05/28/2025	4,383	630,000	143.75		18,963		17,882		15,999			(1,081)				0010
.H060724SPX EUR006/09/25|.H060724|&20240607EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/07/2024	06/09/2025	88	470,000	5346.99		17,445		16,484		19,061			(961)				0010
.T060724SPX EUR006/09/25|.T060724|&20240607EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/07/2024	06/09/2025	1,791	9,575,000	5346.99		495,535		468,233		549,316			(27,302)				0010
.J060724SPX EUR006/09/25|.J060724|&20240607EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/07/2024	06/09/2025	1,080	5,775,000	5346.99		229,631		216,979		251,796			(12,652)				0010
.R060724SPX EUR006/09/25|.R060724|&20240607EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/07/2024	06/09/2025	267	1,430,000	5346.99		70,875		66,970		78,414			(3,905)				0010
.060724SEEJ EUR006/09/25|.060724S|&20240607EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2024	06/09/2025	12,543	1,800,000	143.51		55,620		52,556		48,324			(3,064)				0010
.060724AEEJ EUR005/21/25|.060724A|&20240607EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2024	05/21/2025	2,800	405,000	144.62		11,016		10,376		9,051			(640)				0010
.L060724SPX EUR006/09/25|.L060724|&20240607EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/07/2024	06/09/2025	6,891	36,845,000	5346.99		1,548,080		1,462,786		1,703,616			(85,294)				0010
.P240706PDLV5E EUR006/09|.P240706|&20240607EIOS048	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/07/2024	06/09/2025	324	121,605	375.29		2,870		2,712		2,572			(158)				0010
.R240706PDLV5E EUR006/09|.R240706|&20240607EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/07/2024	06/09/2025	7,018	2,633,638	375.29		62,681		59,227		55,942			(3,453)				0010
.T240706PDLV5E EUR006/08|.T240706|&20240607EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/07/2024	06/08/2026	3,415	1,281,708	375.29		42,040		40,883		37,447			(1,157)				0010
.S240706PDLV5E EUR006/09|.S240706|&20240607EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/07/2024	06/09/2025	18,636	6,993,856	375.29		166,454		157,283		148,558			(9,171)				0010
.U240706PDLV5E EUR006/08|.U240706|&20240607EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/07/2024	06/08/2026	13,661	5,126,832	375.29		168,160		163,534		149,789			(4,626)				0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.Q240706PDLV5E EUR006/09|.Q240706|&20240607EIOS049	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	06/07/2024	06/09/2025	1,036	388,920	375.29		9,217		8,710		8,246			(508)				0010
.061124DNDX EUR006/09/25|.061124D|&20240611EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	06/11/2024	06/09/2025	102	1,938,097	19000.95		120,380		114,378		131,949			(6,002)				0010
.061124LNDX DIGITAL05/28|.061124L|&20240611EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	06/11/2024	05/28/2025	26	490,000	18869.44		28,507		27,037		29,932			(1,470)				0010
.061124MNDX DIGITAL06/09|.061124M|&20240611EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	06/11/2024	06/09/2025	157	2,980,000	19000.95		170,203		161,716		179,385			(8,487)				0010
.061124CNDX EUR005/28/25|.061124C|&20240611EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	06/11/2024	05/28/2025	62	1,169,905	18869.44		74,585		70,739		81,605			(3,847)				0010
.061124NNDX DIGITAL05/28|.061124N|&20240611EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	06/11/2024	05/28/2025	7	125,000	18869.44		7,272		6,897		7,636			(375)				0010
.061124FNDX EUR006/09/25|.061124F|&20240611EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	06/11/2024	06/09/2025	25	475,024	19000.95		29,505		28,034		32,340			(1,471)				0010
.061124ENDX EUR005/28/25|.061124E|&20240611EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	06/11/2024	05/28/2025	15	283,042	18869.44		18,045		17,114		19,743			(931)				0010
.061124ONDX DIGITAL06/09|.061124O|&20240611EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	06/11/2024	06/09/2025	39	745,000	19000.95		42,551		40,429		44,846			(2,122)				0010
.X061424SPX EUR006/16/25|.X061424|&20240614EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	545	2,960,000	5431.6		173,900		179,935		179,935	6,035						0010
.C241406SPX EUR006/16/25|.C241406|&20240614EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	402	2,295,000	5703.18		120,373		124,530		124,530	4,157						0010
.061424UEEJ EUR006/16/25|.061424U|&20240614EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	81,227	11,695,000	143.98		361,376		297,458		297,458	(63,918)						0010
.W061424SPX EUR006/16/25|.W061424|&20240614EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	287	1,560,000	5431.6		81,947		84,832		84,832	2,885						0010
.O061424SPX EUR006/16/25|.O061424|&20240614EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	231	1,255,000	5431.6		54,003		55,571		55,571	1,568						0010
.E241406SPX EUR006/15/26|.E241406|&20240614EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/14/2024	06/15/2026	996	5,410,000	5431.6		722,397		731,593		731,593	9,196						0010
.U061424SPX EUR006/16/25|.U061424|&20240614EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	239	1,300,000	5431.6		67,028		69,329		69,329	2,301						0010
.D241406SPX EUR006/16/25|.D241406|&20240614EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	316	1,820,000	5757.5		85,868		88,782		88,782	2,914						0010
.K061424SPX EUR006/16/25|.K061424|&20240614EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	2,652	14,405,000	5431.6		568,853		584,760		584,760	15,906						0010
.061424WEEJ EUR006/16/25|.061424W|&20240614EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	10,800	1,555,000	143.98		48,050		46,329		39,551			(1,721)				0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.061424VEEJ EUR006/15/26|.061424V|&20240614EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2024	06/15/2026	95,499	13,750,000	143.98		573,375		475,608		475,608	(97,767)						0010
.061424NEEJ EUR006/16/25|.061424N|&20240614EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	8,196	1,180,000	143.98		35,046		33,791		29,505			(1,255)				0010
.H061424SPX EUR006/16/25|.H061424|&20240614EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	293	1,590,000	5431.6		52,709		54,221		54,221	1,513						0010
.F061424SPX EUR006/16/25|.F061424|&20240614EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	301	1,635,000	5431.6		45,371		43,746		46,417			(1,625)				0010
.0614240EEJ EUR006/16/25|.0614240|&20240614EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	3,091	445,000	143.98		13,439		12,958		11,242			(481)				0010
.S061424SPX EUR006/16/25|.S061424|&20240614EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	1,180	6,410,000	5431.6		323,320		334,168		334,168	10,848						0010
.061424TEEJ EUR006/16/25|.061424T|&20240614EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	7,550	1,125,000	149.004902		19,913		19,199		14,076			(713)				0010
.L061424SPX EUR006/16/25|.L061424|&20240614EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	475	2,580,000	5431.6		102,245		98,584		105,121			(3,662)				0010
.Q061424SPX EUR006/16/25|.Q061424|&20240614EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	7,258	39,420,000	5431.6		1,785,332		1,838,927		1,838,927	53,596						0010
.061424HEEJ EUR006/16/25|.061424H|&20240614EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	13,335	1,920,000	143.98		49,920		48,132		42,981			(1,788)				0010
.R061424SPX EUR006/16/25|.R061424|&20240614EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	348	1,890,000	5431.6		91,306		88,036		94,213			(3,270)				0010
.E061424SPX EUR006/16/25|.E061424|&20240614EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	1,001	5,435,000	5431.6		137,506		132,581		140,216			(4,924)				0010
.V061424SPX EUR006/16/25|.V061424|&20240614EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	1,658	9,005,000	5431.6		464,298		447,670		480,235			(16,628)				0010
.061424JEEJ EUR006/16/25|.061424J|&20240614EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	19,482	2,805,000	143.98		82,467		79,514		69,603			(2,953)				0010
.Y061424SPX EUR006/16/25|.Y061424|&20240614EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	292	1,585,000	5431.6		93,119		89,784		96,350			(3,335)				0010
.061424SEEJ EUR006/16/25|.061424S|&20240614EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	3,062	450,000	146.974784		10,080		9,719		7,627			(361)				0010
.061424PEEJ EUR006/08/26|.061424P|&20240614EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2024	06/08/2026	5,575	800,000	143.51		34,080		33,465		28,816			(615)				0010
.A061424SPX ASIAN06/16/2|.A061424|&20240614EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/14/2024	06/16/2025	162	880,000	5431.6		31,006		29,896		33,800			(1,110)				0010
.D061424SPX EUR006/16/25|.D061424|&20240614EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	462	2,510,000	5431.6		55,421		53,436		56,314			(1,985)				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 Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.N061424SPX EUR006/16/25|.N061424|&20240614EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	5,412	29,395,000	5431.6		1,230,769		1,186,692		1,265,994			(44,077)				0010
.061424IEEJ EUR006/16/25|.061424I|&20240614EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	23,337	3,360,000	143.98		90,720		87,471		77,833			(3,249)				0010
.061424MEEJ EUR006/16/25|.061424M|&20240614EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	1,806	260,000	143.98		7,618		7,345		6,437			(273)				0010
.061424ZSPX ASIAN06/16/2|.061424Z|&20240614EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/14/2024	06/16/2025	311	1,690,000	5431.6		54,220		52,279		59,064			(1,942)				0010
.A241406SPX EUR006/16/25|.A241406|&20240614EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	2,131	11,575,000	5431.6		698,320		673,311		721,747			(25,009)				0010
.061424YSPX ASIAN06/16/2|.061424Y|&20240614EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/14/2024	06/16/2025	153	830,000	5431.6		19,593		18,891		20,986			(702)				0010
.061424LEEJ EUR006/16/25|.061424L|&20240614EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	7,050	1,015,000	143.98		30,349		29,262		25,508			(1,087)				0010
.061424KEEJ EUR006/16/25|.061424K|&20240614EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	2,327	335,000	143.98		9,950		9,593		8,374			(356)				0010
.061424DEEJ EUR006/16/25|.061424D|&20240614EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	2,153	310,000	143.98		6,820		6,576		5,838			(244)				0010
.P061424SPX EUR006/16/25|.P061424|&20240614EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	2,601	14,130,000	5431.6		608,720		586,921		626,346			(21,800)				0010
.Z061424SPX EUR006/16/25|.Z061424|&20240614EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	606	3,290,000	5431.6		197,861		190,775		204,538			(7,086)				0010
.B241406SPX EQFWD06/16/2|.B241406|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	875	4,750,000	5431.6		393,585		379,490		406,307			(14,095)				0010
.061424CEEJ EUR006/16/25|.061424C|&20240614EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	22,955	3,305,000	143.98		64,778		62,458		54,668			(2,320)				0010
.G061424SPX EUR006/16/25|.G061424|&20240614EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	437	2,375,000	5431.6		69,160		66,683		70,873			(2,477)				0010
.061424BEEJ EUR006/16/25|.061424B|&20240614EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	10,071	1,450,000	143.98		26,825		25,864		22,491			(961)				0010
.B061424SPX EUR006/16/25|.B061424|&20240614EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	2,492	13,535,000	5431.6		176,767		170,437		178,753			(6,331)				0010
.061424AEEJ EUR006/16/25|.061424A|&20240614EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	15,766	2,270,000	143.98		24,970		24,076		18,621			(894)				0010
.061424XSPX ASIAN06/16/2|.061424X|&20240614EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/14/2024	06/16/2025	632	3,435,000	5431.6		42,824		41,291		43,871			(1,534)				0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.M061424SPX EUR006/16/25|.M061424|&20240614EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	1,625	8,825,000	5431.6		367,826		354,653		378,356			(13,173)				0010
.C061424SPX EUR006/16/25|.C061424|&20240614EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	631	3,425,000	5431.6		65,692		63,339		66,565			(2,353)				0010
.061424FEEJ EUR006/16/25|.061424F|&20240614EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	11,495	1,655,000	143.98		39,389		37,978		33,878			(1,411)				0010
.061424REEJ EUR006/16/25|.061424R|&20240614EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	2,202	320,000	145.333412		8,576		8,269		6,816			(307)				0010
.J061424SPX EUR006/16/25|.J061424|&20240614EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	1,855	10,075,000	5431.6		360,685		347,768		370,849			(12,917)				0010
.061424QEEJ EUR006/16/25|.061424Q|&20240614EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	5,313	765,000	143.98		23,639		22,792		19,457			(847)				0010
.T061424SPX EUR006/16/25|.T061424|&20240614EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	466	2,530,000	5431.6		129,840		125,190		134,280			(4,650)				0010
.061424GEEJ EUR006/16/25|.061424G|&20240614EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	3,612	520,000	143.98		12,740		12,284		10,972			(456)				0010
.I061424SPX EUR006/16/25|.I061424|&20240614EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	1,585	8,610,000	5431.6		293,945		283,418		302,441			(10,527)				0010
.061424EEEJ EUR006/16/25|.061424E|&20240614EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	15,002	2,160,000	143.98		50,112		48,317		43,043			(1,795)				0010
.H241406PDLV5E EUR001/14|.H241406|&20240614EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/14/2024	01/14/2025	4,190	1,585,759	378.5		27,116		19,723		19,723	(7,394)						0010
.L241406PDLV5E EUR006/16|.L241406|&20240614EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/14/2024	06/16/2025	96,442	36,410,761	377.54		866,576		674,077		674,077	(192,499)						0010
.K241406PDLV5E EUR006/16|.K241406|&20240614EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/14/2024	06/16/2025	8,926	3,369,869	377.54		80,203		77,331		62,387			(2,872)				0010
.N241406PDLV5E EUR006/15|.N241406|&20240614EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/14/2024	06/15/2026	5,006	1,890,128	377.54		62,185		61,073		50,036			(1,112)				0010
.G241406PDLV5E EUR006/16|.G241406|&20240614EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/14/2024	06/16/2025	1,456	549,684	377.54		13,082		12,614		10,172			(469)				0010
.M241406PDLV5E EUR006/15|.M241406|&20240614EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/14/2024	06/15/2026	1,741	657,452	377.54		21,630		21,243		17,404			(387)				0010
.I241406PDLV5E EUR005/14|.I241406|&20240614EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/14/2024	05/14/2025	1,168	438,913	375.85		11,017		10,583		8,633			(434)				0010
.J241406PDLV5E EUR006/16|.J241406|&20240614EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/14/2024	06/16/2025	4,207	1,588,402	377.54		37,804		36,450		29,406			(1,354)				0010
.062024GSPX EUR004/14/25|.062024G|&20240620EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/20/2024	04/14/2025	484	2,451,800	5061.82		153,111		151,661		151,661	(1,450)						0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.062024VSPX EUR004/14/26|.062024V|&20240620EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/20/2024	04/14/2026	168	875,000	5213.67		150,070		144,988		144,988	(5,083)						0010
.062024MSPX EUR005/14/25|.062024M|&20240620EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/20/2024	05/14/2025	643	3,374,510	5246.68		191,670		189,042		189,042	(2,628)						0010
.062024WSPX EUR005/14/26|.062024W|&20240620EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/20/2024	05/14/2026	661	3,574,244	5404.08		519,070		497,579		497,579	(21,491)						0010
.062024TSPX EUR004/14/25|.062024T|&20240620EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/20/2024	04/14/2025	343	1,837,216	5351.36		177,362		168,040		168,040	(9,322)						0010
.062024FSPX EUR004/14/25|.062024F|&20240620EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/20/2024	04/14/2025	232	1,172,112	5061.82		64,658		64,073		64,073	(584)						0010
.062024USPX EUR005/14/25|.062024U|&20240620EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/20/2024	05/14/2025	461	2,553,171	5537.87		189,506		177,293		177,293	(12,213)						0010
.062024OSPX EUR005/14/25|.062024O|&20240620EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/20/2024	05/14/2025	362	1,898,765	5246.68		138,092		135,821		135,821	(2,271)						0010
.062024HSPX EUR004/14/25|.062024H|&20240620EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/20/2024	04/14/2025	415	2,100,610	5061.82		172,727		170,637		170,637	(2,090)						0010
.B062024SPX DIGITAL04/28|.B062024|&20240620EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/20/2024	04/28/2025	183	936,587	5116.17		62,958		61,527		62,272			(1,431)				0010
.062024JSPX EUR005/07/25|.062024J|&20240620EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/20/2024	05/07/2025	807	4,187,930	5187.7		218,447		213,624		215,027			(4,824)				0010
.062024KSPX EUR005/07/25|.062024K|&20240620EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/20/2024	05/07/2025	1,465	7,601,933	5187.7		575,361		562,656		567,062			(12,705)				0010
.062024QSPX EUR005/21/25|.062024Q|&20240620EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/20/2024	05/21/2025	1,090	5,799,244	5321.41		406,481		397,884		399,788			(8,596)				0010
.062024PSPX EUR005/21/25|.062024P|&20240620EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/20/2024	05/21/2025	586	3,118,150	5321.41		150,765		147,576		149,130			(3,188)				0010
.N062024SPX DIGITAL06/16|.N062024|&20240620EID0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/20/2024	06/16/2025	342	1,859,918	5431.6		112,898		110,684		111,571			(2,214)				0010
.062024LSPX EUR005/14/25|.062024L|&20240620EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/20/2024	05/14/2025	1,195	6,267,519	5246.68		311,586		304,854		306,754			(6,732)				0010
.062024ISPX EUR004/21/25|.062024I|&20240620EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/20/2024	04/21/2025	663	3,324,287	5010.6		221,116		215,974		219,056			(5,142)				0010
.062024ASPX EUR002/07/25|.062024A|&20240620EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/20/2024	02/07/2025	805	4,020,067	4995.06		245,863		238,314		243,670			(7,548)				0010
.K062024SPX DIGITAL06/09|.K062024|&20240620EID0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/20/2024	06/09/2025	114	608,261	5346.99		38,308		37,542		37,920			(766)				0010
.062024RSPX EUR005/28/25|.062024R|&20240620EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/20/2024	05/28/2025	926	4,911,749	5306.04		238,784		233,839		235,801			(4,945)				0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.062024YSPX DIGITAL04/14|.062024Y|&20240620EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/20/2024	04/14/2025	69	347,791	5061.82		23,197		22,645		22,986			(552)				0010
.L062024SPX DIGITAL06/09|.L062024|&20240620EID0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/20/2024	06/09/2025	455	2,433,044	5346.99		153,232		150,167		151,681			(3,065)				0010
.062024ZSPX DIGITAL04/21|.062024Z|&20240620EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/20/2024	04/21/2025	34	169,764	5010.6		11,423		11,158		11,316			(266)				0010
.062024SSPX EUR005/28/25|.062024S|&20240620EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/20/2024	05/28/2025	1,246	6,608,649	5306.04		472,010		462,235		464,234			(9,775)				0010
.G062024SPX DIGITAL05/21|.G062024|&20240620EID0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/20/2024	05/21/2025	44	235,739	5321.41		14,918		14,602		14,716			(315)				0010
.062024BSPX EUR002/14/25|.062024B|&20240620EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/20/2024	02/14/2025	961	4,804,554	5000.62		294,373		285,605		291,850			(8,769)				0010
.062024XSPX DIGITAL03/21|.062024X|&20240620EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/20/2024	03/21/2025	52	274,625	5241.53		17,485		17,032		17,179			(453)				0010
.D062024SPX DIGITAL05/07|.D062024|&20240620EID0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/20/2024	05/07/2025	356	1,847,787	5187.7		121,474		118,791		119,672			(2,682)				0010
.A062024SPX DIGITAL04/28|.A062024|&20240620EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/20/2024	04/28/2025	90	459,221	5116.17		30,869		30,167		30,497			(702)				0010
.F062024SPX DIGITAL05/14|.F062024|&20240620EID0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/20/2024	05/14/2025	260	1,363,157	5246.68		87,445		85,556		85,949			(1,889)				0010
.C062024SPX DIGITAL05/07|.C062024|&20240620EID0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/20/2024	05/07/2025	89	461,947	5187.7		30,368		29,698		29,918			(671)				0010
.J062024SPX DIGITAL05/28|.J062024|&20240620EID0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/20/2024	05/28/2025	237	1,257,563	5306.04		80,698		79,027		79,417			(1,671)				0010
.I062024SPX DIGITAL05/28|.I062024|&20240620EID0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/20/2024	05/28/2025	59	314,391	5306.04		20,175		19,757		19,854			(418)				0010
.062024CSPX EUR003/07/25|.062024C|&20240620EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/20/2024	03/07/2025	681	3,513,116	5157.36		202,720		197,177		199,920			(5,543)				0010
.M062024SPX DIGITAL06/16|.M062024|&20240620EID0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/20/2024	06/16/2025	86	464,980	5431.6		28,224		27,671		27,893			(553)				0010
.062024NSPX EUR005/14/25|.062024N|&20240620EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/20/2024	05/14/2025	1,237	6,489,353	5246.68		467,825		457,717		460,337			(10,107)				0010
.E062024SPX DIGITAL05/14|.E062024|&20240620EID0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/20/2024	05/14/2025	65	340,789	5246.68		21,861		21,389		21,487			(472)				0010
.062024ESPX EUR003/21/25|.062024E|&20240620EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/20/2024	03/21/2025	711	3,728,060	5241.53		189,456		184,544		186,552			(4,912)				0010
.062024DSPX EUR003/14/25|.062024D|&20240620EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/20/2024	03/14/2025	542	2,791,290	5150.48		162,920		158,584		160,733			(4,336)				0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.H062024SPX DIGITAL05/21|.H062024|&20240620EID0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/20/2024	05/21/2025	177	942,957	5321.41		59,671		58,409		58,863			(1,262)				0010
.A062124EEJ EUR006/23/25|.A062124|&20240621EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2024	06/23/2025	8,682	1,295,000	149.156072		23,051		22,670		16,030			(381)				0010
.062124DEEJ EUR006/09/25|.062124D|&20240621EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2024	06/09/2025	9,407	1,350,000	143.51		33,615		33,037		28,062			(578)				0010
.062124OEEJ EUR006/23/25|.062124O|&20240621EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2024	06/23/2025	15,783	2,275,000	144.14		54,145		53,250		45,636			(895)				0010
.062124PEEJ EUR006/23/25|.062124P|&20240621EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2024	06/23/2025	13,251	1,910,000	144.14		47,368		46,585		39,898			(783)				0010
.G062124SPX EUR006/23/25|.G062124|&20240621EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/21/2024	06/23/2025	4,058	22,175,000	5464.62		294,928		290,053		285,462			(4,875)				0010
.062124EEEJ EUR006/09/25|.062124E|&20240621EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2024	06/09/2025	3,310	475,000	143.51		15,295		15,032		12,534			(263)				0010
.062124NEEJ EUR006/23/25|.062124N|&20240621EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2024	06/23/2025	15,540	2,240,000	144.14		51,744		50,889		43,389			(855)				0010
.062124CEEJ EUR006/09/25|.062124C|&20240621EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2024	06/09/2025	4,355	625,000	143.51		14,625		14,374		12,188			(251)				0010
.062124MEEJ EUR006/23/25|.062124M|&20240621EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2024	06/23/2025	19,495	2,810,000	144.14		55,919		54,995		46,167			(924)				0010
.062124LEEJ EUR006/23/25|.062124L|&20240621EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2024	06/23/2025	3,954	570,000	144.14		10,944		10,763		9,024			(181)				0010
.062124UEEJ EUR006/23/25|.062124U|&20240621EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2024	06/23/2025	2,567	370,000	144.14		11,063		10,880		9,112			(183)				0010
.Y062124SPX EUR006/23/25|.Y062124|&20240621EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/21/2024	06/23/2025	918	5,015,000	5464.62		271,312		266,827		270,710			(4,484)				0010
.C062124SPX ASIAN06/23/2|.C062124|&20240621EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/21/2024	06/23/2025	882	4,820,000	5464.62		60,173		59,178		58,050			(995)				0010
.Q062124SPX EUR006/23/25|.Q062124|&20240621EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/21/2024	06/23/2025	3,342	18,265,000	5464.62		770,783		758,043		767,945			(12,740)				0010
.062124VEEJ EUR006/23/25|.062124V|&20240621EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2024	06/23/2025	5,481	790,000	144.14		23,779		23,386		19,565			(393)				0010
.062124WEEJ EUR006/23/25|.062124W|&20240621EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2024	06/23/2025	8,082	1,165,000	144.14		34,834		34,258		28,706			(576)				0010
.X062124SPX EUR006/23/25|.X062124|&20240621EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/21/2024	06/23/2025	389	2,125,000	5464.62		114,325		112,435		114,113			(1,890)				0010
.F062124SPX ASIAN06/23/2|.F062124|&20240621EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/21/2024	06/23/2025	112	610,000	5464.62		21,850		21,489		21,161			(361)				0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.L062124SPX EUR006/23/25|.L062124|&20240621EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/21/2024	06/23/2025	611	3,340,000	5464.62		100,534		98,872		99,876			(1,662)				0010
.V062124SPX EUR006/23/25|.V062124|&20240621EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/21/2024	06/23/2025	311	1,700,000	5464.62		86,870		85,434		86,653			(1,436)				0010
.062124JEEJ EUR006/23/25|.062124J|&20240621EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2024	06/23/2025	12,072	1,740,000	144.14		19,140		18,824		14,055			(316)				0010
.062124XEEJ EUR006/23/25|.062124X|&20240621EIOS048	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2024	06/23/2025	5,134	740,000	144.14		22,348		21,979		18,357			(369)				0010
.K062124SPX EUR006/23/25|.K062124|&20240621EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/21/2024	06/23/2025	829	4,530,000	5464.62		122,763		120,734		121,030			(2,029)				0010
.062124AEEJ EUR002/28/25|.062124A|&20240621EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2024	02/28/2025	3,753	530,000	141.21		20,246		19,756		17,253			(490)				0010
.062124TEEJ EUR006/23/25|.062124T|&20240621EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2024	06/23/2025	19,183	2,765,000	144.14		81,568		80,219		67,583			(1,348)				0010
.W062124SPX EUR006/23/25|.W062124|&20240621EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/21/2024	06/23/2025	221	1,210,000	5464.62		64,372		63,308		64,156			(1,064)				0010
.N062124SPX EUR006/23/25|.N062124|&20240621EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/21/2024	06/23/2025	2,235	12,215,000	5464.62		439,740		432,472		439,051			(7,268)				0010
.Q242106SPX DIGITAL06/23|.Q242106|&20240621EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2025	213	1,165,000	5464.62		66,522		65,422		68,110			(1,100)				0010
.062124KEEJ EUR006/23/25|.062124K|&20240621EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2024	06/23/2025	10,233	1,475,000	144.14		27,288		26,836		22,386			(451)				0010
.B242106SPX EUR006/23/25|.B242106|&20240621EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/21/2024	06/23/2025	2,023	11,055,000	5464.62		674,355		663,209		666,619			(11,146)				0010
.D062124SPX ASIAN06/23/2|.D062124|&20240621EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/21/2024	06/23/2025	229	1,250,000	5464.62		29,250		28,767		28,683			(483)				0010
.062124FEEJ EUR006/16/25|.062124F|&20240621EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2024	06/16/2025	4,862	700,000	143.98		21,770		21,403		17,592			(367)				0010
.M062124SPX EUR006/23/25|.M062124|&20240621EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/21/2024	06/23/2025	1,647	9,000,000	5464.62		309,600		304,483		308,719			(5,117)				0010
.062124BEEJ EUR004/14/25|.062124B|&20240621EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2024	04/14/2025	3,356	475,000	141.55		18,050		17,680		15,411			(370)				0010
.062124REEJ EUR006/23/25|.062124R|&20240621EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2024	06/23/2025	20,744	2,990,000	144.14		81,328		79,984		68,209			(1,344)				0010
.O062124SPX EUR006/23/25|.O062124|&20240621EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/21/2024	06/23/2025	365	1,995,000	5464.62		79,601		78,285		79,365			(1,316)				0010
.P062124SPX EUR006/23/25|.P062124|&20240621EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/21/2024	06/23/2025	1,005	5,490,000	5464.62		230,580		226,769		229,521			(3,811)				0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.B062124EEJ EUR006/22/26|.B062124|&20240621EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/21/2024	06/22/2026	2,740	395,000	144.14		16,472		16,336		13,501			(136)				0010
.E062124SPX ASIAN06/23/2|.E062124|&20240621EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	06/21/2024	06/23/2025	500	2,730,000	5464.62		91,283		89,774		88,669			(1,509)				0010
.062124GEEJ EUR006/23/25|.062124G|&20240621EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/21/2024	06/23/2025	5,261	750,000	142.56		28,050		27,586		23,092			(464)				0010
.062124YEEJ EUR006/23/25|.062124Y|&20240621EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/21/2024	06/23/2025	3,183	460,000	144.50035		13,754		13,527		11,013			(227)				0010
.062124SEEJ EUR006/23/25|.062124S|&20240621EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/21/2024	06/23/2025	2,706	390,000	144.14		10,881		10,701		9,128			(180)				0010
.A242106SPX EUR006/23/25|.A242106|&20240621EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba	2IGI19DL77OX0HC3ZE78	06/21/2024	06/23/2025	506	2,765,000	5464.62		168,665		165,877		166,730			(2,788)				0010
.H062124SPX EUR006/23/25|.H062124|&20240621EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba	2IGI19DL77OX0HC3ZE78	06/21/2024	06/23/2025	814	4,450,000	5464.62		85,885		84,465		84,133			(1,420)				0010
.062124QEEJ EUR006/23/25|.062124Q|&20240621EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/21/2024	06/23/2025	10,268	1,480,000	144.14		38,036		37,407		32,096			(629)				0010
.062124ZEEJ EUR006/23/25|.062124Z|&20240621EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/21/2024	06/23/2025	1,633	240,000	146.936316		5,544		5,452		4,130			(92)				0010
.J062124SPX EUR006/23/25|.J062124|&20240621EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba	2IGI19DL77OX0HC3ZE78	06/21/2024	06/23/2025	762	4,165,000	5464.62		105,375		103,633		103,793			(1,742)				0010
.S062124SPX EUR006/23/25|.S062124|&20240621EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba	2IGI19DL77OX0HC3ZE78	06/21/2024	06/23/2025	1,490	8,140,000	5464.62		353,276		347,437		351,842			(5,839)				0010
.I062124SPX EUR006/23/25|.I062124|&20240621EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba	2IGI19DL77OX0HC3ZE78	06/21/2024	06/23/2025	640	3,495,000	5464.62		77,939		76,650		76,587			(1,288)				0010
.X242106PDLV5E EUR006/22|.X242106|&20240621EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	06/21/2024	06/22/2026	3,592	1,357,722	377.95		44,669		44,300		35,431			(369)				0010
.062424BMXEA ASIAN06/09/|.062424B|&20240624EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba	2IGI19DL77OX0HC3ZE78	06/24/2024	06/09/2025	393	931,005	2368.97		20,283		19,991		17,693			(291)				0010
.062424AMXEA ASIAN05/28/|.062424A|&20240624EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba	2IGI19DL77OX0HC3ZE78	06/24/2024	05/28/2025	323	764,176	2365.87		15,430		15,200		13,395			(230)				0010
.062424SMXEA EUR006/23/2|.062424S|&20240624EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba	2IGI19DL77OX0HC3ZE78	06/24/2024	06/23/2025	333	768,417	2307.56		24,186		23,852		22,360			(334)				0010
.062424RMXEA EUR006/23/2|.062424R|&20240624EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba	2IGI19DL77OX0HC3ZE78	06/24/2024	06/23/2025	526	1,213,777	2307.56		16,248		16,024		14,367			(224)				0010
.062424NMXEA EUR006/09/2|.062424N|&20240624EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba	2IGI19DL77OX0HC3ZE78	06/24/2024	06/09/2025	264	625,408	2368.97		22,546		22,222		20,442			(324)				0010
.062424QMXEA EUR006/16/2|.062424Q|&20240624EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba	2IGI19DL77OX0HC3ZE78	06/24/2024	06/16/2025	374	862,597	2306.41		29,116		28,706		26,755			(410)				0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.062424PMXEA EUR006/16/2|.062424P|&20240624EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/24/2024	06/16/2025	421	970,999	2306.41		13,426		13,237		11,940			(189)				0010
.062424DMXEA ASIAN06/23/|.062424D|&20240624EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/24/2024	06/23/2025	444	1,024,557	2307.56		27,319		26,942		25,379			(377)				0010
.V242106PDLV5E EUR006/23|.V242106|&20240621EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/21/2024	06/23/2025	2,447	924,741	377.95		22,009		21,645		16,832			(364)				0010
.062424CMXEA ASIAN06/16/|.062424C|&20240624EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/24/2024	06/16/2025	235	542,006	2306.41		13,858		13,663		12,855			(195)				0010
.062424IMXEA EUR005/28/2|.062424I|&20240624EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/24/2024	05/28/2025	268	634,053	2365.87		7,842		7,725		7,158			(117)				0010
.062424MMXEA EUR006/09/2|.062424M|&20240624EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/24/2024	06/09/2025	578	1,369,265	2368.97		35,645		35,133		32,215			(512)				0010
.062424LMXEA EUR006/09/2|.062424L|&20240624EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/24/2024	06/09/2025	310	734,381	2368.97		8,550		8,427		7,738			(123)				0010
.062424JMXEA EUR005/28/2|.062424J|&20240624EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/24/2024	05/28/2025	444	1,050,446	2365.87		30,978		30,517		28,575			(461)				0010
.062424EMXEA EUR001/07/2|.062424E|&20240624EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/24/2024	01/07/2025	111	245,363	2213.22		14,624		14,249		14,021			(375)				0010
.062424GMXEA EUR002/21/2|.062424G|&20240624EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/24/2024	02/21/2025	103	230,514	2247.8		10,466		10,248		9,921			(218)				0010
.U242106PDLV5E EUR006/23|.U242106|&20240621EIOS049	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/21/2024	06/23/2025	754	284,788	377.95		6,778		6,666		5,178			(112)				0010
.062424HMXEA EUR004/21/2|.062424H|&20240624EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/24/2024	04/21/2025	137	312,972	2280.97		12,124		11,921		11,475			(203)				0010
.062424OMXEA EUR006/09/2|.062424O|&20240624EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/24/2024	06/09/2025	141	334,025	2368.97		13,028		12,841		11,794			(187)				0010
.062424FMXEA EUR001/28/2|.062424F|&20240624EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/24/2024	01/28/2025	94	209,291	2219.85		7,715		7,536		7,324			(179)				0010
.Y242106PDLV5E EUR006/22|.Y242106|&20240621EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/21/2024	06/22/2026	9,481	3,583,384	377.95		117,893		116,920		93,511			(973)				0010
.062424KMXEA EUR005/28/2|.062424K|&20240624EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/24/2024	05/28/2025	107	253,148	2365.87		8,596		8,468		7,891			(128)				0010
.W242106PDLV5E EUR006/23|.W242106|&20240621EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/21/2024	06/23/2025	7,119	2,690,721	377.95		64,039		62,981		48,977			(1,059)				0010
.M062724NDX DIGITAL06/23|.M062724|&20240627EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/27/2024	06/23/2025	7	141,198	19700.43		8,138		8,138		7,678							0010
.062724LNDX EUR006/16/25|.062724L|&20240627EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/27/2024	06/16/2025	19	373,536	19659.8		22,968		22,968		21,985							0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.K062724NDX DIGITAL06/16|.K062724|&20240627EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/27/2024	06/16/2025	8	159,513	19659.8		9,228		9,228		8,741							0010
.062724RNDX EUR006/23/25|.062724R|&20240627EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/27/2024	06/23/2025	28	551,612	19700.43		33,761		33,761		32,284							0010
.L062724NDX DIGITAL06/16|.L062724|&20240627EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/27/2024	06/16/2025	32	638,052	19659.8		36,913		36,913		34,965							0010
.N062724NDX DIGITAL06/23|.N062724|&20240627EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/27/2024	06/23/2025	29	564,794	19700.43		32,551		32,551		30,713							0010
.062724MNDX EUR006/16/25|.062724M|&20240627EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/27/2024	06/16/2025	74	1,454,825	19659.8		89,456		89,456		85,626							0010
.R062824SPX EUR006/30/25|.R062824|&20240628EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2024	06/30/2025	350	1,910,000	5460.48		83,448		83,448		82,841							0010
.062824TEEJ EUR006/30/25|.062824T|&20240628EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2024	06/30/2025	7,115	1,025,000	144.06		31,263		31,263		26,058							0010
.K242806PDLV5E EUR006/29|.K242806|&20240628EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/28/2024	06/29/2026	5,695	2,140,939	375.93		70,437		70,437		61,546							0010
.062824VEEJ EUR006/30/25|.062824V|&20240628EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2024	06/30/2025	12,911	1,860,000	144.06		57,660		57,660		47,558							0010
.A242806SPX EUR006/30/25|.A242806|&20240628EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2024	06/30/2025	190	1,035,000	5460.48		86,733		86,733		86,742							0010
.B242806SPX EUR006/29/26|.B242806|&20240628EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2024	06/29/2026	125	680,000	5460.48		92,351		92,351		90,352							0010
.F062824SPX EUR006/30/25|.F062824|&20240628EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2024	06/30/2025	2,301	12,565,000	5460.48		164,727		164,727		161,746							0010
.S062824SPX EUR006/30/25|.S062824|&20240628EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2024	06/30/2025	2,687	14,675,000	5460.48		675,197		675,197		670,649							0010
.062824IEEJ EUR006/30/25|.062824I|&20240628EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2024	06/30/2025	6,074	875,000	144.06		20,563		20,563		17,564							0010
.C242806PDLV5E EUR006/30|.C242806|&20240628EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/28/2024	06/30/2025	786	295,476	375.93		7,032		7,032		6,183							0010
.C062824SPX ASIAN06/30/2|.C062824|&20240628EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/28/2024	06/30/2025	205	1,120,000	5460.48		26,936		26,936		26,708							0010
.X062824SPX EUR006/30/25|.X062824|&20240628EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2024	06/30/2025	842	4,600,000	5460.48		274,528		274,528		272,208							0010
.Q062824SPX EUR006/30/25|.Q062824|&20240628EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2024	06/30/2025	2,131	11,635,000	5460.48		508,333		508,333		504,634							0010
.G242806PDLV5E EUR006/30|.G242806|&20240628EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/28/2024	06/30/2025	9,053	3,403,195	375.93		80,996		80,996		71,290							0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.B062824SPX ASIAN06/30/2|.B062824|&20240628EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/28/2024	06/30/2025	898	4,905,000	5460.48		62,048		62,048		60,236							0010
.A062824EEJ EUR006/29/26|.A062824|&20240628EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2024	06/29/2026	7,393	1,065,000	144.06		44,517		44,517		36,833							0010
.G062824SPX EUR006/30/25|.G062824|&20240628EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2024	06/30/2025	581	3,170,000	5460.48		61,023		61,023		60,129							0010
.062824PEEJ EUR006/30/25|.062824P|&20240628EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2024	06/30/2025	2,568	370,000	144.06		11,100		11,100		9,333							0010
.062824UEEJ EUR006/30/25|.062824U|&20240628EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2024	06/30/2025	5,414	780,000	144.06		24,180		24,180		19,944							0010
.H242806PDLV5E EUR004/14|.H242806|&20240628EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/28/2024	04/14/2026	1,288	477,154	370.52		18,275		18,275		16,451							0010
.D062824SPX ASIAN06/30/2|.D062824|&20240628EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/28/2024	06/30/2025	504	2,750,000	5460.48		92,428		92,428		91,778							0010
.062824CEEJ EUR006/09/25|.062824C|&20240628EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2024	06/09/2025	1,707	245,000	143.51		8,208		8,208		6,577							0010
.P062824SPX EUR006/30/25|.P062824|&20240628EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2024	06/30/2025	602	3,285,000	5460.48		139,448		139,448		138,410							0010
.062824AEEJ EUR006/23/25|.062824A|&20240628EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2024	06/23/2025	2,636	380,000	144.14		11,476		11,476		9,286							0010
.I062824SPX EUR006/30/25|.I062824|&20240628EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2024	06/30/2025	1,021	5,575,000	5460.48		140,713		140,713		139,336							0010
.Z062824SPX EUR006/30/25|.Z062824|&20240628EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2024	06/30/2025	3,201	17,480,000	5460.48		1,074,670		1,074,670		1,064,151							0010
.J242806PDLV5E EUR006/29|.J242806|&20240628EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/28/2024	06/29/2026	1,330	500,000	375.93		16,450		16,450		14,374							0010
.I242806PDLV5E EUR005/07|.I242806|&20240628EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/28/2024	05/07/2026	1,486	557,256	375.09		18,222		18,222		16,035							0010
.062824WEEJ EUR006/30/25|.062824W|&20240628EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2024	06/30/2025	5,226	760,000	145.42857		20,444		20,444		16,287							0010
.062824BEEJ EUR006/23/25|.062824B|&20240628EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2024	06/23/2025	2,636	380,000	144.14		11,856		11,856		9,458							0010
.062824EEEJ EUR006/30/25|.062824E|&20240628EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2024	06/30/2025	20,616	2,970,000	144.06		55,242		55,242		45,957							0010
.E062824SPX ASIAN06/30/2|.E062824|&20240628EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/28/2024	06/30/2025	79	430,000	5460.48		16,530		16,530		16,490							0010
.H062824SPX EUR006/30/25|.H062824|&20240628EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2024	06/30/2025	639	3,490,000	5460.48		77,862		77,862		76,919							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 Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.0062824SPX EUR006/30/25|.0062824|&20240628EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2024	06/30/2025	2,163	11,810,000	5460.48		500,744		500,744		497,031							0010
.062824XEEJ EUR006/30/25|.062824X|&20240628EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2024	06/30/2025	3,875	570,000	147.08526		12,768		12,768		9,736							0010
.D242806PDLV5E EUR005/07|.D242806|&20240628EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/28/2024	05/07/2025	648	243,006	375.09		5,613		5,613		4,980							0010
.062824DEEJ EUR006/30/25|.062824D|&20240628EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2024	06/30/2025	18,256	2,630,000	144.06		28,930		28,930		21,497							0010
.U062824SPX EUR006/30/25|.U062824|&20240628EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2024	06/30/2025	533	2,910,000	5460.48		153,241		153,241		152,684							0010
.062824OEEJ EUR006/30/25|.062824O|&20240628EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2024	06/30/2025	17,597	2,535,000	144.06		75,543		75,543		63,589							0010
.W062824SPX EUR006/30/25|.W062824|&20240628EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2024	06/30/2025	1,277	6,975,000	5460.48		379,719		379,719		378,769							0010
.062824YEEJ EUR006/30/25|.062824Y|&20240628EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2024	06/30/2025	10,094	1,505,000	149.1021		26,639		26,639		19,116							0010
.E242806PDLV5E EUR006/16|.E242806|&20240628EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/28/2024	06/16/2025	1,224	462,124	377.54		9,843		9,843		8,573							0010
.062824NEEJ EUR006/30/25|.062824N|&20240628EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2024	06/30/2025	23,983	3,455,000	144.06		93,976		93,976		80,319							0010
.062824REEJ EUR006/30/25|.062824R|&20240628EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2024	06/30/2025	10,516	1,515,000	144.06		46,056		46,056		38,486							0010
.062824ZEEJ EUR006/29/26|.062824Z|&20240628EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2024	06/29/2026	2,152	310,000	144.06		12,958		12,958		10,721							0010
.Y062824SPX EUR006/30/25|.Y062824|&20240628EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2024	06/30/2025	1,012	5,525,000	5460.48		337,522		337,522		334,338							0010
.062824MEEJ EUR006/30/25|.062824M|&20240628EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2024	06/30/2025	6,039	870,000	144.06		22,446		22,446		19,260							0010
.062824LEEJ EUR006/30/25|.062824L|&20240628EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2024	06/30/2025	5,206	750,000	144.06		18,675		18,675		16,014							0010
.062824QEEJ EUR006/30/25|.062824Q|&20240628EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2024	06/30/2025	6,352	915,000	144.06		27,542		27,542		23,085							0010
.062824KEEJ EUR006/30/25|.062824K|&20240628EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2024	06/30/2025	9,093	1,310,000	144.06		32,226		32,226		27,587							0010
.062824FEEJ EUR006/30/25|.062824F|&20240628EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2024	06/30/2025	29,675	4,275,000	144.06		85,073		85,073		71,185							0010
.T062824SPX EUR006/30/25|.T062824|&20240628EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2024	06/30/2025	715	3,905,000	5460.48		180,021		180,021		178,816							0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.J062824SPX EUR006/30/25|.J062824|&20240628EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/28/2024	06/30/2025	903	4,930,000	5460.48		135,181		135,181		134,087							0010
.062824JEEJ EUR006/30/25|.062824J|&20240628EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/28/2024	06/30/2025	14,508	2,090,000	144.06		49,951		49,951		42,677							0010
.N062824SPX EUR006/30/25|.N062824|&20240628EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/28/2024	06/30/2025	2,482	13,555,000	5460.48		525,256		525,256		521,330							0010
.062824GEEJ EUR006/30/25|.062824G|&20240628EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/28/2024	06/30/2025	3,679	530,000	144.06		11,872		11,872		10,103							0010
.062824SEEJ EUR006/30/25|.062824S|&20240628EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/28/2024	06/30/2025	4,408	635,000	144.06		19,304		19,304		16,136							0010
.K062824SPX EUR006/30/25|.K062824|&20240628EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/28/2024	06/30/2025	789	4,310,000	5460.48		132,619		132,619		131,923							0010
.M062824SPX EUR006/30/25|.M062824|&20240628EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/28/2024	06/30/2025	1,254	6,850,000	5460.48		241,805		241,805		240,100							0010
.F242806PDLV5E EUR006/30|.F242806|&20240628EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	06/28/2024	06/30/2025	7,755	2,915,354	375.93		69,385		69,385		61,071							0010
.V062824SPX EUR006/30/25|.V062824|&20240628EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/28/2024	06/30/2025	542	2,960,000	5460.48		157,886		157,886		157,380							0010
.L062824SPX EUR006/30/25|.L062824|&20240628EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/28/2024	06/30/2025	559	3,050,000	5460.48		102,480		102,480		101,815							0010
.062824HEEJ EUR006/30/25|.062824H|&20240628EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/28/2024	06/30/2025	7,844	1,130,000	144.06		26,103		26,103		22,269							0010
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants											193,014,435	212,804,378		289,845,977	XXX	525,077,499	26,292,235		(108,844,083)			XXX	XXX
.121523B EEJ EQFWD12/16/2|.121523B&20231215EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/15/2023	12/16/2024	26,994	3,800,000	140.77	38,000			34,138		34,138	(55,444)						0010
.012224T EEJ EQFWD01/14/2|.012224T&20240122EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/22/2024	01/14/2025	22,067	3,100,000	140.48		31,000		29,624		29,624	(1,376)						0010
.041024LSPX EQFWD08/14/2|.041024L|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	04/10/2024	08/14/2024	1,442	7,500,000	5202.39		220,914		31,152		31,152	(189,762)						0010
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options											38,000	251,914		94,914	XXX	94,914	(246,582)					XXX	XXX
.052319A IRF07/23/26|.052319A|IRF&20190523IRCF001	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	05/23/2019	07/23/2026	12,500,000	12,500,000	0.019	335,000			6,374		6,374	(32,415)						0040
.052319C IRF07/23/26|.052319C|IRF&20190523IRCF003	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	05/23/2019	07/23/2026	16,250,000	16,250,000	0.019	435,500			8,286		8,286	(42,139)						0040
.052819C IRF07/15/26|.052819C|IRF&20190528IRCF003	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	05/28/2019	07/15/2026	14,500,000	14,500,000	0.0185	386,000			6,721		6,721	(35,604)						0040
.052819A IRF07/15/26|.052819A|IRF&20190528IRCF001	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	05/28/2019	07/15/2026	14,500,000	14,500,000	0.0185	386,000			6,721		6,721	(35,604)						0040

