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

QUARTERLY STATEMENT

AS OF JUNE 30, 2025

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	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	Margaret Alice Meister
Tomomi Nagata #	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	Signed by: Tommie Brooks A948F009ECB048D...	Signed by: Colleen Murphy EE68BAA2F5D943E...
Margaret Alice Meister President	Tommie David Brooks Chief Financial Officer	Colleen Mary Murphy Treasurer

Subscribed and sworn to before me this
7th day of August, 2025
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	33,973,238,764		33,973,238,764	33,803,067,045
2.	Stocks:				
	2.1 Preferred stocks	222,353,385		222,353,385	110,684,373
	2.2 Common stocks	919,715,648		919,715,648	807,474,364
3.	Mortgage loans on real estate:				
	3.1 First liens	9,459,320,553		9,459,320,553	8,900,644,581
	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 ($ 1,414,294,530), cash equivalents ($ 498,803,227) and short-term investments ($ 281,404,486)	2,194,502,243		2,194,502,243	1,641,648,711
6.	Contract loans (including $ premium notes)	188,654,640		188,654,640	173,453,787
7.	Derivatives	365,506,204		365,506,204	404,989,583
8.	Other invested assets	819,228,029		819,228,029	711,039,578
9.	Receivables for securities	184,133,339	27,180,791	156,952,548	215,891,206
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	48,326,652,805	27,180,791	48,299,472,014	46,768,893,228
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	386,925,709	11,156,158	375,769,551	362,087,379
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	(1,418,414,762)	9,042,874	(1,427,457,636)	(1,540,002,622)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	44,552,604		44,552,604	39,809,132
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	157,782,236		157,782,236	208,801,647
	16.2 Funds held by or deposited with reinsured companies	111,452,964		111,452,964	109,846,032
	16.3 Other amounts receivable under reinsurance contracts	1,342,048,223		1,342,048,223	1,344,097,050
17.	Amounts receivable relating to uninsured plans	694,764	143,628	551,136	667,891
18.1	Current federal and foreign income tax recoverable and interest thereon	31,678,105		31,678,105	23,755,985
18.2	Net deferred tax asset	386,176,158	192,591,919	193,584,239	201,187,649
19.	Guaranty funds receivable or on deposit	22,141,547		22,141,547	23,979,349
20.	Electronic data processing equipment and software	52,194,855	52,194,855		
21.	Furniture and equipment, including health care delivery assets ($)	4,522,281	4,522,281		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	4,424,767		4,424,767	5,503,532
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	38,804,883	38,083,227	721,656	2,174,007
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	49,491,637,139	334,915,733	49,156,721,406	47,550,800,259
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	10,258,741,455		10,258,741,455	9,685,686,380
28.	Total (Lines 26 and 27)	59,750,378,594	334,915,733	59,415,462,861	57,236,486,639
	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	23,822,447	22,982,958	839,489	1,678,977
2502.	Accounts and notes receivable	15,100,269	15,100,269		
2503.	Premium and state taxes receivable	(117,833)		(117,833)	495,030
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	38,804,883	38,083,227	721,656	2,174,007

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 37,597,370,252 less $ 0 included in Line 6.3 (including $ 3,379,510,202 Modco Reserve)	37,582,370,252	36,575,919,211
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	300,026,581	291,191,656
3.	Liability for deposit-type contracts (including $ 668,106,727 Modco Reserve)	4,961,193,250	4,602,901,268
4.	Contract claims:		
	4.1 Life	76,509,958	74,534,716
	4.2 Accident and health	99,092,738	73,832,955
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 $ 2,262,944 discount; including $ 8,299,208 accident and health premiums	10,562,152	8,221,835
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ 11,644,335 accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	11,644,335	9,091,579
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 22,305,617 ceded	22,305,617	64,597,320
	9.4 Interest Maintenance Reserve	56,362,227	68,725,164
10.	Commissions to agents due or accrued-life and annuity contracts $ 7,959,329 , accident and health $ 27,566,505 and deposit-type contract funds $	35,525,834	34,605,690
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	91,101,466	143,524,710
13.	Transfers to Separate Accounts due or accrued (net) (including $ (10,781,360) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(10,781,360)	(10,500,279)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	9,795,316	17,289,659
15.1	Current federal and foreign income taxes, including $ (444,638) on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	3,575,752	2,830,041
17.	Amounts withheld or retained by reporting entity as agent or trustee	37,823,367	35,182,483
18.	Amounts held for agents' account, including $ 182,912 agents' credit balances	182,912	177,948
19.	Remittances and items not allocated	140,326,103	115,395,686
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	728,533,628	687,077,904
	24.02 Reinsurance in unauthorized and certified ($) companies	38,467	1,270,628
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 446,172,407) reinsurers	993,598,948	938,417,037
	24.04 Payable to parent, subsidiaries and affiliates	5,331,322	4,421,790
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans	10,942	10,148
	24.07 Funds held under coinsurance	682,630,705	524,967,999
	24.08 Derivatives	46,924,468	26,089,676
	24.09 Payable for securities	291,395,302	342,926,392
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	893,682,797	836,783,228
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	47,069,763,079	45,469,486,444
27.	From Separate Accounts Statement	9,969,595,430	9,384,056,391
28.	Total liabilities (Lines 26 and 27)	57,039,358,509	54,853,542,835
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)	1,282,144,060	1,288,983,512
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 $ 289,146,030 in Separate Accounts Statement)	2,371,104,352	2,377,943,804
38.	Totals of Lines 29, 30 and 37	2,376,104,352	2,382,943,804
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	59,415,462,861	57,236,486,639
	DETAILS OF WRITE-INS		
2501.	Cash collateral received on derivatives	755,005,193	692,116,673
2502.	Liability for limited partnership investments	117,905,710	127,401,096
2503.	Other amounts held	11,743,396	11,457,701
2598.	Summary of remaining write-ins for Line 25 from overflow page	9,028,498	5,807,758
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	893,682,797	836,783,228
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	1,908,913,594	1,935,504,119	3,925,039,357
2.	Considerations for supplementary contracts with life contingencies			
3.	Net investment income	1,106,112,763	1,054,153,957	2,192,359,978
4.	Amortization of Interest Maintenance Reserve (IMR)	(2,423,962)	1,713,560	1,197,585
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	90,076,376	44,247,248	166,286,722
6.	Commissions and expense allowances on reinsurance ceded	225,409,895	237,249,190	647,581,917
7.	Reserve adjustments on reinsurance ceded	1,633,374,660	2,437,373,489	4,682,129,554
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	28,812,415	34,291,542	71,192,609
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	21,306,145	18,428,469	41,226,040
9.	Totals (Lines 1 to 8.3)	5,011,581,886	5,762,961,574	11,727,013,762
10.	Death benefits	170,337,930	158,257,925	325,236,714
11.	Matured endowments (excluding guaranteed annual pure endowments)	38,678	51,232	335,014
12.	Annuity benefits	171,927,120	175,245,534	343,233,138
13.	Disability benefits and benefits under accident and health contracts	192,813,520	161,703,410	325,218,704
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	2,244,133,355	3,241,142,683	5,534,048,782
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	126,286,266	128,900,322	259,354,121
18.	Payments on supplementary contracts with life contingencies			
19.	Increase in aggregate reserves for life and accident and health contracts	1,026,026,895	921,797,376	2,564,722,206
20.	Totals (Lines 10 to 19)	3,931,563,764	4,787,098,482	9,352,148,679
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	311,712,104	295,226,789	614,938,352
22.	Commissions and expense allowances on reinsurance assumed	283,187	280,988	562,515
23.	General insurance expenses and fraternal expenses	311,776,069	279,106,363	601,714,043
24.	Insurance taxes, licenses and fees, excluding federal income taxes	43,432,817	39,421,586	84,965,773
25.	Increase in loading on deferred and uncollected premiums	664,760	952,805	(6,728)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	359,637,271	284,753,271	871,997,539
27.	Aggregate write-ins for deductions	18,795,777	20,025,993	40,642,139
28.	Totals (Lines 20 to 27)	4,977,865,749	5,706,866,277	11,566,962,312
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	33,716,137	56,095,297	160,051,450
30.	Dividends to policyholders and refunds to members	1,201	1,495	2,238
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	33,714,936	56,093,802	160,049,212
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(3,054,337)	51,579,403	81,572,501
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)	36,769,273	4,514,399	78,476,711
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 3,906,781 (excluding taxes of $ (3,930,699) transferred to the IMR)	19,491,815	73,491,114	104,712,597
35.	Net income (Line 33 plus Line 34)	56,261,088	78,005,513	183,189,308
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	2,382,943,804	2,269,039,483	2,269,039,482
37.	Net income (Line 35)	56,261,088	78,005,513	183,189,308
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (1,630,119)	18,258,505	(10,389,934)	26,500,117
39.	Change in net unrealized foreign exchange capital gain (loss)	(350,699)	48,379	1,929,476
40.	Change in net deferred income tax	1,220,079	36,063,948	54,282,132
41.	Change in nonadmitted assets	(44,003,010)	(35,411,021)	(23,603,746)
42.	Change in liability for reinsurance in unauthorized and certified companies	1,232,161	(5,910,274)	(1,270,628)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			(22,629,755)
44.	Change in asset valuation reserve	(41,455,724)	(24,662,963)	(95,512,160)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	102,576,277	61,078,095	109,858,109
47.	Other changes in surplus in Separate Accounts Statement	(102,560,340)	(60,457,660)	(108,907,000)
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			
53.	Aggregate write-ins for gains and losses in surplus	1,982,211	(9,931,531)	(9,931,531)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(6,839,452)	28,432,552	113,904,322
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,376,104,352	2,297,472,035	2,382,943,804
	DETAILS OF WRITE-INS			
08.301.	Other revenue	14,898,014	12,488,661	29,744,471
08.302.	Surrender, set-up and administration fees	6,408,131	5,939,808	11,481,569
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)	21,306,145	18,428,469	41,226,040
2701.	Investment expense on funds withheld	13,764,283	12,728,515	27,438,022
2702.	Investment expense on funds withheld with subsidiary	5,031,494	7,297,478	13,204,117
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	18,795,777	20,025,993	40,642,139
5301.	Correction of error - indexed annuities reserves, net of tax	1,982,211		
5302.	Correction of error - individual life reserves, net of tax		(6,036,037)	(6,036,037)
5303.	Correction of error - cross currency swaps, net of tax		(2,417,681)	(2,417,681)
5398.	Summary of remaining write-ins for Line 53 from overflow page		(1,477,813)	(1,477,813)
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	1,982,211	(9,931,531)	(9,931,531)

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	1,683,270,534	1,894,855,928	4,430,506,607
2.	Net investment income	1,074,744,118	1,012,326,813	2,097,042,339
3.	Miscellaneous income	473,321,405	(673,851,831)	(337,512,262)
4.	Total (Lines 1 to 3)	3,231,336,057	2,233,330,910	6,190,036,684
5.	Benefit and loss related payments	1,220,346,944	1,341,100,918	2,038,029,539
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	369,809,287	272,127,878	944,227,312
7.	Commissions, expenses paid and aggregate write-ins for deductions	720,032,855	(306,269,289)	392,705,971
8.	Dividends paid to policyholders	1,201	1,495	2,238
9.	Federal and foreign income taxes paid (recovered) net of $ 807,170 tax on capital gains (losses)	5,031,757	50,664,919	91,522,746
10.	Total (Lines 5 through 9)	2,315,222,044	1,357,625,921	3,466,487,806
11.	Net cash from operations (Line 4 minus Line 10)	916,114,013	875,704,989	2,723,548,878
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	4,563,224,325	4,932,117,798	9,418,462,846
	12.2 Stocks	193,426,707	371,002,647	678,630,424
	12.3 Mortgage loans	428,521,686	328,632,381	720,235,241
	12.4 Real estate			
	12.5 Other invested assets	34,695,133	182,498,173	193,230,806
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(58,412)	(8,132,174)	2,603,481
	12.7 Miscellaneous proceeds	246,172,211	338,116,354	624,417,025
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	5,465,981,650	6,144,235,179	11,637,579,823
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	4,706,218,212	5,030,379,683	11,330,804,219
	13.2 Stocks	391,870,921	413,738,579	786,083,904
	13.3 Mortgage loans	987,176,261	844,673,431	1,770,647,788
	13.4 Real estate			
	13.5 Other invested assets	104,716,629	58,072,496	188,522,032
	13.6 Miscellaneous applications	263,292,821	216,505,965	484,012,256
	13.7 Total investments acquired (Lines 13.1 to 13.6)	6,453,274,844	6,563,370,154	14,560,070,199
14.	Net increase/(decrease) in contract loans and premium notes	15,200,851	21,895,280	60,242,500
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,002,494,045)	(441,030,255)	(2,982,732,876)
	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	355,064,327	124,548,111	340,034,168
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	284,169,237	(572,533,468)	(698,122,671)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	639,233,564	(447,985,357)	(358,088,503)
	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)	552,853,532	(13,310,623)	(617,272,500)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	1,641,648,711	2,258,921,210	2,258,921,211
	19.2 End of period (Line 18 plus Line 19.1)	2,194,502,243	2,245,610,587	1,641,648,711

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

20.0001.	Amortization of Contra liability	3,227,655	3,875,859	7,043,372
20.0002.	Bond Interest converted to principal	333,027	508,547	1,041,129
20.0003.	Bonds and stocks - taxable exchanges	1,387,500		635,870
20.0004.	Bonds and stocks exchanges	285,816,060	124,501,867	285,809,432
20.0005.	Bonds and stocks - other taxable exchanges, net of purchases	2,497,250		
20.0006.	Contract loans - interest adjustment to principal	74,083	44,296	55,230
20.0007.	Derivatives - amortization of option costs under Iowa Administrative Code 191-197	16,280,658		105,578,761
20.0008.	Bonds and stocks - exchange revision	4,761,119		
20.0009.	Initial transactions relating to new reinsurance agreements			369,763,422
20.0010.	Investment expense on funds withheld	13,764,283	12,728,515	27,438,022

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

20.0011.	Investment expense on funds withheld with subsidiary	5,031,494	7,297,479	13,204,117
20.0012.	Limited partnership contribution	9,725,406	7,659,933	16,935,772
20.0013.	Limited partnership distribution	9,725,406		16,935,772
20.0014.	Mortgage loans - Refinances	78,961,844	103,751,569	132,475,585
20.0015.	Present value adjustments	174,861	1,597,431	83,278,427
20.0016.	Principles-Based Bond Project - securities reclassification	36,004,575		
20.0017.	Principles-Based Bond Project - Securities Reclassification Changes	96,586,024		
20.0018.	Repurchase benefits expense	36,452	103,617	138,979
20.0019.	Stocks - noncash acquisitions	996,604	610,947	646,015
20.0020.	Stocks - spin-offs			12,613,996
20.0021.	Swaps amortization	(203,100)		3,878,378

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	488,356,728	439,909,290	921,272,511
2.	Group life	120,932,587	111,340,228	226,416,553
3.	Individual annuities	3,113,542,451	3,689,374,787	7,640,472,370
4.	Group annuities	3,624,566	4,348,209	8,384,193
5.	Accident & health	868,080,401	688,596,612	1,391,059,473
6.	Fraternal			
7.	Other lines of business			
8.	Subtotal (Lines 1 through 7)	4,594,536,733	4,933,569,126	10,187,605,100
9.	Deposit-type contracts	15,708,562	36,921,859	69,521,661
10.	Total (Lines 8 and 9)	4,610,245,295	4,970,490,985	10,257,126,761

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, 2025 or December 31, 2024.

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, 2025, the market value of eligible derivative assets was $523,450,855 and the Actuarial Guideline XXXV reserves would have been $12,649,427,044 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 equity-type investments, and certain derivative instruments where hedge accounting is not elected 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 Ended June 30, 2025	For the Year Ended December 31, 2024
Net Income - Iowa Basis (Page 4, Line 35, Columns 1 & 3)				$ 56,261,088	$ 183,189,308
State Prescribed Practices that increase/(decrease) from NAIC SAP:					
Iowa Bulletin 06-01	86	4	34	3,412,935	6,813,912
IAC 191-97 - Options	86	4	3, 34	(37,542,532)	(36,127,252)
IAC 191-97 - Reserves	51	4	18	35,219,578	50,406,258
State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
Equity-type Investments and certain derivatives	97	4	34	16,668,151	32,361,318
Net Income - NAIC SAP				$ 38,502,956	$ 129,735,072

	SSAP #	F/S Page	F/S Line#	For the Six Months Ended June 30, 2025	For the Year Ended December 31, 2024
Statutory Surplus - Iowa Basis (Page 3, Line 38, Columns 1 & 3)				$ 2,376,104,352	$ 2,382,943,804
State Prescribed Practices that increase/(decrease) from NAIC SAP:					
Variable Funding Note	97	4	55	73,062,447	74,831,684
IAC 191-97 - Options	86	2	7	(210,854,374)	(173,311,843)
IAC 191-97 - Reserves	51	3	1	255,882,844	220,663,266
State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
	N/A	N/A	N/A	—	—
Statutory Surplus - NAIC SAP				$ 2,258,013,435	$ 2,260,760,697

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 asset-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) Asset-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

Accounting Changes

In 2025, the Company adopted revisions to NAIC Statement of Statutory Accounting Principles SSAP No. 26, *Bonds*, and SSAP No. 43, *Asset-Backed Securities* in alignment with the new Principles-Based Bond Definition (PBBD). The revisions were effective January 1, 2025.

As a result of the adoption, on January 1, 2025 certain securities were reclassified from Bonds (Schedule D, Part 1) to Stocks – Preferred Stocks (Schedule D, Part 2) and Other Invested Assets (Schedule BA). The total amount reclassified was $165,885,305 with $129,881,730 moving to Preferred Stocks and $36,004,575 to Other Invested Assets. The securities transferred to Preferred Stocks include assets within the Company's Separate Accounts.

The reclassification of securities from Bonds (Schedule D, Part 1) to Stocks – Preferred Stocks (Schedule D, Part 2) resulted in a change in measurement from amortized cost to fair value. After remeasurement and transition, the book adjusted carrying value was $132,715,600.

One of the securities reclassified from Bonds (Schedule D, Part 1) to Other Invested Assets (Schedule BA) resulted in a change in measurement from amortized cost to lower of cost or market. After remeasurement and transition, the book adjusted carrying value was $9,525,400.

The aggregate impact from the reclassifications was an increase in invested assets of $2,359,270 with a corresponding increase to unrealized gains within surplus.

In 2025, the Company adopted revisions to NAIC SSAP No. 21, *Other Admitted Items* (SSAP 21) related to residual tranches. All residuals will be accounted for under SSAP 21 regardless of legal form and captured on Other Invested Assets (Schedule BA) on a prospective basis. Upon adoption, the Company elected to report all residuals at the lower of cost or market under the allowable earned yield method. Certain residual tranches that were accounted for at fair value under previous guidance recognized unrealized positions as realized, with the reported value as of December 31, 2024, become the January 1, 2025 cost basis. The revision were effective January 1, 2025. The revisions resulted in a realized gain of $564,238 and a corresponding decrease to unrealized gains within surplus, resulting in no net impact to surplus.

Correction of errors

In 2025, the Company discovered an error relating to incorrect guaranteed indexed crediting rates used for certain fixed indexed annuity products in the reserve model. The Company recorded a correction of error as of June 30, 2025. The correction resulted in a decrease of $10,850,512 in policy reserves and an increase of $8,680,410 in reinsurance receivables and an increase to surplus of $1,982,211, net of current tax.

In 2024, the Company discovered an error relating to cash value floors used in Individual Life reserves calculation. The Company recorded a correction of error as of December 31, 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. The Company recorded a correction of error as of December 31, 2024, which resulted in an increase in death benefits and a decrease to surplus of $1,477,813, net of current taxes.

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

3. Business Combinations and Goodwill

Not applicable

4. Discontinued Operations

Not applicable

5. Investments

A – C. No significant change

D. Asset-Backed Securities

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

(2) The Company did not recognize other-than-temporary impairments (OTTI) for asset-backed and structured securities recognized due to the intent to sell or inability to hold the security to recovery for the six months ended June 30, 2025.

NOTES TO FINANCIAL STATEMENTS

(3) As of June 30, 2025, the Company held investments in asset-backed and structured securities for which an OTTI was recognized, as the present value of cash flows expected to be collected was less than the amortized cost of the security.

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
59111RAA0	$ 13,844,935	$ 9,953,723	$ 3,891,212	9,953,723	9,911,153	Q2

(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	$ 10,493,452
2. 12 Months or Longer	103,413,345

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

1. Less than 12 Months	$ 2,224,653,978
2. 12 months or Longer	1,345,726,426

(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 asset-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.

Asset-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. Working Capital Finance Investments

Not applicable

NOTES TO FINANCIAL STATEMENTS

N. Offsetting and Netting of Assets and Liabilities as of June 30, 2025:

(1) Assets	Gross Amounts Recognized	Amounts Offset	Net Amounts Presented as Assets
Swaps	$ 16,900,443	$ —	$ 16,900,443
Futures	5,718,526	—	5,718,526
Options	342,887,235	—	342,887,235
Total Assets	$ 365,506,204	$ —	$ 365,506,204

(2) Liabilities	Gross Amounts Recognized	Amounts Offset	Presented as Liabilities
Swaps	$ 42,294,738	$ —	$ 42,294,738
Forwards	951,065	—	951,065
Futures	258,238	—	258,238
Options	3,420,427	—	3,420,427
Total Liabilities	$ 46,924,468	$ —	$ 46,924,468

The Company does not offset derivative assets and liabilities.

O. 5GI Securities

Not applicable

P. Short Sales

Not applicable

Q. Prepayment Penalty and Acceleration Fees

No significant change

R. Reporting Entity's Share of Cash Pool by Asset Type

Not applicable

S. Aggregate Collateral Loans by Qualifying Investment Collateral

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

NOTES TO FINANCIAL STATEMENTS

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.

(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	175,036,500	175,036,500	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	185,036,500	185,036,500	—
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	4,753,237,029	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	156,852,000	156,852,000	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	166,852,000	166,852,000	—
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	4,578,918,931	XXX	XXX

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

			Eligible for Redemption			
Membership Stock	1 Current Year Total (2+3+4+5+6)	2 Not 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)	$ 6,077,117,613	$ 6,449,859,927	$ 3,889,700,000
2. Current Year General Account Total Collateral Pledged	6,077,117,613	6,449,859,927	3,889,700,000
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	5,720,323,183	6,213,739,772	3,485,600,000

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)	$ 6,077,117,613	$ 6,449,859,927	$ 3,889,700,000
2. Current Year General Account Total Collateral Pledged	6,077,117,613	6,449,859,927	3,889,700,000
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	5,720,323,183	6,213,739,772	3,485,600,000

(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	3,889,700,000	3,889,700,000	—	3,889,700,000
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	3,889,700,000	3,889,700,000	—	—
2. Prior Year-end				
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding Agreement	3,485,600,000	3,485,600,000	—	—
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	3,485,600,000	3,485,600,000	—	—

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	$ —	$ —	$ —
2. Funding Agreement	3,889,700,000	3,889,700,000	—
3. Other	—	—	—
4. Aggregate Total (a+b+c)	3,889,700,000	3,889,700,000	—

c. FHLB - Prepayment Obligations

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

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

A – D. Not applicable

E. Defined Contribution Plan

No significant change

F – I. Not applicable

NOTES TO FINANCIAL STATEMENTS

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

No significant change

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

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

As of June 30, 2025, the Company was invested in 13 limited partnership interests related to tax credit investments. The Company has committed to provide capital contributions totaling approximately $425,442,068 of which the remaining $132,434,273 is expected to be contributed over a period of 16 years.

The Company has committed to provide future capital contributions for investments in limited partnerships related to its alternative investments. As of June 30, 2025 and December 31, 2024 the amount of these unfunded commitment was $575,664,590 and $556,330,544, respectively.

As of June 30, 2025 and December 31, 2024, unfunded mortgage loan commitments were $202,484,595 and $144,155,000, 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 $13,700,000 during the term of the contract, which ends April 30, 2028. For the use of these services, the Company incurred expenses of $6,861,548 for the six months ending June 30, 2025.