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.060319C IRF07/15/26|.060319C|IRF&20190603IRCF003	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	06/03/2019	07/15/2026	15,750,000	15,750,000	0.017	462,500			6,183		6,183	(34,158)						0040
.060319A IRF07/15/26|.060319A|IRF&20190603IRCF001	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	06/03/2019	07/15/2026	15,750,000	15,750,000	0.017	462,500			6,183		6,183	(34,158)						0040
.060519G IRF07/25/26|.060519G|IRF&20190605IRCF007	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2019	07/25/2026	5,500,000	5,500,000	0.0172	160,500			2,336		2,336	(12,409)						0040
.060519C IRF07/15/26|.060519C|IRF&20190605IRCF003	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2019	07/15/2026	4,250,000	4,250,000	0.0172	124,000			1,706		1,706	(9,372)						0040
.060519E IRF07/25/26|.060519E|IRF&20190605IRCF005	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2019	07/25/2026	5,500,000	5,500,000	0.0172	160,500			2,336		2,336	(12,409)						0040
.060519A IRF07/15/26|.060519A|IRF&20190605IRCF001	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2019	07/15/2026	4,250,000	4,250,000	0.0172	124,000			1,706		1,706	(9,372)						0040
.061119C ICF05/05/25|.061119C|Int&20190611IRCF003	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/11/2019	05/05/2025	21,000,000	21,000,000	0.017	425,000			57		57	(8,037)						0040
.061119A ICF05/05/25|.061119A|Int&20190611IRCF001	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/11/2019	05/05/2025	21,000,000	21,000,000	0.017	425,000			57		57	(8,037)						0040
.061419P ICF07/15/26|.061419P|Int&20190614IRCF003	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/14/2019	07/15/2026	12,750,000	12,750,000	0.0165	371,000			4,734		4,734	(26,518)						0040
.061419N ICF07/15/26|.061419N|Int&20190614IRCF001	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/14/2019	07/15/2026	12,750,000	12,750,000	0.0165	371,000			4,734		4,734	(26,518)						0040
.071919I ICF07/20/26|.071919I|Int&20190719IRCF009	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/19/2019	07/20/2026	12,300,000	12,300,000	0.016	305,650			4,412		4,412	(24,733)						0040
.071919C ICF07/20/26|.071919C|Int&20190719IRCF003	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/19/2019	07/20/2026	4,000,000	4,000,000	0.016	98,000			1,435		1,435	(8,043)						0040
.071919G ICF07/20/26|.071919G|Int&20190719IRCF007	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/19/2019	07/20/2026	12,300,000	12,300,000	0.016	305,650			4,412		4,412	(24,733)						0040
.071919E ICF07/20/26|.071919E|Int&20190719IRCF005	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/19/2019	07/20/2026	5,000,000	5,000,000	0.016	123,000			1,794		1,794	(10,054)						0040
.081919A ICF10/15/24|.081919A|Int&20190819IRCF001	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2019	10/15/2024	5,000,000	5,000,000	0.011	78,000						(84)						0040
.081919M ICF07/15/26|.081919M|Int&20190819IRCF013	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2019	07/15/2026	8,000,000	8,000,000	0.0114	196,000			1,689		1,689	(10,807)						0040
.081919K ICF07/15/26|.081919K|Int&20190819IRCF011	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2019	07/15/2026	1,990,000	1,990,000	0.0114	49,000			420		420	(2,688)						0040
.081919I ICF07/15/26|.081919I|Int&20190819IRCF009	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2019	07/15/2026	1,990,000	1,990,000	0.0114	49,000			420		420	(2,688)						0040
.081919O ICF07/15/26|.081919O|Int&20190819IRCF015	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2019	07/15/2026	8,000,000	8,000,000	0.0114	196,000			1,689		1,689	(10,807)						0040

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

<table>
<tr><th>1</th><th>2</th><th>3</th><th>4</th><th>5</th><th></th><th>6</th><th>7</th><th>8</th><th>9</th><th>10</th><th>11</th><th>12</th><th>13</th><th>14</th><th>15</th><th>16</th><th>17</th><th>18</th><th>19</th><th>20</th><th>21</th><th>22</th><th>23</th></tr>
<tr><th>Description</th><th>Description of Item(s) Hedged, Used for Income Generation or Replicated</th><th>Schedule/ Exhibit Identifier</th><th>Type(s) of Risk(s) (a)</th><th>Exchange, Counterparty or Central Clearinghouse</th><th></th><th>Trade Date</th><th>Date of Maturity or Expiration</th><th>Number of Contracts</th><th>Notional Amount</th><th>Strike Price, Rate or Index Received (Paid)</th><th>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid</th><th>Current Year Initial Cost of Un-discounted Premium (Received) Paid</th><th>Current Year Income</th><th>Book/ Adjusted Carrying Value</th><th>Code</th><th>Fair Value</th><th>Unrealized Valuation Increase/ (Decrease)</th><th>Total Foreign Exchange Change in B./A.C.V.</th><th>Current Year's (Amorti-zation)/ Accretion</th><th>Adjustment to Carrying Value of Hedged Item</th><th>Potential Exposure</th><th>Credit Quality of Refer-ence Entity</th><th>Hedge Effectiveness at Inception and at Quarter-end (b)</th></tr>
<tr><td>.081919C ICF10/15/24|.081919C|Int&20190819IRCF003</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Royal Bank of Canada</td><td>ES7IP3U3RHIGC71XBU11</td><td>08/19/2019</td><td>10/15/2024</td><td>5,000,000</td><td>5,000,000</td><td>0.011</td><td>78,000</td><td></td><td></td><td></td><td></td><td></td><td>(84)</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
<tr><td>.091219I ICF10/25/26|.091219I|Int&20190912IRCF009</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Royal Bank of Canada</td><td>ES7IP3U3RHIGC71XBU11</td><td>09/12/2019</td><td>10/25/2026</td><td>2,000,000</td><td>2,000,000</td><td>0.0133</td><td>51,000</td><td></td><td></td><td>813</td><td></td><td>813</td><td>(3,837)</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
<tr><td>.091219G ICF11/20/26|.091219G|Int&20190912IRCF007</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Royal Bank of Canada</td><td>ES7IP3U3RHIGC71XBU11</td><td>09/12/2019</td><td>11/20/2026</td><td>7,000,000</td><td>7,000,000</td><td>0.0135</td><td>188,000</td><td></td><td></td><td>3,187</td><td></td><td>3,187</td><td>(14,208)</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
<tr><td>.091219M ICF10/25/26|.091219M|Int&20190912IRCF013</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Royal Bank of Canada</td><td>ES7IP3U3RHIGC71XBU11</td><td>09/12/2019</td><td>10/25/2026</td><td>10,000,000</td><td>10,000,000</td><td>0.0133</td><td>256,000</td><td></td><td></td><td>4,066</td><td></td><td>4,066</td><td>(19,184)</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
<tr><td>.091219E ICF11/20/26|.091219E|Int&20190912IRCF005</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Royal Bank of Canada</td><td>ES7IP3U3RHIGC71XBU11</td><td>09/12/2019</td><td>11/20/2026</td><td>4,000,000</td><td>4,000,000</td><td>0.0135</td><td>106,000</td><td></td><td></td><td>1,821</td><td></td><td>1,821</td><td>(8,119)</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
<tr><td>.091219O ICF10/25/26|.091219O|Int&20190912IRCF015</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Royal Bank of Canada</td><td>ES7IP3U3RHIGC71XBU11</td><td>09/12/2019</td><td>10/25/2026</td><td>16,000,000</td><td>16,000,000</td><td>0.0133</td><td>410,000</td><td></td><td></td><td>6,506</td><td></td><td>6,506</td><td>(30,695)</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
<tr><td>.091219C ICF11/20/26|.091219C|Int&20190912IRCF003</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Royal Bank of Canada</td><td>ES7IP3U3RHIGC71XBU11</td><td>09/12/2019</td><td>11/20/2026</td><td>2,000,000</td><td>2,000,000</td><td>0.0135</td><td>53,000</td><td></td><td></td><td>911</td><td></td><td>911</td><td>(4,059)</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
<tr><td>.091219K ICF10/25/26|.091219K|Int&20190912IRCF011</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Royal Bank of Canada</td><td>ES7IP3U3RHIGC71XBU11</td><td>09/12/2019</td><td>10/25/2026</td><td>2,000,000</td><td>2,000,000</td><td>0.0133</td><td>51,000</td><td></td><td></td><td>813</td><td></td><td>813</td><td>(3,837)</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
<tr><td>.091819C ICF10/20/26|.091819C|Int&20190918IRCF003</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Mizuho Capital Marke</td><td>OV6W8S6QX2D1J857QP30</td><td>09/18/2019</td><td>10/20/2026</td><td>5,750,000</td><td>5,750,000</td><td>0.013</td><td>136,750</td><td></td><td></td><td>2,212</td><td></td><td>2,212</td><td>(10,640)</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
<tr><td>.091819A ICF10/20/26|.091819A|Int&20190918IRCF001</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Mizuho Capital Marke</td><td>OV6W8S6QX2D1J857QP30</td><td>09/18/2019</td><td>10/20/2026</td><td>5,750,000</td><td>5,750,000</td><td>0.013</td><td>136,750</td><td></td><td></td><td>2,212</td><td></td><td>2,212</td><td>(10,640)</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
<tr><td>.103119E ICF01/23/27|.103119E|Int&20191031IRCF005</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Royal Bank of Canada</td><td>ES7IP3U3RHIGC71XBU11</td><td>10/31/2019</td><td>01/23/2027</td><td>8,000,000</td><td>8,000,000</td><td>0.0125</td><td>200,000</td><td></td><td></td><td>4,049</td><td></td><td>4,049</td><td>(16,529)</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
<tr><td>.103119A ICF10/20/24|.103119A|Int&20191031IRCF001</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Royal Bank of Canada</td><td>ES7IP3U3RHIGC71XBU11</td><td>10/31/2019</td><td>10/20/2024</td><td>10,000,000</td><td>10,000,000</td><td>0.0115</td><td>130,000</td><td></td><td></td><td></td><td></td><td></td><td>(197)</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
<tr><td>.103119C ICF01/23/27|.103119C|Int&20191031IRCF003</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Royal Bank of Canada</td><td>ES7IP3U3RHIGC71XBU11</td><td>10/31/2019</td><td>01/23/2027</td><td>8,000,000</td><td>8,000,000</td><td>0.0125</td><td>200,000</td><td></td><td></td><td>4,049</td><td></td><td>4,049</td><td>(16,529)</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
<tr><td>.111319E ICF10/23/25|.111319E|Int&20191113IRCF005</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Mizuho Capital Marke</td><td>OV6W8S6QX2D1J857QP30</td><td>11/13/2019</td><td>10/23/2025</td><td>3,000,000</td><td>3,000,000</td><td>0.0135</td><td>50,809</td><td></td><td></td><td>99</td><td></td><td>99</td><td>(2,252)</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
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<tr><td>.111319G ICF10/23/25|.111319G|Int&20191113IRCF007</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Mizuho Capital Marke</td><td>OV6W8S6QX2D1J857QP30</td><td>11/13/2019</td><td>10/23/2025</td><td>7,000,000</td><td>7,000,000</td><td>0.0135</td><td>118,553</td><td></td><td></td><td>230</td><td></td><td>230</td><td>(5,254)</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
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<tr><td>.111319I ICF10/23/25|.111319I|Int&20191113IRCF009</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Mizuho Capital Marke</td><td>OV6W8S6QX2D1J857QP30</td><td>11/13/2019</td><td>10/23/2025</td><td>13,500,000</td><td>13,500,000</td><td>0.0135</td><td>228,638</td><td></td><td></td><td>444</td><td></td><td>444</td><td>(10,132)</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
<tr><td>.112219C ICF07/15/26|.112219C|Int&20191122IRCF003</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Royal Bank of Canada</td><td>ES7IP3U3RHIGC71XBU11</td><td>11/22/2019</td><td>07/15/2026</td><td>7,000,000</td><td>7,000,000</td><td>0.0128</td><td>154,000</td><td></td><td></td><td>1,726</td><td></td><td>1,726</td><td>(10,657)</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
</table>

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

<table>
<tr><th>1</th><th>2</th><th>3</th><th>4</th><th>5</th><th>6</th><th>7</th><th>8</th><th>9</th><th>10</th><th>11</th><th>12</th><th>13</th><th>14</th><th>15</th><th>16</th><th>17</th><th>18</th><th>19</th><th>20</th><th>21</th><th>22</th><th>23</th></tr>
<tr><th>Description</th><th>Description of Item(s) Hedged, Used for Income Generation or Replicated</th><th>Schedule/ Exhibit Identifier</th><th>Type(s) of Risk(s) (a)</th><th>Exchange, Counterparty or Central Clearinghouse</th><th>Trade Date</th><th>Date of Maturity or Expiration</th><th>Number of Contracts</th><th>Notional Amount</th><th>Strike Price, Rate or Index Received (Paid)</th><th>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid</th><th>Current Year Initial Cost of Un-discounted Premium (Received) Paid</th><th>Current Year Income</th><th>Book/ Adjusted Carrying Value</th><th>Code</th><th>Fair Value</th><th>Unrealized Valuation Increase/ (Decrease)</th><th>Total Foreign Exchange Change in B./A.C.V.</th><th>Current Year's (Amorti-zation)/ Accretion</th><th>Adjustment to Carrying Value of Hedged Item</th><th>Potential Exposure</th><th>Credit Quality of Refer-ence Entity</th><th>Hedge Effectiveness at Inception and at Quarter-end (b)</th></tr>
<tr><td>.112219G ICF07/15/24|.112219G|Int&20191122IRCF007 ...</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Royal Bank of Canada ES7IP3U3RHIGC71XBU11</td><td>11/22/2019</td><td>07/15/2024</td><td>15,000,000</td><td>15,000,000</td><td>0.0123</td><td>176,250</td><td></td><td></td><td></td><td></td><td></td><td>(20)</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
<tr><td>.112219K ICF01/15/26|.112219K|Int&20191122IRCF011 ...</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Royal Bank of Canada ES7IP3U3RHIGC71XBU11</td><td>11/22/2019</td><td>01/15/2026</td><td>23,000,000</td><td>23,000,000</td><td>0.0128</td><td>439,500</td><td></td><td></td><td>1,661</td><td></td><td>1,661</td><td>(22,143)</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
<tr><td>.112219I ICF01/15/26|.112219I|Int&20191122IRCF009 ...</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Royal Bank of Canada ES7IP3U3RHIGC71XBU11</td><td>11/22/2019</td><td>01/15/2026</td><td>5,000,000</td><td>5,000,000</td><td>0.0128</td><td>95,500</td><td></td><td></td><td>361</td><td></td><td>361</td><td>(4,814)</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
<tr><td>.112219A ICF07/15/26|.112219A|Int&20191122IRCF001 ...</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Royal Bank of Canada ES7IP3U3RHIGC71XBU11</td><td>11/22/2019</td><td>07/15/2026</td><td>3,000,000</td><td>3,000,000</td><td>0.0128</td><td>66,000</td><td></td><td></td><td>740</td><td></td><td>740</td><td>(4,567)</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
<tr><td>.112219E ICF07/15/24|.112219E|Int&20191122IRCF005 ...</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Royal Bank of Canada ES7IP3U3RHIGC71XBU11</td><td>11/22/2019</td><td>07/15/2024</td><td>5,000,000</td><td>5,000,000</td><td>0.0123</td><td>58,750</td><td></td><td></td><td></td><td></td><td></td><td>(7)</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
<tr><td>.120519G ICF01/15/27|.120519G|Int&20191205IRCF007 ...</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Mizuho Capital Marke 0V6W8S6QX2D1J857QP30</td><td>12/05/2019</td><td>01/15/2027</td><td>5,000,000</td><td>5,000,000</td><td>0.0138</td><td>125,000</td><td></td><td></td><td>2,822</td><td></td><td>2,822</td><td>(11,313)</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
<tr><td>.120519C ICF01/16/27|.120519C|Int&20191205IRCF003 ...</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Mizuho Capital Marke 0V6W8S6QX2D1J857QP30</td><td>12/05/2019</td><td>01/16/2027</td><td>5,000,000</td><td>5,000,000</td><td>0.0138</td><td>126,250</td><td></td><td></td><td>2,861</td><td></td><td>2,861</td><td>(11,381)</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
<tr><td>.120519E ICF01/16/27|.120519E|Int&20191205IRCF005 ...</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Mizuho Capital Marke 0V6W8S6QX2D1J857QP30</td><td>12/05/2019</td><td>01/16/2027</td><td>15,000,000</td><td>15,000,000</td><td>0.0138</td><td>378,750</td><td></td><td></td><td>8,582</td><td></td><td>8,582</td><td>(34,144)</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
<tr><td>.120519M ICF10/15/27|.120519M|Int&20191205IRCF013 ...</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Mizuho Capital Marke 0V6W8S6QX2D1J857QP30</td><td>12/05/2019</td><td>10/15/2027</td><td>8,000,000</td><td>8,000,000</td><td>0.0138</td><td>230,000</td><td></td><td></td><td>9,308</td><td></td><td>9,308</td><td>(24,859)</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
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<tr><td>.120519K ICF01/15/27|.120519K|Int&20191205IRCF011 ...</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Mizuho Capital Marke 0V6W8S6QX2D1J857QP30</td><td>12/05/2019</td><td>01/15/2027</td><td>10,000,000</td><td>10,000,000</td><td>0.0138</td><td>250,000</td><td></td><td></td><td>5,645</td><td></td><td>5,645</td><td>(22,626)</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
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<tr><td>.121219C ICF10/20/25|.121219C|Int&20191212IRCF003 ...</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Mizuho Capital Marke 0V6W8S6QX2D1J857QP30</td><td>12/12/2019</td><td>10/20/2025</td><td>13,000,000</td><td>13,000,000</td><td>0.0146</td><td>239,688</td><td></td><td></td><td>474</td><td></td><td>474</td><td>(10,650)</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
<tr><td>.121219K ICF07/20/26|.121219K|Int&20191212IRCF011 ...</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Mizuho Capital Marke 0V6W8S6QX2D1J857QP30</td><td>12/12/2019</td><td>07/20/2026</td><td>11,000,000</td><td>11,000,000</td><td>0.0148</td><td>238,334</td><td></td><td></td><td>3,451</td><td></td><td>3,451</td><td>(19,984)</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
<tr><td>.121219E ICF01/20/26|.121219E|Int&20191212IRCF005 ...</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Mizuho Capital Marke 0V6W8S6QX2D1J857QP30</td><td>12/12/2019</td><td>01/20/2026</td><td>2,000,000</td><td>2,000,000</td><td>0.0146</td><td>40,000</td><td></td><td></td><td>188</td><td></td><td>188</td><td>(2,292)</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
<tr><td>.121219I ICF07/20/26|.121219I|Int&20191212IRCF009 ...</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Mizuho Capital Marke 0V6W8S6QX2D1J857QP30</td><td>12/12/2019</td><td>07/20/2026</td><td>4,000,000</td><td>4,000,000</td><td>0.0148</td><td>86,666</td><td></td><td></td><td>1,255</td><td></td><td>1,255</td><td>(7,267)</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
<tr><td>.121219A ICF10/20/25|.121219A|Int&20191212IRCF001 ...</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Mizuho Capital Marke 0V6W8S6QX2D1J857QP30</td><td>12/12/2019</td><td>10/20/2025</td><td>3,000,000</td><td>3,000,000</td><td>0.0146</td><td>55,313</td><td></td><td></td><td>109</td><td></td><td>109</td><td>(2,458)</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
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<tr><td>.121919A ICF01/23/26|.121919A|Int&20191219IRCF001 ...</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Mizuho Capital Marke 0V6W8S6QX2D1J857QP30</td><td>12/19/2019</td><td>01/23/2026</td><td>7,000,000</td><td>7,000,000</td><td>0.0148</td><td>130,000</td><td></td><td></td><td>700</td><td></td><td>700</td><td>(8,248)</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.121919E ICF04/23/26|.121919E|Int&20191219IRCF005	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	12/19/2019	04/23/2026	10,000,000	10,000,000	0.0149	200,000			1,964		1,964	(15,165)						0040
.121919G ICF01/23/27|.121919G|Int&20191219IRCF007	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	12/19/2019	01/23/2027	3,000,000	3,000,000	0.0152	72,000			2,029		2,029	(7,692)						0040
.121919C ICF04/23/26|.121919C|Int&20191219IRCF003	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	12/19/2019	04/23/2026	5,000,000	5,000,000	0.0149	100,000			982		982	(7,583)						0040
.3921Q ICF01/15/26|.3921Q|Interes&20210309IRCF047	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/09/2021	01/15/2026	7,500,000	7,500,000	0.00695				266		266	(4,235)						0040
.30921AS ICF02/20/26|.30921AS|Int&20210309IRCF023	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/09/2021	02/20/2026	5,000,000	5,000,000	0.00695				254		254	(3,164)						0040
.30921AO ICF08/20/25|.30921AO|Int&20210309IRCF019	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/09/2021	08/20/2025	7,500,000	7,500,000	0.00695				45		45	(2,172)						0040
.030921W ICF07/23/25|.030921W|Int&20210309IRCF001	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/09/2021	07/23/2025	5,000,000	5,000,000	0.00695				19		19	(1,204)						0040
.3921A ICF04/20/26|.3921A|Interes&20210309IRCF031	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/09/2021	04/20/2026	6,150,000	6,150,000	0.00695				480		480	(4,597)						0040
.30921AE ICF10/17/25|.30921AE|Int&20210309IRCF009	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/09/2021	10/17/2025	5,740,183	5,740,183	0.00695				74		74	(2,269)						0040
.3921I ICF07/24/25|.3921I|Interes&20210309IRCF039	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/09/2021	07/24/2025	6,000,000	6,000,000	0.00695				23		23	(1,458)						0040
.030921Y ICF07/23/25|.030921Y|Int&20210309IRCF003	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/09/2021	07/23/2025	8,500,000	8,500,000	0.00695				32		32	(2,046)						0040
.30921AW ICF10/20/25|.30921AW|Int&20210309IRCF027	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/09/2021	10/20/2025	8,250,000	8,250,000	0.00695				110		110	(3,288)						0040
.30921AM ICF10/15/25|.30921AM|Int&20210309IRCF017	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/09/2021	10/15/2025	7,000,000	7,000,000	0.00695				88		88	(2,736)						0040
.30921AU ICF02/20/26|.30921AU|Int&20210309IRCF025	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/09/2021	02/20/2026	5,000,000	5,000,000	0.00695				254		254	(3,164)						0040
.3921C ICF04/20/26|.3921C|Interes&20210309IRCF033	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/09/2021	04/20/2026	6,150,000	6,150,000	0.00695				480		480	(4,597)						0040
.30921AQ ICF08/20/25|.30921AQ|Int&20210309IRCF021	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/09/2021	08/20/2025	7,500,000	7,500,000	0.00695				45		45	(2,172)						0040
.3921O ICF01/15/26|.3921O|Interes&20210309IRCF045	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/09/2021	01/15/2026	2,500,000	2,500,000	0.00695				89		89	(1,412)						0040
.3921M ICF07/25/25|.3921M|Interes&20210309IRCF043	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/09/2021	07/25/2025	2,500,000	2,500,000	0.00695				10		10	(612)						0040
.30921AG ICF10/17/25|.30921AG|Int&20210309IRCF011	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/09/2021	10/17/2025	4,529,817	4,529,817	0.00695				59		59	(1,791)						0040

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.3921K ICF07/24/25|.3921K|Int eres&20210309IRCF041	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/09/2021	07/24/2025	6,000,000	6,000,000	0.00695				23		23	(1,458)						0040
.032421W ICF07/20/27|.032421W|I nt&20210324IRCF023	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	07/20/2027	7,000,000	7,000,000	0.00985	1			4,312		4,312	(14,588)						0040
.32421AI ICF01/20/27|.32421AI|I nt&20210324IRCF035	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	01/20/2027	7,500,000	7,500,000	0.00985	1			2,794		2,794	(12,376)						0040
.032421G ICF10/20/28|.032421G|I nt&20210324IRCF007	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	10/20/2028	14,250,000	14,250,000	0.0125	1			29,592		29,592	(50,327)						0040
.032421M ICF10/25/28|.032421M|I nt&20210324IRCF013	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	10/25/2028	2,000,000	2,000,000	0.0125	1			4,186		4,186	(7,086)						0040
.32421AC ICF01/22/27|.32421AC|I nt&20210324IRCF029	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	01/22/2027	4,000,000	4,000,000	0.00985	1			1,502		1,502	(6,619)						0040
.032421S ICF10/22/27|.032421S|I nt&20210324IRCF019	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	10/22/2027	5,000,000	5,000,000	0.00985	1			3,917		3,917	(11,448)						0040
.32421AE ICF01/22/27|.32421AE|I nt&20210324IRCF031	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	01/22/2027	14,000,000	14,000,000	0.00985	1			5,257		5,257	(23,167)						0040
.32421AA ICF04/20/27|.32421AA|I nt&20210324IRCF027	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	04/20/2027	10,000,000	10,000,000	0.00985	1			4,808		4,808	(18,713)						0040
.032421U ICF07/20/27|.032421U|I nt&20210324IRCF021	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	07/20/2027	3,000,000	3,000,000	0.00985	1			1,848		1,848	(6,252)						0040
.032421K ICF07/20/28|.032421K|I nt&20210324IRCF011	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	07/20/2028	20,100,000	20,100,000	0.0125	1			35,907		35,907	(67,755)						0040
.032421A ICF04/25/29|.032421A|I nt&20210324IRCF001	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	04/25/2029	2,000,000	2,000,000	0.0125	1			5,427		5,427	(7,633)						0040
.032421Q ICF10/22/27|.032421Q|I nt&20210324IRCF017	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	10/22/2027	2,500,000	2,500,000	0.00985	1			1,958		1,958	(5,724)						0040
.032421I ICF07/20/28|.032421I|I nt&20210324IRCF009	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	07/20/2028	6,000,000	6,000,000	0.0125	1			10,718		10,718	(20,226)						0040
.032421C ICF04/25/29|.032421C|I nt&20210324IRCF003	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	04/25/2029	6,750,000	6,750,000	0.0125	1			18,316		18,316	(25,762)						0040
.32421AG ICF01/20/27|.32421AG|I nt&20210324IRCF033	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	01/20/2027	7,500,000	7,500,000	0.00985	1			2,794		2,794	(12,376)						0040
.032421O ICF10/25/28|.032421O|I nt&20210324IRCF015	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	10/25/2028	6,000,000	6,000,000	0.0125	1			12,558		12,558	(21,257)						0040
.032421Y ICF04/20/27|.032421Y|I nt&20210324IRCF025	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	04/20/2027	5,000,000	5,000,000	0.00985	1			2,404		2,404	(9,357)						0040
.032421E ICF10/20/28|.032421E|I nt&20210324IRCF005	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	10/20/2028	5,000,000	5,000,000	0.0125	1			10,383		10,383	(17,659)						0040