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 Plans and the Uninsured Portion of Partially Insured Plans

A. ASO Plans

No significant change

B. ASC Plans

Not applicable

C. Medicare or Similarly Structured Cost Based Reimbursement Contract

Not applicable

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

Not applicable

20. Fair Value Measurements

A. Assets and Liabilities Measured at Fair Value

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

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

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.

(1) Financial assets and liabilities measured and reported at fair value or Net Asset Value (NAV) as of June 30, 2025:

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					
Issuer Credit Obligations	$ —	$ 8,068,547	$ —	$ —	$ 8,068,547
Asset-Backed Securities	—	322,753	—	—	322,753
Total bonds	—	8,391,300	—	—	8,391,300
Preferred Stock					
Industrial and miscellaneous	—	210,153,385	—	—	210,153,385
Total preferred Stock	—	210,153,385	—	—	210,153,385
Common stock					
Industrial and miscellaneous	456,426,682	—	62	—	456,426,744
FHLB Common Stock	—	—	185,036,500	—	185,036,500
Total common stock	456,426,682	—	185,036,562	—	641,463,244
Other invested assets	—	—	—	589,071,361	589,071,361
Total other invested assets	—	—	—	589,071,361	589,071,361
Derivative assets					
Options	—	107,542,056	18,720,263	—	126,262,319
Futures	5,718,526	—	—	—	5,718,526
Total derivative assets	5,718,526	107,542,056	18,720,263	—	131,980,845
Separate account assets	1,051,019,128	954,558,904	708,569	17,319,657	2,023,606,258
Total assets at fair value/NAV	$ 1,513,164,336	$ 1,280,645,645	$ 204,465,394	$ 606,391,018	$ 3,604,666,393
b. Liabilities at fair value					
Derivative liabilities					
Options	$ —	$ 778,569	$ 582,446	$ —	$ 1,361,015
Futures	258,238	—	—	—	258,238
Forwards	—	951,065	—	—	951,065
Total derivative liabilities	258,238	1,729,634	582,446	—	2,570,318
Separate account liabilities	—	142,031,226	13,719	—	142,044,945
Total liabilities at fair value	$ 258,238	$ 143,760,860	$ 596,165	$ —	$ 144,615,263

NOTES TO FINANCIAL STATEMENTS

(2) Assets and liabilities measured and reported at fair value in (level 3) of the fair value hierarchy as of June 30, 2025:

Description	Beginning Balance at 12/31/2024	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 06/30/2025
a. Assets:										
Common stock										
Industrial and miscellaneous	$ 216	$ —	$ —	$ —	$ (204)	$ 50	$ —	$ —	$ —	$ 62
FHLB Common Stock	166,852,000	—	—	—	—	18,184,500	—	—	—	185,036,500
Common stock	166,852,216	—	—	—	(204)	18,184,550	—	—	—	185,036,562
Derivative assets										
Options	10,852,225	—	—	(7,866,482)	3,780,647	14,116,464	—	—	(2,162,591)	18,720,263
Derivative assets	10,852,225	—	—	(7,866,482)	3,780,647	14,116,464	—	—	(2,162,591)	18,720,263
Separate account assets	5,513,495	—	—	701,878	223,290	—	—	—	(5,730,094)	708,569
Total assets	$183,217,936	$ —	$ —	$ (7,164,604)	$ 4,003,733	$32,301,014	$ —	$ —	$ (7,892,685)	$204,465,394
b. Liabilities:										
Derivative liabilities	—	—	—	—	—	—	—	—	—	—
Options	$ 678,864	$ —	$ —	$ (16,998)	$ 43,876	$ —	$ —	$(123,296)	$ —	$ 582,446
Total derivative liabilities	678,864	—	—	(16,998)	43,876	—	—	(123,296)	—	582,446
Separate account liabilities	190,519	—	—	(1,154,081)	(46,321)	—	—	(56,299)	1,079,901	13,719
Total liabilities	$ 869,383	$ —	$ —	$ (1,171,079)	$ (2,445)	$ —	$ —	$(179,595)	$ 1,079,901	$ 596,165

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

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

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

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 as a Level 3 measurement. Cross currency swaps and forwards 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 and forwards valuation are classified as a Level 2 measurement.

NOTES TO FINANCIAL STATEMENTS

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.

(5) Fair value measurements of derivative assets and liabilities as of June 30, 2025 are included in Notes 20.A.(1) and 20.A.(2).

B. Other Fair Value Disclosures

Not applicable

C. Aggregate 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, 2025

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							
Issuer Credit Obligations	$21,460,852,732	$22,297,564,660	$ 62,069,287	$21,212,808,932	$ 185,974,513	$ —	$ —
Asset-Backed Securities	11,635,242,971	11,675,674,104	—	11,489,091,502	146,151,469	—	—
Redeemable preferred stocks	12,200,000	12,200,000	—	12,200,000	—	—	—
Perpetual preferred stocks	210,153,385	210,153,385	—	210,153,385	—	—	—
Common stocks	641,463,243	641,463,243	456,426,682	—	185,036,561	—	—
Mortgage loans	9,131,192,068	9,459,320,553	—	—	9,131,192,068	—	—
Cash, cash equivalents, and short-term investments	1,919,902,435	2,194,502,243	1,414,326,997	505,575,438	—	—	—
Contract loans	—	188,654,640	—	—	—	—	188,654,640
Derivatives	716,604,970	365,506,204	5,718,526	657,727,779	53,158,665	—	—
Other invested assets	676,376,202	666,309,354	—	87,304,841	—	589,071,361	—
Separate account financial instruments	9,503,366,843	10,182,008,966	1,190,041,342	7,407,279,001	885,925,633	20,120,867	—
Total assets	$55,907,354,849	$57,893,357,352	$3,128,582,834	$41,582,140,878	$10,587,438,909	$609,192,228	$188,654,640
Financial instruments-liabilities							
Derivatives	$ 149,671,487	$ 46,924,468	$ 258,238	$ 148,588,730	$ 824,519	$ —	$ —
Separate account financial instruments	142,044,945	139,876,759	—	142,031,226	13,719	—	—
Deposit type annuities and FHLB	5,037,509,357	4,905,997,381	—	—	5,037,509,357	—	—
Total liabilities	$ 5,329,225,789	$ 5,092,798,608	$ 258,238	$ 290,619,956	$5,038,347,595	$ —	$ —

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, 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	$32,554,977,685	$33,803,067,045	$ 168,312,258	$31,599,431,249	$ 787,234,178	$ —	$ —
Redeemable preferred stocks	51,932,105	57,479,261	—	51,932,105	—	—	—
Perpetual preferred stocks	53,205,112	53,205,112	—	53,205,112	—	—	—
Common stocks	540,997,405	540,997,405	374,145,190	—	166,852,215	—	—
Mortgage loans	8,392,885,951	8,900,644,581	—	—	8,392,885,951	—	—
Cash, cash equivalents, and short-term investments	1,604,664,629	1,641,648,711	1,350,783,731	253,880,898	—	—	—
Contract loans	—	173,453,787	—	—	—	—	173,453,787
Derivatives	640,727,876	404,989,583	11,338,168	589,403,602	39,986,106	—	—
Other invested assets	558,772,315	552,340,454	—	26,361,901	12,000,000	520,410,414	—
Separate account financial instruments	8,806,201,955	9,618,832,141	1,236,244,664	6,733,371,216	819,843,448	16,742,627	—
Total assets	$53,204,365,033	$55,746,658,080	$3,140,824,011	$39,307,586,083	$10,218,801,898	$537,153,041	$173,453,787
Financial instruments-liabilities							
Derivatives	$ 209,727,549	$ 26,089,676	$ 949,244	$ 207,755,475	$ 1,022,830	$ —	$ —
Separate account financial instruments	113,392,483	106,707,705	—	113,201,964	190,519	—	—
Deposit type annuities and FHLB	4,638,390,200	4,549,980,388	—	—	4,638,390,200	—	—
Total liabilities	$ 4,961,510,232	$ 4,682,777,769	$ 949,244	$ 320,957,439	$4,639,603,549	$ —	$ —

D. Not Practicable to Estimate Fair Value:

Type of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Contract loans:				
June 30, 2025	$188,654,640	2.9% to 7.4%	N/A	See below
December 31, 2024	173,453,787	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. Unusual or Infrequent Items

No significant change

B. Troubled Debt Restructuring: Debtors

Not applicable

C. Other Disclosures

On June 30, 2025, the Company entered into a definitive agreement under which the Company will acquire Dearborn Group's group life and disability (L&D) business through a reinsurance transaction and enter into a production distribution arrangement with Dearborn Group's parent company, Health Care Services Corporation (HCSC), a Mutual Legal Reserve Company. The transaction is expected to close in the second half of 2025, pending applicable regulatory approvals and other customary closing conditions.

NOTES TO FINANCIAL STATEMENTS

D. Business Interruption Insurance Recoveries

Not applicable

E. State Transferable and Non-transferable Tax Credits

No significant change

F. Subprime Mortgage Related Risk Exposure

Not applicable

G. Retained Assets

No significant change

H – J. 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.

Type II - Nonrecognized Subsequent Events:

In July 2025, the Company issued surplus notes totaling $500,000,000 with a maturity date of October 1, 2055, and an interest rate of 6.55%. The issuance was approved by the Iowa Department of Insurance. These surplus notes are unsecured, rank equally with any existing or future surplus notes, and subordinated to all policyholder and general creditor obligations and require regulatory approval for any interest or principal payments.

Subsequent events have been considered through August 07, 2025, 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. Medical loss ratio rebates required pursuant to the Public Health Service Act

Not applicable

E. Risk Sharing Provisions of the Affordable Care Act

Not applicable

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2024 were $361,189,880. As of June 30, 2025, $90,291,390 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $250,490,715 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 Receivables

Not applicable

NOTES TO FINANCIAL STATEMENTS

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: ......$ 401,057

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	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 266,476,959	$ 278,252,405
14.24	Short-Term Investments	$ 37,000,000	$ 274,600,000
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)	$ 303,476,959	$ 552,852,405
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. This includes both primary and sub-advisors. 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 Liquid Credit Advisors I LLC	U
Blackstone Asset Based Finance Advisors LP	U
Blackstone ISG-I Advisors LLC	U
J. P. Morgan Investment Management Inc.	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
000000	Symetra Investment Management Real Estate Investors LLC	549300ZGJPNZQ0QYTN31	N/A	DS
146043	Blackstone Real Estate Special Situations Advisors, LLC	549300LUY356596MV847	SEC	NO
152294	Blackstone Liquid Credit Advisors I LLC	549300MW2E5JWLBNVR92	SEC	NO
120934	Blackstone Asset Based Finance Advisors LP	4RKFI8AI73OFWB43LQ12	SEC	NO
289202	Blackstone ISG-I Advisors LLC	N/A	SEC	NO
107038	J. P. Morgan Investment Management Inc.	549300W78QHV4XMM6K69	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
000000	Resolution Re, LTD	549300ZLRES0FQ3WKV54	N/A	DS
123711	Tortoise Capital Advisors, LLC	2549002CG0ZK5RQVXG26	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	$ 23,114,662
	1.13 Commercial Mortgages	$ 9,423,881,591
	1.14 Total Mortgages in Good Standing	$ 9,446,996,253
	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	$ 9,880,254
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 9,880,254
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$ 0
	1.42 Residential Mortgages	$ 0
	1.43 Commercial Mortgages	$ 2,444,046
	1.44 Total Mortgages in Process of Foreclosure	$ 2,444,046
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 9,459,320,553
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	55.442 %
	2.2 A&H cost containment percent	0.000 %
	2.3 A&H expense percent excluding cost containment expenses	39.547 %
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	$ 0
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	$ 0
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
88340	59-2859797	10/01/2024	Hannover Life Reassur Co of Amer	FL	OTH/G	SLEL	Authorized		
		01/01/2025	Wyndhurst Re Protected Cell Revolution	NC	CO/G	SLEL	Unauthorized		

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	5,693,905	38,630,174	15,993,058		60,317,137	
2.	Alaska AK	L	565,593	1,913,455	3,036,402		5,515,450	
3.	Arizona AZ	L	12,756,339	85,136,237	12,494,007		110,386,583	(4,300)
4.	Arkansas AR	L	3,201,425	22,371,027	4,962,155		30,534,607	
5.	California CA	L	95,993,431	509,098,940	103,071,636		708,164,007	858,891
6.	Colorado CO	L	7,524,586	31,050,421	30,621,658		69,196,665	599,726
7.	Connecticut CT	L	7,326,795	41,991,687	9,022,226		58,340,708	90,664
8.	Delaware DE	L	15,376,891	8,121,298	5,445,259		28,943,448	
9.	District of Columbia DC	L	5,375,358	1,553,404	5,416,557		12,345,319	
10.	Florida FL	L	53,501,021	345,542,242	39,433,158		438,476,421	3,393,559
11.	Georgia GA	L	14,434,530	104,144,583	19,716,304		138,295,417	
12.	Hawaii HI	L	8,533,064	10,220,641	368,303		19,122,008	
13.	Idaho ID	L	3,548,745	20,445,710	4,001,970		27,996,425	
14.	Illinois IL	L	25,230,305	134,408,728	38,737,245		198,376,278	743,735
15.	Indiana IN	L	13,101,957	64,194,809	34,322,209		111,618,975	222,176
16.	Iowa IA	L	6,952,862	14,317,232	7,721,776		28,991,870	
17.	Kansas KS	L	3,924,312	6,457,208	7,648,157		18,029,677	
18.	Kentucky KY	L	5,537,869	48,485,498	15,260,160		69,283,527	772,999
19.	Louisiana LA	L	5,564,836	31,051,506	6,878,606		43,494,948	650,000
20.	Maine ME	L	1,524,479	3,679,977	1,269,020		6,473,476	
21.	Maryland MD	L	11,424,796	36,872,916	37,927,980		86,225,692	
22.	Massachusetts MA	L	15,675,525	39,273,087	17,946,017		72,894,629	160,144
23.	Michigan MI	L	12,978,201	193,474,272	23,696,920		230,149,393	274,697
24.	Minnesota MN	L	12,594,221	29,002,555	4,854,821		46,451,597	295,090
25.	Mississippi MS	L	2,531,521	4,981,066	1,966,078		9,478,665	
26.	Missouri MO	L	7,808,898	28,767,051	17,749,986		54,325,935	720,641
27.	Montana MT	L	1,420,796	1,864,624	2,982,558		6,267,978	
28.	Nebraska NE	L	3,836,731	5,545,207	10,882,247		20,264,185	
29.	Nevada NV	L	7,254,406	37,619,328	5,261,585		50,135,319	756,602
30.	New Hampshire NH	L	1,424,538	13,509,277	6,922,819		21,856,634	
31.	New Jersey NJ	L	26,507,132	141,815,672	31,013,803		199,336,607	1,056,189
32.	New Mexico NM	L	1,551,376	11,353,493	1,655,832		14,560,701	
33.	New York NY	N	5,756,814	346,069	122,622		6,225,505	
34.	North Carolina NC	L	14,228,548	77,107,824	32,909,889		124,246,261	860,864
35.	North Dakota ND	L	1,617,149	2,251,698	967,085		4,835,932	
36.	Ohio OH	L	21,747,450	156,609,086	44,069,743		222,426,279	58,558
37.	Oklahoma OK	L	5,673,129	14,104,853	10,157,169		29,935,151	
38.	Oregon OR	L	3,853,318	33,047,343	6,396,268		43,296,929	1,359,633
39.	Pennsylvania PA	L	19,152,876	134,266,423	37,256,189		190,675,488	743,087
40.	Rhode Island RI	L	2,496,520	5,068,154	956,966		8,521,640	
41.	South Carolina SC	L	3,999,669	43,332,401	2,490,627		49,822,697	
42.	South Dakota SD	L	2,818,196	8,331,040	612,312		11,761,548	
43.	Tennessee TN	L	14,694,275	99,046,618	18,744,527		132,485,420	
44.	Texas TX	L	44,312,290	182,298,272	44,067,183		270,677,745	553,073
45.	Utah UT	L	4,960,702	51,773,198	13,139,430		69,873,330	
46.	Vermont VT	L	1,042,746	2,237,467	5,912,482		9,192,695	
47.	Virginia VA	L	13,369,508	49,836,991	31,008,326		94,214,825	300,000
48.	Washington WA	L	29,507,169	126,724,127	30,827,603		187,058,899	494,807
49.	West Virginia WV	L	831,887	15,692,055	3,342,263		19,866,205	
50.	Wisconsin WI	L	11,203,479	46,098,223	44,068,948		101,370,650	747,727
51.	Wyoming WY	L	1,067,277	1,847,111	5,623,436		8,537,824	
52.	American Samoa AS	N	(21)				(21)	
53.	Guam GU	N	3,603				3,603	
54.	Puerto Rico PR	L	157	750			907	
55.	U.S. Virgin Islands VI	N	111,286				111,286	
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N	172,975	106,767			279,742	
58.	Aggregate Other Aliens OT	XXX	482,643	200,000			682,643	
59.	Subtotal	XXX	603,780,089	3,117,219,795	860,953,580		4,581,953,464	15,708,562
90.	Reporting entity contributions for employee benefits plans	XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	69				69	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	268,269		4,389		272,658	
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	604,048,427	3,117,219,795	860,957,969		4,582,226,191	15,708,562
96.	Plus Reinsurance Assumed	XXX	56				56	
97	Totals (All Business)	XXX	604,048,483	3,117,219,795	860,957,969		4,582,226,247	15,708,562
98.	Less Reinsurance Ceded	XXX	92,108,338	2,196,742,597	457,505,854		2,746,356,789	
99.	Totals (All Business) less Reinsurance Ceded	XXX	511,940,145	920,477,198	403,452,115		1,835,869,458	15,708,562
	DETAILS OF WRITE-INS							
58001.	ZZZ OTHER ALIEN	XXX	482,643	200,000			682,643	
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	482,643	200,000			682,643	
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
Greenwell Springs Road, LLC	33-2029689		DE	100% Symetra Financial Corporation

SCHEDULE Y
PART 1A - DETAILS 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	
			32-2029689				GREENWELL SPRINGS ROAD, LLC	DE	NIA	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 5 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 5 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 5 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 5 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 5 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 5 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 5 2 2 2 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Unearned Mortgage Loan Fees	8,421,255	5,330,121
2505.	Accrued interest on policy claims	606,647	475,317
2506.	Founders premium benefit certificates	596	2,320
2597.	Summary of remaining write-ins for Line 25 from overflow page	9,028,498	5,807,758

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 - benefits claims, net of tax		(1,477,813)	(1,477,813)
5397.	Summary of remaining write-ins for Line 53 from overflow page		(1,477,813)	(1,477,813)

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	8,900,644,580	7,850,888,568
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,048,185,000	1,888,448,373
	2.2 Additional investment made after acquisition	17,953,105	14,675,000
3.	Capitalized deferred interest and other		
4.	Accrual of discount	21,399	42,655
5.	Unrealized valuation increase/(decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	507,483,531	852,710,826
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		699,189
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	9,459,320,553	8,900,644,580
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	9,459,320,553	8,900,644,580
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	9,459,320,553	8,900,644,580

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	711,039,577	623,549,838
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	55,179,935	160,390,470
	2.2 Additional investment made after acquisition	85,771,289	107,311,880
3.	Capitalized deferred interest and other		
4.	Accrual of discount	(3,407)	2,285
5.	Unrealized valuation increase/(decrease)	7,129,977	(2,208,039)
6.	Total gain (loss) on disposals	7,561,443	37,580,376
7.	Deduct amounts received on disposals	44,420,539	208,616,622
8.	Deduct amortization of premium, depreciation and proportional amortization	5,870,853	6,149,946
9.	Total foreign exchange change in book/adjusted carrying value	2,919,519	(820,664)
10.	Deduct current year's other than temporary impairment recognized	78,912	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	819,228,029	711,039,577
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	819,228,029	711,039,577

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	34,721,225,782	32,712,167,734
2.	Cost of bonds and stocks acquired	5,204,650,906	12,131,823,718
3.	Accrual of discount	33,403,252	67,716,838
4.	Unrealized valuation increase/(decrease)	11,026,113	25,406,418
5.	Total gain (loss) on disposals	4,232,363	24,519,365
6.	Deduct consideration for bonds and stocks disposed of	4,897,044,507	10,111,507,867
7.	Deduct amortization of premium	36,553,114	78,451,719
8.	Total foreign exchange change in book/adjusted carrying value	85,701,297	(36,079,704)
9.	Deduct current year's other than temporary impairment recognized	11,878,552	16,169,602
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	544,257	1,800,601
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	35,115,307,797	34,721,225,782
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	35,115,307,797	34,721,225,782

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
ISSUER CREDIT OBLIGATIONS (ICO)								
1. NAIC 1 (a)	9,385,593,092	2,332,943,651	2,248,024,532	266,046,770	9,385,593,092	9,736,558,980		9,209,720,693
2. NAIC 2 (a)	11,690,514,761	496,213,548	417,065,761	(201,237,060)	11,690,514,761	11,568,425,488		11,777,120,863
3. NAIC 3 (a)	754,290,212	41,324,438	84,808,085	18,598,430	754,290,212	729,404,995		767,081,424
4. NAIC 4 (a)	854,247,385	41,934,048	137,547,203	2,207,135	854,247,385	760,841,365		847,073,054
5. NAIC 5 (a)	51,957,694	1,128,697	5,413,984	8,976,896	51,957,694	56,649,303		58,808,521
6. NAIC 6 (a)	10,245,619		1,683	(4,581,181)	10,245,619	5,662,755		4,938,901
7. Total ICO	22,746,848,763	2,913,544,383	2,892,861,249	90,010,989	22,746,848,763	22,857,542,887		22,664,743,456
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	9,717,717,098	952,134,841	623,674,988	(139,732,300)	9,717,717,098	9,906,444,651		9,794,236,349
9. NAIC 2	1,418,889,166	188,810,077	75,614,736	85,644,173	1,418,889,166	1,617,728,681		1,443,791,588
10. NAIC 3	83,471,797	9,000,000	5,804,137	68,604	83,471,797	86,736,265		87,450,642
11. NAIC 4								
12. NAIC 5	12,139,566		246,018	(1,939,824)	12,139,566	9,953,723		13,429,590
13. NAIC 6	325,092			(2,339)	325,092	322,753		356,685
14. Total ABS	11,232,542,719	1,149,944,918	705,339,879	(55,961,685)	11,232,542,719	11,621,186,074		11,339,264,854
PREFERRED STOCK								
15. NAIC 1	12,200,000				12,200,000	12,200,000		12,200,000
16. NAIC 2	198,744,840			(588,180)	198,744,840	198,156,660		86,444,221
17. NAIC 3	11,919,188			77,537	11,919,188	11,996,725		12,040,152
18. NAIC 4								
19. NAIC 5								
20. NAIC 6								
21. Total Preferred Stock	222,864,028			(510,643)	222,864,028	222,353,385		110,684,373
22. Total ICO, ABS & Preferred Stock	34,202,255,511	4,063,489,301	3,598,201,128	33,538,661	34,202,255,511	34,701,082,345		34,114,692,683

(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 $ 505,490,196 ; 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	281,404,486	XXX	281,346,805	1,993,912	

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	41,619,987	600,455,976
2. Cost of short-term investments acquired	301,386,478	125,303,999
3. Accrual of discount	169,693	1,682,061
4. Unrealized valuation increase/(decrease)		
5. Total gain (loss) on disposals	(22,499)	1,054,440
6. Deduct consideration received on disposals	61,749,173	680,976,218
7. Deduct amortization of premium		21,749
8. Total foreign exchange change in book/adjusted carrying value		(5,878,522)
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)	281,404,486	41,619,987
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	281,404,486	41,619,987

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)	368,510,983
2.	Cost Paid/(Consideration Received) on additions	246,053,464
3.	Unrealized Valuation increase/(decrease)	23,902,547
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	201,993,461
6.	Considerations received/(paid) on terminations	240,186,384
7.	Amortization	(199,653,177)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(87,499,445)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	313,121,448
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	313,121,448

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				11,321,323
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(5,985,828)
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	124,794			
	3.14 Section 1, Column 18, prior year	(932,399)	1,057,193	1,057,193	
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	124,794			
	3.24 Section 1, Column 19, prior year plus	(932,399)			
	3.25 SSAP No. 108 adjustments		1,057,193	1,057,193	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		(6,655,520)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(6,655,520)			
	4.23 SSAP No. 108 adjustments		(6,655,520)		
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)				5,335,495
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				5,335,495

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	313,121,449	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	5,335,495	
3.	Total (Line 1 plus Line 2)		318,456,944
4.	Part D, Section 1, Column 6	365,506,204	
5.	Part D, Section 1, Column 7	(46,924,468)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(124,792)
		Fair Value Check	
7.	Part A, Section 1, Column 16	561,473,194	
8.	Part B, Section 1, Column 13	124,793	
9.	Total (Line 7 plus Line 8)		561,597,987
10.	Part D, Section 1, Column 9	716,248,000	
11.	Part D, Section 1, Column 10	(154,650,014)	
12	Total (Line 9 minus Line 10 minus Line 11)		1
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	52,369,385	
14.	Part B, Section 1, Column 20	1,289,829	
15.	Part D, Section 1, Column 12	53,659,214	
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	249,277,460	363,855,773
2.	Cost of cash equivalents acquired	1,820,199,356	4,216,998,647
3.	Accrual of discount	5,757,201	23,938,587
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals	(30)	9,107,467
6.	Deduct consideration received on disposals	1,576,430,760	4,364,623,014
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	498,803,227	249,277,460
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	498,803,227	249,277,460

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	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	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	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
10218	Charlotte	NC		10/16/2024	6.670		52,000	5,990,000
10248	College Station	TX		11/14/2024	6.660		300,000	4,750,000
10277	Brooklyn	NY		06/03/2025	6.180	7,500,000		16,200,000
10281	Hazard	KY		06/25/2025	7.340	29,500,000		50,025,000
10340	Vernon Hills	IL		05/22/2025	6.680	3,800,000		6,125,000
10371	Fresno	CA		04/28/2025	7.430	4,975,000		18,500,000
10386	Saint Louis	MO		04/02/2025	6.570	3,200,000		4,640,000
10390	Bronx	NY		04/07/2025	7.030	1,600,000		3,150,000
10414	St Charles	IL		04/02/2025	8.080	2,200,000		2,650,000
10416	Orange	CA		04/08/2025	8.200	2,500,000		3,110,000
10422	Charlotte	NC		04/15/2025	6.640	3,500,000		10,465,000
10430	Greensboro	NC		04/03/2025	6.480	10,000,000		16,000,000
10431	Crofton	MD		04/24/2025	9.270	3,000,000		10,450,000
10434	Jamaica	NY		04/28/2025	7.410	24,950,000		57,500,000
10435	Flushing	NY		06/16/2025	5.950	8,500,000		14,500,000
10438	Washington DC	DC		05/01/2025	6.550	24,000,000		57,000,000
10440	Howell	MI		04/01/2025	6.430	3,500,000		9,900,000
10449	Beverly Hills	CA		04/21/2025	6.730	8,000,000		19,300,000
10454	Urbana	IL		05/01/2025	6.730	7,650,000		29,500,000
10455	Honey Brook	PA		04/04/2025	6.350	7,700,000		17,300,000
10456	Jurupa Valley	CA		05/05/2025	6.360	2,250,000		11,700,000
10458	New Hudson	MI		04/14/2025	6.450	1,300,000		2,700,000
10460	Livermore	CA		04/10/2025	6.980	15,000,000		22,100,000
10461	Pontiac	MI		05/02/2025	6.770	2,100,000		3,390,000
10464	Bossier City	LA		04/11/2025	6.790	1,000,000		1,750,000
10466	Mount Vernon	OH		05/16/2025	6.520	9,500,000		22,380,000
10470	Huntington Station	NY		06/18/2025	6.160	2,600,000		5,900,000
10472	Chicago	IL		05/09/2025	6.240	2,300,000		5,180,000
10473	Eugene	OR		04/14/2025	6.660	2,500,000		3,960,000
10475	Franklinville	NC		04/21/2025	6.350	1,350,000		5,460,000
10477	El Cajon	CA		05/06/2025	6.760	7,450,000		15,000,000
10481	Union City	NJ		04/17/2025	6.780	13,750,000		22,955,000
10482	San Francisco	CA		04/01/2025	6.890	16,000,000		26,400,000
10483	Clinton Township	MI		04/02/2025	6.540	3,650,000		5,400,000
10488	Gardena	CA		06/03/2025	6.150	8,500,000		20,200,000
10492	Tempe	AZ		06/02/2025	6.150	4,500,000		12,120,000
10493	Murrieta	CA		04/30/2025	6.520	9,500,000		22,200,000
10495	Corona	CA		04/04/2025	6.640	4,650,000		12,880,000
10496	Surprise	AZ		05/23/2025	6.230	4,700,000		11,270,000
10497	Redding	CA		04/21/2025	8.010	18,250,000		26,600,000
10498	Redding	CA		04/21/2025	6.840	15,000,000		21,500,000
10499	Cibolo	TX		04/04/2025	6.550	5,000,000		11,500,000
10501	New York	NY		05/02/2025	7.070	1,600,000		17,600,000
10502	Brooklyn	NY		05/20/2025	6.630	14,500,000		24,200,000
10503	Norcross	GA		04/04/2025	6.540	3,300,000		5,500,000
10505	Gladstone	MO		04/29/2025	6.460	2,300,000		4,000,000
10507	New York	NY		06/18/2025	6.370	12,500,000		25,000,000
10508	Brunswick	GA		05/21/2025	6.600	1,800,000		3,350,000
10509	Bucyrus	OH		05/09/2025	6.570	7,000,000		10,720,000
10510	Irving	TX		04/25/2025	6.560	1,800,000		4,190,000
10511	Downey	CA		05/14/2025	6.600	1,750,000		3,700,000
10512	Columbus	OH		04/01/2025	6.750	11,000,000		15,900,000
10513	Cicero	IL		04/28/2025	6.500	2,550,000		4,300,000
10514	Orangeville	PA		04/04/2025	6.350	8,850,000		18,000,000
10515	New Ringgold	PA		04/04/2025	6.350	8,000,000		17,100,000

STATEMENT AS OF JUNE 30, 2025 OF THE Symetra Life Insurance Company

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
10516	Hardeeville	SC		04/09/2025	6.350	4,100,000		7,100,000
10521	Buckeye	AZ		05/27/2025	6.380	11,000,000		22,000,000
10522	Briarcliff Manor	NY		05/20/2025	6.340	1,800,000		6,200,000
10524	Bellevue	WA		04/30/2025	6.470	3,600,000		7,810,000
10525	West Palm Beach	FL		04/22/2025	8.000	3,775,000		5,800,000
10529	Renton	WA		05/08/2025	6.450	3,200,000		6,710,000
10530	Charlotte	NC		05/01/2025	6.850	15,500,000		26,800,000
10531	San Francisco	CA		05/23/2025	6.150	1,750,000		11,800,000
10533	Austin	TX		05/07/2025	6.250	10,500,000		22,500,000
10534	King of Prussia	PA		06/02/2025	7.000	8,750,000		21,100,000
10537	Salt Lake City	UT		04/30/2025	6.370	2,700,000		4,890,000
10538	Salt Lake City	UT		06/03/2025	6.828	4,150,000		6,300,000
10541	New York	NY		05/20/2025	6.100	3,000,000		5,700,000
10542	New York	NY		05/21/2025	6.520	5,100,000		8,150,000
10543	Wauwatosa	WI		06/10/2025	6.410	7,600,000		11,750,000
10544	Columbus	GA		05/28/2025	6.180	8,500,000		13,200,000
10546	Chicago	IL		05/14/2025	6.140	3,400,000		5,840,000
10547	Mesa	AZ		06/05/2025	6.580	14,000,000		27,650,000
10549	Santa Rosa	CA		05/22/2025	6.180	6,000,000		10,800,000
10551	San Diego	CA		05/01/2025	6.200	2,500,000		7,110,000
10552	San Juan Capistrano	CA		05/05/2025	6.550	10,430,000		18,300,000
10554	Davenport	IA		04/11/2025	6.530	1,750,000		3,850,000
10555	Las Vegas	NV		05/28/2025	6.360	5,000,000		18,050,000
10558	Cleveland	OH		05/19/2025	6.280	3,100,000		4,430,000
10559	Jacksonville	FL		06/04/2025	6.310	2,250,000		5,100,000
10560	Beaufort	SC		06/18/2025	6.560	3,300,000		6,500,000
10561	Santa Monica	CA		06/20/2025	6.370	11,500,000		33,800,000
10563	Warren	MI		06/18/2025	6.010	4,100,000		8,200,000
10564	Pompano Beach	FL		04/21/2025	8.020	2,460,000		5,100,000
10565	New York	NY		05/22/2025	6.250	15,000,000		31,100,000
10566	Shelton	CT		06/13/2025	7.130	2,500,000		4,500,000
10567	Brooklyn	NY		05/30/2025	6.110	5,100,000		7,850,000
10568	Fort Myers	FL		05/02/2025	6.280	3,500,000		5,350,000
10570	Chandler	AZ		05/27/2025	6.170	2,000,000		5,240,000
10574	Piscataway	NJ		05/13/2025	6.410	4,500,000		6,600,000
10575	Portland	OR		05/22/2025	6.020	3,000,000		5,530,000
10576	Tumwater	WA		06/18/2025	5.900	6,500,000		14,970,000
10577	Midland	TX		05/15/2025	5.940	1,755,000		2,800,000
10578	New York	NY		06/13/2025	6.370	1,900,000		3,300,000
10579	Round Rock	TX		06/05/2025	6.350	1,000,000		2,270,000
10580	Oklahoma City	OK		05/22/2025	6.150	1,025,000		1,575,000
10581	Culver City	CA		05/28/2025	6.540	1,850,000		4,370,000
10582	Phoenix	AZ		06/12/2025	6.150	1,975,000		15,900,000
10583	Tooele	UT		06/05/2025	6.670	5,250,000		12,000,000
10584	Mishawaka	IN		05/20/2025	6.170	4,100,000		11,500,000
10585	Las Vegas	NV		05/19/2025	6.280	4,700,000		10,700,000
10586	Houston	TX		05/30/2025	6.210	3,900,000		9,360,000
10592	Flagstaff	AZ		06/11/2025	6.470	11,250,000		20,500,000
10593	La Porte	TX		06/03/2025	6.828	3,725,000		5,770,000
10594	Middle River	MD		06/16/2025	6.400	10,500,000		17,700,000
10596	Denver	CO		05/12/2025	6.942	14,800,000		23,100,000
10597	Friendswood	TX		06/06/2025	6.200	1,600,000		2,475,000
10598	Irving	TX		06/06/2025	6.200	1,400,000		2,060,000
10600	San Antonio	TX		06/03/2025	6.828	2,200,000		3,600,000
10602	Detroit	MI		06/20/2025	6.950	4,600,000		7,190,000

SCHEDULE B - PART 2

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

1	Location: 2	Location: 3	4	5	6	7	8	9
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
10604	Santa Ana	CA		06/27/2025	5.970	12,900,000		25,260,000
10605	Hermiston	OR		06/25/2025	5.900	2,175,000		9,670,000
10610	Houston	TX		06/30/2025	6.819	1,900,000		2,900,000
10617	Conroe	TX		05/21/2025	6.829	2,070,000		3,460,000
10619	Philadelphia	PA		06/18/2025	6.880	16,000,000		35,400,000
10623	Woodinville	WA		06/09/2025	7.020	12,100,000		36,400,000
10629	Dallas	TX		06/27/2025	6.370	2,400,000		8,100,000
10630	Inglewood	CA		06/02/2025	6.630	1,000,000		2,240,000
10631	Alexandria	LA		05/30/2025	6.790	1,325,000		2,650,000
10632	Fort Myers	FL		06/30/2025	6.819	1,800,000		3,000,000
10634	Pasadena	TX		06/30/2025	6.819	8,400,000		12,575,000
10639	Spanish Fork	UT		06/27/2025	6.360	2,500,000		4,550,000
10640	Colleyville	TX		06/25/2025	6.500	2,750,000		7,000,000
10662	Concord	CA		06/13/2025	7.561	7,000,000		13,100,000
9013	Bakersfield	CA		06/04/2022	5.410		417,972	9,678,000
9862	New York	NY		04/19/2024	6.260		1,700,000	25,500,000
9893	Torrance	CA		04/01/2024	7.030		300,000	16,500,000
0599999. Mortgages in good standing - Commercial mortgages-all other						742,640,000	2,769,972	1,600,993,000
0899999. Total Mortgages in good standing						742,640,000	2,769,972	1,600,993,000
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						742,640,000	2,769,972	1,600,993,000

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
10313	Phoenix	AZ		01/16/2025	06/12/2025									2,994,241			
1504	LITTLETON	CO		05/05/2005	05/19/2025	29,894								15,026			
1519	LOS ANGELES	CA		06/23/2005	06/25/2025	397,162								381,472			
1520	LOS ANGELES	CA		06/23/2005	06/25/2025	282,441								271,284			
1535	LAS VEGAS	NV		07/06/2005	06/16/2025	34,609								19,915			
1548	CITY OF INDUSTRY	CA		09/01/2005	06/17/2025	588,309								566,195			
1978	Renton	WA		03/12/2010	05/08/2025	2,976,460								2,925,932			
2021	DRIGGS	ID		06/22/2010	06/30/2025	395,625								390,753			
2031	SUNRISE	FL		07/01/2010	06/06/2025	123,100								71,220			
2080	San Francisco	CA		11/23/2010	05/23/2025	1,103,618								1,092,917			
3050	Chandler	AZ		01/03/2012	05/27/2025	1,337,685								1,317,706			
4004	NORCROSS	GA		12/10/2013	04/09/2025	522,336								493,264			
4201	AKRON	OH		05/08/2014	04/01/2025	3,969,817								3,469,817			
4203	COPLEY	OH		06/11/2014	06/04/2025	156,621								90,011			
4234	ENGLEWOOD	CO		05/06/2014	06/13/2025	2,825,434								2,825,434			
4665	Flushing	NY		02/17/2015	06/16/2025	3,250,692								3,213,840			

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
4671	ROCKWALL	TX		04/23/2015	05/01/2025	2,543,187								2,513,220			
4697	GERMANTOWN	TN		02/13/2015	04/04/2025	1,245,329								1,226,111			
4701	Las Vegas	NV		05/22/2015	05/28/2025	4,824,994								4,769,072			
4709	LOS ANGELES	CA		03/23/2015	04/29/2025	1,032,390								1,022,987			
4716	LONG BEACH	CA		05/19/2015	05/30/2025	1,231,953								1,217,711			
4723	HOUSTON	TX		05/22/2015	05/30/2025	2,815,116								2,784,040			
4753	OCEANSIDE	CA		06/02/2015	05/20/2025	632,492								625,411			
4755	AUSTIN	TX		04/30/2015	04/28/2025	4,034,055								4,001,432			
4760	TRACY	CA		05/15/2015	05/30/2025	1,728,333								1,719,363			
4764	Buckeye	AZ		04/15/2015	05/27/2025	9,372,276								9,310,138			
4766	CATHEDRAL CITY	CA		04/09/2015	05/01/2025	1,302,291								1,287,138			
4768	MOUNT VERNON	OH		05/12/2015	05/09/2025	705,466								692,151			
4809	ORANGE	CA		05/22/2015	05/28/2025	2,233,814								2,208,848			
4831	Vernon Hills	IL		06/24/2015	05/02/2025	2,124,251								2,084,837			
4840	HOUSTON	TX		05/21/2015	05/20/2025	1,759,826								1,726,390			
4846	SAN DIMAS	CA		05/29/2015	05/29/2025	1,613,331								1,594,602			
4847	VAN NUYS	CA		05/29/2015	05/29/2025	1,613,331								1,594,602			
4851	NORTH HOLLYWOOD	CA		06/25/2015	05/27/2025	1,221,485								1,207,287			
4856	Tooele	UT		06/25/2015	06/05/2025	2,349,770								2,304,946			
4900	WEST PALM BEACH	FL		06/10/2015	06/30/2025	1,016,205								994,326			
4909	SALEM	OR		06/09/2015	05/16/2025	2,878,330								2,844,915			
4913	SEATTLE	WA		07/09/2015	06/30/2025	2,227,366								2,202,181			
4916	KENT	WA		07/24/2015	06/27/2025	1,859,243								1,838,310			
4939	NAMPA	ID		06/29/2015	04/14/2025	2,548,394								2,519,270			
4979	HUTTO	TX		07/01/2015	06/18/2025	758,393								744,109			
5029	CINCINNATI	OH		08/14/2015	06/06/2025	1,816,549								1,796,540			
5222	LOS ANGELES	CA		12/29/2015	05/14/2025	1,674,618								1,658,739			
5231	FEDERAL WAY	WA		04/04/2016	06/26/2025	4,549,416								4,425,081			
5568	BROOK PARK	OH		07/01/2016	04/01/2025	288,455								244,113			
5609	Mount Vernon	OH		10/07/2016	05/16/2025	5,426,255								5,338,591			
6091	Hazard	KY		07/07/2017	06/23/2025	16,690,228								16,442,003			
6184	CATHEDRAL CITY	CA		09/13/2017	06/02/2025	2,031,197								2,001,565			
6185	Cullman	AL		07/07/2017	06/23/2025	3,293,637								3,244,653			
6234	OAKLAND	CA		10/25/2017	06/17/2025	838,829								831,127			
6349	DALLAS	TX		12/21/2017	05/28/2025	8,187,884								8,111,982			
6499	NORTH CANTON	OH		03/19/2018	04/25/2025	769,147								750,202			
6616	MIAMI	FL		05/24/2018	06/13/2025	7,709,711								7,606,878			
6656	EUGENE	OR		06/29/2018	06/27/2025	2,243,231								2,224,642			
6666	TEMPLE	TX		06/06/2018	06/06/2025	675,770								670,149			
7147	JOHNSON CITY	NY		05/24/2019	04/29/2025	811,323								801,558			
8220	Idaho Falls	ID		03/12/2021	05/16/2025	1,744,598								1,729,795			
8756	Clarksville	TN		03/30/2022	04/14/2025	1,020,366								1,009,991			
8757	Indianapolis	IN		03/30/2022	04/14/2025	1,043,041								1,032,435			
8765	Huntley	IL		03/30/2022	04/14/2025	1,514,676								1,499,275			
8798	Richmond	VA		03/29/2022	05/09/2025	8,254,556								8,202,677			
9206	Jacksonville	FL		12/29/2022	04/17/2025	2,027,390								2,017,280			
9239	Phoenix	AZ		02/02/2023	05/30/2025	1,675,627								1,668,064			
9243	Alexandria	LA		12/29/2022	05/30/2025	968,564								964,156			
9287	Sanford	FL		05/12/2023	06/27/2025	5,058,831								5,034,048			
9482	Pomona	CA		08/25/2023	05/15/2025	2,953,168								2,943,378			
9750	Citrus Heights	CA		01/08/2024	06/30/2025	2,535,000								2,535,000			

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
9793	La Porte	TX		02/21/2024	05/01/2025	2,081,999								2,075,806			
9913	Charlotte	NC		04/10/2024	06/18/2025	2,086,950								2,081,205			
0199999. Mortgages closed by repayment						163,636,440								164,113,357			
10000	Silverdale	WA		05/30/2024		1,240,233								5,093			
10002	Silver Spring	MD		07/01/2024		1,493,508								4,052			
10004	Whitestone	NY		10/30/2024		4,993,058								21,374			
10006	Ontario	CA		05/23/2024		1,889,062								5,686			
10009	Salt Lake City	UT		05/31/2024		2,977,803								11,600			
10011	Chula Vista	CA		05/28/2024		2,585,678								7,457			
10012	Dayton	OH		07/01/2024		7,967,610								82,599			
10013	Lake Grove	NY		10/03/2024		1,486,231								8,257			
10014	Manchester	NH		06/20/2024		5,960,246								24,788			
10031	Mentor	OH		06/14/2024		2,215,507								21,614			
10032	Vallejo	CA		06/28/2024		1,992,120								4,932			
10033	Los Angeles	CA		06/25/2024		3,974,785								15,752			
10037	Round Rock	TX		08/05/2024		671,643								2,615			
10039	Winston Salem	NC		07/18/2024		2,288,197								9,184			
10042	La Jolla	CA		07/17/2024		9,666,637								25,958			
10045	Raleigh	NC		06/27/2024		4,375,676								15,269			
10046	Nashville	TN		07/05/2024		995,780								2,636			
10047	El Monte	CA		08/29/2024		10,739,303								62,931			
10048	Brooklyn	NY		01/31/2025										15,379			
10051	Whittier	CA		07/10/2024		6,159,491								25,272			
10052	West Sacramento	CA		06/07/2024		1,984,945								7,862			
10054	West Chester	OH		06/24/2024		4,653,255								29,178			
10055	Robersonville	NC		06/24/2024		792,043								4,966			
10058	Muskegon	MI		07/26/2024		7,855,093								112,788			
10061	Taylorsville	UT		07/29/2024		1,096,446								2,770			
10062	Murray	UT		08/05/2024		897,093								2,266			
10063	Pikesville	MD		07/30/2024		6,945,123								42,720			
10066	Valley City	OH		07/26/2024		10,214,053								27,954			
10067	Vista	CA		07/02/2024		2,483,589								10,236			
10068	Broadview Heights	OH		07/10/2024		2,981,441								11,602			
10072	Sparks	NV		07/10/2024		2,190,515								5,921			
10075	Enfield	NC		09/06/2024		12,947,799								53,926			
10078	Grand Forks	ND		08/27/2024		4,482,209								18,388			
10079	Napa	CA		07/01/2024		16,655,460								59,299			
10083	St Augustine Beach	FL		07/18/2024		14,952,768								36,838			
10084	Culver City	CA		07/23/2024		4,725,203								19,283			
10085	Austin	TX		07/31/2024		15,919,673								62,549			
10087	Brownsville	TX		09/11/2024		6,483,022								26,254			
10090	Moreno Valley	CA		08/15/2024		6,475,132								25,729			
10092	Santa Monica	CA		07/31/2024		9,471,363								22,362			
10093	Hunt Valley	MD		09/03/2024		27,933,467								103,167			
10095	Las Vegas	NV		08/15/2024		2,543,285								6,942			
10099	Independence	OH		08/02/2024		12,352,391								115,510			
10101	Centervillle	UT		07/15/2024		1,195,848								3,230			
10103	Syracuse	NY		08/14/2024		6,460,966								40,360			
10105	Indianapolis	IN		08/30/2024		3,491,528								8,777			
10106	Napa	CA		08/30/2024		1,992,467								7,797			
10108	New York	NY		08/29/2024		2,440,374								9,951			