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.040921E ICF11/20/25|.040921E|Int&20210409IRCF005	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	04/09/2021	11/20/2025	25,000,000	25,000,000	0.00801				547		547	(12,617)						0040
.040921A ICF10/22/25|.040921A|Int&20210409IRCF001	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	04/09/2021	10/22/2025	24,500,000	24,500,000	0.00801				384		384	(10,905)						0040
.040921G ICF02/20/27|.040921G|Int&20210409IRCF007	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	04/09/2021	02/20/2027	12,000,000	12,000,000	0.01132				5,796		5,796	(23,445)						0040
.040921M ICF05/20/27|.040921M|Int&20210409IRCF013	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	04/09/2021	05/20/2027	11,000,000	11,000,000	0.01132				6,744		6,744	(24,084)						0040
.040921K ICF05/20/27|.040921K|Int&20210409IRCF011	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	04/09/2021	05/20/2027	4,000,000	4,000,000	0.01132				2,452		2,452	(8,758)						0040
.040921C ICF10/22/25|.040921C|Int&20210409IRCF003	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	04/09/2021	10/22/2025	10,000,000	10,000,000	0.00801				157		157	(4,451)						0040
.040921I ICF02/20/27|.040921I|Int&20210409IRCF009	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	04/09/2021	02/20/2027	3,000,000	3,000,000	0.01132				1,449		1,449	(5,861)						0040
0189999999. Subtotal - Purchased Options - Hedging Other - Floors										12,452,319			344,207	XXX	344,207	(1,343,484)					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										205,504,753	213,056,292		290,285,098	XXX	525,516,620	24,702,169		(108,844,083)			XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										193,014,435	212,804,378		289,845,977	XXX	525,077,499	26,292,235		(108,844,083)			XXX	XXX
0449999999. Total Purchased Options - Put Options										38,000	251,914		94,914	XXX	94,914	(246,582)					XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors										12,452,319			344,207	XXX	344,207	(1,343,484)					XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										205,504,753	213,056,292		290,285,098	XXX	525,516,620	24,702,169		(108,844,083)			XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
.081622C EEJ EUR008/14/24|.081622&20220816EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2022	08/14/2024	171,963	25,000,000	145.38	(980,764)			(141,009)		(141,009)	100,009						0040
.121523A EEJ EQFWD12/16/2|.121523A&20231215EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/15/2023	12/16/2024	26,994	3,800,000	140.77	(38,000)			(120,211)		(120,211)	(18,817)						0040
.012224S EEJ EQFWD01/14/2|.012224S&20240122EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/22/2024	01/14/2025	22,067	3,100,000	140.48		(31,000)		(106,061)		(106,061)	(75,061)						0040
.021524A EEJ EUR002/14/25|.021524&20240215EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/15/2024	02/14/2025	19,208	2,700,000	140.57		(67,418)		(94,848)		(94,848)	(27,430)						0040
.021524B EEJ EUR002/17/26|.021524&20240215EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/15/2024	02/17/2026	23,476	3,300,000	140.57		(106,815)		(148,200)		(148,200)	(41,385)						0040
.041024KSPX EQFWD08/14/2|.041024K|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	04/10/2024	08/14/2024	1,442	7,500,000	5202.39		(268,718)		(449,977)		(449,977)	(181,259)						0040

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.051024AEEJ EUR001/14/26|.051024A|&20240510EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/10/2024	01/14/2026	24,943	3,500,000	140.32		(142,100)		(158,598)		(158,598)	(16,498)						0040
.051024BEEJ EUR003/16/26|.051024B|&20240510EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/10/2024	03/16/2026	18,969	2,700,000	142.34		(92,070)		(103,814)		(103,814)	(11,744)						0040
.051524AEEJ EUR005/14/26|.051524A|&20240515EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/15/2024	05/14/2026	69,643	10,000,000	143.59		(335,000)		(352,716)		(352,716)	(17,716)						0040
.062124IEEJ EUR001/14/25|.062124I|&20240621EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2024	01/14/2025	8,267	1,160,000	140.32		(41,876)		(40,738)		(40,738)	1,138						0040
.062124HEEJ EUR012/16/24|.062124H|&20240621EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2024	12/16/2024	20,006	2,825,000	141.21		(86,728)		(83,615)		(83,615)	3,113						0040
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(1,018,764)	(1,171,725)		(1,799,787)	XXX	(1,799,787)	(285,650)					XXX	XXX
.80723BL SPX EQFWD08/14/2|.80723BL&20230807EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2023	08/14/2024	1,660	7,500,000	4518.44	(361,238)			(6,020)		(6,020)	165,519						0010
.80723BK SPX EQFWD08/07/2|.80723BK&20230807EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	2,213	10,000,000	4518.44	(475,760)			(48,360)		(5,859)			237,880				0010
.80723BJ SPX EQFWD08/07/2|.80723BJ&20230807EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	2,213	10,000,000	4518.44	(475,760)			(48,360)		(5,859)			237,880				0010
.B110723 EEJ EQFWD11/07/2|.B110723&20231107EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2023	11/07/2024	9,390	1,300,000	138.44	(13,000)			(4,607)		(4,611)			6,500				0010
.111423K EEJ EQFWD11/14/2|.111423K&20231114EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2023	11/14/2024	6,091	850,000	139.54	(8,500)			(3,176)		(4,542)			4,250				0010
.X112823 SPX EQFWD07/15/2|.X112823&20231128EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/28/2023	07/15/2024	2,195	10,000,000	4554.89	(341,000)			(20,939)		(224)			272,202				0010
.Y112823 SPX EQFWD09/16/2|.Y112823&20231128EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/28/2023	09/16/2024	2,195	10,000,000	4554.89	(394,000)			(104,254)		(20,551)			246,419				0010
.C241402 SPX EQFWD11/07/2|.C24140&20240214EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/14/2024	11/07/2024	945	4,725,000	5000.62		(172,935)		(84,183)		(42,080)			88,752				0010
.G240804SPX EQFWD02/07/2|.G240804|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/08/2024	02/07/2025	1,759	9,150,000	5202.39		(372,405)		(271,622)		(194,477)			100,783				0010
.L240705SPX EQFWD05/07/2|.L240705|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2024	05/07/2025	964	5,000,000	5187.7		(214,100)		(182,840)		(135,676)			31,260				0010
.G052124EEJ EQFWD05/21/2|.G052124|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025	10,042	1,450,000	144.39		(14,500)		(12,942)		(36,577)			1,558				0010
.F241406SPX EQFWD06/16/2|.F241406|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2024	06/16/2025	875	4,750,000	5431.6		(191,805)		(184,936)		(184,757)			6,869				0010
0659999999. Subtotal - Written Options - Hedging Other - Put Options										(2,069,258)	(965,745)		(972,240)	XXX	(641,233)	165,519		1,234,352			XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

<table>
<tr><th>1</th><th>2</th><th>3</th><th>4</th><th>5</th><th></th><th>6</th><th>7</th><th>8</th><th>9</th><th>10</th><th>11</th><th>12</th><th>13</th><th>14</th><th>15</th><th>16</th><th>17</th><th>18</th><th>19</th><th>20</th><th>21</th><th>22</th><th>23</th></tr>
<tr><th>Description</th><th>Description of Item(s) Hedged, Used for Income Generation or Replicated</th><th>Schedule/ Exhibit Identifier</th><th>Type(s) of Risk(s) (a)</th><th>Exchange, Counterparty or Central Clearinghouse</th><th></th><th>Trade Date</th><th>Date of Maturity or Expiration</th><th>Number of Contracts</th><th>Notional Amount</th><th>Strike Price, Rate or Index Received (Paid)</th><th>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid</th><th>Current Year Initial Cost of Un-discounted Premium (Received) Paid</th><th>Current Year Income</th><th>Book/ Adjusted Carrying Value</th><th>Code</th><th>Fair Value</th><th>Unrealized Valuation Increase/ (Decrease)</th><th>Total Foreign Exchange Change in B./A.C.V.</th><th>Current Year's (Amorti-zation)/ Accretion</th><th>Adjustment to Carrying Value of Hedged Item</th><th>Potential Exposure</th><th>Credit Quality of Refer-ence Entity</th><th>Hedge Effectiveness at Inception and at Quarter-end (b)</th></tr>
<tr><td>.030921X ICF07/23/25|.030921X|Int&20210309IRCF002</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Bank of America, N.A.</td><td>B4TYDEB6GKMZ0031MB27</td><td>03/09/2021</td><td>07/23/2025</td><td>5,000,000</td><td>5,000,000</td><td>0.01095</td><td></td><td></td><td>(114,911)</td><td>(251,234)</td><td></td><td>(251,234)</td><td>40,973</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
<tr><td>.3921B ICF04/20/26|.3921B|Interes&20210309IRCF032</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Bank of America, N.A.</td><td>B4TYDEB6GKMZ0031MB27</td><td>03/09/2021</td><td>04/20/2026</td><td>6,150,000</td><td>6,150,000</td><td>0.01095</td><td></td><td></td><td>(142,888)</td><td>(450,699)</td><td></td><td>(450,699)</td><td>11,905</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
<tr><td>.30921AT ICF02/20/26|.30921AT|Int&20210309IRCF024</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Bank of America, N.A.</td><td>B4TYDEB6GKMZ0031MB27</td><td>03/09/2021</td><td>02/20/2026</td><td>5,000,000</td><td>5,000,000</td><td>0.01095</td><td></td><td></td><td>(114,274)</td><td>(324,882)</td><td></td><td>(324,882)</td><td>14,066</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
<tr><td>.3921R ICF01/15/26|.3921R|Interes&20210309IRCF048</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Bank of America, N.A.</td><td>B4TYDEB6GKMZ0031MB27</td><td>03/09/2021</td><td>01/15/2026</td><td>7,500,000</td><td>7,500,000</td><td>0.01095</td><td></td><td></td><td>(171,424)</td><td>(498,796)</td><td></td><td>(498,796)</td><td>26,595</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
<tr><td>.30921AP ICF08/20/25|.30921AP|Int&20210309IRCF020</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Bank of America, N.A.</td><td>B4TYDEB6GKMZ0031MB27</td><td>03/09/2021</td><td>08/20/2025</td><td>7,500,000</td><td>7,500,000</td><td>0.01095</td><td></td><td></td><td>(171,411)</td><td>(370,294)</td><td></td><td>(370,294)</td><td>54,624</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
<tr><td>.3921J ICF07/24/25|.3921J|Interes&20210309IRCF040</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Bank of America, N.A.</td><td>B4TYDEB6GKMZ0031MB27</td><td>03/09/2021</td><td>07/24/2025</td><td>6,000,000</td><td>6,000,000</td><td>0.01095</td><td></td><td></td><td>(137,902)</td><td>(301,208)</td><td></td><td>(301,208)</td><td>48,898</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
<tr><td>.30921AF ICF10/17/25|.30921AF|Int&20210309IRCF010</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Bank of America, N.A.</td><td>B4TYDEB6GKMZ0031MB27</td><td>03/09/2021</td><td>10/17/2025</td><td>5,740,183</td><td>5,740,183</td><td>0.01095</td><td></td><td></td><td>(131,921)</td><td>(336,559)</td><td></td><td>(336,559)</td><td>33,360</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
<tr><td>.30921AX ICF10/20/25|.30921AX|Int&20210309IRCF028</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Bank of America, N.A.</td><td>B4TYDEB6GKMZ0031MB27</td><td>03/09/2021</td><td>10/20/2025</td><td>8,250,000</td><td>8,250,000</td><td>0.01095</td><td></td><td></td><td>(191,679)</td><td>(481,327)</td><td></td><td>(481,327)</td><td>49,314</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
<tr><td>.030921Z ICF07/23/25|.030921Z|Int&20210309IRCF004</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Bank of America, N.A.</td><td>B4TYDEB6GKMZ0031MB27</td><td>03/09/2021</td><td>07/23/2025</td><td>8,500,000</td><td>8,500,000</td><td>0.01095</td><td></td><td></td><td>(195,349)</td><td>(427,098)</td><td></td><td>(427,098)</td><td>69,654</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
<tr><td>.30921AV ICF02/20/26|.30921AV|Int&20210309IRCF026</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Bank of America, N.A.</td><td>B4TYDEB6GKMZ0031MB27</td><td>03/09/2021</td><td>02/20/2026</td><td>5,000,000</td><td>5,000,000</td><td>0.01095</td><td></td><td></td><td>(114,274)</td><td>(324,882)</td><td></td><td>(324,882)</td><td>14,066</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
<tr><td>.30921AR ICF08/20/25|.30921AR|Int&20210309IRCF022</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Bank of America, N.A.</td><td>B4TYDEB6GKMZ0031MB27</td><td>03/09/2021</td><td>08/20/2025</td><td>7,500,000</td><td>7,500,000</td><td>0.01095</td><td></td><td></td><td>(171,411)</td><td>(370,294)</td><td></td><td>(370,294)</td><td>54,624</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
<tr><td>.3921D ICF04/20/26|.3921D|Interes&20210309IRCF034</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Bank of America, N.A.</td><td>B4TYDEB6GKMZ0031MB27</td><td>03/09/2021</td><td>04/20/2026</td><td>6,150,000</td><td>6,150,000</td><td>0.01095</td><td></td><td></td><td>(142,888)</td><td>(450,699)</td><td></td><td>(450,699)</td><td>11,905</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
<tr><td>.3921N ICF07/25/25|.3921N|Interes&20210309IRCF044</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Bank of America, N.A.</td><td>B4TYDEB6GKMZ0031MB27</td><td>03/09/2021</td><td>07/25/2025</td><td>2,500,000</td><td>2,500,000</td><td>0.01095</td><td></td><td></td><td>(57,459)</td><td>(125,451)</td><td></td><td>(125,451)</td><td>20,223</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
<tr><td>.3921P ICF01/15/26|.3921P|Interes&20210309IRCF046</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Bank of America, N.A.</td><td>B4TYDEB6GKMZ0031MB27</td><td>03/09/2021</td><td>01/15/2026</td><td>2,500,000</td><td>2,500,000</td><td>0.01095</td><td></td><td></td><td>(57,141)</td><td>(166,265)</td><td></td><td>(166,265)</td><td>8,865</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
<tr><td>.3921L ICF07/24/25|.3921L|Interes&20210309IRCF042</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Bank of America, N.A.</td><td>B4TYDEB6GKMZ0031MB27</td><td>03/09/2021</td><td>07/24/2025</td><td>6,000,000</td><td>6,000,000</td><td>0.01095</td><td></td><td></td><td>(137,902)</td><td>(301,208)</td><td></td><td>(301,208)</td><td>48,898</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
<tr><td>.30921AN ICF10/15/25|.30921AN|Int&20210309IRCF018</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Bank of America, N.A.</td><td>B4TYDEB6GKMZ0031MB27</td><td>03/09/2021</td><td>10/15/2025</td><td>7,000,000</td><td>7,000,000</td><td>0.01095</td><td></td><td></td><td>(159,996)</td><td>(411,309)</td><td></td><td>(411,309)</td><td>40,184</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
<tr><td>.30921AH ICF10/17/25|.30921AH|Int&20210309IRCF012</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Bank of America, N.A.</td><td>B4TYDEB6GKMZ0031MB27</td><td>03/09/2021</td><td>10/17/2025</td><td>4,529,817</td><td>4,529,817</td><td>0.01095</td><td></td><td></td><td>(104,104)</td><td>(265,592)</td><td></td><td>(265,592)</td><td>26,325</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
<tr><td>.32421AJ ICF01/20/27|.32421AJ|Int&20210324IRCF036</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Royal Bank of Canada</td><td>ES7IP3U3RHIGC71XBU11</td><td>03/24/2021</td><td>01/20/2027</td><td>7,500,000</td><td>7,500,000</td><td>0.01385</td><td>(1)</td><td></td><td>(80,098)</td><td>(648,768)</td><td></td><td>(648,768)</td><td>(24,982)</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
<tr><td>.032421R ICF10/22/27|.032421R|Int&20210324IRCF018</td><td>MULTIPLE</td><td>SCH D-1</td><td>Interest Rate</td><td>Royal Bank of Canada</td><td>ES7IP3U3RHIGC71XBU11</td><td>03/24/2021</td><td>10/22/2027</td><td>2,500,000</td><td>2,500,000</td><td>0.01385</td><td>(1)</td><td></td><td>(53,476)</td><td>(261,047)</td><td></td><td>(261,047)</td><td>(17,267)</td><td></td><td></td><td></td><td></td><td></td><td>0040</td></tr>
</table>

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.032421L ICF07/20/28|.032421L|Int&20210324IRCF012	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	07/20/2028	20,100,000	20,100,000	0.0165	(1)		(409,672)	(2,246,779)		(2,246,779)	(190,161)						0040
.032421V ICF07/20/27|.032421V|Int&20210324IRCF022	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	07/20/2027	3,000,000	3,000,000	0.01385	(1)		(65,231)	(295,317)		(295,317)	(16,739)						0040
.032421B ICF04/25/29|.032421B|Int&20210324IRCF002	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	04/25/2029	2,000,000	2,000,000	0.0165	(1)		(40,324)	(254,616)		(254,616)	(23,367)						0040
.032421H ICF10/20/28|.032421H|Int&20210324IRCF008	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	10/20/2028	14,250,000	14,250,000	0.0165	(1)		(290,439)	(1,667,878)		(1,667,878)	(145,720)						0040
.32421AD ICF01/22/27|.32421AD|Int&20210324IRCF030	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	01/22/2027	4,000,000	4,000,000	0.01385	(1)		(85,562)	(346,450)		(346,450)	(14,770)						0040
.032421T ICF10/22/27|.032421T|Int&20210324IRCF020	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	10/22/2027	5,000,000	5,000,000	0.01385	(1)		(106,952)	(522,093)		(522,093)	(34,534)						0040
.032421J ICF07/20/28|.032421J|Int&20210324IRCF010	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	07/20/2028	6,000,000	6,000,000	0.0165	(1)		(122,290)	(670,680)		(670,680)	(56,765)						0040
.32421AB ICF04/20/27|.32421AB|Int&20210324IRCF028	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	04/20/2027	10,000,000	10,000,000	0.01385	(1)		(367,384)	(925,122)		(925,122)	(45,173)						0040
.032421Z ICF04/20/27|.032421Z|Int&20210324IRCF026	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	04/20/2027	5,000,000	5,000,000	0.01385	(1)		(108,718)	(462,561)		(462,561)	(22,586)						0040
.032421D ICF04/25/29|.032421D|Int&20210324IRCF004	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	04/25/2029	6,750,000	6,750,000	0.0165	(1)		(136,095)	(859,329)		(859,329)	(78,862)						0040
.32421AF ICF01/22/27|.32421AF|Int&20210324IRCF032	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	01/22/2027	14,000,000	14,000,000	0.01385	(1)		(232,495)	(1,212,574)		(1,212,574)	(51,694)						0040
.032421P ICF10/25/28|.032421P|Int&20210324IRCF016	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	10/25/2028	6,000,000	6,000,000	0.0165	(1)		(120,973)	(701,618)		(701,618)	(63,006)						0040
.032421N ICF10/25/28|.032421N|Int&20210324IRCF014	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	10/25/2028	2,000,000	2,000,000	0.0165	(1)		(40,324)	(233,873)		(233,873)	(21,002)						0040
.032421F ICF10/20/28|.032421F|Int&20210324IRCF006	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	10/20/2028	5,000,000	5,000,000	0.0165	(1)		(101,909)	(585,220)		(585,220)	(51,130)						0040
.032421X ICF07/20/27|.032421X|Int&20210324IRCF024	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	07/20/2027	7,000,000	7,000,000	0.01385	(1)		(152,205)	(689,074)		(689,074)	(39,057)						0040
.32421AH ICF01/20/27|.32421AH|Int&20210324IRCF034	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	01/20/2027	7,500,000	7,500,000	0.01385	(1)		(163,076)	(648,768)		(648,768)	(24,982)						0040
.040921H ICF02/20/27|.040921H|Int&20210409IRCF008	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	04/09/2021	02/20/2027	12,000,000	12,000,000	0.01532			(247,746)	(979,167)		(979,167)	(53,674)						0040
.040921B ICF10/22/25|.040921B|Int&20210409IRCF002	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	04/09/2021	10/22/2025	24,500,000	24,500,000	0.01201			(546,855)	(1,395,577)		(1,395,577)	124,980						0040
.040921N ICF05/20/27|.040921N|Int&20210409IRCF014	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	04/09/2021	05/20/2027	11,000,000	11,000,000	0.01532			(227,101)	(957,998)		(957,998)	(61,216)						0040

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.040921F ICF11/20/25|.040921F|Int&20210409IRCF006	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	04/09/2021	11/20/2025	25,000,000	25,000,000	0.01201			(557,973)	(1,397,549)		(1,397,549)	109,998						0040
.040921D ICF10/22/25|.040921D|Int&20210409IRCF004	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	04/09/2021	10/22/2025	10,000,000	10,000,000	0.01201			(223,206)	(569,623)		(569,623)	51,012						0040
.040921J ICF02/20/27|.040921J|Int&20210409IRCF010	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	04/09/2021	02/20/2027	3,000,000	3,000,000	0.01532			(61,937)	(244,792)		(244,792)	(13,419)						0040
.040921L ICF05/20/27|.040921L|Int&20210409IRCF012	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	04/09/2021	05/20/2027	4,000,000	4,000,000	0.01532			(82,582)	(348,363)		(348,363)	(22,260)						0040
0669999999. Subtotal - Written Options - Hedging Other - Caps										(18)		(6,941,559)	(24,982,632)	XXX	(24,982,632)	(211,896)					XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(3,088,039)	(2,137,470)	(6,941,559)	(27,754,659)	XXX	(27,423,652)	(332,027)		1,234,352			XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(1,018,764)	(1,171,725)		(1,799,787)	XXX	(1,799,787)	(285,650)					XXX	XXX
0939999999. Total Written Options - Put Options										(2,069,258)	(965,745)		(972,240)	XXX	(641,233)	165,519		1,234,352			XXX	XXX
0949999999. Total Written Options - Caps										(18)		(6,941,559)	(24,982,632)	XXX	(24,982,632)	(211,896)					XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options										(3,088,039)	(2,137,470)	(6,941,559)	(27,754,659)	XXX	(27,423,652)	(332,027)		1,234,352			XXX	XXX
Interest Rate Swap 6/2/2028 0.0112&20211130VIRS002	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	11/30/2021	06/02/2028	1	27,600,000	5.4 / 0.049997			(1,209,002)			(3,019,115)					273,574		100/100
Interest Rate Swap 12/2/2028 0.01&20211130VIRS004	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	11/30/2021	12/02/2028	1	4,500,000	5.4 / 0.049997						(542,104)					47,357		100/100
Interest Rate Swap 12/2/2029 0.01&20211130VIRS008	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	11/30/2021	12/02/2029	1	3,700,000	5.4 / 0.049997						(513,039)					43,109		100/100
Interest Rate Swap 6/4/2029 0.0114&20211130VIRS006	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	11/30/2021	06/04/2029	1	19,500,000	5.4 / 0.049997			(846,014)			(2,530,685)					216,485		100/100
Interest Rate Swap 12/2/2028 0.01&20211130VIRS003	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	11/30/2021	12/02/2028	1	5,500,000	5.4 / 0.049997						(662,571)					57,881		100/100
Interest Rate Swap 6/4/2029 0.0114&20211130VIRS005	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	11/30/2021	06/04/2029	1	19,500,000	5.4 / 0.049997			(846,014)			(2,530,685)					216,485		100/100
Interest Rate Swap 6/2/2028 0.0112&20211130VIRS001	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	11/30/2021	06/02/2028	1	26,500,000	5.4 / 0.049997			(1,160,825)			(2,898,788)					262,671		100/100
Interest Rate Swap 12/2/2029 0.01&20211130VIRS007	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	11/30/2021	12/02/2029	1	3,800,000	5.4 / 0.049997						(526,904)					44,274		100/100

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Interest Rate Swap 6/23/2028 0.011&20211221VIRS003	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	12/21/2021	06/23/2028	1	28,100,000	5.4 / 0.046357			(1,219,209)			(3,049,912)					280,297		100/100
Interest Rate Swap 12/23/2028 0.0&20211221VIRS006	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	12/21/2021	12/23/2028	1	47,400,000	5.4 / 0.046357						(5,614,010)					501,634		100/100
Interest Rate Swap 6/22/2029 0.01&20211221VIRS008	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	12/21/2021	06/22/2029	1	13,600,000	5.4 / 0.046357			(586,162)			(1,731,531)					151,748		100/100
Interest Rate Swap 6/23/2028 0.011&20211221VIRS001	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	12/21/2021	06/23/2028	1	11,500,000	5.4 / 0.047582			(498,970)			(1,248,185)					114,712		100/100
Interest Rate Swap 6/22/2029 0.01&20211221VIRS007	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	12/21/2021	06/22/2029	1	13,600,000	5.4 / 0.047582			(586,154)			(1,731,531)					151,748		100/100
Interest Rate Swap 12/23/2028 0.0&20211221VIRS004	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	12/21/2021	12/23/2028	1	61,600,000	5.4 / 0.047582						(7,295,844)					651,913		100/100
Interest Rate Swap 2/22/2029 0.017&20220217VIRS010	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	02/22/2029	1	2,000,000	5.4 / 0.05			(72,038)			(199,732)					21,564		100/100
Interest Rate Swap 8/22/2030 0.017&20220217VIRS004	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	08/22/2030	1	14,600,000	5.4 / 0.05						(1,783,639)					181,034		100/100
Interest Rate Swap 2/22/2028 0.017&20220217VIRS015	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	02/22/2028	1	13,500,000	5.4 / 0.05			(488,960)			(1,136,274)					128,959		100/100
Interest Rate Swap 2/22/2031 0.017&20220217VIRS002	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	02/22/2031	1	15,500,000	5.4 / 0.05			(551,932)			(2,009,199)					199,854		100/100
Interest Rate Swap 2/22/2029 0.017&20220217VIRS009	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	02/22/2029	1	14,600,000	5.4 / 0.05			(525,878)			(1,458,041)					157,416		100/100
Interest Rate Swap 8/22/2028 0.017&20220217VIRS013	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	08/22/2028	1	24,800,000	5.4 / 0.05						(2,282,729)					252,607		100/100
Interest Rate Swap 8/22/2028 0.017&20220217VIRS014	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	08/22/2028	1	7,000,000	5.4 / 0.05						(644,319)					71,300		100/100
Interest Rate Swap 2/22/2031 0.017&20220217VIRS003	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	02/22/2031	1	15,500,000	5.4 / 0.05			(551,971)			(2,009,199)					199,854		100/100