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
10114	Culver City	CA		07/29/2024		2,735,755								11,080			
10115	Tonawanda	NY		08/14/2024		6,460,966								40,360			
10118	Alpharetta	GA		07/31/2024		2,480,565								15,135			
10119	Grapevine	TX		11/27/2024		2,700,000								17,884			
10123	Ceres	CA		08/09/2024		3,986,108								10,806			
10126	Dayton	OH		07/12/2024		4,624,621								15,938			
10130	Seattle	WA		08/05/2024		6,975,115								30,468			
10131	Riverside	CA		08/01/2024		2,620,972								7,025			
10132	Muskegon	MI		07/26/2024		3,436,603								49,345			
10134	Odessa	FL		11/08/2024		3,700,000								23,399			
10135	Orland Park	IL		10/25/2024		8,977,367								69,957			
10140	Tremonton	UT		09/30/2024		4,565,924								27,334			
10143	Denver	CO		08/22/2024		7,479,110								21,566			
10144	Smyrna	GA		09/09/2024		1,792,568								7,671			
10145	Berkeley	CA		10/15/2024		5,794,571								16,722			
10146	Berkeley	CA		10/15/2024		4,295,975								12,397			
10147	Berkeley	CA		10/15/2024		4,395,881								12,686			
10148	San Ysidro	CA		08/13/2024		2,989,106								8,464			
10149	Suprise	AZ		10/31/2024		2,997,288								8,359			
10151	Saint Louis	MO		08/16/2024		1,359,687								5,494			
10152	San Diego	CA		08/19/2024		4,978,774								21,888			
10155	Chillicothe	OH		09/13/2024		1,745,694								6,670			
10156	Bristol	PA		09/12/2024		7,172,643								42,390			
10157	Philadelphia	PA		09/27/2024		4,491,968								12,417			
10158	Towson	MD		09/05/2024		8,478,517								22,234			
10159	Baltimore	MD		09/05/2024		10,972,199								28,773			
10161	Roswell	NM		10/11/2024		1,548,702								4,008			
10162	Wichita	KS		11/06/2024		7,560,000								30,996			
10167	Antioch	CA		08/01/2024		417,989								1,569			
10169	Jamaica	NY		09/30/2024		1,496,280								5,761			
10170	Dothan	AL		09/10/2024		1,643,648								6,571			
10173	Schererville	IN		08/21/2024		2,291,173								9,132			
10174	Spartanburg	SC		12/17/2024		9,100,000								155,502			
10175	St Johns	FL		09/10/2024		2,493,130								7,095			
10176	Sanford	NC		09/05/2024		1,994,873								7,932			
10180	Houston	TX		10/15/2024		1,701,939								4,731			
10188	Jacksonville	FL		10/02/2024		13,547,761								57,504			
10190	Bluffton	SC		09/06/2024		1,221,711								3,399			
10191	Knoxville	TN		09/06/2024		2,268,892								6,312			
10195	Van Nuys	CA		09/12/2024		3,635,022								15,462			
10196	West Chester	OH		10/09/2024		2,740,831								28,245			
10197	New Braunfels	TX		10/18/2024		1,898,402								4,932			
10198	Huntington Station	NY		12/05/2024		1,200,000								4,622			
10202	San Bernardino	CA		10/11/2024		1,996,028								12,252			
10204	Sanford	FL		10/02/2024		3,694,934								15,603			
10205	Avon	OH		10/24/2024		1,997,329								8,232			
10206	Fulton	MD		10/23/2024		29,962,849								114,734			
10208	Buena Park	CA		09/25/2024		1,296,652								5,180			
10209	Charlotte	NC		12/09/2024		5,500,000								23,339			
10210	New York	NY		09/19/2024		24,248,893								79,522			
10211	Rancho Cascades	CA		10/11/2024		9,241,308								26,769			

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
10212	San Antonio	TX		10/07/2024		4,843,266								20,732			
10221	Bronx	NY		09/27/2024		5,788,423								17,848			
10225	Cleveland Heights	OH		10/25/2024		1,647,737								6,969			
10226	Greenville	SC		11/12/2024		9,262,500								38,326			
10228	Richmond	VA		10/29/2024		1,647,793								6,802			
10231	Huntington Beach	CA		10/09/2024		1,098,964								3,189			
10232	Akron	OH		09/20/2024		2,829,047								9,263			
10233	Cupertino	CA		09/30/2024		4,741,372								13,332			
10240	Garland	TX		11/27/2024		5,100,000								32,066			
10243	Neenah	WI		09/27/2024		3,477,113								35,385			
10246	Tonawanda	NY		11/27/2024		1,500,000								6,188			
10247	Altamonte Springs	FL		01/10/2025										6,842			
10250	West Columbia	SC		11/25/2024		5,400,000								22,964			
10252	Oconto	WI		12/06/2024		15,300,000								41,677			
10254	Bronx	NY		10/31/2024		2,795,966								12,409			
10255	Midland	TX		11/26/2024		5,700,000								35,630			
10256	Alameda	CA		11/08/2024		2,697,363								8,114			
10257	Santee	CA		12/06/2024		1,000,000								2,693			
10260	St Augustine	FL		12/04/2024		3,050,000								13,069			
10261	Lynnwood	WA		11/18/2024		5,850,000								23,949			
10264	Price	UT		09/30/2024		6,905,607								41,341			
10285	Austin	TX		11/27/2024		2,500,000								15,320			
10286	Bloomington	IL		11/27/2024		4,830,000								20,046			
10294	Canton	MI		01/31/2025										20,720			
10296	Cincinnati	OH		11/26/2024		2,500,000								6,968			
10298	Madison Heights	MI		12/31/2024		5,000,000								21,806			
10301	Canton	OH		12/20/2024		1,425,000								10,762			
10302	Columbus	GA		12/20/2024		5,750,000								16,156			
10304	West Valley City	UT		11/22/2024		1,000,000								2,688			
10305	Avenel	NJ		01/31/2025										20,128			
10308	Neptune	NJ		01/31/2025										32,021			
10312	Charlotte	NC		12/27/2024		20,000,000								52,536			
10314	Phoenix	AZ		01/16/2025										19,142			
10315	Gilbert	AZ		01/16/2025										15,884			
10316	Tempe	AZ		01/16/2025										8,553			
10317	Phoenix	AZ		01/16/2025										13,440			
10319	San Jose	CA		11/22/2024		2,000,000								5,857			
10320	San Diego	CA		11/27/2024		6,450,000								17,269			
10330	Salt Lake City	UT		01/15/2025										25,518			
10332	Temple	TX		01/22/2025										53,338			
10333	Durham	NC		01/16/2025										10,886			
10337	Dallas	TX		12/20/2024		1,900,000								7,618			
10339	Seattle	WA		02/07/2025										5,064			
10347	Marlyand Heights	MO		12/19/2024		5,500,000								23,056			
10349	Columbus	OH		01/31/2025										16,722			
10351	Albuquerque	NM		02/20/2025										9,000			
10352	Chicago	IL		12/20/2024		5,000,000								13,676			
10354	North Hollywood	CA		01/15/2025										6,024			
10355	Gastonia	NC		12/31/2024		2,100,000								8,736			
10360	Walnut Creek	CA		12/30/2024		14,500,000								54,730			
10362	Temecula	CA		12/23/2024		4,000,000								10,507			

STATEMENT AS OF JUNE 30, 2025 OF THE Symetra Life Insurance Company

SCHEDULE B - PART 3

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

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
10364	San Diego	CA		01/31/2025										12,131			
10365	Summerland	CA		01/08/2025										13,439			
10369	Phoenix	AZ		02/28/2025										3,349			
10370	Chandler	AZ		02/28/2025										4,465			
10377	Fife	WA		01/23/2025										6,736			
10380	Pueblo	CO		01/29/2025										7,852			
10385	Beachwood	OH		02/07/2025										18,421			
10386	Saint Louis	MO		04/02/2025										8,477			
10387	Benson	NC		02/21/2025										7,293			
10388	Cookeville	TN		02/21/2025										7,535			
10389	Garden City	GA		02/13/2025										7,521			
10390	Bronx	NY		04/07/2025										3,943			
10391	College Station	TX		01/30/2025										12,623			
10397	Riverside	CA		01/31/2025										6,927			
10398	New York	NY		03/27/2025										13,235			
10402	Oklahoma City	OK		02/26/2025										17,778			
10404	Houston	TX		03/14/2025										99,907			
10409	Grand Rapids	MI		02/19/2025										10,776			
10410	Branchburg	NJ		03/18/2025										4,368			
10411	Ferndale	MI		03/03/2025										17,255			
10422	Charlotte	NC		04/15/2025										4,573			
10428	Wyandotte	MI		03/21/2025										10,726			
10432	Gainesville	FL		03/19/2025										7,898			
10440	Howell	MI		04/01/2025										9,476			
10442	Maumee	OH		02/19/2025										14,524			
10448	Sunnyvale	CA		02/28/2025										16,220			
10449	Beverly Hills	CA		04/21/2025										6,915			
10454	Urbana	IL		05/01/2025										6,612			
10455	Honey Brook	PA		04/04/2025										7,166			
10457	Memphis	TN		03/26/2025										2,465			
10458	New Hudson	MI		04/14/2025										4,301			
10461	Pontiac	MI		05/02/2025										2,688			
10464	Bossier City	LA		04/11/2025										1,713			
10472	Chicago	IL		05/09/2025										2,187			
10473	Eugene	OR		04/14/2025										4,394			
10475	Franklinville	NC		04/21/2025										2,803			
10482	San Francisco	CA		04/01/2025										26,882			
10483	Clinton Township	MI		04/02/2025										9,714			
10493	Murrieta	CA		04/30/2025										8,555			
10495	Corona	CA		04/04/2025										4,091			
10498	Redding	CA		04/21/2025										29,359			
10501	New York	NY		05/02/2025										14,776			
10503	Norcross	GA		04/04/2025										8,783			
10504	San Leandro	CA		03/31/2025										3,091			
10505	Gladstone	MO		04/29/2025										2,095			
10509	Bucyrus	OH		05/09/2025										6,243			
10510	Irving	TX		04/25/2025										2,381			
10513	Cicero	IL		04/28/2025										3,405			
10514	Orangeville	PA		04/04/2025										8,237			
10515	New Ringgold	PA		04/04/2025										7,446			
10524	Bellevue	WA		04/30/2025										4,830			

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
10530	Charlotte	NC		05/01/2025										30,301			
10537	Salt Lake City	UT		04/30/2025										3,679			
10551	San Diego	CA		05/01/2025										3,498			
10552	San Juan Capistrano	CA		05/05/2025										9,338			
10554	Davenport	IA		04/11/2025										4,665			
1436	LAGUNA BEACH	CA		12/29/2003		264,738								14,900			
1524	BEND	OR		06/23/2005		45,522								19,535			
1550	CHANDLER	AZ		09/29/2005		324,480								11,961			
1553	CASPER	WY		11/16/2005		34,152								10,544			
1567	KENT	WA		12/02/2005		101,141								23,200			
1569	SUNNYVALE	CA		12/28/2005		386,058								13,541			
1586	FRESNO	CA		03/13/2006		523,059								17,390			
1616	ARCADIA	CA		05/27/2004		1,114,778								53,298			
1617	FRESNO	CA		06/27/2006		460,479								14,198			
1696	FRESNO	CA		08/15/2007		1,028,196								27,682			
1697	VAN NUYS	CA		09/12/2007		369,357								30,373			
1713	BELFAIR	WA		09/21/2007		695,145								57,312			
1715	GARDNERVILLE	NV		10/04/2007		1,464,818								37,309			
1723	POMONA	CA		10/31/2007		522,214								41,663			
1756	LAKE OSWEGO	OR		03/28/2008		605,181								41,772			
1762	BOCA RATON	FL		04/07/2008		170,803								55,751			
1771	SPOKANE VALLEY	WA		04/25/2008		666,819								44,826			
1809	RANCHO CUCAMONGA	CA		10/02/2008		2,456,529								11,926			
1821	SAN JOSE	CA		11/10/2008		410,137								118,447			
1844	GRAND PRAIRIE	TX		01/23/2009		431,078								22,694			
1872	KAHULUI	HI		05/15/2009		750,946								35,704			
1961	PITTSBURG	CA		01/29/2010		483,136								53,168			
1979	SAN DIEGO	CA		04/05/2010		701,832								57,601			
1985	STUDIO CITY	CA		04/19/2010		465,013								17,959			
2014	TORRANCE	CA		07/26/2010		62,731								23,626			
2022	CLOVIS	CA		06/29/2010		1,608,128								30,696			
2025	SOUTH JORDAN	UT		07/01/2010		1,068,720								13,068			
2045	DAYTONA BEACH	FL		07/13/2010		2,421,226								44,159			
2056	DEER PARK	IL		07/21/2010		760,198								12,280			
2070	GREENVILLE	SC		07/30/2010		1,503,168								59,879			
2072	DULUTH	GA		10/04/2010		646,379								23,416			
2076	East Lansing	MI		11/03/2010		1,926,190								15,619			
2083	SANTA ROSA	CA		10/06/2010		1,790,644								15,055			
2084	ELK GROVE	CA		10/06/2010		4,119,264								79,262			
2098	STOCKTON	CA		10/19/2010		197,791								53,785			
2118	HOUSTON	TX		11/01/2010		3,683,643								131,951			
2119	HOUSTON	TX		11/01/2010		795,338								28,489			
2134	SAN JOSE	CA		12/13/2010		311,748								71,391			
2136	BEDMINISTER	NJ		12/09/2010		873,942								30,380			
2146	DOWNERS GROVE	IL		12/14/2010		427,528								97,651			
2182	SAN DIEGO	CA		12/16/2010		697,377								24,275			
2206	VENTURA	CA		02/17/2011		156,652								30,797			
2221	HAZELHURST	MS		04/06/2011		1,188,447								37,646			
2229	SAN DIEGO	CA		03/10/2011		1,520,552								26,926			
2274	POWAY	CA		04/18/2011		1,460,395								46,623			
2289	BROOKFIELD	WI		05/13/2011		318,113								51,771			

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
2310	SOUTHAMPTON	PA		06/17/2011		1,252,371								42,738			
2315	EDMONDS	WA		06/10/2011		189,994								29,190			
2318	SOLON	OH		05/04/2011		2,039,912								23,960			
2339	ALGONQUIN	IL		06/02/2011		948,449								32,412			
2340	HIALEAH	FL		07/27/2011		1,417,177								44,003			
2353	CLEBURNE	TX		09/23/2011		683,641								20,415			
2354	MESQUITE	TX		09/23/2011		757,037								22,598			
2355	MIDLAND	TX		09/23/2011		659,339								19,682			
2360	AUSTIN	TX		07/11/2011		173,791								25,372			
2366	HILLSBORO	OR		06/30/2011		1,453,204								224,708			
2369	MARRERO	LA		10/07/2011		1,411,868								41,919			
2381	KALAMAZOO	MI		08/01/2011		825,876								13,841			
2385	SAN BERNARDINO	CA		08/09/2011		1,671,995								54,724			
2392	FOX LAKE	IL		09/30/2011		823,882								12,216			
2395	MADISON	WI		08/19/2011		3,594,111								80,055			
2404	DENVER	CO		09/20/2011		754,652								11,875			
2411	HAPEVILLE	GA		09/28/2011		673,185								20,320			
2418	COLORADO SPRINGS	CO		10/04/2011		1,097,666								16,443			
2429	POTTSTOWN	PA		09/30/2011		1,160,004								15,952			
2430	ENID	OK		09/30/2011		4,953,346								29,117			
2433	AUSTELL	GA		09/30/2011		2,685,055								49,694			
2435	ST PETERSBURG	FL		09/30/2011		1,000,424								18,516			
2448	EMERYVILLE	CA		09/29/2011		1,495,773								45,277			
2453	LINTHICUM	MD		09/29/2011		1,035,146								15,496			
2477	LA CROSSE	WI		12/08/2011		4,932,188								71,527			
2482	DAYTON	OH		01/06/2012		350,610								41,246			
2519	HICKSVILLE	NY		01/05/2012		898,357								8,138			
3006	RALEIGH	NC		11/22/2011		951,468								28,473			
3020	CAMPBELL	CA		12/29/2011		285,378								33,065			
3031	INDIANAPOLIS	IN		12/27/2011		830,965								24,426			
3063	HOUSTON	TX		01/18/2012		1,022,239								29,714			
3082	COLUMBIA	SC		03/05/2012		2,888,890								35,819			
3083	MARTINSVILLE	VA		04/17/2012		5,293,863								77,042			
3096	PORT ARTHUR	TX		01/31/2012		826,626								91,959			
3111	BRYAN	TX		02/17/2012		738,942								21,102			
3122	SEATTLE	WA		05/03/2012		924,850								13,206			
3136	LONG ISLAND CITY	NY		06/22/2012		1,197,718								16,846			
3138	ST LOUIS	MO		03/20/2012		473,280								48,578			
3145	SEATTLE	WA		03/14/2012		1,181,732								33,529			
3161	WINCHESTER	VA		04/10/2012		1,003,761								27,873			
3167	LANCASTER	TX		03/01/2012		1,404,002								20,489			
3174	KIRKLAND	WA		01/18/2013		1,010,385								2,717			
3176	OVERLAND PARK	KS		07/13/2012		478,931								42,643			
3214	FAYETTEVILLE	NC		04/24/2012		518,160								35,358			
3240	SANTA ANA	CA		07/18/2012		943,686								26,845			
3273	CHESAPEAKE	VA		06/28/2012		3,242,803								88,646			
3275	CARPENTERSVILLE	IL		06/11/2012		679,352								18,640			
3276	SAN MARCOS	CA		06/04/2012		1,410,228								39,278			
3285	HOUSTON	TX		05/23/2012		2,775,899								67,102			
3297	LAS VEGAS	NV		06/22/2012		1,966,846								27,785			
3307	ARCADIA	CA		07/24/2012		5,060,994								73,712			

STATEMENT AS OF JUNE 30, 2025 OF THE Symetra Life Insurance Company

SCHEDULE B - PART 3

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

1 Loan Number	Location: 2 City	Location: 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
3310	VENICE	FL		05/10/2012		1,299,145								19,011			
3325	HOUSTON	TX		08/17/2012		1,046,198								90,430			
3343	RENO	NV		07/25/2012		1,147,821								102,610			
3344	SAN DIEGO	CA		06/29/2012		1,376,663								19,966			
3346	BEVERLY HILLS	CA		05/23/2013		822,985								19,762			
3349	BROOKINGS	OR		07/20/2012		1,101,219								30,038			
3350	MEDFORD	OR		10/10/2012		1,283,779								28,849			
3351	MESA	AZ		06/22/2012		1,450,112								12,658			
3360	SANTA CRUZ	CA		07/26/2012		1,258,664								34,330			
3373	ARDEN HILLS	MN		10/17/2012		2,266,022								31,831			
3375	TUCSON	AZ		09/10/2012		1,973,536								28,337			
3380	GRAND PRAIRIE	TX		07/16/2012		2,018,144								18,581			
3384	THORNTON	CO		08/08/2012		1,082,972								15,479			
3385	NILES	IL		08/30/2012		1,557,185								31,668			
3402	DRAPER	UT		09/28/2012		1,588,711								38,733			
3420	STERLING HEIGHTS	MI		09/20/2012		1,667,071								14,841			
3437	DALLAS	TX		08/20/2012		6,056,183								56,715			
3442	WASHINGTON	DC		11/28/2012		2,347,590								33,240			
3444	BELLEVUE	WA		08/31/2012		7,712,840								110,898			
3451	PITTSBURGH	PA		11/16/2012		1,060,196								27,082			
3455	ABINGDON	MD		11/01/2012		1,959,126								155,249			
3463	SAN DIEGO	CA		12/31/2012		6,382,775								43,739			
3466	FRESNO	CA		10/17/2012		794,850								67,970			
3474	ORLANDO	FL		01/24/2013		729,285								54,488			
3480	PHOENIX	AZ		10/24/2012		451,758								16,875			
3486	WEATHERFORD	TX		10/09/2012		806,258								11,480			
3487	DALLAS	TX		09/24/2012		2,833,925								76,609			
3490	SAN ANGELO	TX		11/15/2012		2,230,727								31,802			
3497	FALLSTON	MD		11/27/2012		1,638,307								42,935			
3503	ODESSA	FL		10/30/2012		1,474,374								39,212			
3517	GRAND PRAIRIE	TX		10/29/2012		1,363,423								19,217			
3530	ORLANDO	FL		12/06/2012		962,758								42,723			
3533	SANTA ANA	CA		12/31/2012		1,447,201								20,317			
3554	FAYETTEVILLE	NC		12/19/2012		972,613								113,440			
3562	DOWNERS GROVE	IL		02/11/2013		2,716,279								69,156			
3563	SANTA ANA	CA		02/28/2013		360,953								26,225			
3566	SANTA MONICA	CA		12/06/2012		3,366,119								42,754			
3568	BELLEVUE	WA		12/14/2012		1,243,309								17,937			
3577	AUSTIN	TX		12/28/2012		1,837,213								141,426			
3579	SHAKER HEIGHTS	OH		02/27/2013		537,490								13,576			
3582	ONTARIO	CA		06/27/2013		545,614								13,116			
3583	FRESNO	CA		04/03/2013		954,703								12,821			
3584	BELLEVUE	WA		12/14/2012		1,707,974								24,638			
3592	SAN FRANCISCO	CA		02/27/2013		1,082,981								27,408			
3612	DALLAS	TX		12/05/2012		554,914								4,984			
3623	FORT COLLINS	CO		04/05/2013		4,106,561								102,702			
3627	SALT LAKE CITY	UT		02/05/2013		277,062								20,132			
3631	MURRAY	UT		02/01/2013		1,467,261								37,449			
3639	SEGUIN	TX		02/01/2013		1,255,829								6,274			
3655	ORANGE	CA		03/28/2013		1,296,932								17,877			
3664	GRAPEVINE	TX		03/20/2013		1,392,714								98,424			

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
3671	COMMERCE	MI		03/11/2013		586,298								41,379			
3676	KENTWOOD	MI		08/06/2013		79,666								26,568			
3683	FONTANA	CA		02/27/2013		1,791,015								15,399			
3686	WESTMINSTER	CA		05/23/2013		8,726,343								215,685			
3692	ISLANDIA	NY		03/22/2013		646,606								45,719			
3702	PEORIA	AZ		03/05/2013		1,848,978								54,317			
3703	INGLEWOOD	CA		06/17/2013		3,335,859								218,165			
3705	DU QUOIN	IL		03/22/2013		395,040								27,978			
3716	PIKESVILLE	MD		05/29/2013		767,499								18,767			
3723	MILWAUKIE	OR		04/30/2013		851,019								38,972			
3726	SALT LAKE CITY	UT		04/10/2013		535,917								13,213			
3743	ROME	GA		07/12/2013		3,038,405								71,138			
3745	SAMMAMISH	WA		04/05/2013		853,930								21,134			
3765	PORTLAND	OR		06/06/2013		424,858								27,789			
3770	THORNTON	CO		05/01/2013		1,501,794								20,224			
3778	MILL VALLEY	CA		10/15/2013		3,866,624								47,067			
3782	SAN DIEGO	CA		06/18/2013		955,329								12,800			
3800	MADISON HEIGHTS	MI		08/19/2013		774,329								18,211			
3801	COLLEGE STATION	TX		06/24/2013		3,323,866								109,479			
3802	CLEVELAND HEIGHTS	OH		11/01/2013		1,803,834								23,038			
3805	CLIFFSIDE PARK	NJ		12/31/2013		423,010								23,813			
3818	LAS VEGAS	NV		07/30/2013		1,505,377								96,029			
3819	VALLEJO	CA		08/01/2013		1,038,268								17,588			
3837	FLORENCE	KY		07/30/2013		180,782								26,547			
3838	CHINO HILLS	CA		08/28/2013		844,396								19,515			
3854	WEST VALLEY CITY	UT		08/01/2013		383,718								24,519			
3859	BLOOMFIELD HILLS	MI		08/19/2013		564,101								13,270			
3860	BEVERLY HILLS	MI		08/19/2013		1,205,617								28,361			
3864	HAWTHORNE	CA		09/12/2013		1,687,046								101,997			
3881	AUSTIN	TX		09/05/2013		956,099								36,312			
3891	SOLON	OH		08/22/2013		942,285								22,115			
3897	PENDLETON	OR		09/30/2013		301,816								18,280			
3898	PORTLAND	OR		09/30/2013		256,552								15,539			
3900	VAN NUYS	CA		09/04/2013		504,742								11,665			
3901	BRIGHTON	MI		10/04/2013		887,230								19,842			
3904	HOLLYWOOD	CA		09/25/2013		1,028,814								23,866			
3906	DEPEW	NY		09/20/2013		490,817								29,702			
3920	MIAMI	FL		07/31/2013		2,087,231								38,186			
3929	FARMINGTON	NM		09/12/2013		2,020,322								46,644			
3932	BAY SHORE	NY		10/30/2013		513,763								11,612			
3944	MERCED	CA		09/30/2013		107,873								32,318			
3947	HENDERSON	NV		11/05/2013		255,191								14,666			
3948	MARYLAND HEIGHTS	MO		10/23/2013		4,576,860								51,881			
3964	GLENDALE	AZ		12/02/2013		925,712								11,417			
3973	WOODMERE	OH		12/04/2013		788,587								34,873			
3977	PLEASANTON	CA		09/30/2013		2,133,607								23,502			
3979	CLEVELAND	OH		12/04/2013		539,545								23,860			
3980	CLEVELAND	OH		12/04/2013		593,522								26,247			
3987	BIRMINGHAM	AL		11/01/2013		1,420,043								33,331			
3989	ANTIOCH	CA		10/08/2013		1,711,380								38,949			
3990	GREENVILLE	TX		10/24/2013		1,024,609								12,664			

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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
3993	AVONDALE	AZ		11/22/2013		1,336,996								16,886			
3997	SIOUX FALLS	SD		11/14/2013		1,318,878								75,949			
3998	TUCSON	AZ		12/06/2013		689,173								39,738			
4000	EL SEGUNDO	CA		12/10/2013		3,394,358								74,065			
4009	COLORADO SPRINGS	CO		10/29/2013		1,103,389								13,632			
4013	BRIGHTON	CO		03/05/2014		617,490								20,931			
4014	UNIVERSITY HEIGHTS	OH		12/20/2013		1,736,828								21,178			
4022	SAN FRANCISCO	CA		12/26/2013		1,286,537								15,926			
4025	SAN FRANCISCO	CA		04/16/2014		911,625								10,877			
4029	GREENSBORO	NC		12/30/2013		934,262								18,776			
4030	VENTURA	CA		12/26/2013		4,786,097								37,226			
4031	TUCSON	AZ		12/30/2013		1,196,392								9,311			
4038	EL DORADO HILLS	CA		12/02/2013		354,541								20,396			
4041	ROCKVILLE CENTRE	NY		01/21/2014		731,099								15,920			
4045	HILLSBORO	OR		11/27/2013		1,566,136								17,128			
4049	DENVILLE	NJ		12/19/2013		3,855,044								47,894			
4058	DENVILLE	NJ		12/19/2013		3,388,863								42,103			
4060	CLINTON TOWNSHIP	MI		01/15/2014		790,277								23,772			
4067	PHOENIX	OR		12/04/2013		953,762								34,357			
4071	WEST HOLLYWOOD	CA		12/20/2013		1,416,326								17,663			
4082	ST LOUIS PARK	MN		02/20/2014		1,614,972								19,573			
4102	SANTA ROSA	CA		01/15/2014		4,278,532								33,045			
4115	ROSEBURG	OR		02/28/2014		693,395								37,213			
4116	BRANDON	FL		04/28/2014		377,866								19,424			
4118	ANTIOCH	CA		03/03/2014		2,225,042								116,923			
4119	CATHEDRAL CITY	CA		09/25/2014		1,174,359								3,203			
4122	REDONDO BEACH	CA		04/09/2014		498,299								10,457			
4125	KIRKLAND	WA		03/20/2014		716,176								15,134			
4126	CLERMONT	FL		07/17/2014		1,444,908								34,148			
4129	DEPEW	NY		09/17/2015		918,213								24,412			
4132	FOLSOM	CA		03/26/2014		2,522,392								30,343			
4137	NIAGARA FALLS	NY		09/24/2014		3,610,412								163,809			
4142	INDIANAPOLIS	IN		04/18/2014		1,662,254								32,577			
4147	RAVENNA	OH		05/19/2014		946,409								9,245			
4151	LITTLETON	CO		03/28/2014		884,314								17,769			
4152	DENVER	CO		03/28/2014		591,495								11,885			
4153	COLORADO SPRINGS	CO		03/28/2014		603,208								12,120			
4154	ARVADA	CO		06/02/2014		789,730								15,332			
4155	CENTENNIAL	CO		06/02/2014		735,885								14,286			
4156	THORNTON	CO		06/02/2014		735,885								14,286			
4157	KETCHIKAN	AK		06/02/2014		550,418								10,686			
4159	GILROY	CA		05/13/2014		1,920,076								97,319			
4162	SACRAMENTO	CA		03/31/2014		1,182,942								25,364			
4163	LAKE FOREST	CA		07/31/2014		6,147,155								71,743			
4168	POOLER	GA		07/22/2014		1,164,980								13,725			
4170	SAN DIEGO	CA		02/28/2014		2,866,173								34,895			
4176	KERRVILLE	TX		04/28/2014		451,569								57,731			
4177	PFLUGERVILLE	TX		04/28/2014		203,333								25,995			
4183	PONTIAC	MI		05/09/2014		952,402								155,863			
4189	BEREA	OH		04/28/2014		315,730								11,239			
4192	GREENWOOD VILLAGE	CO		06/13/2014		578,932								28,704			

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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
4204	NILES	IL		05/14/2014		1,770,166								36,942			
4211	MARTINEZ	CA		04/29/2014		1,855,268								96,117			
4216	TEMPE	AZ		07/17/2014		2,028,942								41,563			
4221	SACRAMENTO	CA		04/30/2014		594,482								30,781			
4224	BROOKLYN	NY		08/22/2014		1,373,567								65,916			
4227	CLEVELAND	OH		06/06/2014		1,189,170								24,616			
4229	SAN MARCOS	TX		06/20/2014		716,100								7,346			
4246	RAEFORD	NC		06/11/2014		998,992								92,569			
4265	PORT ARTHUR	TX		05/30/2014		273,523								30,543			
4269	COMMERCE CITY	CO		10/20/2014		969,419								29,924			
4270	COLORADO SPRINGS	CO		06/27/2014		749,847								15,611			
4271	MANSURA	LA		09/02/2014		705,727								14,211			
4273	TEMPLE TERRACE	FL		05/29/2014		259,191								20,935			
4281	RENO	NV		07/03/2014		3,866,509								79,665			
4282	RENO	NV		07/03/2014		3,498,270								72,078			
4284	RENO	NV		07/11/2014		7,824,781								64,554			
4288	WILLIAMSVILLE	NY		07/21/2014		4,542,617								16,925			
4299	CORAL GABLES	FL		06/12/2014		1,013,623								12,084			
4309	WATSONVILLE	CA		07/14/2014		1,083,830								52,904			
4315	DENVER	CO		08/01/2014		1,810,674								21,582			
4318	CANASTOTA	NY		09/11/2014		1,895,291								88,701			
4319	FREDONIA	NY		09/11/2014		1,975,942								92,475			
4330	SOUTH JORDAN	UT		08/28/2014		1,211,304								24,798			
4331	JACKSONVILLE	FL		07/09/2014		1,009,580								49,290			
4340	SARATOGA	CA		07/02/2014		3,098,767								31,918			
4345	ALLEN	TX		07/01/2014		1,248,928								14,890			
4355	FORT WAYNE	IN		08/29/2014		1,393,310								66,406			
4369	PFLUGERVILLE	TX		09/12/2014		382,313								17,957			
4370	SHAKER HEIGHTS	OH		08/29/2014		1,148,843								8,745			
4371	NORTH CANTON	OH		08/20/2014		1,038,110								12,018			
4375	MERCER ISLAND	WA		08/13/2014		1,158,675								11,211			
4378	PENSACOLA	FL		09/11/2014		2,075,733								90,976			
4380	RENTON	WA		10/30/2014		733,370								14,778			
4404	PHOENIX	AZ		12/22/2014		681,425								4,152			
4407	SHERWOOD	OR		08/19/2014		2,483,143								29,457			
4408	LAS VEGAS	NV		10/14/2014		1,221,335								24,636			
4411	THOUSAND OAKS	CA		09/11/2014		2,418,767								26,098			
4422	FLOWERTY BRANCH	GA		09/12/2014		427,172								8,496			
4437	CHICAGO	IL		10/22/2014		1,166,213								13,738			
4438	MORTON GROVE	IL		10/22/2014		655,994								7,728			
4456	REDDING	CA		10/21/2014		2,556,389								118,519			
4457	AUBURNDALE	FL		11/14/2014		1,412,726								64,213			
4469	GILBERT	AZ		09/26/2014		2,129,611								10,347			
4477	GREENSBORO	NC		09/22/2014		611,356								12,341			
4482	BALTIMORE	MD		11/26/2014		1,200,238								54,435			
4484	MURRIETA	CA		10/01/2014		905,309								18,572			
4500	RICHMOND	VA		12/19/2014		944,304								18,682			
4507	HAVERHILL	MA		10/09/2014		1,845,641								21,826			
4517	EUGENE	OR		11/07/2014		1,530,384								11,770			
4524	LYNNWOOD	WA		10/31/2014		2,272,036								16,973			
4527	SAN JOSE	CA		10/29/2014		3,425,748								40,355			

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

1 Loan Number	Location: 2 City	Location: 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
4531	NORTHRIDGE	CA		12/11/2014		1,627,358								8,189			
4532	GRETNA	LA		12/01/2014		1,827,965								82,904			
4533	COVINA	CA		12/08/2014		1,090,273								10,818			
4534	SAN LUIS OBISPO	CA		01/13/2015		1,342,312								15,031			
4538	HUNTINGTON BEACH	CA		12/17/2014		3,707,999								73,361			
4543	FOLSOM	CA		11/26/2014		3,240,025								64,739			
4544	LAS VEGAS	NV		12/23/2014		2,014,615								39,698			
4547	ROME	GA		10/23/2014		525,024								24,178			
4551	UNION CITY	CA		12/02/2014		4,009,277								181,633			
4554	CLEVELAND	OH		12/31/2014		1,242,622								25,209			
4557	SUNNYVALE	CA		12/04/2014		3,205,623								20,391			
4564	SEATTLE	WA		12/31/2014		7,693,583								89,720			
4567	WEST CHESTER	OH		12/17/2014		5,517,706								187,382			
4568	HOUSTON	TX		11/10/2014		605,417								4,620			
4571	DENVER	CO		11/25/2014		1,043,778								20,866			
4576	TALLAHASSEE	FL		11/24/2014		982,001								19,641			
4579	HERKIMER	NY		03/24/2015		2,001,480								83,837			
4588	SEATTLE	WA		12/18/2014		3,833,787								41,267			
4590	NEWPORT BEACH	CA		12/01/2014		908,873								9,179			
4593	VENICE	FL		01/30/2015		1,720,713								75,663			
4600	HOUSTON	TX		01/30/2015		536,045								15,580			
4601	SANTA CLARITA	CA		12/17/2014		2,113,655								16,207			
4610	RIVERSIDE	CA		02/13/2015		1,503,582								17,049			
4611	ALBERTVILLE	AL		12/29/2014		791,005								9,624			
4615	SHAWNEE	KS		02/11/2015		1,033,252								20,016			
4622	DALLAS	TX		03/11/2015		1,111,972								11,473			
4623	STAFFORD	TX		01/08/2015		1,095,641								11,146			
4624	POOLER	GA		05/01/2015		1,079,907								8,064			
4649	COSTA MESA	CA		01/20/2015		1,697,451								19,491			
4653	WESLEY CHAPEL	FL		02/27/2015		1,315,047								25,475			
4662	TEMPE	AZ		01/23/2015		559,753								6,458			
4664	INDIO	CA		01/29/2015		621,057								12,186			
4669	SEATTLE	WA		05/07/2015		6,170,282								68,012			
4672	DOWNEY	CA		03/19/2015		1,160,095								22,315			
4678	ORMOND BEACH	FL		01/28/2015		500,110								26,863			
4680	ANN ARBOR	MI		03/26/2015		985,177								41,912			
4683	CHARLOTTESVILLE	VA		02/13/2015		553,646								23,859			
4690	MURRIETA	CA		03/03/2015		709,198								13,677			
4692	COLUMBUS	OH		03/20/2015		965,602								18,477			
4693	PHOENIX	AZ		03/31/2015		4,968,477								56,550			
4694	LOS ANGELES	CA		02/18/2015		1,108,190								12,710			
4696	BISHOP	CA		02/27/2015		4,447,744								50,598			
4707	RIVERDALE	UT		04/13/2015		1,381,737								26,587			
4713	PACIFICA	CA		03/20/2015		1,102,945								12,812			
4714	KIRKLAND	WA		04/22/2015		2,507,562								48,375			
4718	BOULDER	CO		04/14/2015		1,000,269								11,074			
4730	REDMOND	WA		04/22/2015		720,925								13,908			
4734	SCHERTZ	TX		06/23/2015		550,860								6,079			
4735	MESA	AZ		03/18/2015		430,115								18,255			
4736	CLIFTON PARK	NY		05/07/2015		1,154,732								22,290			
4739	BALTIMORE	MD		05/19/2015		6,153,544								316,470			

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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
4741	CLEVELAND	OH		03/20/2015		472,201								5,441			
4744	LOS ANGELES	CA		04/02/2015		1,245,680								9,472			
4747	JACKSONVILLE	FL		03/31/2015		950,358								40,287			
4754	SAN FRANCISCO	CA		06/30/2015		1,888,655								76,532			
4762	SUN VALLEY	CA		04/15/2015		1,212,152								13,591			
4763	WOODLAND HILLS	CA		06/01/2015		1,140,123								46,704			
4767	MILL CREEK	WA		05/28/2015		2,683,097								51,197			
4769	FORT PIERCE	FL		06/22/2015		2,403,344								86,089			
4774	HOUSTON	TX		07/09/2015		3,199,423								59,765			
4776	DEPEW	NY		12/14/2015		1,232,884								45,059			
4777	HOUSTON	TX		05/06/2015		617,623								6,850			
4788	CHICAGO	IL		05/28/2015		2,204,110								25,224			
4789	BAKERSFIELD	CA		05/20/2015		1,797,600								116,406			
4791	PASSAIC	NJ		04/30/2015		2,947,345								34,120			
4797	SAN DIEGO	CA		06/23/2015		5,385,846								102,139			
4798	PERRYSBURG	OH		05/21/2015		673,150								12,737			
4799	SACRAMENTO	CA		06/11/2015		2,578,932								23,558			
4803	HOUSTON	TX		05/22/2015		1,804,573								34,289			
4813	SAN MATEO	CA		09/28/2015		2,631,709								29,244			
4814	SAN MATEO	CA		09/28/2015		1,127,875								12,533			
4825	HOUSTON	TX		05/19/2015		2,648,191								30,833			
4826	SALT LAKE CITY	UT		05/28/2015		1,450,954								27,715			
4832	PARAMUS	NJ		06/25/2015		5,210,336								41,181			
4834	PORT ST LUCIE	FL		05/20/2015		1,576,665								18,492			
4837	APPLE VALLEY	CA		06/03/2015		2,811,684								32,338			
4839	CLEVELAND	OH		06/15/2015		1,085,531								12,230			
4842	SANTA MONICA	CA		06/05/2015		3,164,255								25,066			
4843	VENICE	CA		06/05/2015		2,170,315								17,154			
4850	LOMBARD	IL		06/18/2015		1,848,624								74,910			
4852	MISSOULA	MT		09/30/2015		11,971,974								134,724			
4857	SEATTLE	WA		08/19/2015		7,323,451								80,710			
4864	GILBERT	AZ		07/15/2015		3,868,515								43,987			
4867	COLUMBUS	OH		07/14/2015		1,400,081								26,364			
4869	OREM	UT		06/29/2015		917,030								10,766			
4870	SAN DIEGO	CA		03/01/2016		5,298,582								188,595			
4871	SAN DIEGO	CA		06/17/2015		4,505,699								51,609			
4872	Bradenton	FL		07/16/2015		881,040								28,883			
4884	WESTMINSTER	CA		07/31/2015		3,375,451								37,590			
4888	CORONA	CA		05/20/2015		1,820,261								14,311			
4891	HOUSTON	TX		08/14/2015		783,239								14,528			
4893	HOUSTON	TX		05/21/2015		202,401								60,620			
4894	LAS VEGAS	NV		05/21/2015		260,231								77,939			
4901	CHICAGO	IL		06/10/2015		970,874								18,716			
4906	VENICE	CA		07/09/2015		4,447,517								29,717			
4907	Venice	CA		06/30/2015		1,777,644								13,971			
4910	SANDY	UT		07/02/2015		604,580								11,384			
4911	TRACY	CA		07/08/2015		1,776,508								20,452			
4921	NORTHRIDGE	CA		08/10/2015		2,445,750								27,010			
4925	BEAVERTON	OR		07/29/2015		217,941								46,102			
4926	WORTHINGTON	OH		10/01/2015		2,351,189								26,237			
4927	WAYNE	NJ		08/03/2015		4,183,993								77,488			

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
4928	VALENCIA	CA		07/30/2015		331,422								29,817			
4932	GEORGETOWN	TX		08/12/2015		549,069								47,879			
4936	FORSYTH	GA		07/22/2015		1,280,697								23,898			
4938	SAN DIEGO	CA		07/15/2015		1,427,508								15,831			
4940	SAN ANTONIO	TX		06/29/2015		2,049,795								23,673			
4943	THOUSAND OAKS	CA		12/02/2015		1,658,967								18,427			
4946	TRACY	CA		09/25/2015		1,650,460								18,449			
4949	WHITE LAKE	MI		07/27/2015		929,682								17,404			
4950	OAK CREEK	WI		09/11/2015		2,210,781								24,727			
4951	MARIETTA	GA		07/21/2015		1,593,327								29,939			
4965	UNIVERSAL CITY	TX		07/30/2015		1,314,261								52,101			
4969	SAN MATEO	CA		09/21/2015		972,921								17,785			
4970	LITTLE ROCK	AR		09/23/2015		50,659								15,169			
4973	TUKWILA	WA		09/28/2015		936,843								10,498			
4974	WATERFORD	MI		07/27/2015		431,296								8,074			
4975	SAN FRANCISCO	CA		09/21/2015		1,297,229								23,714			
4976	LUFKIN	TX		10/19/2015		4,653,933								43,796			
4977	CYPRESS	TX		07/20/2015		2,332,174								43,402			
4978	AUBURN	WA		06/19/2015		2,328,172								93,562			
4987	RAYMORE	MO		10/01/2015		1,223,372								22,209			
4995	CANOGA PARK	CA		10/01/2015		485,340								8,604			
4998	WILLOUGHBY	OH		08/13/2015		842,924								15,425			
4999	HOUMA	LA		08/13/2015		451,340								17,532			
5000	INDEPENDENCE	MO		07/29/2015		473,989								18,718			
5001	BEACH CITY	TX		07/29/2015		426,175								16,830			
5004	BEND	OR		07/31/2015		70,177								26,361			
5007	RIALTO	CA		08/26/2015		2,991,780								33,630			
5009	PORTLAND	OR		08/26/2015		1,206,122								4,926			
5014	MOBILE	AL		10/08/2015		455,141								8,286			
5024	BECKLEY	WV		12/08/2015		4,596,663								84,222			
5027	ATLANTA	GA		09/17/2015		1,875,106								20,502			
5028	ANN ARBOR	MI		10/13/2015		2,940,343								53,116			
5031	CLAREMONT	CA		09/22/2015		695,775								12,485			
5032	CHINO	CA		10/05/2015		851,697								9,316			
5034	PENNSAUKEN	NJ		08/27/2015		706,141								13,119			
5036	ALHAMBRA	CA		12/01/2015		1,626,105								60,368			
5045	FEDERAL WAY	WA		09/10/2015		1,040,354								18,945			
5049	COSTA MESA	CA		10/23/2015		1,448,029								26,230			
5051	SAN DIEGO	CA		10/23/2015		598,369								22,612			
5052	SAN DIEGO	CA		10/23/2015		1,471,185								26,650			
5054	CLINTON	CT		10/13/2015		3,258,326								35,159			
5055	OAK LAWN	IL		09/14/2015		1,227,813								13,269			
5056	REDMOND	WA		10/20/2015		882,103								15,935			
5057	ROSEVILLE	MI		09/11/2015		1,603,355								28,817			
5060	PASADENA	CA		10/14/2015		2,715,769								49,086			
5062	ALBUQUERQUE	NM		12/31/2015		1,654,828								29,788			
5063	COLORADO SPRINGS	CO		09/23/2015		526,956								20,186			
5065	FUQUAY VARINA	NC		08/21/2015		1,019,037								15,084			
5067	MARION	IA		09/28/2015		1,202,486								21,910			
5071	SYRACUSE	NY		10/15/2015		2,517,951								44,764			
5072	BAKERSFIELD	CA		11/20/2015		1,903,565								70,281			

STATEMENT AS OF JUNE 30, 2025 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				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
5073	GEORGETOWN	TX		09/08/2015		1,832,152								33,038			
5074	FULLERTON	CA		11/06/2015		1,150,999								8,472			
5075	LEXINGTON	KY		10/15/2015		2,352,274								42,493			
5079	PASADENA	CA		10/02/2015		2,157,760								38,936			
5084	VENTURA	CA		09/29/2015		1,010,495								10,816			
5085	RESEDA	CA		09/29/2015		279,767								10,545			
5086	SOUTHLAKE	TX		09/30/2015		2,216,716								24,674			
5092	TUCSON	AZ		09/24/2015		977,052								17,744			
5094	WORTHINGTON	OH		12/09/2015		2,491,423								26,938			
5095	DUBLIN	OH		12/09/2015		2,358,999								25,506			
5097	RIVERSIDE	CA		09/24/2015		2,398,319								26,876			
5099	CHESAPEAKE	VA		10/20/2015		1,431,916								15,137			
5101	LOS ANGELES	CA		10/14/2015		2,662,656								19,874			
5103	GROVETOWN	GA		05/19/2016		1,283,651								13,633			
5105	CLEARLAKE	CA		10/16/2015		2,830,133								30,529			
5106	SAINT LOUIS	MO		11/20/2015		270,543								67,295			
5107	O FALLON	MO		11/20/2015		270,543								67,295			
5109	ST PETERSBURG	FL		12/14/2015		5,835,119								42,380			
5116	SULPHUR	LA		11/30/2015		473,520								17,705			
5118	CHULA VISTA	CA		12/09/2015		3,231,080								118,417			
5122	ROSEMONT	IL		10/20/2015		905,983								34,245			
5124	MIDVALE	UT		10/27/2015		602,558								6,681			
5125	SALT LAKE CITY	UT		10/28/2015		915,505								69,920			
5127	WEST JORDAN	UT		10/19/2015		1,229,490								16,422			
5130	LOS ANGELES	CA		11/04/2015		788,888								8,825			
5132	VALLEY CENTER	CA		11/04/2015		4,558,826								82,783			
5143	CHARLOTTE	NC		02/16/2016		804,107								9,566			
5148	NASHVILLE	TN		11/19/2015		360,069								13,331			
5149	ANAHEIM	CA		11/10/2015		1,225,630								33,875			
5154	FRESNO	CA		11/30/2015		2,847,358								30,971			
5158	VALLEY STREAM	NY		11/25/2015		1,099,172								40,828			
5165	MAPLE VALLEY	WA		12/15/2015		6,694,485								40,377			
5169	RIDGEFIELD	WA		11/02/2015		1,457,060								26,316			
5170	LAS VEGAS	NV		12/03/2015		1,009,653								37,086			
5175	NAVASOTA	TX		10/19/2015		945,957								35,650			
5176	BIRMINGHAM	AL		11/10/2015		995,059								17,975			
5180	SANTA ANA	CA		11/30/2015		449,417								7,970			
5181	LAKE WORTH	FL		11/30/2015		429,590								7,618			
5182	LAS VEGAS	NV		12/15/2015		2,814,810								21,347			
5188	ALBANY	OR		12/02/2015		4,615,173								84,189			
5191	TROY	MI		12/28/2015		1,971,077								35,284			
5195	FORT WAYNE	IN		11/19/2015		1,462,904								26,627			
5199	MOUNT WASHINGTON	KY		12/29/2015		4,381,672								160,139			
5202	DENVILLE	NJ		12/17/2015		2,920,792								31,648			
5203	INDIALANTIC	FL		12/07/2015		606,289								10,896			
5204	ALBUQUERQUE	NM		12/18/2015		2,584,309								28,099			
5206	DENTON	TX		12/07/2015		962,671								35,331			
5213	FAIR OAKS	CA		11/30/2015		1,083,273								17,642			
5216	COSTA MESA	CA		02/01/2016		3,678,581								39,333			
5224	THORNTON	CO		12/23/2015		932,719								24,409			
5225	WEST CHESTER	OH		12/30/2015		3,107,077								33,494			