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Interest Rate Swap 2/22/2028 0.017&20220217VIRS016	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	02/22/2028	1	17,600,000	5.4 / 0.05			(637,464)			(1,481,365)					168,124		100/100
Interest Rate Swap 2/22/2029 0.017&20220217VIRS012	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	02/22/2029	1	14,400,000	5.4 / 0.05			(518,604)			(1,438,068)					155,260		100/100
Interest Rate Swap 8/22/2029 0.017&20220217VIRS008	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	08/22/2029	1	3,300,000	5.4 / 0.05						(352,502)					37,444		100/100
Interest Rate Swap 2/22/2030 0.017&20220217VIRS006	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	02/22/2030	1	9,700,000	5.4 / 0.05			(346,434)			(1,109,659)					115,283		100/100
Interest Rate Swap 8/22/2030 0.017&20220217VIRS005	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	08/22/2030	1	14,500,000	5.4 / 0.05						(1,771,422)					179,794		100/100
Interest Rate Swap 5/15/2032 0.02&20220325VIRS010	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	03/25/2022	05/15/2032	1	3,100,000	0.0 / 2.324249						(284,342)					43,511		100/100
Interest Rate Swap 8/15/2032 0.02&20220325VIRS011	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	03/25/2022	08/15/2032	1	2,600,000	0.0 / 2.322279						(232,340)					37,067		100/100
Interest Rate Swap 2/18/2032 0.02&20220325VIRS009	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	03/25/2022	02/18/2032	1	3,500,000	0.0 / 2.643676						(329,589)					48,371		100/100
Interest Rate Swap 11/17/2032 0.0&20220325VIRS012	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	03/25/2022	11/17/2032	1	2,300,000	0.0 / 2.319964						(201,309)					33,310		100/100
Interest Rate Swap 8/15/2031 0.02&20220325VIRS007	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	03/25/2022	08/15/2031	1	5,900,000	0.0 / 2.537409						(598,223)					78,771		100/100
Interest Rate Swap 11/15/2031 0.0&20220325VIRS008	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	03/25/2022	11/15/2031	1	5,800,000	0.0 / 2.59104						(565,216)					78,782		100/100
Interest Rate Swap 4/20/2028 0.02&20220527VIRS001	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	05/27/2022	04/20/2028	1	58,000,000	5.32456 / 1.217481			(864,990)			(3,529,476)					566,057		100/100
Interest Rate Swap 4/20/2028 0.02&20220527VIRS003	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	05/27/2022	04/20/2028	1	12,000,000	5.32456 / 1.217481			(178,963)			(730,237)					117,115		100/100
Interest Rate Swap 4/20/2029 0.02&20220531VIRS006	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	05/31/2022	04/20/2029	1	15,000,000	5.32456 / 2.602			(213,182)			(975,836)					164,488		100/100
Interest Rate Swap 4/20/2027 0.02&20220531VIRS001	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	05/31/2022	04/20/2027	1	33,000,000	5.32456 / 2.588			(471,375)			(1,544,404)					276,590		100/100
Interest Rate Swap 4/20/2029 0.02&20220531VIRS004	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	05/31/2022	04/20/2029	1	20,000,000	5.32456 / 2.602			(284,243)			(1,301,115)					219,317		100/100
Interest Rate Swap 4/20/2027 0.02&20220531VIRS003	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	05/31/2022	04/20/2027	1	10,000,000	5.32456 / 2.588			(142,841)			(468,001)					83,815		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 10/19/2029 0.0&20221017VIRS001	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	10/17/2022	10/19/2029	1	79,000,000	5.32656 / 3.95504			(624,192)			(971,989)					910,216		100/100
Interest Rate Swap 10/19/2029 0.0&20221017VIRS003	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	10/17/2022	10/19/2029	1	68,000,000	5.32656 / 3.95504			(537,280)			(836,649)					783,477		100/100
Interest Rate Swap 11/5/2027 0.03&20230110VIRS001	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	01/10/2023	11/05/2027	1	4,500,000	5.33593 / 4.383516			(42,489)			(111,110)					41,182		100/100
Interest Rate Swap 7/15/2028 0.01&20230202VIRS001	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	06/17/2021	07/15/2028	1	2,500,000	5.60106 / 4.995027			(55,001)			(295,614)					25,125		100/100
Interest Rate Swap 2/27/2028 0.03&20230223VIRS004	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	02/23/2023	02/27/2028	1	11,818,000	5.33589 / 4.87333			(88,293)			(128,841)					113,046		100/100
Interest Rate Swap 2/27/2030 0.03&20230223VIRS006	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	02/23/2023	02/27/2030	1	20,341,000	5.33589 / 4.87333			(170,430)			(342,503)					242,178		100/100
Interest Rate Swap 2/27/2028 0.03&20230223VIRS003	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	02/23/2023	02/27/2028	1	20,341,000	5.33589 / 4.87333			(151,968)			(221,760)					194,573		100/100
Interest Rate Swap 2/27/2028 0.03&20230223VIRS001	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	02/23/2023	02/27/2028	1	26,507,000	5.33589 / 4.87333			(198,034)			(288,982)					253,554		100/100
Interest Rate Swap 2/27/2028 0.03&20230223VIRS002	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	02/23/2023	02/27/2028	1	46,443,000	5.33589 / 4.87333			(346,977)			(506,327)					444,253		100/100
Interest Rate Swap 1/15/2028 0.01&20230310VIRS001	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/17/2021	01/15/2028	1	7,000,000	5.68206 / 5.1766			(158,610)			(778,350)					65,945		100/100
Interest Rate Swap 11/5/2027 0.01&20230310VIRS004	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/08/2021	11/05/2027	1	4,500,000	5.59943 / 5.189203			(104,553)			(497,760)					41,182		100/100
Interest Rate Swap 5/5/2028 0.0106&20230310VIRS006	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/08/2021	05/05/2028	1	3,500,000	5.59943 / 5.189203			(80,436)			(425,404)					34,337		100/100
Interest Rate Swap 7/15/2028 0.01&20230310VIRS003	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/17/2021	07/15/2028	1	10,000,000	5.68206 / 5.1766			(224,100)			(1,212,772)					100,499		100/100
Interest Rate Swap 5/5/2028 0.0106&20230310VIRS008	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/08/2021	05/05/2028	1	3,500,000	5.59943 / 5.189203			(80,436)			(425,404)					34,337		100/100
Interest Rate Swap 1/15/2028 0.01&20230310VIRS002	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/17/2021	01/15/2028	1	29,000,000	5.68206 / 5.1766			(657,099)			(3,224,595)					273,201		100/100
Interest Rate Swap 11/5/2027 0.01&20230310VIRS005	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/08/2021	11/05/2027	1	2,500,000	5.59943 / 5.189203			(58,085)			(276,533)					22,879		100/100
Interest Rate Swap 5/5/2028 0.0106&20230310VIRS007	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/08/2021	05/05/2028	1	2,000,000	5.59943 / 5.189203			(45,963)			(243,088)					19,621		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 4/8/2029 0.013&20230331VIRS010	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/06/2021	04/08/2029	1	7,000,000	5.61234 / 5.492329			(152,124)			(929,747)					76,521		100/100
Interest Rate Swap 2/5/2028 0.010&20230331VIRS005	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/29/2021	02/05/2028	1	7,500,000	5.69643 / 5.213376			(177,725)			(899,507)					71,151		100/100
Interest Rate Swap 7/8/2028 0.0125&20230331VIRS006	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/29/2021	07/08/2028	1	5,500,000	5.70234 / 5.582329			(125,319)			(682,179)					55,137		100/100
Interest Rate Swap 10/8/2027 0.01&20230331VIRS002	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/06/2021	10/08/2027	1	7,500,000	5.65234 / 5.532329			(170,599)			(789,299)					67,812		100/100
Interest Rate Swap 7/15/2026 0.01&20230331VIRS001	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/17/2021	07/15/2026	1	10,000,000	5.82906 / 5.326884			(246,150)			(799,462)					71,414		100/100
Interest Rate Swap 10/28/2027 0.0&20230331VIRS003	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/26/2021	10/28/2027	1	13,500,000	5.61537 / 5.130593			(291,517)			(1,337,510)					123,176		100/100
Interest Rate Swap 8/5/2028 0.010&20230331VIRS007	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/29/2021	08/05/2028	1	5,000,000	5.68643 / 5.203376			(116,871)			(652,118)					50,621		100/100
Interest Rate Swap 1/8/2028 0.011&20230331VIRS004	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/17/2021	01/08/2028	1	7,500,000	5.71234 / 5.592329			(173,807)			(858,184)					70,456		100/100
Interest Rate Swap 10/8/2028 0.013&20230331VIRS008	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/06/2021	10/08/2028	1	6,500,000	5.62234 / 5.502329			(143,144)			(807,086)					67,237		100/100
Interest Rate Swap 1/15/2029 0.01&20230331VIRS009	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/17/2021	01/15/2029	1	2,000,000	5.70906 / 5.206884			(44,566)			(263,875)					21,331		100/100
Interest Rate Swap 10/31/2025 0.0&20230404VIRS001	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	04/04/2023	10/31/2025	1	35,000,000	5.3295 / 4.841123			(308,117)			(552,707)					202,577		100/100
Interest Rate Swap 2/5/2027 0.009&20230406VIRS001	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	07/29/2021	02/05/2027	1	25,000,000	5.80343 / 5.3437			(621,020)			(2,457,458)					201,556		100/100
Interest Rate Swap 8/31/2028 0.01&20230406VIRS002	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	08/26/2021	08/31/2028	1	19,500,000	5.70484 / 5.3581			(454,585)			(2,521,867)					199,101		100/100
Interest Rate Swap 8/31/2028 0.01&20230406VIRS006	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	08/26/2021	08/31/2028	1	8,000,000	5.70484 / 5.3581			(186,496)			(1,034,612)					81,682		100/100
Interest Rate Swap 10/8/2030 0.01&20230406VIRS009	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	10/06/2021	10/08/2030	1	12,800,000	5.56934 / 5.4785			(268,093)			(2,007,270)					160,384		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 8/5/2028 0.010&20230406VIRS005	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke	0V6W8S6QX2D1J857QP30	07/29/2021	08/05/2028	1	5,000,000	5.74343 / 5.2837			(118,311)			(662,924)					50,621		100/100
Interest Rate Swap 2/5/2028 0.010&20230406VIRS003	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke	0V6W8S6QX2D1J857QP30	07/29/2021	02/05/2028	1	7,500,000	5.76343 / 5.3037			(180,265)			(916,407)					71,151		100/100
Interest Rate Swap 10/8/2029 0.01&20230406VIRS008	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke	0V6W8S6QX2D1J857QP30	10/06/2021	10/08/2029	1	9,400,000	5.56934 / 5.4785			(200,227)			(1,314,035)					107,998		100/100
Interest Rate Swap 1/15/2029 0.01&20230406VIRS007	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke	0V6W8S6QX2D1J857QP30	06/17/2021	01/15/2029	1	9,000,000	5.74606 / 5.634674			(202,230)			(1,201,309)					95,988		100/100
Interest Rate Swap 4/8/2028 0.012&20230406VIRS004	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke	0V6W8S6QX2D1J857QP30	10/06/2021	04/08/2028	1	11,200,000	5.56934 / 5.4785			(246,681)			(1,262,115)					108,876		100/100
Interest Rate Swap 4/28/2028 0.01&20230413VIRS004	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke	0V6W8S6QX2D1J857QP30	10/26/2021	04/28/2028	1	19,400,000	5.65687 / 5.191981			(418,023)			(2,134,642)					189,833		100/100
Interest Rate Swap 2/28/2028 0.01&20230413VIRS003	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke	0V6W8S6QX2D1J857QP30	08/26/2021	02/28/2028	1	31,500,000	5.63789 / 5.312834			(726,926)			(3,674,354)					301,727		100/100
Interest Rate Swap 10/8/2028 0.013&20230413VIRS006	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke	0V6W8S6QX2D1J857QP30	10/06/2021	10/08/2028	1	29,800,000	5.56384 / 5.478223			(647,494)			(3,631,485)					308,254		100/100
Interest Rate Swap 7/8/2028 0.0125&20230413VIRS005	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke	0V6W8S6QX2D1J857QP30	06/29/2021	07/08/2028	1	14,500,000	5.50384 / 5.418223			(315,915)			(1,691,215)					145,362		100/100
Interest Rate Swap 2/5/2028 0.010&20230413VIRS002	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke	0V6W8S6QX2D1J857QP30	07/29/2021	02/05/2028	1	3,250,000	5.75793 / 5.313565			(78,025)			(396,508)					30,832		100/100
Interest Rate Swap 4/8/2028 0.012&20230413VIRS001	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke	0V6W8S6QX2D1J857QP30	10/06/2021	04/08/2028	1	16,000,000	5.56384 / 5.478223			(351,959)			(1,799,930)					155,538		100/100
Interest Rate Swap 4/8/2029 0.013&20230418VIRS003	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke	0V6W8S6QX2D1J857QP30	10/06/2021	04/08/2029	1	38,700,000	5.56184 / 5.471829			(831,203)			(5,055,035)					423,053		100/100
Interest Rate Swap 7/15/2026 0.01&20230418VIRS001	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke	0V6W8S6QX2D1J857QP30	06/17/2021	07/15/2026	1	40,000,000	5.48856 / 5.409049			(915,742)			(2,930,336)					285,657		100/100
Interest Rate Swap 1/8/2028 0.011&20230418VIRS002	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke	0V6W8S6QX2D1J857QP30	06/17/2021	01/08/2028	1	30,000,000	5.49184 / 5.401829			(661,969)			(3,214,658)					281,824		100/100

STATEMENT AS OF JUNE 30, 2024 OF THE Symetra Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 5/5/2023 0.010&20210729VIRS005S	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti	VYVVCKR63DVZZN70PB21	07/29/2021	05/05/2028	1	3,000,000	5.66161 / 1.055			(69,737)			(334,242)					29,432		100/100
Interest Rate Swap 2/28/2023 0.01&20210826VIRS001S	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti	VYVVCKR63DVZZN70PB21	08/26/2021	02/28/2028	1	36,000,000	5.66161 / 1.112			(822,846)			(3,797,975)					344,830		100/100
Interest Rate Swap 5/28/2023 0.00&20210526VIRS001S	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti	VYVVCKR63DVZZN70PB21	05/26/2021	05/28/2026	1	50,000,000	5.66161 / 0.859			(1,204,548)			(3,467,540)					345,507		100/100
Interest Rate Swap 6/2/2023 0.008&20210528VIRS001S	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti	VYVVCKR63DVZZN70PB21	05/28/2021	06/02/2026	1	50,000,000	5.66161 / 0.8885			(1,198,385)			(3,465,025)					346,410		100/100
Interest Rate Swap 5/28/2023 0.00&20210526VIRS002S	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti	VYVVCKR63DVZZN70PB21	05/26/2021	05/28/2026	1	50,000,000	5.66161 / 0.874			(1,200,798)			(3,453,976)					345,507		100/100
Interest Rate Swap 6/1/2023 0.008&20210527VIRS001S	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti	VYVVCKR63DVZZN70PB21	05/27/2021	06/01/2026	1	50,000,000	5.66161 / 0.895			(1,216,891)			(3,455,260)					346,410		100/100
Interest Rate Swap 6/30/2023 0.00&20210615VIRS001S	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti	VYVVCKR63DVZZN70PB21	06/15/2021	06/30/2026	1	17,300,000	5.66161 / 0.8795			(450,330)			(1,239,551)					122,329		100/100
Interest Rate Swap 6/30/2023 0.01&20211223VIRS001S	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti	VYVVCKR63DVZZN70PB21	12/23/2021	06/30/2026	1	17,300,000	5.66161 / 1.3325			(430,738)			(1,091,434)					122,329		100/100
Interest Rate Swap 2/18/2032 0.02&20210322VIRS013S	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti	VYVVCKR63DVZZN70PB21	03/22/2021	02/18/2032	1	1,000,000	0.0 / 2.4755						(81,241)					13,820		100/100
Interest Rate Swap 11/15/2031 0.0&20210322VIRS012S	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti	VYVVCKR63DVZZN70PB21	03/22/2021	11/15/2031	1	2,900,000	0.0 / 2.4385						(254,462)					39,391		100/100
Interest Rate Swap 8/15/2031 0.02&20210322VIRS011S	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti	VYVVCKR63DVZZN70PB21	03/22/2021	08/15/2031	1	3,300,000	0.0 / 2.395						(313,763)					44,058		100/100
Interest Rate Swap 5/1/2028 0.0335&20230427VIRS003	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke	0V6W8S6QX2D1J857QP30	04/27/2023	05/01/2028	1	20,000,000	5.32681 / 5.04345			(201,228)			(591,075)					195,959		100/100
Interest Rate Swap 5/1/2026 0.0365&20230427VIRS001	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke	0V6W8S6QX2D1J857QP30	04/27/2023	05/01/2026	1	30,000,000	5.32681 / 5.04345			(256,341)			(513,135)					203,470		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 5/1/2028 0.0335&20230427VIRS002	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke OV6W8S6QX2D1J857QP30	04/27/2023	05/01/2028	1	37,000,000	5.32681 / 5.04345			(372,271)			(1,093,489)					362,524		100/100
Interest Rate Swap 6/27/2030 0.03&20230623VIRS006	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/23/2023	06/27/2030	1	4,000,000	5.33939 / 5.2387			(35,435)			(93,688)					48,949		100/100
Interest Rate Swap 6/27/2028 0.03&20230623VIRS003	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/23/2023	06/27/2028	1	14,000,000	5.33939 / 5.2387			(111,925)			(210,977)					139,825		100/100
Interest Rate Swap 6/27/2030 0.03&20230623VIRS005	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/23/2023	06/27/2030	1	5,000,000	5.33939 / 5.2387			(44,294)			(117,111)					61,186		100/100
Interest Rate Swap 6/27/2026 0.04&20230623VIRS001	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/23/2023	06/27/2026	1	15,000,000	5.33939 / 5.2387			(87,894)			(112,809)					105,801		100/100
Interest Rate Swap 6/27/2028 0.03&20230623VIRS002	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/23/2023	06/27/2028	1	40,000,000	5.33939 / 5.2387			(319,785)			(602,790)					399,500		100/100
Interest Rate Swap 8/2/2028 0.0394&20230731VIRS002	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2023	08/02/2028	1	15,400,000	5.32814 / 5.36532			(109,030)			(118,049)					155,723		100/100
Interest Rate Swap 8/2/2028 0.0394&20230731VIRS003	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2023	08/02/2028	1	20,000,000	5.32814 / 5.36532			(141,597)			(153,311)					202,237		100/100
Interest Rate Swap 8/2/2026 0.0434&20230731VIRS001	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2023	08/02/2026	1	20,000,000	5.32814 / 5.36532			(101,153)			(73,582)					144,568		100/100
Interest Rate Swap 8/2/2030 0.0377&20230731VIRS004	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2023	08/02/2030	1	8,000,000	5.32814 / 5.36532			(63,514)			(104,516)					98,712		100/100
Interest Rate Swap 10/3/2030 0.04&20230929VIRS008	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2023	10/03/2030	1	5,000,000	5.32089 / 5.3955			(28,101)			67,591					62,550		100/100
Interest Rate Swap 10/3/2028 0.04&20230929VIRS005	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2023	10/03/2028	1	5,000,000	5.32089 / 5.3955			(26,068)			39,702					51,599		100/100
Interest Rate Swap 10/3/2028 0.04&20230929VIRS004	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2023	10/03/2028	1	7,750,000	5.32089 / 5.3955			(40,405)			61,538					79,979		100/100
Interest Rate Swap 10/3/2030 0.04&20230929VIRS007	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2023	10/03/2030	1	7,750,000	5.32089 / 5.3955			(43,557)			104,765					96,952		100/100
Interest Rate Swap 10/3/2028 0.04&20230929VIRS002	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2023	10/03/2028	1	7,000,000	5.32089 / 5.3955			(36,495)			55,582					72,239		100/100
Interest Rate Swap 10/3/2026 0.04&20230929VIRS001	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2023	10/03/2026	1	35,500,000	5.32089 / 5.3955			(138,163)			91,126					266,841		100/100
Interest Rate Swap 10/3/2028 0.04&20230929VIRS003	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2023	10/03/2028	1	35,500,000	5.32089 / 5.3955			(185,083)			281,883					366,356		100/100

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 10/3/2030 0.04&20230929VIRS006	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2023	10/03/2030	1	8,000,000	5.32089 / 5.3955			(44,962)			108,145					100,080		100/100
Interest Rate Swap 11/2/2026 0.04&20231031VIRS002	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	10/31/2023	11/02/2026	1	4,000,000	5.32814 / 5.38275			(14,779)			14,661					30,594		100/100
Interest Rate Swap 11/2/2028 0.04&20231031VIRS006	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/31/2023	11/02/2028	1	5,250,000	5.32814 / 5.38275			(23,633)			69,842					54,749		100/100
Interest Rate Swap 11/2/2030 0.04&20231031VIRS010	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/31/2023	11/02/2030	1	2,500,000	5.32814 / 5.38275			(11,646)			58,721					31,499		100/100
Interest Rate Swap 11/2/2028 0.04&20231031VIRS005	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/31/2023	11/02/2028	1	2,500,000	5.32814 / 5.38275			(11,254)			33,258					26,071		100/100
Interest Rate Swap 11/2/2030 0.04&20231031VIRS009	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/31/2023	11/02/2030	1	7,500,000	5.32814 / 5.38275			(34,937)			176,165					94,497		100/100
Interest Rate Swap 11/2/2028 0.04&20231031VIRS003	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/31/2023	11/02/2028	1	16,000,000	5.32814 / 5.38275			(72,024)			212,852					166,853		100/100
Interest Rate Swap 11/2/2026 0.04&20231031VIRS001	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	10/31/2023	11/02/2026	1	8,000,000	5.32814 / 5.38275			(29,557)			29,322					61,188		100/100
Interest Rate Swap 11/2/2030 0.04&20231031VIRS007	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/31/2023	11/02/2030	1	7,250,000	5.32814 / 5.38275			(33,772)			170,293					91,347		100/100
Interest Rate Swap 11/2/2028 0.04&20231031VIRS004	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/31/2023	11/02/2028	1	56,750,000	5.32814 / 5.38275			(255,461)			754,959					591,808		100/100
Interest Rate Swap 11/2/2030 0.04&20231031VIRS008	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/31/2023	11/02/2030	1	20,000,000	5.32814 / 5.38275			(93,165)			469,774					251,992		100/100
Interest Rate Swap 12/15/2030 0.0&20231213VIRS006	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/13/2023	12/15/2030	1	2,000,000	5.33922 / 5.38463			(16,177)			(25,672)					25,417		100/100
Interest Rate Swap 12/15/2026 0.0&20231213VIRS002	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	12/13/2023	12/15/2026	1	8,000,000	5.33922 / 5.38463			(51,109)			(58,636)					62,738		100/100
Interest Rate Swap 12/15/2028 0.0&20231213VIRS004	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	12/13/2023	12/15/2028	1	9,000,000	5.33922 / 5.38463			(69,352)			(95,340)					95,034		100/100
Interest Rate Swap 12/15/2030 0.0&20231213VIRS005	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/13/2023	12/15/2030	1	10,500,000	5.33922 / 5.38463			(84,930)			(134,779)					133,437		100/100
Interest Rate Swap 12/15/2026 0.0&20231213VIRS001	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	12/13/2023	12/15/2026	1	7,000,000	5.33922 / 5.38463			(44,721)			(51,307)					54,895		100/100
Interest Rate Swap 12/15/2028 0.0&20231213VIRS003	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	12/13/2023	12/15/2028	1	44,000,000	5.33922 / 5.38463			(339,054)			(466,109)					464,612		100/100
Interest Rate Swap 12/19/2030 0.0&20231215VIRS005	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	12/15/2023	12/19/2030	1	24,500,000	5.34741 / 5.36399			(229,050)			(686,192)					311,593		100/100
Interest Rate Swap 12/19/2028 0.0&20231215VIRS003	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	12/15/2023	12/19/2028	1	8,000,000	5.34741 / 5.36399			(71,582)			(170,370)					84,569		100/100