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
5229	SANDY	UT		01/08/2016		4,836,918								53,407			
5230	BURBANK	CA		12/29/2015		3,457,999								62,595			
5233	HOUSTON	TX		02/22/2016		1,295,701								14,056			
5235	COLUMBUS	OH		12/29/2015		2,975,596								52,026			
5237	FIRESTONE	CO		12/23/2015		780,635								20,453			
5238	SALT LAKE CITY	UT		12/29/2015		2,739,002								84,201			
5239	FARMINGTON	NM		12/29/2015		1,106,135								34,004			
5242	EAST LIVERPOOL	OH		12/17/2015		508,091								18,575			
5246	WOOSTER	OH		12/17/2015		416,151								15,214			
5247	NEW KENSINGTON	PA		12/17/2015		503,252								18,398			
5251	CUYAHOGA FALLS	OH		02/11/2016		774,889								8,247			
5254	CHICAGO	IL		01/26/2016		3,121,754								32,920			
5255	LIBERTY	MO		12/15/2015		1,439,930								7,598			
5257	ONTARIO	CA		12/28/2015		2,775,580								101,130			
5259	AKRON	OH		12/29/2015		790,618								14,089			
5267	SAN RAFEAL	CA		03/11/2016		2,624,790								45,162			
5268	ROMEOVILLE	IL		06/06/2016		1,709,146								56,763			
5269	BOISE	ID		03/10/2016		1,512,717								25,700			
5273	SWANSEA	MA		02/24/2016		1,458,886								25,731			
5278	JACKSONVILLE	FL		02/02/2016		997,766								17,505			
5285	CONROE	TX		02/29/2016		1,021,098								3,514			
5286	CARSON CITY	NV		02/01/2016		1,328,591								9,489			
5293	CASPER	WY		08/11/2016		5,910,619								95,366			
5296	REDWOOD CITY	CA		02/18/2016		3,625,155								37,848			
5297	TUCSON	AZ		01/29/2016		1,222,358								13,703			
5300	PLANO	TX		01/29/2016		5,623,540								61,335			
5304	KISSIMMEE	FL		08/01/2016		9,075,518								49,038			
5307	SALT LAKE CITY	UT		03/22/2016		2,882,671								21,480			
5308	SIMSBURY	CT		01/27/2016		1,550,456								27,048			
5310	EUGENE	OR		03/02/2016		3,451,061								36,794			
5311	UNION GAP	WA		03/21/2016		3,008,375								105,018			
5317	SALT LAKE CITY	UT		02/11/2016		840,741								9,050			
5323	OKLAHOMA CITY	OK		03/23/2016		697,966								8,887			
5327	STERLING	VA		03/15/2016		2,641,785								93,626			
5333	MESA	AZ		11/04/2016		1,441,676								15,043			
5335	DEARBORN	MI		03/07/2016		148,490								29,393			
5338	EMERYVILLE	CA		05/06/2016		2,126,214								22,267			
5340	MIDVALE	UT		04/06/2016		2,740,353								28,277			
5345	MIAMI	FL		03/31/2016		2,158,489								19,298			
5348	MIAMI	FL		03/31/2016		1,734,500								15,507			
5350	SANTA CRUZ	CA		05/02/2016		4,629,509								49,342			
5354	LOS ANGELES	CA		03/31/2016		3,546,622								26,272			
5355	EUGENE	OR		04/12/2016		3,130,700								17,248			
5357	CUTLER BAY	FL		04/15/2016		2,005,612								34,907			
5359	PUYALLUP	WA		03/16/2016		1,489,997								25,859			
5364	VANCOUVER	WA		05/10/2016		3,573,022								62,329			
5365	CHARLOTTE	NC		04/15/2016		1,298,761								40,810			
5368	ANAHEIM	CA		04/15/2016		2,637,488								28,682			
5370	RICHLAND	WA		04/12/2016		2,371,487								25,609			
5373	TUCSON	AZ		04/18/2016		1,110,044								12,681			
5374	KEENE	NH		09/30/2016		1,181,885								12,495			

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
5377	AMARILLO	TX		09/30/2016		736,256								7,784			
5382	PHOENIX	AZ		03/11/2016		1,597,456								28,011			
5386	PETALUMA	CA		04/05/2016		1,297,892								14,053			
5387	KIRKLAND	WA		05/03/2016		1,840,922								32,008			
5391	MURRIETA	CA		05/05/2016		1,248,802								21,400			
5392	CORNING	CA		05/05/2016		2,287,888								24,923			
5396	ESCONDIDO	CA		05/18/2016		859,660								8,743			
5397	LA MESA	CA		05/18/2016		859,660								8,743			
5402	DUBLIN	OH		04/18/2016		3,752,223								39,817			
5405	ELK GROVE	CA		05/02/2016		2,468,433								17,161			
5410	SAN JACINTO	CA		07/08/2016		755,165								37,373			
5411	BILLINGS	MT		04/25/2016		1,355,826								47,003			
5415	LOGAN	UT		04/25/2016		917,145								9,930			
5416	CONSHOHOCKEN	PA		04/19/2016		1,080,851								18,267			
5420	GEORGETOWN	TX		06/20/2016		824,338								27,681			
5421	IRVING	TX		05/02/2016		2,298,655								78,152			
5423	SACRAMENTO	CA		04/29/2016		2,848,420								31,029			
5425	LOS ANGELES	CA		07/28/2016		3,659,143								26,637			
5427	ROCK HILL	SC		05/20/2016		1,767,219								29,915			
5429	PHILIPSBURG	PA		05/31/2016		227,618								8,981			
5438	DARIEN	IL		07/15/2016		1,211,525								32,127			
5441	LONG BEACH	CA		03/31/2016		1,718,331								18,590			
5455	BOSSIER CITY	LA		06/10/2016		1,271,134								21,656			
5456	BOSSIER CITY	LA		06/06/2016		1,752,103								29,850			
5457	THOUSAND OAKS	CA		08/02/2016		2,483,450								25,963			
5458	LOWELL	MA		05/26/2016		1,222,037								20,747			
5459	HUDSON	NH		05/26/2016		499,142								8,474			
5472	EL PASO	TX		05/16/2016		929,326								9,715			
5477	SAINT ALBANS	WV		05/11/2016		2,333,565								39,571			
5482	SANTA ANA	CA		06/24/2016		1,139,286								11,920			
5483	VENETA	OR		06/10/2016		968,623								10,107			
5484	SACRAMENTO	CA		04/29/2016		2,309,061								24,503			
5486	PALMDALE	CA		06/20/2016		3,201,346								56,069			
5487	RENO	NV		07/01/2016		3,606,632								62,000			
5493	PHOENIX	AZ		06/30/2016		5,796,487								192,401			
5495	GRANADA HILLS	CA		06/27/2016		1,281,818								13,316			
5496	ANAHEIM	CA		06/08/2016		1,188,317								20,166			
5497	LOS ANGELES	CA		07/28/2016		2,081,335								15,079			
5498	SUWANEE	GA		06/06/2016		2,915,978								63,604			
5499	NEWPORT BEACH	CA		07/26/2016		1,350,173								9,196			
5500	SANDY	UT		06/29/2016		5,227,619								56,016			
5502	BAKERSFIELD	CA		09/12/2016		2,789,196								29,514			
5504	RIVERSIDE	CA		07/22/2016		727,425								24,130			
5508	LAKE OSWEGO	OR		06/15/2016		2,009,308								20,432			
5510	GREENSBORO	NC		07/06/2016		1,015,989								157,940			
5514	MONROE	WI		06/13/2016		1,034,476								34,620			
5516	ROCKLIN	CA		06/15/2016		1,234,126								13,096			
5517	COLUMBUS	OH		06/24/2016		942,937								16,030			
5518	PHOENIX	AZ		05/31/2016		1,372,229								46,851			
5519	PLACENTIA	CA		06/06/2016		1,748,948								12,593			
5524	LITTLE ROCK	AR		07/27/2016		4,841,799								103,754			

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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
5526	LAKE CHARLES	LA		07/11/2016		1,634,128								17,495			
5532	LEXINGTON	NC		07/29/2016		1,018,903								17,298			
5533	SEATTLE	WA		06/30/2016		1,455,465								10,543			
5536	SAN FRANCISCO	CA		07/08/2016		1,468,866								15,534			
5537	ELGIN	IL		06/30/2016		5,397,492								60,058			
5538	POOLER	GA		06/30/2016		1,236,350								13,051			
5542	REDDING	CA		07/14/2016		1,638,735								24,634			
5545	FREMONT	CA		07/11/2016		830,751								27,575			
5547	SEATTLE	WA		07/05/2016		8,622,332								58,713			
5548	SHERWOOD	OR		08/01/2016		3,226,527								54,775			
5551	AMBOY	IL		09/02/2016		2,234,724								73,024			
5555	TUCSON	AZ		07/14/2016		810,037								13,892			
5556	THE WOODLANDS	TX		08/02/2016		3,494,414								36,466			
5559	HOUSTON	TX		08/01/2016		1,638,219								27,566			
5560	LAS VEGAS	NV		06/02/2017		2,960,300								85,032			
5561	STOCKTON	CA		09/15/2016		1,924,978								20,673			
5567	TACOMA	WA		08/01/2016		1,722,881								18,189			
5571	DOVER	DE		11/23/2016		6,867,073								68,434			
5574	ELGIN	IL		10/24/2017		2,948,619								15,702			
5575	STAFFORD	TX		10/24/2017		6,705,397								35,707			
5576	HOUSTON	TX		10/24/2017		7,110,740								37,866			
5577	LOVELAND	CO		08/11/2016		4,892,133								51,738			
5578	PLYMOUTH	MI		08/12/2016		1,585,274								26,784			
5584	ANCHORAGE	AK		12/01/2016		6,808,133								212,596			
5586	ATHENS	GA		09/09/2016		1,541,470								16,379			
5588	WOODINVILLE	WA		08/05/2016		1,611,576								11,788			
5591	LYNDEN	WA		08/15/2016		1,192,507								39,632			
5592	RALEIGH	NC		08/01/2016		2,394,159								19,675			
5593	MARBLE FALLS	TX		07/08/2016		4,673,724								34,023			
5595	BREMERTON	WA		08/17/2016		2,247,488								38,017			
5596	SIOUX FALLS	SD		08/31/2016		2,025,735								34,593			
5597	MAMMOTH LAKES	CA		09/29/2016		2,621,869								61,880			
5598	IRVING	TX		09/30/2016		5,457,507								57,956			
5600	CAMPBELL	CA		08/26/2016		887,963								14,940			
5604	DUBLIN	CA		09/16/2016		1,880,922								60,949			
5606	SPRINGFIELD	OR		09/01/2016		3,377,814								53,358			
5607	ASHLAND	OH		09/30/2016		3,662,563								60,347			
5610	ROME	GA		08/15/2016		307,589								10,050			
5615	SPARKS	NV		09/28/2016		1,665,068								28,101			
5618	SEATTLE	WA		09/08/2016		4,722,925								52,314			
5619	DAVENPORT	FL		08/10/2016		3,420,756								57,384			
5624	SAN FRANCISCO	CA		09/13/2016		3,215,772								104,369			
5626	SAN ANTONIO	TX		09/01/2016		1,971,177								21,169			
5627	SAN ANTONIO	TX		10/25/2017		2,445,498								13,756			
5636	VICTORIA	TX		10/04/2016		674,107								90,170			
5641	JEFFERSON CITY	MO		11/04/2016		1,025,816								131,023			
5645	PHOENIX	AZ		09/30/2016		1,528,274								49,616			
5647	BROOKLYN	NY		12/22/2016		24,201,864								336,992			
5649	LIVINGSTON	TN		10/14/2016		1,068,708								15,260			
5652	BROOKLYN	NY		10/21/2016		6,581,191								70,043			
5658	HAMBURG	NY		10/14/2016		601,671								19,192			

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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
5659	WEST SENECA	NY		10/14/2016		681,895								21,751			
5670	BOZEMAN	MT		10/28/2016		1,718,204								28,658			
5672	MANSFIELD	TX		01/11/2017		1,423,088								23,412			
5676	ALBANY	OR		11/01/2016		3,818,004								122,673			
5680	MESA	AZ		12/01/2016		1,544,363								16,107			
5682	ATLANTA	GA		09/30/2016		1,240,010								13,109			
5683	NOVI	MI		11/01/2016		1,714,076								14,274			
5685	FRIENDSWOOD	TX		10/04/2016		4,426,457								47,007			
5686	LINCOLN	NE		10/19/2016		757,217								12,592			
5687	HYATTSVILLE	MD		02/16/2017		2,325,625								23,772			
5688	BOWIE	MD		02/16/2017		2,666,795								27,259			
5691	LAS VEGAS	NV		10/25/2016		2,010,076								21,489			
5692	BOWLING GREEN	KY		09/30/2016		2,183,222								18,676			
5694	SAN JOSE	CA		11/01/2016		542,964								146,744			
5695	CINCINNATI	OH		11/07/2016		962,194								16,049			
5696	FOLSOM	CA		10/07/2016		1,929,878								20,724			
5699	DOWNEY	CA		12/07/2016		5,033,297								51,070			
5701	BURLINGAME	CA		11/15/2016		7,042,080								53,158			
5702	BEDFORD	TX		09/29/2016		787,051								13,212			
5703	JACKSONVILLE	FL		10/28/2016		1,553,541								26,226			
5709	COLORADO SPRINGS	CO		11/07/2016		1,758,816								18,803			
5710	AKRON	OH		11/17/2016		1,281,986								13,553			
5713	RIVERSIDE	CA		11/01/2016		5,529,695								57,804			
5714	SPRINGDALE	AR		10/28/2016		2,258,212								25,529			
5717	FAYETTEVILLE	NC		12/01/2016		2,636,438								83,008			
5719	SPENCERPORT	NY		11/01/2016		2,524,399								60,228			
5725	RANCHO SANTA MARGARI	CA		11/14/2016		2,170,495								23,018			
5729	PORTLAND	OR		12/01/2016		8,016,682								58,431			
5736	PALOS HEIGHTS	IL		11/04/2016		1,444,673								24,052			
5738	BONNEY LAKE	WA		11/16/2016		2,743,416								56,642			
5742	DUARTE	CA		11/21/2016		1,734,682								28,455			
5743	PORTLAND	OR		11/28/2016		2,009,080								31,302			
5745	RENO	NV		11/10/2016		1,021,875								32,299			
5750	ANCHORAGE	AK		11/16/2016		2,284,265								24,149			
5755	CLEMSON	SC		11/10/2016		3,616,610								37,755			
5769	DRAPER	UT		11/04/2016		2,493,448								16,949			
5777	VIRGINIA BEACH	VA		11/14/2016		1,778,245								18,892			
5785	TROY	AL		12/05/2016		1,776,045								102,358			
5786	WICHITA FALLS	TX		12/05/2016		429,807								50,351			
5788	WARRENSBURG	MO		12/05/2016		838,177								98,190			
5789	MARION	NC		01/04/2017		1,951,456								110,050			
5790	FORT WASHINGTON	MD		02/02/2017		473,114								51,164			
5798	BERKELEY	CA		01/03/2017		790,369								7,945			
5799	AMERICAN FORK	UT		11/30/2016		5,582,591								59,393			
5800	WHITTIER	CA		12/29/2016		2,938,117								29,076			
5801	CARMEL	IN		12/21/2016		709,574								83,012			
5803	EAGAN	MN		12/01/2016		1,202,909								12,512			
5806	YPSILANTI	MI		12/23/2016		658,138								20,421			
5809	BOISE	ID		11/18/2016		1,554,834								16,408			
5816	S SALT LAKE	UT		12/05/2016		2,352,793								17,290			
5820	OKLAHOMA CITY	OK		05/09/2017		2,144,287								32,838			

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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
5821	ONTARIO	CA		12/22/2016		1,346,010								9,532			
5825	BOZEMAN	MT		12/23/2016		1,782,088								18,112			
5826	BOZEMAN	MT		07/03/2017		8,319,936								79,212			
5828	WASHINGTON TERRACE	UT		12/23/2016		802,243								13,045			
5829	AURORA	CO		12/28/2016		3,782,226								51,483			
5831	HOUSTON	TX		12/19/2016		5,117,301								52,103			
5832	SAN ANTONIO	TX		11/14/2016		817,364								13,453			
5833	DANA POINT	CA		01/23/2017		2,137,479								21,457			
5834	SAN DIEGO	CA		12/12/2016		849,728								26,437			
5835	TWINSBURG	OH		03/01/2017		1,448,362								23,045			
5838	RICHMOND	IN		12/28/2016		1,849,490								29,145			
5841	COSTA MESA	CA		01/05/2017		764,383								23,726			
5844	PEORIA	IL		01/03/2017		1,693,744								11,616			
5849	HILLSBORO	OR		01/12/2017		1,494,937								15,313			
5850	POCATELLO	ID		01/12/2017		948,147								9,579			
5854	RICHMOND	VA		01/03/2017		764,772								7,880			
5860	NEWARK	DE		02/10/2017		2,633,937								25,717			
5861	BROOKLYN	NY		12/28/2017		5,067,488								128,629			
5863	SUGAR LAND	TX		03/01/2017		1,433,725								22,122			
5868	ANN ARBOR	MI		02/03/2017		1,815,820								17,729			
5869	EVERETT	WA		01/19/2017		1,856,227								18,107			
5871	MOUNT AIRY	NC		02/01/2017		1,101,619								32,916			
5873	ALBUQUERQUE	NM		01/17/2017		572,936								8,842			
5874	DAYTONA BEACH	FL		02/03/2017		1,770,916								16,771			
5877	LAS VEGAS	NV		02/10/2017		3,698,937								57,910			
5881	TUSTIN	CA		02/28/2017		4,071,301								38,525			
5883	MINEOLA	NY		02/17/2017		2,033,275								60,137			
5885	LAS VEGAS	NV		03/02/2017		1,792,155								27,652			
5886	WOLFFORTH	TX		02/03/2017		2,510,991								38,604			
5891	COTTAGE GROVE	OR		03/31/2017		2,466,532								25,277			
5893	AMHERST	NY		10/02/2017		2,635,147								36,836			
5895	WINCHESTER	VA		05/15/2017		6,076,208								57,207			
5899	SIGNAL HILL	CA		04/03/2017		1,694,576								51,437			
5900	STATESBORO	GA		02/09/2017		3,069,595								90,819			
5905	CHARLOTTE	NC		03/01/2017		4,959,125								48,262			
5906	GROVE CITY	OH		03/15/2017		992,556								15,084			
5916	VENICE	CA		03/20/2017		2,126,374								20,550			
5917	SANTA MONICA	CA		03/21/2017		1,725,171								16,673			
5918	SANTA MONICA	CA		03/20/2017		1,444,329								13,959			
5920	PALMDALE	CA		04/25/2017		2,613,368								39,386			
5921	FEDERAL WAY	WA		03/28/2017		5,287,966								282,296			
5922	OCEANSIDE	CA		06/01/2017		1,049,192								29,944			
5924	CLOVIS	CA		06/23/2017		599,228								9,065			
5927	MANKATO	MN		04/03/2017		1,120,703								17,139			
5928	ROSEVILLE	MI		03/21/2017		2,518,037								38,631			
5930	PORTLAND	OR		03/14/2017		1,392,881								21,464			
5932	LOCUST GROVE	GA		05/26/2017		644,468								5,652			
5933	GREENVILLE	SC		02/23/2017		1,389,234								13,470			
5940	PORTLAND	OR		03/31/2017		1,291,243								12,224			
5943	CARLSBAD	CA		05/08/2017		4,753,923								44,816			
5944	CARLSBAD	CA		05/08/2017		7,538,572								71,067			

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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
5945	SAN DIEGO	CA		04/04/2017		5,772,134								87,993			
5946	CHARLOTTE	NC		04/24/2017		1,237,336								11,391			
5947	TROY	MI		04/04/2017		1,419,088								41,541			
5950	TEMPE	AZ		03/28/2017		2,268,047								34,575			
5953	NEWTON	NC		05/04/2017		1,159,722								59,251			
5954	WINSTON SALEM	NC		03/02/2017		1,948,119								103,730			
5957	SANTA ANA	CA		04/07/2017		1,557,563								45,089			
5960	HAPEVILLE	GA		05/17/2017		1,161,316								17,551			
5966	SAN JOSE	CA		04/26/2017		3,744,930								35,876			
5967	PUEBLO	CO		04/10/2017		6,467,986								58,271			
5969	FOREST	VA		06/05/2017		1,056,051								29,915			
5970	YAKIMA	WA		04/27/2017		6,843,767								54,844			
5973	LUFKIN	TX		03/16/2017		1,442,421								14,006			
5975	ROANOKE	TX		04/26/2017		735,914								6,944			
5978	LAKEWOOD	CA		05/08/2017		7,352,929								69,317			
5979	RIALTO	CA		05/08/2017		3,691,025								34,796			
5980	VISALIA	CA		05/08/2017		3,964,029								37,369			
5982	EL DORADO HILLS	CA		05/08/2017		2,402,442								22,648			
5983	MAPLE GROVE	MN		03/30/2017		621,182								44,004			
5985	NASHVILLE	TN		04/28/2017		5,120,033								147,019			
5987	LAS VEGAS	NV		05/02/2017		2,519,085								23,345			
5990	SANTA BARBARA	CA		06/01/2017		3,241,468								30,489			
5991	DALLAS	OR		05/01/2017		728,994								13,802			
6000	SANTA CLARITA	CA		05/09/2017		1,471,511								15,092			
6003	TORRANCE	CA		04/20/2017		4,225,267								40,707			
6006	DURHAM	NC		05/19/2017		2,640,279								74,987			
6010	CITRUS HEIGHTS	CA		05/02/2017		1,127,391								32,556			
6011	KIHEI	HI		05/09/2017		1,051,512								9,676			
6014	SANTA ANA	CA		04/28/2017		3,902,481								36,097			
6018	HOUSTON	TX		08/02/2017		1,891,003								17,558			
6023	SAN ANTONIO	TX		06/30/2017		731,205								6,843			
6024	EL PASO	TX		05/26/2017		947,036								14,193			
6026	HENDERSON	NV		05/18/2017		1,401,909								20,646			
6027	WHITEHALL	OH		04/27/2017		1,249,294								23,418			
6033	HOUSTON	TX		05/08/2017		1,616,600								15,351			
6038	IRWINDALE	CA		08/07/2017		946,080								8,912			
6039	MARICOPA	AZ		06/09/2017		1,426,723								13,116			
6040	CINCINNATI	OH		06/23/2017		1,997,426								30,217			
6043	TULSA	OK		06/23/2017		921,401								11,277			
6044	CONWAY	AR		06/22/2017		998,184								12,217			
6047	NIPOMO	CA		06/14/2017		1,402,868								39,335			
6048	SALINAS	CA		06/09/2017		244,581								2,248			
6050	SANTA MONICA	CA		06/05/2017		3,797,012								24,389			
6051	SANTA MONICA	CA		06/08/2017		6,731,066								43,235			
6052	LOS ANGELES	CA		06/05/2017		5,091,447								32,704			
6053	SAN LUIS OBISPO	CA		06/14/2017		1,343,800								37,679			
6054	PORTLAND	OR		08/03/2017		1,291,549								18,871			
6055	DUNEDIN	FL		06/05/2017		312,501								18,140			
6058	GRAHAM	WA		07/20/2017		2,892,250								25,646			
6061	FOUNTAIN VALLEY	CA		06/07/2017		802,013								11,996			
6063	SIOUX FALLS	SD		06/23/2017		667,207								33,412			

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
6066	LYNNWOOD	WA		06/06/2017		1,106,790								31,611			
6071	JACKSONVILLE	FL		08/18/2017		4,892,513								42,805			
6078	CALEXICO	CA		06/08/2017		2,414,259								23,297			
6080	SAN DIEGO	CA		06/21/2017		6,165,121								93,567			
6084	SEATTLE	WA		06/15/2017		2,102,299								59,740			
6086	DELAWARE	OH		08/31/2017		2,936,494								43,581			
6089	DUBLIN	CA		06/01/2017		1,045,905								10,102			
6090	BIG RAPIDS	MI		08/01/2017		1,220,271								11,418			
6092	BURLINGTON	WA		06/09/2017		1,491,890								14,288			
6094	CHAMPAIGN	IL		06/22/2017		650,940								6,057			
6095	TUCSON	AZ		06/29/2017		1,353,494								21,208			
6098	PEMBROKE PINES	FL		08/16/2017		1,465,895								13,728			
6099	LITTLETON	CO		06/30/2017		1,383,047								127,832			
6100	COLUMBUS	OH		07/13/2017		1,019,862								14,852			
6101	MILWAUKEE	WI		09/05/2017		1,636,264								15,442			
6104	VAN NUYS	CA		06/30/2017		1,398,313								16,735			
6105	FARMINGTON HILLS	MI		07/06/2017		2,600,567								37,376			
6106	VERNON	CA		05/15/2018		2,049,129								6,819			
6110	MOUNT VERNON	OH		07/14/2017		1,850,784								27,836			
6111	COLUMBUS	GA		09/08/2017		899,001								24,675			
6114	LAS VEGAS	NV		07/24/2017		1,369,389								20,512			
6115	LAS VEGAS	NV		07/24/2017		2,921,363								43,759			
6117	LAWRENCE	KS		08/04/2017		883,319								34,579			
6118	CASPER	WY		07/26/2017		4,603,715								68,868			
6122	INDIANAPOLIS	IN		08/18/2017		4,864,635								30,444			
6126	AVON	OH		08/16/2017		1,996,258								29,124			
6131	SAN DIEGO	CA		10/03/2017		4,182,470								39,280			
6133	FAIRBURN	GA		09/08/2017		2,392,450								29,193			
6137	IRVINE	CA		07/07/2017		1,762,993								26,122			
6138	ALBUQUERQUE	NM		08/04/2017		1,741,424								48,768			
6139	CENTERVILLE	OH		08/09/2017		1,969,464								18,428			
6140	FORT WAYNE	IN		08/09/2017		1,271,945								11,901			
6149	OREGON CITY	OR		08/01/2017		2,485,237								37,153			
6150	OREGON CITY	OR		08/01/2017		1,768,904								26,444			
6152	WALNUT CREEK	CA		09/05/2017		695,992								6,381			
6153	BELLFLOWER	CA		08/09/2017		818,839								7,728			
6155	SAN DIEGO	CA		08/08/2017		1,179,539								33,069			
6158	COLUMBUS	OH		08/21/2017		2,836,771								27,055			
6162	LATHROP	CA		08/15/2017		1,138,147								10,730			
6165	MAPLE HEIGHTS	OH		09/22/2017		495,378								41,684			
6166	VICTORVILLE	CA		08/30/2017		2,454,339								94,789			
6169	SAN DIEGO	CA		09/14/2017		821,070								7,483			
6171	RALEIGH	NC		08/22/2017		1,541,892								14,529			
6172	BASTROP	TX		09/13/2017		2,616,093								24,665			
6173	TAMPA	FL		08/23/2017		4,066,269								41,179			
6178	SAN ANTONIO	TX		09/01/2017		1,497,531								14,351			
6181	EAST LOS ANGELES	CA		08/31/2017		1,056,321								9,978			
6187	TWIN FALLS	ID		08/31/2017		6,161,406								58,707			
6189	RICHMOND	VA		08/01/2017		1,800,113								16,763			
6196	CASTROVILLE	CA		08/31/2017		1,363,484								37,424			
6197	OREGON	OH		10/27/2017		468,249								4,432			

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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
6198	MARION	IN		10/27/2017		895,780								8,479			
6199	BIRMINGHAM	AL		10/27/2017		895,780								8,479			
6200	INDIANAPOLIS	IN		10/27/2017		590,401								5,588			
6201	REYNOLDSBURG	OH		10/27/2017		651,477								6,166			
6210	WOODSTOCK	GA		11/16/2017		660,890								10,418			
6211	KISSIMMEE	FL		09/25/2017		613,481								3,660			
6219	SANTA FE SPRINGS	CA		10/13/2017		594,207								5,368			
6224	ERIE	PA		09/21/2017		3,779,446								55,358			
6226	AMHERST	NY		10/02/2017		745,851								10,680			
6233	MOUNT PROSPECT	IL		10/19/2017		1,876,932								27,059			
6237	SOLON	OH		10/12/2017		1,391,228								12,915			
6240	LAHAINA	HI		11/16/2017		9,463,957								84,687			
6242	SAN CLEMENTE	CA		09/29/2017		2,249,110								32,812			
6244	NAMPA	ID		09/29/2017		2,503,108								27,211			
6250	STERLING HEIGHTS	MI		10/02/2017		2,170,888								31,482			
6251	WAYNESBORO	VA		10/20/2017		1,512,503								14,096			
6253	BREA	CA		09/22/2017		2,179,761								20,472			
6255	NEW BRAUNFELS	TX		11/14/2017		1,601,633								14,653			
6256	MCALLEN	TX		10/18/2017		1,916,680								17,246			
6258	VERNON	CA		10/05/2017		492,022								41,494			
6260	ALPHARETTA	GA		10/24/2017		2,642,352								14,071			
6263	WOODLAND HILLS	CA		11/01/2017		2,609,141								24,577			
6264	PHOENIXVILLE	PA		10/20/2017		2,047,944								18,463			
6267	PARKLAND	FL		12/20/2017		2,080,206								18,848			
6269	NEW ORLEANS	LA		11/17/2017		4,709,963								126,036			
6273	PLANT CITY	FL		12/20/2017		3,819,741								46,499			
6274	FEDERAL WAY	WA		02/01/2018		2,479,724								22,472			
6276	SCOTTSDALE	AZ		02/02/2018		2,041,933								28,598			
6278	BATAVIA	NY		12/21/2017		3,346,334								30,201			
6280	CONCORD	CA		10/31/2017		1,156,299								16,603			
6282	CHICAGO	IL		11/09/2017		5,528,806								51,576			
6283	SAINT LOUIS	MO		10/13/2017		4,694,624								57,478			
6284	SANTA YNEZ	CA		12/08/2017		612,209								16,295			
6287	PORTLAND	OR		10/23/2017		848,843								22,900			
6290	WATSONVILLE	CA		02/15/2018		748,920								54,472			
6291	PARK CITY	UT		12/12/2017		2,612,257								37,592			
6297	FRESNO	CA		11/02/2017		1,389,056								25,384			
6298	OCEANSIDE	CA		05/15/2018		1,309,631								31,602			
6301	PORTLAND	OR		11/21/2017		1,101,803								15,866			
6306	OREGON CITY	OR		12/20/2017		3,691,137								54,258			
6309	BARSTOW	CA		11/21/2017		894,211								12,920			
6310	GRAND PRAIRIE	TX		10/26/2017		741,974								6,989			
6314	SANTA CLARITA	CA		11/22/2017		1,803,701								16,714			
6316	NORTH CANTON	OH		12/01/2017		2,498,983								36,010			
6321	LOS ANGELES	CA		12/19/2017		2,865,987								18,432			
6323	ST LOUIS	MO		12/08/2017		1,071,349								9,774			
6324	SPRINGVILLE	NY		12/18/2017		899,562								23,505			
6330	BOSSIER CITY	LA		12/27/2017		2,252,601								32,384			
6333	PLANO	TX		12/19/2017		3,584,328								51,703			
6335	LITTLETON	CO		11/22/2017		2,904,011								12,790			
6336	TURLOCK	CA		12/18/2017		2,957,987								18,827			

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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
6337	MORGAN HILL	CA		11/07/2017		2,424,915								36,142			
6344	CRANSTON	RI		12/15/2017		1,306,858								34,333			
6348	SOUTH LAKE TAHOE	CA		12/20/2017		1,301,352								11,745			
6350	FALLBROOK	CA		02/01/2018		3,319,371								29,579			
6360	PFLUGERVILLE	TX		12/29/2017		2,361,484								33,720			
6361	TROY	MI		04/23/2018		3,311,724								42,953			
6362	SACREMENTO	CA		12/28/2017		3,620,072								33,256			
6363	STATELINE	NV		12/13/2017		1,739,992								11,074			
6365	ARLINGTON HEIGHTS	IL		01/08/2018		824,700								7,502			
6374	AURORA	CO		12/15/2017		780,411								5,873			
6375	IRVING	TX		05/31/2018		2,004,693								48,596			
6376	SYLVAN LAKE	MI		12/27/2017		2,348,491								34,014			
6381	MADISON	WI		01/10/2018		4,316,176								38,423			
6384	RANCHO CUCAMONGA	CA		12/13/2017		2,271,908								13,985			
6385	MIDLAND	TX		12/20/2017		7,531,075								182,016			
6386	KENTWOOD	MI		12/29/2017		16,062,304								143,704			
6391	BRENTWOOD	CA		12/21/2017		3,057,575								44,254			
6399	LEXINGTON	NC		12/29/2017		13,031,119								185,140			
6400	TRIANGLE	VA		12/27/2017		3,286,322								74,793			
6402	ROANOKE	TX		01/12/2018		1,239,281								11,253			
6403	ENCINITAS	CA		01/30/2018		3,081,355								28,621			
6404	VACAVILLE	CA		01/12/2018		3,232,572								29,959			
6405	GRESHAM	OR		12/29/2017		620,742								16,207			
6406	SAINT PAUL	MN		02/27/2018		506,267								2,732			
6408	MOUNT VERNON	OH		03/23/2018		1,097,922								18,945			
6409	HURST	TX		01/19/2018		1,841,742								16,956			
6411	WASHINGTON	DC		12/21/2018		995,455								5,417			
6414	KELLER	TX		02/09/2018		2,110,063								19,350			
6415	FORT WORTH	TX		02/09/2018		2,093,081								19,213			
6419	CITY OF INDUSTRY	CA		12/28/2017		2,264,337								20,577			
6420	CITY OF INDUSTRY	CA		12/28/2017		6,186,713								56,222			
6421	CITY OF INDUSTRY	CA		12/28/2017		1,571,425								14,280			
6422	CITY OF INDUSTRY	CA		12/28/2017		1,175,475								10,682			
6423	CITY OF INDUSTRY	CA		12/28/2017		1,117,733								10,158			
6424	CITY OF INDUSTRY	CA		12/28/2017		882,638								8,021			
6426	NAMPA	ID		12/28/2017		4,132,245								37,257			
6428	CLARKSTON	MI		02/09/2018		1,666,786								14,664			
6429	ANAHEIM	CA		02/16/2018		2,188,168								13,606			
6430	CONROE	TX		02/14/2018		582,621								5,125			
6437	SOUTHLAKE	TX		03/22/2018		1,792,592								24,721			
6439	SPARKS	NV		02/15/2018		3,478,770								18,237			
6440	SAN LEANDRO	CA		10/26/2018		531,245								43,903			
6446	BELLEVUE	WA		12/20/2018		1,384,917								30,630			
6454	FAIRFIELD	CA		02/15/2018		857,371								14,934			
6456	LAS VEGAS	NV		03/01/2018		2,066,793								18,828			
6457	MOBILE	AL		02/23/2018		2,283,496								20,413			
6458	DRAPER	UT		03/01/2018		2,150,469								19,552			
6461	CHICAGO	IL		12/26/2018		2,630,852								20,723			
6463	SAN DIEGO	CA		03/16/2018		2,408,430								21,194			
6464	COSTA MESA	CA		02/09/2018		2,077,808								18,501			
6466	ELMHURST	IL		04/09/2018		1,190,131								29,114			

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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
6469	DANA POINT	CA		03/07/2018		995,988								8,099			
6470	BAY CITY	TX		03/09/2018		1,270,028								32,322			
6472	HARLINGEN	TX		03/23/2018		1,316,777								32,924			
6474	MCMINNVILLE	OR		02/22/2018		1,580,216								14,028			
6477	SALEM	OR		04/05/2018		1,222,304								16,786			
6478	AMARILLO	TX		04/06/2018		2,160,218								49,843			
6479	ODESSA	TX		04/06/2018		641,315								14,797			
6485	DETROIT	MI		03/29/2018		734,613								9,742			
6486	ARLINGTON	VA		03/09/2018		5,074,480								45,003			
6488	SAN ANTONIO	TX		04/05/2018		2,404,573								20,780			
6489	EAGLE	ID		07/20/2018		1,001,480								23,448			
6490	HIGHLAND RANCH	CO		04/09/2018		852,125								7,461			
6497	WOODLAND	CA		03/22/2018		2,320,864								20,219			
6500	SANTA MARIA	CA		03/28/2018		1,918,445								16,916			
6501	QUINCY	FL		03/28/2018		875,812								7,723			
6502	ANKENY	IA		03/28/2018		1,918,445								16,916			
6508	PORT SAINT LUCIE	FL		03/08/2018		3,838,791								33,571			
6524	PACIFIC PALISADES	CA		10/10/2018		2,318,633								18,575			
6530	LUBBOCK	TX		04/16/2018		4,439,202								105,268			
6533	HARKER HEIGHTS	TX		04/05/2018		2,105,107								17,774			
6534	EL SEGUNDO	CA		04/16/2018		1,171,512								15,677			
6535	FAIRFIELD	CA		05/10/2018		2,820,757								23,966			
6536	INDIANAPOLIS	IN		04/24/2018		1,897,387								16,007			
6544	MIDLAND	TX		05/09/2018		1,095,153								24,697			
6545	LUBBOCK	TX		05/09/2018		958,259								21,610			
6548	MEMPHIS	TN		04/06/2018		708,716								5,972			
6549	WAKE FOREST	NC		05/09/2018		1,792,216								24,152			
6552	LOCKPORT	NY		05/04/2018		1,198,606								19,776			
6555	DALLAS	TX		04/26/2018		927,413								7,832			
6562	OLEAN	NY		07/18/2018		1,330,908								31,333			
6564	MARRERO	LA		04/18/2018		3,278,900								28,058			
6565	LAS VEGAS	NV		05/31/2018		1,986,760								13,143			
6567	AMARILLO	TX		04/27/2018		1,626,205								38,448			
6568	LUBBOCK	TX		04/27/2018		718,347								16,214			
6569	LUBBOCK	TX		04/27/2018		1,163,039								26,252			
6576	ST PETERSBURG	FL		11/19/2018		2,269,200								28,532			
6580	COCOA	FL		05/17/2018		2,962,116								24,715			
6581	HESPERIA	CA		05/25/2018		1,307,571								31,631			
6583	SEATTLE	WA		08/06/2018		4,635,166								26,627			
6585	TUSCALOOSA	AL		04/19/2018		4,604,327								38,843			
6586	EASTPOINTE	MI		04/19/2018		3,035,820								25,611			
6589	DALLAS	TX		07/11/2018		2,031,664								17,156			
6590	GARLAND	TX		07/11/2018		2,200,970								18,586			
6591	HOUSTON	TX		12/03/2018		1,812,126								9,701			
6600	CHARLOTTE	NC		05/04/2018		543,917								4,589			
6601	EAST SYRACUSE	NY		06/20/2018		1,601,751								38,353			
6604	SHERMAN OAKS	CA		06/07/2018		2,222,549								12,814			
6607	ONTARIO	CA		06/04/2018		1,180,836								10,015			
6609	GILBERT	AZ		06/19/2018		1,920,737								14,000			
6617	MARINA	CA		06/01/2018		1,518,865								12,856			
6624	BRONX	NY		06/11/2018		3,940,600								90,354			

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

1 Loan Number	Location: 2 City	Location: 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
6629	EL CAJON	CA		06/19/2018		3,023,236								17,407			
6631	SAN ANGELO	TX		06/06/2018		2,061,145								46,265			
6636	ODESSA	TX		07/02/2018		1,177,107								26,103			
6637	RINGGOLD	GA		08/16/2018		2,973,471								24,838			
6639	SALT LAKE CTY	UT		06/28/2018		848,095								7,049			
6640	SALT LAKE CITY	UT		06/28/2018		2,287,472								19,111			
6642	SAN DIEGO	CA		06/27/2018		6,208,177								82,560			
6651	NEWNAN	GA		06/28/2018		1,276,131								10,860			
6655	KENNEWICK	WA		06/01/2018		1,431,414								12,240			
6659	WESTMINSTER	CO		06/29/2018		1,012,803								8,619			
6664	TEMPLE	TX		06/19/2018		1,567,341								13,095			
6672	ROCHESTER HILLS	MI		06/01/2018		1,858,366								15,649			
6678	BLUE ASH	OH		07/12/2018		5,612,271								73,631			
6679	CINCINNATI	OH		07/12/2018		1,808,398								23,725			
6680	BLUE ASH	OH		07/12/2018		763,893								10,022			
6681	CINCINNATI	OH		07/12/2018		1,091,275								14,317			
6682	EAST WENATCHEE	WA		07/24/2018		6,114,375								144,256			
6683	TACOMA	WA		07/25/2018		1,368,994								17,848			
6684	CINCINNATI	OH		07/12/2018		1,114,659								14,624			
6689	CANOGA PARK	CA		07/24/2018		1,916,521								15,690			
6690	NORTH HOLLYWOOD	CA		07/24/2018		1,026,940								5,774			
6692	DALLAS	TX		07/11/2018		1,445,587								12,040			
6693	WEST BEND	WI		08/31/2018		1,181,082								15,160			
6694	RENO	NV		06/19/2018		1,475,494								8,519			
6695	TUCSON	AZ		06/28/2018		1,564,742								20,295			
6697	RICHARDSON	TX		06/20/2018		2,771,064								23,367			
6699	COMSTOCK PARK	MI		08/01/2018		903,852								21,171			
6700	RICHLAND	MS		08/17/2018		2,648,085								61,640			
6702	CHICAGO	IL		06/21/2018		2,290,333								19,018			
6706	BURBANK	CA		08/01/2018		738,510								10,730			
6707	GILBERT	AZ		07/23/2018		4,618,051								39,359			
6716	ALTOONA	IA		06/29/2018		2,509,387								13,624			
6719	LACEY	WA		09/07/2018		5,960,750								49,559			
6720	LACEY	WA		09/07/2018		9,408,422								76,450			
6725	HOBBS	NM		07/02/2018		904,797								19,865			
6726	SUMMERVILLE	SC		08/17/2018		1,531,249								19,826			
6727	MOUNT PLEASANT	SC		08/17/2018		1,786,457								23,130			
6728	WAKE FOREST	NC		08/17/2018		1,354,567								17,538			
6729	URBANA	MD		10/30/2018		1,967,869								44,989			
6731	MORGANTOWN	WV		07/13/2018		2,155,637								18,147			
6734	LAS VEGAS	NV		07/31/2018		1,325,419								17,553			
6739	GLENDALE	AZ		06/26/2018		1,313,727								10,953			
6747	ALBANY	OR		08/02/2018		1,022,768								8,347			
6749	SANTA MARIA	CA		08/20/2018		2,194,600								37,969			
6750	WICKENBURG	AZ		07/26/2018		1,403,155								11,583			
6751	ALBANY	OR		08/17/2018		3,971,453								92,575			
6755	RENSSELAER	IN		08/20/2018		737,002								7,764			
6757	FORT WAYNE	IN		08/20/2018		1,392,114								14,665			
6761	SAN ANTONIO	TX		09/06/2018		1,534,547								36,012			
6764	EDGEWATER	FL		08/23/2018		1,022,397								8,417			
6767	NORMANDY PARK	WA		09/26/2018		6,353,913								64,592			

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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
6771	TEMECULA	CA		10/01/2018		869,369								11,082			
6773	LAKE JACKSON	TX		08/30/2018		1,231,729								15,913			
6774	PORTLAND	OR		09/13/2018		11,309,422								95,406			
6775	UPPER MARLBORO	MD		10/16/2018		1,111,335								9,121			
6777	OVIEDO	FL		08/23/2018		1,150,197								9,469			
6781	FOOTHILL RANCH	CA		08/23/2018		1,404,940								11,603			
6785	HOUSTON	TX		09/21/2018		1,613,319								20,852			
6787	HENDERSON	NV		09/07/2018		2,004,860								11,549			
6789	HOUSTON	TX		09/21/2018		1,460,540								11,955			
6792	NORTH CHESTERFIELD	VA		08/30/2018		587,519								4,862			
6794	LAS VEGAS	NV		03/07/2019		5,748,978								32,466			
6795	LOS ANGELES	CA		08/28/2018		688,024								15,981			
6799	EVERETT	WA		10/01/2018		3,753,588								30,917			
6800	TEMECULA	CA		09/28/2018		3,192,609								26,572			
6801	LUBBOCK	TX		09/25/2018		3,173,481								67,882			
6807	OKLAHOMA CITY	OK		10/23/2018		1,901,577								24,286			
6808	ALBUQUERQUE	NM		09/17/2018		3,121,684								17,999			
6810	TOMBALL	TX		09/07/2018		908,280								11,603			
6811	PAYSON	UT		09/07/2018		787,870								10,146			
6812	RENO	NV		10/12/2018		1,682,808								13,948			
6813	CINCINNATI	OH		09/11/2018		1,284,965								10,513			
6820	FAYETTEVILLE	AR		09/14/2018		1,314,993								10,703			
6826	SHERMAN OAKS	CA		10/26/2018		1,090,344								30,072			
6827	FORT WORTH	TX		09/17/2018		5,682,525								46,903			
6834	OAKBROOK TERRACE	IL		10/23/2018		567,203								10,039			
6835	WEST SACRAMENTO	CA		10/19/2018		679,514								8,717			
6836	SACRAMENTO	CA		10/19/2018		1,540,758								19,765			
6837	ALLEN PARK	MI		08/30/2018		551,047								7,078			
6838	AIKEN	SC		10/25/2018		1,967,869								44,989			
6839	PALMETTO	FL		10/15/2018		548,236								12,569			
6840	MUSTANG RIDGE	TX		10/10/2018		326,113								10,113			
6841	FORT WORTH	TX		10/10/2018		364,333								8,263			
6850	SEATTLE	WA		11/14/2018		5,302,897								43,732			
6851	SYRACUSE	NY		03/25/2019		1,965,011								42,695			
6856	VENICE	CA		12/12/2018		1,226,955								6,560			
6862	GAYLORD	MI		10/17/2018		771,233								9,857			
6863	SOUTH HOLLAND	IL		10/17/2018		1,661,118								21,231			
6868	OCEANSIDE	CA		10/16/2018		3,413,340								28,278			
6869	PARAMOUNT	CA		10/16/2018		1,280,003								10,604			
6870	EVANSVILLE	IN		10/23/2018		1,076,961								13,714			
6871	INDIANAPOLIS	IN		11/13/2018		1,585,444								12,938			
6874	IRVINE	CA		11/20/2018		3,008,470								38,560			
6876	ROUND ROCK	TX		11/16/2018		987,282								7,981			
6877	TERRE HAUTE	IN		09/13/2018		6,324,103								36,528			
6880	WEST WARWICK	RI		10/24/2018		1,015,510								8,951			
6881	FARMERS BRANCH	TX		11/01/2018		2,207,402								17,852			
6883	RIO RANCHO	NM		10/22/2018		1,902,332								15,417			
6885	HOLLY SPRINGS	GA		11/28/2018		793,654								6,436			
6886	CUMMING	GA		11/28/2018		772,203								6,262			
6887	WESLEY CHAPEL	FL		11/28/2018		943,805								7,653			
6888	ST PETE BEACH	FL		11/28/2018		755,044								6,123			