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 12/19/2026 0.0&20231215VIRS001	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/15/2023	12/19/2026	1	28,500,000	5.34741 / 5.36399			(219,687)			(392,742)					223,956		100/100
Interest Rate Swap 12/19/2028 0.0&20231215VIRS002	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	12/15/2023	12/19/2028	1	9,000,000	5.34741 / 5.36399			(80,530)			(191,665)					95,141		100/100
Interest Rate Swap 9/30/1935 0.03&20231220VIRS006	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	12/20/2023	09/30/2035	1	2,325,000	0.0 / 3.361						(80,820)					39,009		100/100
Interest Rate Swap 6/30/1935 0.03&20231220VIRS005	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	12/20/2023	06/30/2035	1	1,575,000	0.0 / 3.343						(59,085)					26,130		100/100
Interest Rate Swap 9/30/2034 0.03&20231220VIRS002	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	12/20/2023	09/30/2034	1	2,700,000	0.0 / 3.3555						(120,696)					43,242		100/100
Interest Rate Swap 6/28/2034 0.03&20231220VIRS001	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	12/20/2023	06/28/2034	1	1,425,000	5.33 / 3.3905						(65,731)					22,531		100/100
Interest Rate Swap 12/31/1934 0.0&20231220VIRS003	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	12/20/2023	12/31/2034	1	1,800,000	0.0 / 3.3485						(75,053)					29,177		100/100
Interest Rate Swap 3/31/1935 0.03&20231220VIRS004	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	12/20/2023	03/31/2035	1	2,850,000	0.0 / 3.339						(113,402)					46,743		100/100
Interest Rate Swap 1/22/2027 0.03&20240118VIRS001	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	01/18/2024	01/22/2027	1	60,000,000	5.32456 / 5.31781			(217,021)			(752,218)					480,000		100/100
Interest Rate Swap 1/22/2031 0.03&20240118VIRS005	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	01/18/2024	01/22/2031	1	10,000,000	5.32456 / 5.31781			(40,465)			(166,080)					128,160		100/100
Interest Rate Swap 1/22/2029 0.03&20240118VIRS003	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	01/18/2024	01/22/2029	1	25,000,000	5.32456 / 5.31781			(99,772)			(384,169)					267,219		100/100
Interest Rate Swap 1/22/2031 0.03&20240118VIRS004	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	01/18/2024	01/22/2031	1	11,000,000	5.32456 / 5.31781			(44,511)			(182,688)					140,976		100/100
Interest Rate Swap 1/22/2029 0.03&20240118VIRS002	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	01/18/2024	01/22/2029	1	10,000,000	5.32456 / 5.31781			(39,909)			(153,667)					106,888		100/100
Interest Rate Swap 6/30/2037 0.03&20240130VIRS018	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2024	06/30/2037	1	1,700,000	0 / 3.6555						(19,956)					30,659		100/100
Interest Rate Swap 3/31/2038 0.03&20240130VIRS024	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2024	03/31/2038	1	1,100,000	0 / 3.6905						(11,680)					20,402		100/100
Interest Rate Swap 9/30/2037 0.03&20240130VIRS020	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2024	09/30/2037	1	1,500,000	0 / 3.671						(16,608)					27,311		100/100
Interest Rate Swap 12/31/2037 0.0&20240130VIRS022	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2024	12/31/2037	1	1,200,000	0 / 3.6805						(13,036)					22,054		100/100
Interest Rate Swap 12/31/2036 0.0&20240130VIRS014	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2024	12/31/2036	1	2,700,000	0 / 3.627						(35,657)					47,749		100/100
Interest Rate Swap 3/31/2037 0.03&20240130VIRS016	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2024	03/31/2037	1	2,700,000	0 / 3.641						(33,647)					48,224		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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 9/30/2036 0.03&20240130VIRS012	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2024	09/30/2036	1	2,900,000	0 / 3.6175						(39,786)					50,771		100/100
Interest Rate Swap 12/31/2035 0.0&20240130VIRS006	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2024	12/31/2035	1	3,300,000	0 / 3.585						(54,839)					55,979		100/100
Interest Rate Swap 3/31/2036 0.03&20240130VIRS008	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2024	03/31/2036	1	3,600,000	0 / 3.5975						(55,123)					61,727		100/100
Interest Rate Swap 6/30/2036 0.03&20240130VIRS010	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2024	06/30/2036	1	3,000,000	0 / 3.608						(43,200)					51,983		100/100
Interest Rate Swap 6/30/2035 0.03&20240130VIRS002	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2024	06/30/2035	1	2,300,000	0 / 3.5755						(44,170)					38,159		100/100
Interest Rate Swap 6/30/2030 0.03&20240130VIRS001	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2024	06/30/2030	1	3,900,000	0 / 3.4615						(55,216)					47,765		100/100
Interest Rate Swap 12/31/2030 0.0&20240130VIRS005	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2024	12/31/2030	1	5,600,000	0 / 3.4615						(65,609)					71,441		100/100
Interest Rate Swap 9/30/2035 0.03&20240130VIRS004	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2024	09/30/2035	1	2,800,000	0 / 3.573						(51,038)					46,978		100/100
Interest Rate Swap 9/30/2030 0.03&20240130VIRS003	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2024	09/30/2030	1	4,700,000	0 / 3.459						(60,170)					58,750		100/100
Interest Rate Swap 12/31/2032 0.0&20240130VIRS021	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2024	12/31/2032	1	2,100,000	0 / 3.57						(14,608)					30,630		100/100
Interest Rate Swap 9/30/2031 0.03&20240130VIRS011	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2024	09/30/2031	1	4,900,000	0 / 3.494						(44,890)					65,968		100/100
Interest Rate Swap 3/31/2032 0.03&20240130VIRS015	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2024	03/31/2032	1	4,600,000	0 / 3.518						(37,670)					64,071		100/100
Interest Rate Swap 6/30/2031 0.03&20240130VIRS009	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2024	06/30/2031	1	5,100,000	0 / 3.486						(49,482)					67,467		100/100
Interest Rate Swap 3/31/2031 0.034&20240130VIRS007	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2024	03/31/2031	1	6,100,000	0 / 3.48						(62,966)					79,241		100/100
Interest Rate Swap 6/30/2032 0.03&20240130VIRS017	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2024	06/30/2032	1	2,800,000	0 / 3.533						(21,619)					39,623		100/100
Interest Rate Swap 12/31/2031 0.0&20240130VIRS013	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2024	12/31/2031	1	4,700,000	0 / 3.506						(40,487)					64,400		100/100
Interest Rate Swap 3/31/2033 0.03&20240130VIRS023	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2024	03/31/2033	1	1,900,000	0 / 3.5815						(13,022)					28,117		100/100
Interest Rate Swap 9/30/2032 0.03&20240130VIRS019	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2024	09/30/2032	1	2,500,000	0 / 3.5535						(18,114)					35,925		100/100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 2/12/2029 0.03&20240208VIRS003	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	02/08/2024	02/12/2029	1	17,250,000	5.32353 / 5.30135			(64,375)			(201,330)					185,387		100/100
Interest Rate Swap 2/12/2027 0.04&20240208VIRS001	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	02/08/2024	02/12/2027	1	17,250,000	5.32353 / 5.30135			(56,587)			(164,565)					139,608		100/100
Interest Rate Swap 2/12/2029 0.03&20240208VIRS004	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	02/08/2024	02/12/2029	1	58,500,000	5.32353 / 5.30135			(218,315)			(682,774)					628,705		100/100
Interest Rate Swap 2/12/2027 0.04&20240208VIRS002	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	02/08/2024	02/12/2027	1	58,500,000	5.32353 / 5.30135			(191,905)			(558,092)					473,453		100/100
Interest Rate Swap 2/12/2031 0.03&20240208VIRS006	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	02/08/2024	02/12/2031	1	29,250,000	5.32353 / 5.30135			(112,263)			(372,755)					376,292		100/100
Interest Rate Swap 4/15/2031 0.03&20240214VIRS010	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	02/14/2024	04/15/2031	1	1,000,000	5.32856 / 5.49689			(2,333)			(5,646)					13,029		100/100
Interest Rate Swap 4/15/2027 0.04&20240214VIRS001	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	02/14/2024	04/15/2027	1	2,000,000	5.32856 / 5.49689			(3,893)			(11,367)					16,703		100/100
Interest Rate Swap 4/20/2029 0.03&20240214VIRS004	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	02/14/2024	04/20/2029	1	2,000,000	5.32456 / 5.51308			(5,037)			(11,815)					21,932		100/100
Interest Rate Swap 4/20/2029 0.03&20240214VIRS005	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	02/14/2024	04/20/2029	1	5,500,000	5.32456 / 5.51308			(13,851)			(32,492)					60,312		100/100
Interest Rate Swap 4/15/2027 0.04&20240214VIRS002	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	02/14/2024	04/15/2027	1	10,500,000	5.32856 / 5.49689			(20,438)			(59,676)					87,692		100/100
Interest Rate Swap 4/20/2029 0.03&20240214VIRS006	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	02/14/2024	04/20/2029	1	10,500,000	5.32456 / 5.51308			(26,443)			(62,032)					115,141		100/100
Interest Rate Swap 4/15/2027 0.04&20240214VIRS003	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	02/14/2024	04/15/2027	1	35,000,000	5.32856 / 5.49689			(68,127)			(198,921)					292,308		100/100
Interest Rate Swap 4/20/2029 0.03&20240214VIRS007	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	02/14/2024	04/20/2029	1	35,000,000	5.32456 / 5.51308			(88,144)			(206,771)					383,805		100/100
Interest Rate Swap 4/15/2031 0.03&20240214VIRS009	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	02/14/2024	04/15/2031	1	18,000,000	5.32856 / 5.49689			(41,999)			(101,628)					234,519		100/100
Interest Rate Swap 5/20/2027 0.04&20240216VIRS001	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	02/16/2024	05/20/2027	1	3,000,000	5.31402 / 5.530325						(14,527)					25,500		100/100
Interest Rate Swap 5/21/2029 0.03&20240216VIRS003	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	02/16/2024	05/21/2029	1	2,000,000	5.31402 / 5.530249						(8,769)					22,113		100/100
Interest Rate Swap 5/20/2031 0.03&20240216VIRS008	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	02/16/2024	05/20/2031	1	1,000,000	5.31402 / 5.530325						(4,367)					13,124		100/100
Interest Rate Swap 5/21/2029 0.03&20240216VIRS004	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	02/16/2024	05/21/2029	1	6,000,000	5.31402 / 5.530249						(26,307)					66,340		100/100
Interest Rate Swap 5/20/2027 0.04&20240216VIRS002	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	02/16/2024	05/20/2027	1	11,000,000	5.31402 / 5.530325						(53,265)					93,500		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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 5/21/2029 0.03&20240216VIRS005	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	02/16/2024	05/21/2029	1	11,000,000	5.31402 / 5.530249						(48,231)					121,623		100/100
Interest Rate Swap 5/20/2031 0.03&20240216VIRS009	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	02/16/2024	05/20/2031	1	5,000,000	5.31402 / 5.530325						(21,836)					65,622		100/100
Interest Rate Swap 5/21/2029 0.03&20240216VIRS006	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	02/16/2024	05/21/2029	1	12,500,000	5.31402 / 5.530249						(54,807)					138,208		100/100
Interest Rate Swap 4/16/2029 0.03&20240223VIRS005	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	02/23/2024	04/16/2029	1	12,000,000	5.33057 / 5.582802						(67,086)					131,453		100/100
Interest Rate Swap 4/16/2031 0.03&20240223VIRS008	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	02/23/2024	04/16/2031	1	3,500,000	5.33057 / 3.230918						(23,259)					45,634		100/100
Interest Rate Swap 4/16/2029 0.03&20240223VIRS003	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	02/23/2024	04/16/2029	1	6,500,000	5.33057 / 5.582802						(36,338)					71,204		100/100
Interest Rate Swap 4/16/2027 0.04&20240223VIRS001	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	02/23/2024	04/16/2027	1	6,500,000	5.33057 / 5.582802						(28,345)					54,286		100/100
Interest Rate Swap 4/16/2029 0.03&20240223VIRS006	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	02/23/2024	04/16/2029	1	14,500,000	5.33057 / 5.582802						(81,061)					158,840		100/100
Interest Rate Swap 4/16/2027 0.04&20240223VIRS002	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	02/23/2024	04/16/2027	1	10,000,000	5.33057 / 5.582802						(43,606)					83,516		100/100
Interest Rate Swap 4/16/2029 0.03&20240223VIRS004	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	02/23/2024	04/16/2029	1	10,000,000	5.33057 / 5.582802						(55,904)					109,545		100/100
Interest Rate Swap 4/16/2031 0.03&20240223VIRS009	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	02/23/2024	04/16/2031	1	5,000,000	5.33057 / 3.230918						(33,228)					65,192		100/100
/SWAP|/SWAP|DIRV-MZHO&20240311VIRS001	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	03/11/2024	04/20/2027	1	32,000,000	5.30942 / 4.24524						(267,817)					268,209		100/100
/SWAP|/SWAP|DIRV-MZHO&20240311VIRS003	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	03/11/2024	04/21/2031	1	8,000,000	5.30942 / 4.24529						(131,851)					104,384		100/100
/SWAP|/SWAP|DIRV-JPM&20240328VIRS005	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2024	04/19/2029	1	6,300,000	5.32656 / 5.271471						(40,637)					69,085		100/100
/SWAP|/SWAP|DIRV-JPM&20240328VIRS006	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2024	04/19/2029	1	6,300,000	5.32656 / 5.27147						(40,637)					69,085		100/100
/SWAP|/SWAP|DIRV-JPM&20240328VIRS004	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2024	04/19/2029	1	5,850,000	5.32656 / 5.271471						(37,734)					64,150		100/100
/SWAP|/SWAP|DIRV-JPM&20240328VIRS002	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2024	04/19/2029	1	5,850,000	5.32656 / 5.271471						(37,734)					64,150		100/100
/SWAP|/SWAP|DIRV-JPM&20240328VIRS007	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2024	04/18/2031	1	9,800,000	5.32693 / 5.273234						(78,638)					127,776		100/100
/SWAP|/SWAP|DIRV-JPM&20240328VIRS003	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2024	04/19/2029	1	19,625,000	5.32656 / 5.271471						(126,588)					215,205		100/100
/SWAP|/SWAP|DIRV-JPM&20240328VIRS001	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2024	04/19/2027	1	19,625,000	5.32656 / 5.271471						(90,244)					164,195		100/100
/SWAP|/SWAP|DIRV-JPM&20240502VIRS003	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/02/2024	04/20/2029	1	8,000,000	5.32574 / 5.50803						72,758					87,727		100/100
/SWAP|/SWAP|DIRV-MZHO&20240502VIRS002	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/02/2024	04/20/2029	1	18,000,000	5.32574 / 5.50803						163,705					197,385		100/100
/SWAP|/SWAP|DIRV-MZHO&20240502VIRS001	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	05/02/2024	04/16/2027	1	16,650,000	5.3267 / 5.50361						77,399					139,055		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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
/SWAP|/SWAP|DIRV-MZHO&20240517VIRS007	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke	0V6W8S6QX2D1J857QP30	05/17/2024	07/23/2031	1	6,000,000	0.0 / 5.238774						20,640					79,768		100/100
/SWAP|/SWAP|DIRV-MZHO&20240517VIRS003	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke	0V6W8S6QX2D1J857QP30	05/17/2024	07/23/2029	1	15,000,000	0.0 / 5.238774						41,660					168,875		100/100
/SWAP|/SWAP|DIRV-MZHO&20240517VIRS006	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke	0V6W8S6QX2D1J857QP30	05/17/2024	07/23/2031	1	2,000,000	0.0 / 5.238774						6,880					26,589		100/100
/SWAP|/SWAP|DIRV-MZHO&20240517VIRS002	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke	0V6W8S6QX2D1J857QP30	05/17/2024	07/23/2029	1	10,000,000	0.0 / 5.238774						27,772					112,583		100/100
/SWAP|/SWAP|DIRV-MZHO&20240517VIRS008	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke	0V6W8S6QX2D1J857QP30	05/17/2024	07/23/2031	1	10,300,000	0.0 / 5.238774						35,432					136,936		100/100
/SWAP|/SWAP|DIRV-MZHO&20240517VIRS001	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke	0V6W8S6QX2D1J857QP30	05/17/2024	07/23/2029	1	3,750,000	0.0 / 5.238774						10,415					42,219		100/100
/SWAP|/SWAP|DIRV-MZHO&20240517VIRS009	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke	0V6W8S6QX2D1J857QP30	05/17/2024	07/23/2031	1	11,700,000	0.0 / 5.238774						40,249					155,548		100/100
/SWAP|/SWAP|DIRV-MZHO&20240517VIRS004	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke	0V6W8S6QX2D1J857QP30	05/17/2024	07/23/2029	1	20,000,000	0.0 / 5.238774						55,546					225,167		100/100
/SWAP|/SWAP|DIRV-JPM&20240530VIRS008	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/30/2024	07/17/2031	1	2,000,000	0.0 / 5.293098						24,111					26,552		100/100
/SWAP|/SWAP|DIRV-JPM&20240530VIRS009	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/30/2024	07/17/2031	1	2,000,000	0.0 / 5.292478						24,111					26,552		100/100
/SWAP|/SWAP|DIRV-JPM&20240530VIRS007	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/30/2024	07/17/2031	1	3,500,000	0.0 / 5.292643						42,195					46,466		100/100
/SWAP|/SWAP|DIRV-JPM&20240530VIRS004	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/30/2024	07/17/2029	1	3,000,000	0.0 / 5.292478						27,114					33,708		100/100
/SWAP|/SWAP|DIRV-JPM&20240530VIRS003	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/30/2024	07/17/2029	1	3,500,000	0.0 / 5.292643						31,634					39,326		100/100
/SWAP|/SWAP|DIRV-JPM&20240530VIRS001	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/30/2024	07/17/2029	1	10,000,000	0.0 / 5.292901						90,382					112,361		100/100
/SWAP|/SWAP|DIRV-JPM&20240530VIRS002	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/30/2024	07/17/2029	1	4,500,000	0.0 / 5.292996						40,672					50,562		100/100
/SWAP|/SWAP|DIRV-JPM&20240530VIRS006	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/30/2024	07/17/2031	1	2,500,000	0.0 / 5.292996						30,139					33,190		100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate													(37,923,658)		XXX	(150,124,356)					32,239,987	XXX	XXX
RCV 5.68 PAY 5.25 12/05/2025201605&20160531XCYS002	ORANGE SA SERIES EMTN	SCH D-1	Currency	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/31/2016	12/05/2025	1	3,874,541	5.25 / 5.675				509,507		525,990		28,483			23,166		100/100
RCV 5.08 PAY BP06M 06/29/202920140&20140627XCYS001	ARQIVA PP FINANCING PLC PRIVATE PLACEMENT G0566*AC3	SCH D-1	Currency	Credit Suisse Intern	E58DKGMJYYYJLN8C3868	06/27/2014	06/29/2029	1	7,931,624	7.5766 / 5.075			(23,103)	2,039,654		1,811,003		49,873			88,678		100/100
RCV 4.60 PAY 3.11 07/24/2024201406&20140625XCYS002	SHURGARD LUXEMBOURG SARL PRIVATE PLACEMENT L8367#AB9	SCH D-1	Currency	Credit Suisse Intern	E58DKGMJYYYJLN8C3868	06/25/2014	07/24/2024	1	5,181,300	3.11 / 4.6			54,505	1,108,650		1,107,495		125,020			6,854		100/100
RCV 3.25 PAY 1.13 03/01/2025201704&20170420XCYS001	PARKER HANNIFIN CORP SERIES REGS	SCH D-1	Currency	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/20/2017	03/01/2025	1	5,382,500	1.125 / 3.25			113,982	23,750		31,572		164,500			22,029		100/100
RCV 4.55 PAY 2.73 01/31/2040201611&20161102XCYS003	EYSTUR OG SANDOYARTUNLAR K7784*AA3	SCH D-1	Currency	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/02/2016	01/31/2040	1	7,265,443	2.73 / 4.55	(34)		68,247	250,330		452,087		215,346			143,481		100/100
RCV 4.25 PAY 3.68 05/15/2030201504&20150424XCYS002	BRISTOL AIRPORT PRIVATE PLACEMENT G8278*AA9	SCH D-1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/24/2015	05/15/2030	1	4,549,800	3.68 / 4.2545			27,071	757,500		834,011		32,100			55,163		100/100
RCV 4.55 PAY 2.73 01/31/2040201611&20161102XCYS002	EYSTUR OG SANDOYARTUNLAR K7784*AA3	SCH D-1	Currency	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/02/2016	01/31/2040	1	7,473,027	2.73 / 4.55			70,232	257,516		464,970		221,498			147,580		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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RCV 4.25 PAY 3.68 05/15/2030201504&20150424XCYS001	BRISTOL AIRPORT PRIVATE PLACEMENT G8278*AA9	SCH D-1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/24/2015	05/15/2030	1	13,194,420	3.68 / 4.2545			78,585	2,196,750		2,418,632		93,090			159,974		100/100
RCV 5.08 PAY BP06M 06/29/202920140&20140627XCYS002	ARQIVA PP FINANCING PLC PRIVATE PLACEMENT G0566*AC3	SCH D-1	Currency	Credit Suisse Intern	E58DKGMJYYYJLN8C3868	06/27/2014	06/29/2029	1	6,694,828	7.5766 / 5.075			(19,501)	1,721,606		1,528,609		42,096			74,850		100/100
RCV 4.73 PAY 3.26 07/24/2026201406&20140625XCYS003	SHURGARD LUXEMBOURG SARL PRIVATE PLACEMENT L8367#AC7	SCH D-1	Currency	Credit Suisse Intern	E58DKGMJYYYJLN8C3868	06/25/2014	07/24/2026	1	8,726,400	3.26 / 4.7275			91,857	1,867,200		1,843,399		210,560			62,776		100/100
RCV 4.55 PAY 2.73 01/31/2040201611&20161102XCYS001	EYSTUR OG SANDOYARTUNLAR K7784*AA3	SCH D-1	Currency	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/02/2016	01/31/2040	1	10,379,204	2.73 / 4.55			97,539	357,662		645,791		307,636			204,973		100/100
RCV 5.68 PAY 5.25 12/05/2025201605&20160531XCYS001	ORANGE SA SERIES EMTN	SCH D-1	Currency	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/31/2016	12/05/2025	1	10,047,317	5.25 / 5.675				1,321,234		1,363,979		73,862			60,074		100/100
RCV 5.57 PAY 3.38 05/11/2025201503&20150330XCYS002	INTERM CAP GROUP G4588#BH3	SCH D-1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	03/30/2015	05/11/2025	1	4,886,100	3.38 / 5.57			53,917	63,225		77,980		148,050			22,656		100/100
RCV 4.56 PAY 4.19 04/15/2026201802&20180222XCYS002	AIR CANADA ETC	SCH D-1	Currency	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/23/2018	04/15/2026	1	2,619,694	4.19 / 4.56			9,296	184,653		169,140		91,873			17,525		100/100
RCV 5.47 PAY 4.00 11/26/2029201802&20180226XCYS001	SKY PLC G15632AV7	SCH D-1	Currency	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/26/2018	11/26/2029	1	2,791,000	4 / 5.465				279,136		428,294		21,347			32,459		100/100
RCV 5.49 PAY 4.00 11/26/2029201802&20180220XCYS001	SKY PLC	SCH D-1	Currency	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/20/2018	11/26/2029	1	5,322,800	4 / 5.4925				548,210		839,184		40,486			61,903		100/100
RCV 3.79 PAY 1.50 01/14/2028201803&20180319XCYS002	VONOVIA FINANCE BV	SCH D-1	Currency	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/21/2018	01/14/2028	1	6,780,400	1.5 / 3.785			166,907	875,495		1,007,841		180,002			63,786		100/100
RCV 5.64 PAY 4.13 12/02/2029201802&20180205XCYS001	CRH	SCH D-1	Currency	Bank of America, N.A.	B4TYDEB6GKMZ0031MB27	02/05/2018	12/02/2029	1	13,993,000	4.125 / 5.636				1,352,000		2,221,678		107,000			163,035		100/100
RCV 3.79 PAY 1.50 01/14/2028201803&20180319XCYS001	VONOVIA FINANCE BV	SCH D-1	Currency	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/19/2018	01/14/2028	1	9,246,000	1.5 / 3.785			227,600	1,193,145		1,374,329		245,392			86,981		100/100
RCV 4.56 PAY 4.19 04/15/2026201802&20180222XCYS001	AIR CANADA ETC	SCH D-1	Currency	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/23/2018	04/15/2026	1	3,742,420	4.19 / 4.56			13,591	263,790		241,628		131,247			25,035		100/100
RCV 4.79 PAY 3.25 01/20/2028201805&20180516XCYS001	NATIONWIDE BUILDING SOCIETY	SCH D-1	Currency	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/16/2018	01/20/2028	1	12,154,500	3.25 / 4.785			209,591	795,305		1,292,333		96,318			114,665		100/100
XCCY: GBPUSD 4.761% 8/30/30 USD201&20180815XCYS001	QUADGAS FINANCE PLC G7304*AE1	SCH D-1	Currency	Bank of America, N.A.	B4TYDEB6GKMZ0031MB27	08/15/2018	08/30/2030	1	12,683,000	3.29 / 4.761	14,000		94,196	42,000		889,239		107,000			157,520		100/100
RCV 4.2625 PAY 2.69 04/18/20282018&20180807XCYS001	Porterbrook Rail Finance Limited G7178*AE4	SCH D-1	Currency	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2018	04/18/2028	1	3,727,584	2.69 / 4.26	(3,024)		31,494	86,976		184,880		30,816			36,332		100/100
RCV 4.761 PAY 3.29 08/30/203020180&20180815XCYS002	QUADGAS FINANCE PLC G7304*AE1	SCH D-1	Currency	Bank of America, N.A.	B4TYDEB6GKMZ0031MB27	08/15/2018	08/30/2030	1	17,248,880	3.29 / 4.76	19,040		128,107	57,120		1,209,365		145,520			214,227		100/100
RCV 4.235 PAY 1.82 10/12/202820180&20180712XCYS001	SERGO PLC G7996#AD2	SCH D-1	Currency	Bank of America, N.A.	B4TYDEB6GKMZ0031MB27	07/12/2018	10/12/2028	1	9,336,000	1.82 / 4.24	(11,600)		120,325	762,000		1,063,990		263,200			96,685		100/100

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RCV 4.40275 PAY 4.113 01/03/203420&20180907XCYS001	AURORA SOLAR CORPORATION C0461#AA3	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2018	01/03/2034	1	5,230,278	4.11 / 4.4	1,789		8,523	203,157		126,708		189,670			80,689		100/100
RCV 5.567 PAY 3.11 12/05/203620181&20181126XCYS001	Roadster Finance G7605#AD5	SCH D-1	Currency	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	11/26/2018	12/05/2036	1	4,423,770	3.11 / 5.57	1,365		57,163	243,945		597,598		128,310			78,014		100/100
RCV 5.567 PAY 3.11 12/05/203620181&20181126XCYS002	Roadster Finance G7605#AD5	SCH D-1	Currency	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	11/26/2018	12/05/2036	1	4,423,770	3.11 / 5.57	1,365		57,163	243,945		597,598		128,310			78,014		100/100
RCV 4.32 PAY 3.06 03/31/2026201901&20190116XCYS001	WALES & WEST UTILITIES LIMITED G9421#AA9	SCH D-1	Currency	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	01/16/2019	03/31/2026	1	5,987,340	3.06 / 4.32	7,208		79,830	109,275		215,359		49,755			39,603		100/100
RCV 4.312 PAY 3.06 09/30/202620190&20190116XCYS003	Wales and West G9421#AB7	SCH D-1	Currency	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	01/16/2019	09/30/2026	1	5,987,340	3.06 / 4.31	7,208			109,275		245,302		49,755			44,905		100/100
RCV 4.32 PAY 3.06 03/31/2026201901&20190116XCYS002	WALES & WEST UTILITIES LIMITED G9421#AA9	SCH D-1	Currency	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	01/16/2019	03/31/2026	1	5,987,340	3.06 / 4.32	7,208		79,830	109,275		215,359		49,755			39,603		100/100
RCV 4.312 PAY 3.06 09/30/202620190&20190116XCYS004	Wales and West G9421#AB7	SCH D-1	Currency	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	01/16/2019	09/30/2026	1	5,987,340	3.06 / 4.31	7,208			109,275		245,302		49,755			44,905		100/100
RCV 4.805 PAY 4.56 06/12/202920190&20190523XCYS001	CAPITAL POWER L.P. 14042MA@1	SCH D-1	Currency	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	05/23/2019	06/12/2029	1	7,423,905	4.56 / 4.805	551		12,607	115,833		(43,355)		275,729			82,586		100/100
RCV 4.805 PAY 4.56 06/12/202920190&20190523XCYS002	CAPITAL POWER L.P. 14042MA@1	SCH D-1	Currency	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	05/23/2019	06/12/2029	1	7,423,905	4.56 / 4.805	551		12,607	115,833		(43,355)		275,729			82,586		100/100
RCV 4.075 PAY 2.97 09/17/202920190&20190717XCYS001	Forth Ports PP9N3MOF9	SCH D-1	Currency	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	07/17/2019	09/17/2029	1	5,843,040	2.97 / 4.075	940		30,185	(98,230)		148,856		50,290			66,749		100/100
RCV 4.1565 PAY 3.03 09/17/20312019&20190717XCYS002	Forth Port Finance Plc PP9FAK407	SCH D-1	Currency	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	07/17/2019	09/17/2031	1	6,588,960	3.03 / 4.1565	1,060		34,699	(110,770)		256,759		56,710			88,523		100/100
RCV 5.9755 PAY 3.515 12/31/2037201&20190930XCYS001	Barcelona L9T2	SCH D-1	Currency	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	09/30/2019	12/31/2037	1	3,075,741	3.515 / 5.9755	(1,411)		36,401	50,665		269,078		92,862			56,526		100/100
RCV 5.9755 PAY 3.515 12/31/2037201&20190930XCYS003	Barcelona L9T2	SCH D-1	Currency	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	09/30/2019	12/31/2037	1	9,637,322	3.515 / 5.9755	(4,422)		114,065	158,750		843,112		290,968			177,114		100/100
RCV 5.9755 PAY 3.515 12/31/2037201&20190930XCYS002	Barcelona L9T2	SCH D-1	Currency	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	09/30/2019	12/31/2037	1	3,075,741	3.515 / 5.9755	(1,411)		36,404	50,665		269,078		92,862			56,526		100/100
RCV 3.44 PAY 1.38 09/30/2031201910&20191002XCYS002	ALPHA TRAINS FINANCE SA L0175#AE2	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2019	09/30/2031	1	4,104,750	1.38 / 3.44	188		42,443	85,688		234,292		123,375			55,262		100/100
RCV 3.44 PAY 1.38 09/30/2031201910&20191002XCYS001	ALPHA TRAINS FINANCE SA L0175#AE2	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2019	09/30/2031	1	4,104,750	1.38 / 3.44	188		42,285	85,688		234,292		123,375			55,262		100/100
RCV 3.885 PAY 2.81 12/18/203920191&20191003XCYS003	South West Airports Ltd G8278*AE1	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2019	12/18/2039	1	5,335,010	2.81 / 3.885	860		27,331	(100,620)		455,965		46,010			104,952		100/100
RCV 3.885 PAY 2.81 12/18/203920191&20191003XCYS001	South West Airports Ltd G8278*AE1	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2019	12/18/2039	1	3,722,100	2.81 / 3.885	600		19,090	(70,200)		318,115		32,100			73,222		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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RCV 3.885 PAY 2.81 12/18/203920191&201910 03XCYS002	South West Airports Ltd G8278*AE1	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2019	12/18/2039	1	3,722,100	2.81 / 3.885	600		19,090	(70,200)		318,115		32,100			73,222		100/100
RCV 5.5875 PAY 3.375 12/31/2038201&20191010 XCYS001	SOC DI PRGT BREB ZQ0157532	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2019	12/31/2038	1	5,168,690	3.375 / 5.5875	(29,338)	31,449	58,361	140,969		446,621		154,432	31,807		98,443		100/100
RCV 5.5875 PAY 3.375 12/31/2038201&20191010 XCYS003	SOC DI PRGT BREB ZQ0157532	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2019	12/31/2038	1	10,130,632	3.375 / 5.5875	(57,502)	61,640	116,612	276,298		875,377		302,688	62,342		192,948		100/100
RCV 5.5875 PAY 3.375 12/31/2038201&20191010 XCYS002	SOC DI PRGT BREB ZQ0157532	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2019	12/31/2038	1	5,168,690	3.375 / 5.5875	2,111		57,774	140,969		446,621		154,338			98,443		100/100
RCV 3.8729 PAY 2.79 01/23/20452019&2019102 3XCYS001	Thirteen Housing Group G8827#AA1	SCH D-1	Currency	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	10/23/2019	01/23/2045	1	9,212,060	2.79 / 3.8729	1,430		52,048	173,745		1,328,638		76,505			208,953		100/100
RCV 3.8729 PAY 2.79 01/23/20452019&2019102 3XCYS002	Thirteen Housing Group G8827#AA1	SCH D-1	Currency	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	10/23/2019	01/23/2045	1	9,212,060	2.79 / 3.8729	1,430		51,170	173,745		1,328,638		76,505			208,953		100/100
RCV 3.901 PAY 3.07 04/30/202720191&201910 30XCYS002	Willow Holdco	SCH D-1	Currency	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	10/30/2019	04/30/2027	1	12,224,600	3.07 / 3.901	(2,850)		55,763	215,650		431,837		101,650			102,825		100/100
RCV 3.901 PAY 3.07 04/30/202720191&201910 30XCYS001	Willow Holdco	SCH D-1	Currency	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	10/30/2019	04/30/2027	1	12,224,600	3.07 / 3.901	(2,850)		55,763	215,650		431,837		101,650			102,825		100/100
RCV 4.107 PAY 3.15 03/31/203720191&201911 08XCYS003	SEMPERIAN PPP G8059#AA0	SCH D-1	Currency	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	11/08/2019	03/31/2037	1	5,651,029	3.15 / 4.107	6,618		28,511	74,118		379,190		47,206			100,931		100/100
RCV 4.107 PAY 3.15 03/31/203720191&201911 08XCYS002	SEMPERIAN PPP G8059#AA0	SCH D-1	Currency	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	11/08/2019	03/31/2037	1	5,651,029	3.15 / 4.107	6,618		28,511	74,118		379,190		47,206			100,931		100/100
RCV 4.107 PAY 3.15 03/31/203720191&201911 08XCYS001	SEMPERIAN PPP G8059#AA0	SCH D-1	Currency	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	11/08/2019	03/31/2037	1	11,302,059	3.15 / 4.107	13,235		57,499	148,235		758,381		94,412			201,861		100/100
RCV 3.5751 PAY 2.84 12/18/20262019&2019120 5XCYS001	Peel Ports G6970*AR7	SCH D-1	Currency	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	12/06/2019	12/18/2026	1	18,817,370	2.84 / 3.5751	75,075		81,174	740,740		955,824		153,010			147,869		100/100
RCV 3.915 PAY 1.82 03/10/203120191&201912 12XCYS002	Warehouses de Pauw NV/SA B9754*AA5	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/12/2019	03/10/2031	1	19,237,600	1.82 / 3.915	4,325		409,089	696,325		1,371,296		569,170			248,976		100/100
RCV 3.915 PAY 1.82 03/10/203120191&201912 12XCYS001	Warehouses de Pauw NV/SA B9754*AA5	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/12/2019	03/10/2031	1	5,560,000	1.82 / 3.915	1,250		118,234	201,250		396,328		164,500			71,959		100/100
PAY 1.96 RCV 4.0 06/20/20262020020&2020 0206XCYS002	Atlantica Yield Plc G0488*AA2	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2020	06/20/2026	1	9,762,410	4.0 / 1.96	(7,565)		101,299	223,835		288,840		292,810			68,511		100/100
PAY 1.96 RCV 4.0 06/20/20262020020&2020 0206XCYS001	Atlantica Yield Plc G0488*AA2	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2020	06/20/2026	1	9,762,410	4.0 / 1.96	(7,565)		101,299	223,835		288,840		292,810			68,511		100/100
RCV 2.5807 PAY 2.92 11/25/20302020&2020080 4XCYS001	Australian Laboratory Services Pty Ltd PPEDOLPC6SYA	SCH D-1	Currency	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	08/04/2020	11/25/2030	1	10,957,066	2.92 / 2.5807	(38,110)		(16,013)	214,201		(406,139)		405,322			138,705		100/100
RCV 2.636 PAY 1.5 11/25/2030202008&20200 804XCYS002	Australian Laboratory Services Pty Ltd PPE0C3Y64SYA	SCH D-1	Currency	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	08/04/2020	11/25/2030	1	4,927,860	1.5 / 2.636	(9,450)		30,745	426,510		321,443		138,180			62,382		100/100
RCV 3.7556 PAY 4.07 06/30/20422020&2020100 8XCYS001	TEC Hedland Pty Ltd	SCH D-1	Currency	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	10/08/2020	06/30/2042	1	7,499,048	4.07 / 3.7556	2,599	20	(2,553)	504,301		650,131		154,515	836		159,123		100/100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RCV 3.7556 PAY 4.07 06/30/20422020&2020100 8XCYS002	TEC Hedland Pty Ltd	SCH D-1	Currency	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	10/08/2020	06/30/2042	1	7,499,048	4.07 / 3.7556	2,599	20	(44,214)	504,301		650,131		154,515	836		159,123		100/100
RCV 1.9381 PAY 0.8 01/28/202620201&202010 29XCYS001	Molkerei Alois MIler GmbH & Co. KG	SCH D-1	Currency	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	10/29/2020	01/28/2026	1	8,167,600	0.8 / 1.9381		7,350	145,900	665,350		572,601		658,000			51,333		100/100
RCV 1.9381 PAY 0.8 01/28/202620201&202010 29XCYS002	Molkerei Alois MIler GmbH & Co KG	SCH D-1	Currency	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	10/29/2020	01/28/2026	1	8,167,600	0.8 / 1.9381		7,350	145,900	665,350		572,601		658,000			51,333		100/100
RCV 3.072 PAY 1.62 01/07/203120201&202010 30XCYS002	Americold Realty Operating Partnership L P	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/30/2020	01/07/2031	1	11,697,000	1.62 / 3.072	48,500		90,797	979,500		942,076		329,000			149,452		100/100
RCV 3.072 PAY 1.62 01/07/203120201&202010 30XCYS001	Americold Realty Operating Partnership L P	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/30/2020	01/07/2031	1	11,697,000	1.62 / 3.072	48,500		90,797	979,500		942,076		329,000			149,452		100/100
RCV 4.23 PAY 2.75 06/15/2031202106&20210 611XCYS001	Atletico Madrid	SCH D-1	Currency	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	06/11/2021	06/15/2031	1	4,615,189	2.75 / 4.23	4,378		44,673	534,733		526,315		125,260			60,879		100/100
RCV 4.23 PAY 2.75 06/15/2031202106&20210 611XCYS002	Atletico Madrid	SCH D-1	Currency	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	06/11/2021	06/15/2031	1	7,661,215	2.75 / 4.23	7,268		74,158	887,657		873,683		207,931			101,058		100/100
RCV 2.8253 PAY 1.04 02/23/20292021&2021112 3XCYS002	Molkerei Alois M ller GmbH & Co. KG	SCH D-1	Currency	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	11/23/2021	02/23/2029	1	11,264,000	1.04 / 2.8253	500		102,693	546,500		659,950		329,000			121,448		100/100
RCV 2.8253 PAY 1.04 02/23/20292021&2021112 3XCYS001	Molkerei Alois M ller GmbH & Co. KG	SCH D-1	Currency	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	11/23/2021	02/23/2029	1	11,264,000	1.04 / 2.8253	500		102,693	546,500		659,950		329,000			121,448		100/100
RCV 3.91 PAY 3.18 06/30/2032202203&20220 330XCYS001	Realty Income	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/30/2022	06/30/2032	1	13,174,000	3.18 / 3.91			56,822	533,000		955,823		107,000			186,425		100/100
RCV 4.019 PAY 2.29 07/12/203220220&202204 12XCYS001	Halma PLC	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/12/2022	07/12/2032	1	10,884,000	2.29 / 4.019	10,500		94,178	166,500		278,011		329,000			154,307		100/100
RCV 4.22 PAY 0.76 07/26/2027202206&20220 602XCYS002	Prologis, L.P.	SCH D-1	Currency	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	06/02/2022	07/26/2027	1	32,004,928	0.76 / 4.2176	(6,162)		567,965	6,165,813		5,483,345		3,643,649			280,386		100/100
RCV 4.22 PAY 0.76 07/26/2027202206&20220 602XCYS001	Prologis, L.P.	SCH D-1	Currency	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	06/02/2022	07/26/2027	1	18,002,772	0.76 / 4.2176	(3,466)		319,480	3,468,270		3,084,381		2,049,552			157,717		100/100
RCV 6.43 PAY 6.28 01/31/2033202210&20221 025XCYS001	CADENT FINANCE PLC	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/25/2022	01/31/2033	1	17,241,000	6.28 / 6.43	49,500		(43,095)	(1,720,500)		(2,166,380)		160,500			252,656		100/100
RCV 5.786 PAY 5.61 08/22/203320230&202302 22XCYS002	Forth Ports Finance Plc	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2023	08/22/2033	1	4,838,000	5.61 / 5.786	11,600		(2,289)	(218,400)		(275,190)		42,800			73,172		100/100
RCV 5.786 PAY 5.61 08/22/203320230&202302 22XCYS001	Forth Ports Finance Plc	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2023	08/22/2033	1	4,838,000	5.61 / 5.786	11,600		(1,661)	(218,400)		(275,190)		42,800			73,172		100/100
RCV 6.6505 PAY 6.34 12/12/20352023&2023101 2XCYS001	Peel Ports Limited	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/12/2023	12/12/2035	1	7,334,400	6.34 / 6.6505	(203,100)			(250,200)		(264,872)		64,200			124,144		100/100
RCV 6.504 PAY 4.71 11/08/202820231&202310 25XCYS004	ALS Limited	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/25/2023	11/08/2028	1	10,575,000	4.71 / 6.504	(11,500)		90,112	(142,500)		(72,608)		329,000			110,406		100/100
RCV 6.505 PAY 6.05 11/08/202820231&202310 25XCYS002	ALS Limited	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/25/2023	11/08/2028	1	25,369,672	6.05 / 6.505	(24,850)		51,915	(208,579)		(552,452)		965,052			264,867		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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RCV 6.504 PAY 4.71 11/08/202820231&20231025XCYS003	ALS Limited	SCH D-1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	10/25/2023	11/08/2028	1	10,575,000	4.71 / 6.504	(11,500)		90,112	(142,500)		(72,608)		329,000			110,406		100/100
RCV 6.505 PAY 6.05 11/08/202820231&20231025XCYS001	ALS Limited	SCH D-1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	10/25/2023	11/08/2028	1	7,248,478	6.05 / 6.505	(7,100)		14,833	(59,594)		(157,843)		275,729			75,676		100/100
RCV 5.7035 PAY 3.94 04/30/2034	Halma PLC	SCH D-1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/29/2024	04/30/2034	1	8,696,000	3.94 / 5.7035		125,600		122,000		313,419		(3,600)			136,391		100/100
RCV 5.7035 PAY 3.94 04/30/2034	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/29/2024	04/30/2034	1	5,435,000	3.94 / 5.7035		78,500		76,250		195,887		(2,250)			85,245		100/100
RCV 5.49 PAY null 08/05/2024	Japanese Treasury Bill	SCH D-1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/09/2024	08/05/2024	1	99,601,594	5.49 / 5.49		(23,031)		3,246,841		3,226,049		3,273,244	(3,371)		157,484		100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange											(62,749)	288,897	5,701,210	42,247,545	XXX	56,303,649		23,362,025	92,450		9,111,797	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108											(62,749)	288,897	(32,222,448)	42,247,545	XXX	(93,820,706)		23,362,025	92,450		41,351,784	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108															XXX							XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other															XXX							XXX	XXX
1229999999. Subtotal - Swaps - Replication															XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation															XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other															XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate													(37,923,658)		XXX	(150,124,356)					32,239,987	XXX	XXX
1369999999. Total Swaps - Credit Default															XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange											(62,749)	288,897	5,701,210	42,247,545	XXX	56,303,649		23,362,025	92,450		9,111,797	XXX	XXX
1389999999. Total Swaps - Total Return															XXX							XXX	XXX
1399999999. Total Swaps - Other															XXX							XXX	XXX
1409999999. Total Swaps											(62,749)	288,897	(32,222,448)	42,247,545	XXX	(93,820,706)		23,362,025	92,450		41,351,784	XXX	XXX
.022423K UST Lock03/31/25|.022423&20230224GNBL011	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/24/2023	03/31/2025	1	3,200,000							(176,948)					13,856		0040
.022423H UST Lock12/31/24|.022423&20230224GNBL008	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/24/2023	12/31/2024	1	3,000,000							(164,360)					10,712		0040
.022423L UST Lock06/30/25|.022423&20230224GNBL012	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/24/2023	06/30/2025	1	2,000,000							(113,483)					10,000		0040
.022423I UST Lock12/31/24|.022423&20230224GNBL009	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/24/2023	12/31/2024	1	3,000,000							(164,360)					10,712		0040
.022423M UST Lock06/30/25|.022423&20230224GNBL013	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/24/2023	06/30/2025	1	2,700,000							(153,203)					13,500		0040
.022423J UST Lock03/31/25|.022423&20230224GNBL010	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/24/2023	03/31/2025	1	3,000,000							(165,889)					12,990		0040
.022723M UST Forward09/29|.022723&20230227GNBL013	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/27/2023	09/29/2026	1	11,000,000							(1,235,322)					82,500		0040
.022723Q UST Forward09/29|.022723&20230227GNBL017	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/27/2023	09/29/2027	1	10,000,000							(1,082,823)					90,139		0040
.022723R UST Forward12/30|.022723&20230227GNBL018	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/27/2023	12/30/2027	1	10,000,000							(1,073,636)					93,541		0040

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.022723P UST Forward06/29|.022723&2 0230227GNBL016	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/27/2023	06/29/2027	1	10,000,000							(1,094,929)					86,603		0040
.022723O UST Forward03/30|.022723&2 0230227GNBL015	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/27/2023	03/30/2027	1	11,000,000							(1,212,544)					91,207		0040
.022723F UST Forward12/30|.022723&2 0230227GNBL006	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	02/27/2023	12/30/2024	1	13,000,000							(1,336,450)					45,962		0040
.022723I UST Forward09/29|.022723&2 0230227GNBL009	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/27/2023	09/29/2025	1	12,000,000							(1,415,127)					67,082		0040
.022723N UST Forward12/30|.022723&2 0230227GNBL014	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/27/2023	12/30/2026	1	11,000,000							(1,221,091)					86,963		0040
.022723J UST Forward12/30|.022723&2 0230227GNBL010	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/27/2023	12/30/2025	1	12,000,000							(1,397,171)					73,485		0040
.022723G UST Forward03/28|.022723&2 0230227GNBL007	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	02/27/2023	03/28/2025	1	13,000,000							(1,348,330)					56,292		0040
.022723K UST Forward03/30|.022723&2 0230227GNBL011	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/27/2023	03/30/2026	1	12,000,000							(1,378,396)					79,373		0040
.022723H UST Forward06/27|.022723&2 0230227GNBL008	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	02/27/2023	06/27/2025	1	12,000,000							(1,220,103)					60,000		0040
.022723L UST Forward06/29|.022723&2 0230227GNBL012	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/27/2023	06/29/2026	1	11,000,000							(1,248,511)					77,782		0040
.030123Q UST Lock09/29|.030123Q|U&2 0230301GNBL017	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/01/2023	09/29/2027	1	4,000,000							(340,965)					36,056		0040
.030123R UST Lock12/30|.030123R|U&2 0230301GNBL018	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/01/2023	12/30/2027	1	4,000,000							(340,160)					37,417		0040
.030123F UST Lock12/30|.030123F|U&2 0230301GNBL006	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	03/01/2023	12/30/2024	1	5,000,000							(358,725)					17,678		0040
.030123O UST Lock03/30|.030123O|U&2 0230301GNBL015	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/01/2023	03/30/2027	1	4,000,000							(344,649)					33,166		0040
.030123P UST Lock06/29|.030123P|U&2 0230301GNBL016	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/01/2023	06/29/2027	1	4,000,000							(343,106)					34,641		0040
.030123G UST Lock03/28|.030123G|U&2 0230301GNBL007	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	03/01/2023	03/28/2025	1	5,000,000							(384,094)					21,651		0040
.030123N UST Lock12/30|.030123N|U&2 0230301GNBL014	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/01/2023	12/30/2026	1	4,000,000							(344,865)					31,623		0040
.030123K UST Lock03/30|.030123K|U&2 0230301GNBL011	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/01/2023	03/30/2026	1	5,000,000							(444,336)					33,072		0040
.030123H UST Lock06/27|.030123H|U&2 0230301GNBL008	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	03/01/2023	06/27/2025	1	5,000,000							(374,616)					25,000		0040

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.030123J UST Lock12/30|.030123J|U&20230301GNBL010	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	03/01/2023	12/30/2025	1	5,000,000							(366,162)					30,619		0040
.030123M UST Lock09/29|.030123M|U&20230301GNBL013	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/01/2023	09/29/2026	1	4,000,000							(348,369)					30,000		0040
.030123I UST Lock09/29|.030123I|U&20230301GNBL009	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	03/01/2023	09/29/2025	1	5,000,000							(368,881)					27,951		0040
.030123L UST Lock06/29|.030123L|U&20230301GNBL012	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/01/2023	06/29/2026	1	4,000,000							(351,077)					28,284		0040
.030223R USTLock03/30|.030223R|US&20230302GNBL018	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/02/2023	03/30/2026	1	2,000,000							(87,941)					13,229		0040
.030223Z USTLock03/30|.030223Z|US&20230302GNBL026	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/02/2023	03/30/2027	1	2,000,000							(87,829)					16,583		0040
.030223X USTLock12/30|.030223X|US&20230302GNBL024	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/02/2023	12/30/2026	1	2,000,000							(82,601)					15,811		0040
.030223P USTLock12/30|.030223P|US&20230302GNBL016	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/02/2023	12/30/2025	1	2,000,000							(90,212)					12,247		0040
.B030223 USTLock09/29|.B030223|US&20230302GNBL028	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/02/2023	09/29/2027	1	2,000,000							(82,365)					18,028		0040
.030223V USTLock09/29|.030223V|US&20230302GNBL022	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/02/2023	09/29/2026	1	2,000,000							(83,495)					15,000		0040
.030223G UST Lock09/30/25|.030223&20230302GNBL007	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2023	09/30/2025	1	2,000,000							(91,160)					11,180		0040
.030223T USTLock06/29|.030223T|US&20230302GNBL020	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/02/2023	06/29/2026	1	2,000,000							(86,004)					14,142		0040
.A030223 USTLock06/29|.A030223|US&20230302GNBL027	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/02/2023	06/29/2027	1	2,000,000							(86,306)					17,321		0040
.C030223 USTLock12/30|.C030223|US&20230302GNBL029	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/02/2023	12/30/2027	1	2,000,000							(75,205)					18,708		0040
.030223I UST Forward12/30|.030223&20230302GNBL009	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2023	12/30/2025	1	4,300,000							(104,417)					26,332		0040
.030223C UST Lock12/31/24|.030223&20230302GNBL003	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2023	12/31/2024	1	5,000,000							(133,695)					17,854		0040
.030223D UST Lock03/31/25|.030223&20230302GNBL004	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2023	03/31/2025	1	5,400,000							(145,359)					23,383		0040
.030223N UST Forward03/30|.030223&20230302GNBL014	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2023	03/30/2027	1	2,000,000							(51,245)					16,583		0040
.030223J UST Forward03/30|.030223&20230302GNBL010	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2023	03/30/2026	1	4,200,000							(89,125)					27,780		0040

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.0302230 UST Forward12/30|.030223&20230302GNBL015	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/02/2023	12/30/2025	1	2,500,000							(117,933)					15,309		0040
.030223H UST Forward09/29|.030223&20230302GNBL008	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2023	09/29/2025	1	4,500,000							(98,791)					25,156		0040
.030223F UST Lock09/30/25|.030223&20230302GNBL006	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2023	09/30/2025	1	2,700,000							(123,066)					15,093		0040
.030223W UST Forward12/30|.030223&20230302GNBL023	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/02/2023	12/30/2026	1	1,300,000							(58,413)					10,277		0040
.030223E UST Lock06/30/25|.030223&20230302GNBL005	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2023	06/30/2025	1	4,700,000							(134,868)					23,500		0040
.030223Y UST Forward03/30|.030223&20230302GNBL025	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/02/2023	03/30/2027	1	1,100,000							(52,388)					9,121		0040
.030223U UST Forward09/29|.030223&20230302GNBL021	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/02/2023	09/29/2026	1	1,400,000							(63,106)					10,500		0040
.030223M UST Forward12/30|.030223&20230302GNBL013	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2023	12/30/2026	1	2,100,000							(51,815)					16,602		0040
.030223K UST Forward06/29|.030223&20230302GNBL011	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2023	06/29/2026	1	2,800,000							(58,911)					19,799		0040
.030223Q UST Forward03/30|.030223&20230302GNBL017	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/02/2023	03/30/2026	1	2,500,000							(116,185)					16,536		0040
.030223L UST Forward09/29|.030223&20230302GNBL012	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2023	09/29/2026	1	2,500,000							(62,625)					18,750		0040
.030223S UST Forward06/29|.030223&20230302GNBL019	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/02/2023	06/29/2026	1	1,600,000							(73,622)					11,314		0040
.C231412 UST Forward09/30|.C231412&20231214GNBL036	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/14/2023	09/30/2026	1	9,300,000							(623,843)					69,750		0040
.L121423 UST Forward12/29|.L121423&20231214GNBL019	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2023	12/29/2028	1	4,200,000							(310,547)					44,597		0040
.Q121423 UST Forward12/31|.Q121423&20231214GNBL024	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/14/2023	12/31/2026	1	4,125,000							(197,776)					32,676		0040
.P121423 UST Forward09/30|.P121423&20231214GNBL023	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/14/2023	09/30/2026	1	3,875,000							(188,839)					29,063		0040
.A121423 UST Forward03/31|.A121423&20231214GNBL008	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	12/14/2023	03/31/2025	1	11,400,000							(800,216)					49,363		0040
.121423V UST Forward12/31|.121423V&20231214GNBL003	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	12/14/2023	12/31/2024	1	3,000,000							(152,450)					10,712		0040
.R121423 UST Forward03/31|.R121423&20231214GNBL025	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/14/2023	03/31/2027	1	3,500,000							(164,886)					29,020		0040

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.M121423 UST Forward03/30|.M121423& 20231214GNBL020	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2023	03/30/2029	1	6,000,000							(444,945)					65,452		0040
.B121423 UST Forward06/30|.B121423& 20231214GNBL009	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	12/14/2023	06/30/2025	1	6,300,000							(424,835)					31,500		0040
.O121423 UST Forward06/30|.O121423& 20231214GNBL022	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2023	06/30/2026	1	1,625,000							(80,788)					11,490		0040
.C121423 UST Forward09/30|.C121423& 20231214GNBL010	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	12/14/2023	09/30/2025	1	9,300,000							(600,658)					51,989		0040
.T121423 UST Forward09/30|.T121423& 20231214GNBL027	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2023	09/30/2027	1	4,000,000							(217,947)					36,056		0040
.I121423 UST Forward03/31|.I121423& 20231214GNBL016	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2023	03/31/2028	1	5,700,000							(408,465)					55,264		0040
.F231412 UST Forward06/30|.F231412& 20231214GNBL039	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2023	06/30/2027	1	4,200,000							(272,052)					36,373		0040
.E231412 UST Forward03/31|.E231412& 20231214GNBL038	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2023	03/31/2027	1	8,400,000							(549,826)					69,649		0040
.121423Y UST Forward09/30|.121423Y& 20231214GNBL006	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	12/14/2023	09/30/2025	1	3,875,000							(192,641)					21,662		0040
.J121423 UST Forward06/30|.J121423& 20231214GNBL017	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2023	06/30/2028	1	7,500,000							(532,745)					75,094		0040
.A231412 UST Forward03/31|.A231412& 20231214GNBL034	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2023	03/31/2026	1	9,000,000							(621,153)					59,529		0040
.U121423 UST Forward12/31|.U121423& 20231214GNBL028	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2023	12/31/2027	1	2,750,000							(147,783)					25,761		0040
.121423X UST Forward06/30|.121423X& 20231214GNBL005	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	12/14/2023	06/30/2025	1	2,625,000							(121,130)					13,125		0040
.D231412 UST Forward12/31|.D231412& 20231214GNBL037	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2023	12/31/2026	1	9,900,000							(657,739)					78,423		0040
.B231412 UST Forward06/30|.B231412& 20231214GNBL035	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2023	06/30/2026	1	3,900,000							(265,178)					27,577		0040
.S121423 UST Forward06/30|.S121423& 20231214GNBL026	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2023	06/30/2027	1	1,750,000							(96,763)					15,155		0040
.K121423 UST Forward09/29|.K121423& 20231214GNBL018	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2023	09/29/2028	1	8,100,000							(602,150)					83,591		0040
.121423Z UST Forward12/31|.121423Z& 20231214GNBL007	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	12/14/2023	12/31/2025	1	2,750,000							(130,730)					16,896		0040
.G121423 UST Forward12/31|.G121423& 20231214GNBL014	MULTIPLE	SCH D-1	Interest Rate	Societe Generale 02RNE8IBXP4R0TD8PU41	12/14/2023	12/31/2024	1	7,200,000							(526,156)					25,709		0040

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.V121423 UST Forward03/31|.V121423& 20231214GNBL029	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/14/2023	03/31/2028	1	2,375,000							(126,085)					23,026		0040
.X121423 UST Forward09/29|.X121423& 20231214GNBL031	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/14/2023	09/29/2028	1	3,375,000							(175,700)					34,830		0040
.G231412 UST Forward09/30|.G231412& 20231214GNBL040	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/14/2023	09/30/2027	1	9,600,000							(613,855)					86,533		0040
.121423W UST Forward03/31|.121423W& 20231214GNBL004	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	12/14/2023	03/31/2025	1	4,750,000							(230,522)					20,568		0040
.H121423 UST Forward12/31|.H121423& 20231214GNBL015	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2023	12/31/2027	1	6,600,000							(477,232)					61,825		0040
.W121423 UST Forward06/30|.W121423& 20231214GNBL030	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/14/2023	06/30/2028	1	3,125,000							(164,198)					31,289		0040
.D121423 UST Forward12/31|.D121423& 20231214GNBL011	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	12/14/2023	12/31/2025	1	6,600,000							(410,053)					40,551		0040
.N121423 UST Forward03/31|.N121423& 20231214GNBL021	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/14/2023	03/31/2026	1	3,750,000							(189,987)					24,804		0040
.Z121423 UST Forward03/30|.Z121423& 20231214GNBL033	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/14/2023	03/30/2029	1	2,500,000							(153,612)					27,272		0040
.Y121423 UST Forward12/29|.Y121423& 20231214GNBL032	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/14/2023	12/29/2028	1	1,750,000							(107,400)					18,582		0040
.121523I UST Forward06/30|.121523I& 20231215GNBL007	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/15/2023	06/30/2027	1	1,050,000							(51,789)					9,093		0040
.121523O UST Forward12/29|.121523O& 20231215GNBL013	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/29/2028	1	1,050,000							(43,736)					11,137		0040
.121523P UST Forward03/30|.121523P& 20231215GNBL014	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/15/2023	03/30/2029	1	1,500,000							(64,394)					16,346		0040
.121523N UST Forward09/29|.121523N& 20231215GNBL012	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/15/2023	09/29/2028	1	2,025,000							(85,504)					20,873		0040
.121523J UST Forward09/30|.121523J& 20231215GNBL008	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/15/2023	09/30/2027	1	2,400,000							(116,312)					21,633		0040
.121523H UST Forward03/31|.121523H& 20231215GNBL006	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/15/2023	03/31/2027	1	2,100,000							(104,639)					17,412		0040
.121523G UST Forward12/31|.121523G& 20231215GNBL005	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/31/2026	1	2,475,000							(124,558)					19,567		0040
.121523M UST Forward06/30|.121523M& 20231215GNBL011	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/15/2023	06/30/2028	1	1,875,000							(80,518)					18,750		0040
.121523E UST Forward06/30|.121523E& 20231215GNBL003	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/15/2023	06/30/2026	1	975,000							(42,081)					6,894		0040

STATEMENT AS OF JUNE 30, 2024 OF THE Symetra Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.121523K UST Forward12/31|.121523K& 20231215GNBL009	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/15/2023	12/31/2027	1	1,650,000							(74,696)					15,434		0040
.121523C UST Forward12/31|.121523C& 20231215GNBL001	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/15/2023	12/31/2025	1	1,650,000							(74,593)					10,104		0040
.121523F UST Forward09/30|.121523F& 20231215GNBL004	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/15/2023	09/30/2026	1	2,325,000							(97,987)					17,438		0040
.121523D UST Forward03/31|.121523D& 20231215GNBL002	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/15/2023	03/31/2026	1	2,250,000							(98,498)					14,882		0040
.121523L UST Forward03/31|.121523L& 20231215GNBL010	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/15/2023	03/31/2028	1	1,425,000							(63,535)					13,798		0040
1419999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX	(37,405,089)					3,554,113	XXX	XXX
FX Forward 8/30/2024 Buy USD / Sell EUR	MML Partnership Capital VIII S.C.Sp.	SCH D-1	Currency	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/21/2024	08/30/2024	1	1,256,955	1.0699				(1,119)		(1,119)		(1,119)			2,591		0030
FX Forward 8/30/2024 Buy USD / Sell EUR	MML Partnership Capital VIII S.C.Sp.	SCH D-1	Currency	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/21/2024	08/30/2024	1	4,189,849	1.0699				(3,731)		(3,731)		(3,731)			8,638		0030
1439999999. Subtotal - Forwards - Hedging Other													(4,851)	XXX	(4,851)		(4,851)			11,229	XXX	XXX
1479999999. Subtotal - Forwards													(4,851)	XXX	(37,409,940)		(4,851)			3,565,342	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(62,749)	288,897	(32,222,448)	42,247,545	XXX	(131,225,796)		23,362,025	92,450		44,905,897	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										202,416,714	210,918,822	(6,941,559)	262,525,589	XXX	498,088,117	24,370,142	(4,851)	(107,609,731)		11,229	XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										202,353,965	211,207,719	(39,164,006)	304,773,133	XXX	366,862,322	24,370,142	23,357,174	(107,517,280)		44,917,126	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
(BLANK)	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0010	Provide an economic hedge on the market risk inherent in the fixed indexed annuity where the customer is guaranteed a minimum return based on the S&P 500 Index also hedging delta on JPMorgan ETF Efficiente Index.
0020	Convert USD to foreign currency in order to purchase/sell foreign denominated stocks.
0030	Provide an economic hedge on the foreign currency risk arising from investing in assets denominated in foreign currency.
0040	Provide an economic hedge on interest rate risk arising from investing in variable rate bonds

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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 Expiration	Exchange		Trade Date	Transaction 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 Quarter-end (b)	Value of One (1) Point
ESU4	48		EMINI S&P SEP24	EQUITY INDEXED ANNUITY	EXH 5	Equity	09/20/2024	Chicago Mercantile E	SNZ20JLFK8MNNCLQOF39	06/28/2024	5,520.7064	5,521.5000	2,023					2,023	2,023	102,000	0010	50
TYU4	105		10Y TNOTES SEP24	EQUITY INDEXED ANNUITY	EXH 5	US Treasury	09/19/2024	Board of Trade of th	549300EX04Q2QBFQTQ27	05/16/2024	109.9219	109.9844	6,563					6,563	6,563	210,000	0010	1,000
GIN4	3		GLD SAC NDX N24	EQUITY INDEXED ANNUITY	EXH 5	Commodity	07/16/2024	CME:Index and Option	SNZ20JLFK8MNNCLQOF39	06/10/2024	564.2000	577.6500	10,088					10,088	10,088	21,000	0010	250
NQU4	6		NAS EMIN SEP24	EQUITY INDEXED ANNUITY	EXH 5	Equity	09/20/2024	Chicago Mercantile E	SNZ20JLFK8MNNCLQOF39	06/13/2024	19,757.3250	19,927.2500	20,391					20,391	20,391	112,200	0010	20
MFSU4	8		MSCI EAFE SEP4	EQUITY INDEXED ANNUITY	EXH 5	Equity	09/20/2024	Intercontinental Exc	549300R4IG1TWPZT5U32	06/14/2024	2,344.8059	2,343.2000	(615)					(615)	(615)	30,579	0010	50
1569999999. Subtotal - Long Futures - Other													38,449					38,449	38,449	475,779	XXX	XXX
1579999999. Subtotal - Long Futures													38,449					38,449	38,449	475,779	XXX	XXX
MFSU4	2		MSCI EAFE SEP4	EQUITY INDEXED ANNUITY	EXH 5		09/20/2024	Intercontinental Exc	549300R4IG1TWPZT5U32	06/24/2024	2,359.7000	2,343.2000	1,650					1,650	1,650	7,645	0010	50
1639999999. Subtotal - Short Futures - Other													1,650					1,650	1,650	7,645	XXX	XXX
1649999999. Subtotal - Short Futures													1,650					1,650	1,650	7,645	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																					XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																					XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																					XXX	XXX
1709999999. Subtotal - Hedging Other																					XXX	XXX
1719999999. Subtotal - Replication																					XXX	XXX
1729999999. Subtotal - Income Generation																					XXX	XXX
1739999999. Subtotal - Other													40,099					40,099	40,099	483,424	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																					XXX	XXX
1759999999 - Totals													40,099					40,099	40,099	483,424	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
BNP Bank	14,436,995	(6,971,840)	7,465,155
Total Net Cash Deposits	14,436,995	(6,971,840)	7,465,155

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		7,522,444	(17,190)	7,522,444	57,289	(17,190)	57,289	483,424	483,424
Bank of America, NA SNZ20JLFK8MNNCLQOF39	Y	Y	5,658,518		5,848,627	(5,857,799)		11,295,220	(5,944,508)		1,327,331	
Barclays Bank PLC JJKC32MCHWDI71265Z06	Y	Y	31,379,645		24,683,687			50,322,417	(22,771,570)		4,099,822	
BNP Paribas R0MUWSFPU8MPRO8K5P83	Y	Y	4,889,928		3,811,749			4,731,110			215,137	
Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	Y	Y	469,277		4,615,470	(4,851)	4,141,341	4,673,170	(4,994,820)		2,104,577	2,104,577
Citibank NA E570DZWZ7FF32TWEFA76	Y	Y	18,930,000		19,970,017		1,040,017	20,685,912		1,755,912		
Credit Suisse Intern 4PQUHN3JPFGFNF3BB653	Y	Y	6,229,000		6,737,110		508,110	6,290,505		61,505	233,158	233,158
Goldman Sachs International W22LROWP2IHZNBB6K528	Y	Y	5,112,566		862,776			4,911,360				
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	Y	Y	93,574,652		81,041,817	(1,738,311)		115,303,538	(22,557,824)		4,390,011	
Mizuho Capital Marke B4TYDEB6GKMZO031MB27	Y	Y			16,864,697	(6,102,068)	10,762,629	21,377,703	(72,279,174)		18,384,336	18,384,336
Mizuho Markets Ameri 0V6W8S6QX2D1J857QP30	Y	Y	139,631,940		56,486,766	(449,977)		141,759,824	(449,977)	1,677,907		
Morgan Stanley & Co. 7H6GLXDRUGQFU57RNE97	Y	Y	12,901,497		6,528,914			12,395,159				
Royal Bank of Canada E570DZWZ7FF32TWEFA76	Y	Y	3,310,098		14,521,818	(16,536,198)		40,956,374	(36,902,819)	743,458	7,660,904	2,336,427
Societe Generale BFM8T61CT2L1QCEMIK50	Y	Y	44,871,272		14,103,439	(125,193)		43,047,230	(546,931)		25,709	
Truist Bank ES7IP3U3RHIGC71XBU11	Y	Y	63,780,459		46,805,264			62,845,003				
Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	Y	Y	63,420,717		33,061,186	(355,806)		49,218,730	(236,557)			
0299999999. Total NAIC 1 Designation			494,159,570		335,943,336	(31,170,202)	16,452,097	589,813,253	(166,684,180)	4,238,782	38,440,985	23,058,498
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)									(56,266,752)		6,476,142	6,476,142
0999999999 - Gross Totals			494,159,570		343,465,780	(31,187,392)	23,974,541	589,870,542	(222,968,122)	4,296,071	45,400,550	30,018,063
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					343,465,780	(31,187,392)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Wells Fargo Securities LLC	VYVVCKR63DVZZN70PB21	Cash	000000-00-0	US DOLLAR	20,083,527	20,083,527	20,083,527		V
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Cash	000000-00-0	US DOLLAR	7,522,444	7,522,444	7,522,444		IV
Wells Fargo Securities LLC	VYVVCKR63DVZZN70PB21	Treasury	912828-YS-3	US TREASURY 1.750 11/15/29	40,733,659	46,378,833	44,786,584	11/15/2029	I
Mizuho Capital Markets LLC	B4TYDEB6GKMZO031MB27	BOND US CORP	037833-BG-4	APPLE INC 3.2% 05/13/25	23,089,891	23,501,879	23,501,170	05/13/2025	V
Mizuho Capital Markets LLC	B4TYDEB6GKMZO031MB27	BOND US CORP	20030N-BN-0	COMCAST CORP 3.375% 08/15/25	6,374,885	6,507,176	6,508,981	08/15/2025	IV
Mizuho Capital Markets LLC	B4TYDEB6GKMZO031MB27	BOND US CORP	166764-BL-3	CHEVRON CORP 2.954% 5/16/26	13,896,238	14,439,000	14,439,000	05/16/2026	V
Mizuho Capital Markets LLC	B4TYDEB6GKMZO031MB27	BOND US CORP	78355H-KT-5	RYDER SYSTEM INC 2.85% 03/01/27	26,422,778	28,047,276	26,414,987	03/01/2027	V
0199999999 - Total					138,123,422	146,480,134	143,256,693	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)
Barclays Bank PLC	JJKC32MCHWDI71265Z06	Cash	000000-00-0	USD Cash Collateral	31,379,644	31,379,644	XXX		V
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Cash	000000-00-0	USD Cash Collateral	4,889,928	4,889,928	XXX		V
Canadian Imperial Ba	2IGI19DL77OX0HC3ZE78	Cash	000000-00-0	USD Cash Collateral	469,277	469,277	XXX		V
Citibank, N.A.	E57ODZWZ7FF32TWEFA76	Cash	000000-00-0	USD Cash Collateral	18,930,000	18,930,000	XXX		V
Credit Suisse Intern	4PQUHN3JPFGFNF3BB653	Cash	000000-00-0	USD Cash Collateral	6,229,000	6,229,000	XXX		V
Goldman Sachs International	W22LROWP2IHZNBB6K528	Cash	000000-00-0	USD Cash Collateral	5,112,566	5,112,566	XXX		V
JP Morgan Chase Bank	G5GSEF7VJP5I7OUK5573	Cash	000000-00-0	USD Cash Collateral	93,574,652	93,574,652	XXX		V
Mizuho Markets Americas	549300Y6K4T3QBM4LN29	Cash	000000-00-0	USD Cash Collateral	139,631,940	139,631,940	XXX		V
Morgan Stanley & Co.	7H6GLXDRUGQFU57RNE97	Cash	000000-00-0	USD Cash Collateral	12,901,497	12,901,497	XXX		V
Royal Bank of Canada	E57ODZWZ7FF32TWEFA76	Cash	000000-00-0	USD Cash Collateral	3,310,098	3,310,098	XXX		V
Societe Generale	BFM8T61CT2L1QCEMIK50	Cash	000000-00-0	USD Cash Collateral	44,871,272	44,871,272	XXX		V
Truist Bank	ES7IP3U3RHIGC71XBU11	Cash	000000-00-0	USD Cash Collateral	63,780,459	63,780,459	XXX		V
Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	BOND US CORP	03523T-BF-4	Anheuser Busch 8.20% 01/15/39	15,860,875	12,085,979	XXX	01/15/2039	V
Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	BOND US CORP	149123-BJ-9	Caterpillar Inc. 7.3% 05/01/31	18,563,349	16,187,495	XXX	05/01/2031	V
Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	BOND US CORP	20825V-AB-8	Burlington Resources 5.41% 10/15/2036	3,495,160	3,307,061	XXX	10/15/2036	V
Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	BOND US CORP	254687-ED-4	Walt Disney 8.15% 10/17/2036	15,961,682	12,569,684	XXX	10/17/2036	V
Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	BOND US CORP	478160-BA-1	Johnson & Johnson 4.85% 05/15/41	9,539,652	9,690,260	XXX	05/15/2041	V
Bank of America, N.A.	B4TYDEB6GKMZO031MB27	Treasury	91282C-AE-1	UST 2.3008 08/15/2030	4,859,050	6,039,340	XXX	08/15/2030	V
Bank of America, N.A.	B4TYDEB6GKMZO031MB27	Treasury	91282C-CB-5	UST 1.9429 05/15/2031	799,469	949,333	XXX	05/15/2031	V
0299999999 - Total					494,159,570	485,909,486	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
Bank of America	Covina, CA		0.000			40,529,892	46,315,291	29,678,877	XXX
JP Morgan	Columbus, OH		0.053	22,381,071	6,650,558	1,250,492,858	1,346,828,132	1,583,547,374	XXX
Wells Fargo Bank	Seattle, WA		0.000			4,111,471	2,855,947	2,669,827	XXX
Key Bank	Cleveland, OH		0.053	334,362		25,490,150	25,604,053	25,714,766	XXX
Federal Home Loan Bank	Des Moines, IA		0.043	27,421		5,195,105	785,561	783,187	XXX
0199998. Deposits in ... 3 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			121,729	176,604	174,578	XXX
0199999. Totals - Open Depositories		XXX	XXX	22,742,854	6,650,558	1,325,941,205	1,422,565,588	1,642,568,609	XXX
0299998. Deposits in ... depositories that 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	22,742,854	6,650,558	1,325,941,205	1,422,565,588	1,642,568,609	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	22,742,854	6,650,558	1,325,941,205	1,422,565,588	1,642,568,609	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	UNITED STATES TREASURY		04/19/2024	0.000	07/05/2024	74,956,353		785,652
	UNITED STATES TREASURY		06/04/2024	0.000	07/11/2024	74,890,426		445,186
	UNITED STATES TREASURY		06/04/2024	0.000	07/18/2024	49,875,758		190,017
	UNITED STATES TREASURY		06/17/2024	0.000	07/25/2024	49,824,800		94,900
	UNITED STATES TREASURY		06/04/2024	0.000	07/02/2024	24,996,339		95,189
	UNITED STATES TREASURY		06/04/2024	0.000	07/09/2024	24,970,794		94,918
	UNITED STATES TREASURY		06/04/2024	0.000	07/16/2024	24,945,135		95,099
	UNITED STATES TREASURY		06/04/2024	0.000	07/23/2024	24,919,494		95,144
	UNITED STATES TREASURY		06/06/2024	0.000	07/30/2024	24,893,933		87,780
	UNITED STATES TREASURY		06/17/2024	0.000	08/06/2024	24,868,795		47,380
	UNITED STATES TREASURY		06/18/2024	0.000	08/13/2024	24,843,032		40,155
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						423,984,859		2,071,418
0109999999. Total - U.S. Government Bonds						423,984,859		2,071,418
	JAPAN (GOVERNMENT)		05/09/2024	0.000	08/05/2024	96,354,752		3,371
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						96,354,752		3,371
0309999999. Total - All Other Government Bonds						96,354,752		3,371
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations						520,339,611		2,074,789
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds						520,339,611		2,074,789
000000-00-0	US BANK NA		06/03/2024	5.300		25,795,617		645,824
31846V-20-3	FIRST AMER:GVT OBLG Y		03/04/2024	4.920		32,466	131	468
992168-46-8	PNC Bank N.A. Deposit Sweep		06/28/2024	0.000		25,882,251		555,436
8309999999. Subtotal - All Other Money Market Mutual Funds						51,710,335	131	1,201,727
8609999999 - Total Cash Equivalents						572,049,946	131	3,276,516