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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
6889	MARBLE FALLS	TX		11/28/2018		600,603								4,870			
6890	CHARLESTON	SC		11/28/2018		755,044								6,123			
6891	BOYNTON BEACH	FL		11/28/2018		579,152								4,696			
6892	FLETCHER	NC		11/28/2018		900,905								7,306			
6893	HUNTSVILLE	AL		11/28/2018		900,905								7,306			
6894	COLUMBUS	GA		11/28/2018		583,443								4,731			
6895	WOODSTOCK	GA		11/28/2018		1,372,806								11,132			
6899	LAS VEGAS	NV		12/11/2018		2,041,329								16,397			
6900	MORRISTOWN	TN		10/31/2018		607,452								6,416			
6903	HOUSTON	TX		12/19/2018		2,239,722								17,907			
6904	LUBBOCK	TX		11/21/2018		1,075,731								22,588			
6905	CANTON	OH		12/04/2018		1,922,984								43,098			
6906	PARKVILLE	MO		12/21/2018		936,278								18,523			
6907	LIVERPOOL	NY		12/04/2018		1,865,408								23,699			
6912	CULVER CITY	CA		11/20/2018		2,889,762								16,243			
6914	LAS VEGAS	NV		01/15/2019		2,154,401								17,188			
6915	SAN FRANCISCO	CA		12/14/2018		1,709,110								38,629			
6921	FOUNTAIN VALLEY	CA		12/13/2018		3,741,385								20,525			
6922	SARASOTA	FL		12/21/2018		727,938								16,063			
6924	MIAMI	FL		12/13/2018		1,246,284								10,011			
6926	SAN DIEGO	CA		12/06/2018		500,836								6,159			
6933	HUBER HEIGHTS	OH		12/06/2018		2,936,384								37,332			
6936	HIXSON	TN		12/07/2018		782,824								20,389			
6939	METAIRIE	LA		12/21/2018		4,062,830								33,213			
6940	HARVEY	LA		12/14/2018		1,461,906								11,800			
6942	WARREN	MI		12/11/2018		1,301,396								10,487			
6943	WARREN	MI		12/11/2018		910,547								7,337			
6944	WARREN	MI		12/11/2018		3,199,801								25,784			
6951	ROSEVILLE	CA		11/21/2018		4,401,894								24,396			
6952	GOODYEAR	AZ		11/29/2018		1,343,846								10,738			
6954	CARSON CITY	NV		01/22/2019		7,923,308								97,483			
6955	CARSON CITY	NV		01/22/2019		2,234,779								27,495			
6960	FORT LAUDERDALE	FL		04/09/2019		6,736,630								38,794			
6961	FUQUAY VARINA	NC		02/13/2019		962,268								11,946			
6964	SACRAMENTO	CA		04/26/2019		2,197,434								18,124			
6965	GUN BARREL CITY	TX		11/28/2018		2,107,419								16,856			
6966	LAS VEGAS	NV		03/29/2019		3,652,613								19,499			
6968	MOGADORE	OH		12/21/2018		3,279,261								40,832			
6969	KENT	OH		12/21/2018		1,039,766								12,947			
6972	LOMPOC	CA		02/01/2019		2,412,741								29,640			
6973	CHULA VISTA	CA		12/21/2018		1,463,039								8,142			
6977	MCALLEN	TX		12/20/2018		1,357,084								17,012			
6978	THOUSAND OAKS	CA		12/21/2018		2,006,752								16,061			
6979	COMMERCE	CA		01/16/2019		3,898,952								21,301			
6982	PHOENIX	AZ		12/21/2018		1,373,516								11,193			
6983	MANSFIELD	TX		12/27/2018		1,811,694								22,626			
6985	OKLAHOMA CITY	OK		01/17/2019		4,884,303								31,065			
6986	SACRAMENTO	CA		01/22/2019		3,022,312								24,027			
6987	ASHBURN	VA		02/26/2019		2,761,632								22,207			
6989	COLORADO SPRINGS	CO		12/21/2018		2,066,646								16,558			
6995	ALBUQUERQUE	NM		01/23/2019		1,604,118								19,900			

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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
6996	NAPA	CA		04/12/2019		2,170,586								9,179			
6998	SAN FRANCISCO	CA		01/15/2019		1,729,953								13,621			
6999	RIO RANCHO	NM		01/25/2019		1,851,359								10,214			
7000	CICERO	NY		02/25/2019		2,165,266								27,047			
7001	BELLE ISLE	FL		12/27/2018		1,908,060								23,883			
7002	SAN DIEGO	CA		01/24/2019		1,042,290								22,957			
7004	EAST DUNDEE	IL		01/25/2019		1,921,327								15,274			
7007	FRESNO	CA		04/19/2019		3,201,209								67,869			
7012	CHANDLER	AZ		12/28/2018		2,279,294								18,379			
7015	GALLATIN	TN		02/15/2019		2,410,901								29,889			
7016	FRESNO	CA		02/20/2019		801,782								10,023			
7017	ODESSA	FL		12/28/2018		1,450,698								18,280			
7019	ARVADA	CO		02/28/2019		1,740,059								13,948			
7022	SAN DIEGO	CA		02/27/2019		3,875,447								31,531			
7025	VENTURA	CA		03/05/2019		1,112,742								15,984			
7026	SALT LAKE CITY	UT		02/20/2019		1,599,159								20,186			
7027	CANTON	MI		03/15/2019		1,027,511								12,694			
7029	RANCHO CORDOVA	CA		02/14/2019		1,006,317								12,672			
7035	COTTONWOOD	AZ		02/15/2019		2,067,009								14,517			
7041	LOVELAND	CO		01/24/2019		1,549,320								12,542			
7043	SOUTH PASADENA	CA		04/15/2019		4,178,878								72,109			
7045	BELLINGHAM	WA		03/08/2019		1,117,448								24,438			
7047	ANCHORAGE	AK		03/27/2019		4,700,024								102,971			
7050	LITCHFIELD PARK	AZ		02/25/2019		869,968								19,156			
7051	SCOTTSDALE	AZ		05/03/2019		1,906,128								15,241			
7052	NACOGDOCHES	TX		02/28/2019		818,249								10,407			
7053	VINELAND	NJ		02/28/2019		767,260								9,758			
7054	SAINT LOUIS	MO		02/28/2019		747,836								9,511			
7055	GAINESVILLE	GA		02/28/2019		724,365								9,212			
7056	MOBILE	AL		02/28/2019		519,843								6,611			
7057	COLLEGE DALE	TN		03/13/2019		646,372								8,156			
7058	YULEE	FL		03/13/2019		655,229								8,268			
7059	ZANESVILLE	OH		02/28/2019		767,341								9,759			
7060	CIRCLEVILLE	OH		02/28/2019		511,426								6,504			
7061	SAINT GEORGE	UT		02/28/2019		724,365								9,212			
7062	FARGO	ND		02/28/2019		690,453								8,781			
7063	COLUMBUS	IN		02/28/2019		639,302								8,131			
7065	VAN NUYS	CA		03/18/2019		2,115,355								17,504			
7068	NEWBERRY	SC		04/15/2019		1,990,315								24,954			
7069	ARTESIA	NM		04/15/2019		1,346,981								16,888			
7070	BAY CITY	MI		04/15/2019		1,869,690								23,442			
7071	MCALLEN	TX		04/15/2019		1,346,981								16,888			
7072	INDIANAPOLIS	IN		04/15/2019		1,487,710								18,653			
7073	KENT	WA		03/25/2019		1,280,558								16,219			
7075	STOCKBRIDGE	GA		02/21/2019		1,296,593								10,673			
7077	SIERRA VISTA	AZ		03/15/2019		842,726								18,285			
7078	SEATTLE	WA		03/12/2019		3,526,000								44,457			
7079	RENO	NV		03/26/2019		1,107,820								21,243			
7084	BOLINGBROOK	IL		03/04/2019		702,272								15,238			
7085	HUBER HEIGHTS	OH		04/01/2019		1,121,909								14,145			
7086	FT WORTH	TX		04/04/2019		1,803,008								15,046			

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1 Loan Number	Location: 2 City	Location: 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
7088	PACIFIC PALISADES	CA		04/08/2019		1,799,216								6,756			
7089	LAWRENCE	KS		04/12/2019		3,529,773								29,269			
7090	MCALLEN	TX		03/21/2019		1,818,094								14,477			
7091	LAS VEGAS	NV		04/01/2019		519,936								4,118			
7092	NEWPORT BEACH	CA		03/15/2019		1,978,268								8,407			
7093	NEWPORT BEACH	CA		03/15/2019		1,978,268								8,407			
7095	MORENO VALLEY	CA		04/05/2019		948,957								7,711			
7096	LAFAYETTE	LA		04/05/2019		23,527,088								494,865			
7097	Indianapolis	IN		04/26/2019		1,124,265								9,086			
7099	PLAINFIELD	IN		04/15/2019		3,054,431								25,301			
7101	ROHNERT PARK	CA		04/25/2019		1,471,558								11,829			
7102	SEATTLE	WA		07/09/2019		3,431,576								27,495			
7105	SUNNYVALE	CA		04/11/2019		1,726,677								13,971			
7106	ST LOUIS PARK	MN		04/05/2019		1,640,368								20,792			
7110	GRANDVILLE	MI		03/29/2019		724,853								15,815			
7111	FRESNO	CA		03/29/2019		1,439,407								18,286			
7112	ROEBUCK	SC		04/01/2019		3,158,311								26,217			
7113	CORPUS CHRISTI	TX		04/03/2019		1,413,466								8,196			
7116	JACKSONVILLE	FL		05/21/2019		2,568,189								21,160			
7120	HENDERSON	NV		04/24/2019		3,216,334								26,387			
7122	OCEANSIDE	CA		04/03/2019		807,995								6,700			
7123	INDIANAPOLIS	IN		04/18/2019		4,175,463								34,623			
7124	CARLSBAD	CA		03/26/2019		8,997,525								75,886			
7128	SAN DIEGO	CA		05/07/2019		1,360,908								7,706			
7129	O FALLON	IL		05/23/2019		1,329,478								7,581			
7131	LAKE SAINT LOUIS	MO		05/02/2019		1,590,878								13,276			
7134	SAN DIEGO	CA		05/31/2019		8,138,675								102,019			
7136	SAN DIEGO	CA		05/07/2019		2,268,180								12,843			
7137	FRESNO	CA		04/03/2019		1,933,496								11,026			
7138	PORTERVILLE	CA		04/03/2019		2,203,286								12,565			
7139	DALLAS	GA		04/17/2019		844,241								4,642			
7140	LAREDO	TX		04/03/2019		1,261,592								7,075			
7141	NEWARK	NJ		05/23/2019		3,047,918								18,717			
7142	CORONA	CA		05/06/2019		4,702,600								28,234			
7143	CORONA	CA		06/20/2019		1,351,534								7,816			
7144	PARKER	CO		05/06/2019		4,756,780								38,775			
7146	ROUND ROCK	TX		05/07/2019		971,891								7,974			
7150	LOS GATOS	CA		05/17/2019		1,517,433								12,184			
7155	SEATTLE	WA		04/25/2019		4,742,256								38,989			
7156	SEATTLE	WA		04/25/2019		4,224,919								34,736			
7158	COLMAR	PA		05/28/2019		1,242,219								26,555			
7159	DAVIE	FL		06/26/2019		1,733,082								14,098			
7160	LOCKPORT	IL		04/08/2019		2,211,175								18,026			
7163	ROCKY MOUNT	NC		04/10/2019		826,539								6,393			
7165	LAS VEGAS	NV		06/24/2019		6,551,956								53,874			
7166	LAS VEGAS	NV		06/24/2019		4,151,734								34,138			
7167	LAS VEGAS	NV		06/24/2019		5,687,011								46,762			
7168	LAS VEGAS	NV		06/24/2019		3,005,683								24,714			
7172	FRASER	MI		05/24/2019		9,537,069								120,423			
7174	SAN DIEGO	CA		06/12/2019		2,558,047								32,234			
7178	CORONA	CA		05/13/2019		1,796,772								10,536			

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
7179	CORONA	CA		07/09/2019		1,173,353								6,758			
7180	HOUSTON	TX		05/28/2019		1,590,038								19,435			
7186	GRAPEVINE	TX		04/10/2019		509,261								15,449			
7187	AMARILLO	TX		05/14/2019		2,311,112								19,042			
7188	MT PLEASANT	MI		05/24/2019		1,067,663								13,272			
7189	LAWTON	OK		05/31/2019		779,822								6,289			
7190	HARLINGEN	TX		06/10/2019		653,275								5,106			
7193	MISSOURI CITY	TX		06/12/2019		994,540								21,314			
7194	TROY	MI		07/02/2019		1,462,577								17,901			
7198	SAN RAFAEL	CA		06/21/2019		846,496								4,699			
7199	SCOTTSDALE	AZ		07/02/2019		15,278,041								129,173			
7200	SANTA MONICA	CA		06/12/2019		1,812,666								15,082			
7201	BEND	OR		05/31/2019		3,408,554								20,239			
7202	ARKANSAS CITY	KS		06/10/2019		651,205								7,856			
7203	GERMANTOWN	TN		06/07/2019		2,412,432								30,471			
7212	TUALATIN	OR		05/24/2019		1,941,964								16,018			
7214	SAN DIEGO	CA		07/08/2019		2,084,239								58,843			
7215	YUKON	OK		06/14/2019		683,236								14,422			
7216	SEASIDE	CA		06/06/2019		554,724								2,960			
7219	FORT WAYNE	IN		06/11/2019		589,714								7,391			
7220	MOUNT VERNON	WA		06/11/2019		696,190								8,726			
7221	YUCAIPA	CA		06/11/2019		827,238								10,368			
7222	NORTH MYRTLE BEACH	SC		06/11/2019		974,666								12,216			
7223	STAFFORD	VA		06/11/2019		900,952								11,292			
7224	CARTHAGE	TX		06/11/2019		342,362								4,291			
7225	GEORGETOWN	TX		06/11/2019		892,762								11,190			
7226	REDDING	CA		06/11/2019		843,619								10,574			
7227	PRINCETON	TX		06/11/2019		696,190								8,726			
7228	ORLANDO	FL		06/11/2019		1,089,333								13,653			
7229	REPUBLIC	MO		06/11/2019		466,857								5,851			
7232	STOCKTON	CA		05/22/2019		3,779,214								22,948			
7237	ANKENY	IA		06/20/2019		999,067								8,005			
7238	MIDWEST CITY	OK		06/20/2019		1,129,379								9,049			
7239	OKLAHOMA CITY	OK		05/17/2019		2,703,695								34,253			
7242	RIALTO	CA		06/04/2019		1,488,279								12,302			
7243	WOODSTOCK	IL		06/06/2019		2,415,433								30,370			
7244	Rome	GA		08/28/2019		736,356								15,266			
7246	WOODLAND	CA		06/12/2019		1,656,261								13,000			
7250	NORTH HILLS	CA		07/01/2019		1,193,181								9,832			
7253	LA HABRA	CA		06/18/2019		1,820,069								14,789			
7255	Puyallup	WA		08/06/2019		1,304,155								10,601			
7257	TUCSON	AZ		07/19/2019		808,312								16,977			
7258	FLORENCE	OR		07/19/2019		592,762								12,450			
7261	Southfield	MI		08/08/2019		3,233,315								40,682			
7263	St Charles	IL		07/31/2019		1,728,377								28,826			
7264	Algonquin	IL		08/01/2019		1,728,377								28,826			
7265	Harwood Heights	IL		07/31/2019		1,728,377								28,826			
7266	San Bernardino	CA		03/05/2020		3,082,396								60,389			
7269	SALEM	OR		07/15/2019		3,956,668								84,154			
7270	AMERICAN FORK	UT		06/20/2019		729,824								9,001			
7271	CLOVIS	CA		07/16/2019		20,843,231								427,385			

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
7275	Houston	TX		07/26/2019		939,142								7,739			
7277	Portland	OR		07/29/2019		13,632,037								112,714			
7278	KINGSVILLE	TX		06/20/2019		1,221,743								9,949			
7279	FEDERAL WAY	WA		07/15/2019		4,154,525								34,351			
7284	Pace	FL		07/30/2019		6,223,721								131,976			
7285	North Ridgeville	OH		07/30/2019		1,710,784								14,115			
7287	Canton	OH		09/25/2019		3,299,100								78,032			
7288	Deer Park	TX		08/09/2019		3,999,363								33,246			
7291	Duvall	WA		08/02/2019		2,395,877								25,002			
7292	STOW	OH		07/11/2019		1,084,168								8,772			
7297	CARROLLTON	GA		07/22/2019		1,817,370								14,982			
7298	New York	NY		08/12/2019		1,819,211								10,405			
7300	Ontario	CA		07/23/2019		1,382,280								11,553			
7301	Medford	OR		08/16/2019		1,303,826								10,569			
7302	Austin	TX		08/19/2019		2,803,026								34,867			
7310	Corpus Christi	TX		08/07/2019		1,701,924								9,774			
7311	Odessa	TX		08/16/2019		3,465,875								19,036			
7313	Cypress	TX		07/25/2019		1,423,133								17,497			
7320	Los Angeles	CA		09/03/2019		1,397,253								8,220			
7324	Los Angeles	CA		09/10/2019		1,647,593								10,352			
7325	Wauwatosa	WI		08/08/2019		2,618,837								21,306			
7328	Mesa	AZ		08/15/2019		3,857,460								22,515			
7329	Peculiar	MO		10/08/2019		3,431,160								28,325			
7330	Mesa	AZ		08/12/2019		1,473,502								12,200			
7331	Lake Elsinore	CA		08/14/2019		866,766								7,176			
7334	Sacramento	CA		07/31/2019		1,124,145								9,345			
7336	Staunton	VA		09/13/2019		1,816,552								10,115			
7337	Naples	FL		08/14/2019		670,651								6,981			
7344	Placentia	CA		08/26/2019		864,698								7,260			
7345	Woodbury	MN		08/09/2019		2,910,590								17,433			
7348	Watsonville	CA		09/03/2019		4,492,068								27,176			
7349	Victorville	CA		09/06/2019		2,406,152								19,878			
7351	Elk Grove Village	IL		08/02/2019		1,468,461								18,604			
7352	Manteca	CA		11/01/2019		2,379,805								14,774			
7353	West Springfield	MA		09/09/2019		1,481,806								22,473			
7357	Draper	UT		09/10/2019		2,683,822								33,256			
7360	Austin	TX		09/12/2019		2,921,680								34,822			
7362	Los Angeles	CA		11/22/2019		1,558,703								9,295			
7365	Kent	WA		10/23/2019		1,074,728								8,866			
7366	Henderson	NV		08/13/2019		1,700,932								21,238			
7367	Santa Clara	CA		09/20/2019		1,736,043								14,394			
7369	Cold Spring	KY		11/12/2019		1,350,442								16,749			
7371	Detroit	MI		09/17/2019		1,711,798								21,199			
7372	Tolleson	AZ		08/22/2019		751,611								9,149			
7373	Exton	PA		10/08/2019		7,821,076								121,960			
7378	Carrollton	TX		09/27/2019		3,524,412								28,655			
7379	Yulee	FL		08/28/2019		991,915								9,987			
7381	Costa Mesa	CA		10/04/2019		2,605,005								21,551			
7382	Columbus	NC		09/26/2019		1,061,327								50,734			
7383	Columbus	NC		09/26/2019		976,643								46,685			
7384	Albuquerque	NM		09/26/2019		3,137,795								102,000			

STATEMENT AS OF JUNE 30, 2025 OF THE Symetra Life Insurance Company

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
7385	Oak Hill	WV		09/26/2019		3,382,980								161,713			
7386	Glendale	CA		12/04/2019		1,262,794								10,479			
7387	Woodinville	WA		12/09/2019		5,883,914								119,966			
7388	Seal Beach	CA		12/09/2019		920,359								18,765			
7389	Fort Worth	TX		08/27/2019		739,021								6,007			
7390	San Angelo	TX		10/16/2019		1,084,471								17,602			
7392	Alexandria	VA		10/25/2019		3,977,768								34,081			
7395	Menlo Park	CA		12/10/2019		2,874,452								23,826			
7396	Livermore	CA		12/10/2019		1,480,778								12,274			
7397	Gardena	CA		10/04/2019		3,148,029								19,078			
7400	New York	NY		12/10/2019		2,311,235								20,007			
7402	Dixon	IL		11/13/2019		3,260,634								27,323			
7404	San Antonio	TX		10/31/2019		1,820,878								14,616			
7405	Richland	WA		09/12/2019		1,040,494								8,683			
7410	Las Vegas	NV		09/27/2019		7,120,563								61,044			
7411	Las Vegas	NV		09/27/2019		5,394,366								46,245			
7413	Porterville	CA		10/15/2019		727,163								15,092			
7416	Las Vegas	NV		12/16/2019		1,053,321								21,454			
7417	Kyle	TX		10/15/2019		763,540								9,614			
7418	Benbrook	TX		10/15/2019		635,596								8,003			
7419	Wichita	KS		10/15/2019		495,269								6,236			
7420	Hutto	TX		10/15/2019		757,762								9,542			
7421	Dixon	CA		10/15/2019		581,941								7,328			
7422	White Settlement	TX		10/15/2019		879,103								11,070			
7423	Streetsboro	OH		10/15/2019		742,904								9,355			
7424	Willis	TX		10/15/2019		771,795								9,718			
7425	Richardson	TX		10/15/2019		986,412								12,421			
7426	Independence	MO		10/15/2019		643,850								8,107			
7427	Norman	OK		10/15/2019		643,850								8,107			
7428	Kentwood	MI		10/15/2019		722,268								9,095			
7436	Ogden	UT		10/09/2019		3,406,058								29,357			
7438	Highland Falls	NY		10/31/2019		1,003,412								8,143			
7440	NORTH BRUNSWICK	NJ		10/04/2019		3,217,246								30,966			
7441	Huntington Beach	CA		02/07/2020		1,177,858								7,114			
7442	Chatsworth	CA		02/07/2020		1,630,881								9,851			
7443	Panorama City	CA		02/07/2020		1,359,067								8,209			
7444	Tucson	AZ		10/11/2019		1,598,280								13,768			
7445	Hurricane	UT		12/17/2019		655,776								7,947			
7446	Brigham City	UT		12/17/2019		1,505,397								18,244			
7447	Las Vegas	NV		12/17/2019		1,220,815								14,795			
7448	Enoch	UT		12/17/2019		626,080								7,587			
7449	Ivins	UT		12/17/2019		609,583								7,387			
7450	Tuba City	AZ		12/17/2019		748,162								9,067			
7451	North Ogden	UT		12/17/2019		1,278,556								15,495			
7452	Pahrump	NV		12/17/2019		1,604,382								19,443			
7458	Sacramento	CA		02/07/2020		3,624,179								21,891			
7460	San Marino	CA		10/29/2019		1,667,265								10,051			
7461	Jurupa Valley	CA		11/08/2019		7,008,286								59,082			
7462	Fresno	CA		10/24/2019		954,943								20,162			
7463	San Bernardino	CA		10/28/2019		2,896,319								24,842			
7466	Murray	UT		11/04/2019		2,930,221								31,270			

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
7468	Chattanooga	TN		11/01/2019		686,422								14,457			
7469	Seattle	WA		11/22/2019		3,780,087								23,315			
7470	Las Vegas	NV		11/22/2019		3,780,087								23,315			
7473	Henderson	NV		11/04/2019		3,461,724								29,837			
7474	Midland	TX		11/15/2019		10,358,448								90,638			
7481	San Diego	CA		11/08/2019		2,472,977								15,360			
7482	Grover Beach	CA		11/04/2019		2,484,097								14,684			
7489	Fresno	CA		11/12/2019		1,552,049								19,401			
7490	Fresno	CA		11/12/2019		1,306,989								16,337			
7491	Fresno	CA		11/12/2019		1,225,302								15,316			
7492	Dana Point	CA		03/12/2020		2,681,558								48,571			
7497	Santa Cruz	CA		12/16/2019		1,102,402								8,984			
7499	Fort Myers	FL		09/30/2019		740,299								8,720			
7503	Los Angeles	CA		11/21/2019		1,484,676								12,106			
7504	Medford	OR		12/12/2019		1,460,039								29,843			
7506	Evergreen	CO		11/07/2019		1,998,069								16,835			
7507	Tualatin	OR		11/26/2019		2,691,907								56,130			
7508	Spring	TX		11/26/2019		2,921,160								22,920			
7509	Charleston	SC		12/27/2019		2,692,256								27,293			
7517	Bozeman	MT		12/04/2019		934,742								7,383			
7519	Apple Valley	CA		11/18/2019		1,946,840								54,885			
7520	Seattle	WA		11/22/2019		2,608,972								21,839			
7524	WEST SACRAMENTO	CA		12/12/2019		1,575,141								13,049			
7526	Champlin	MN		01/28/2020		1,629,261								19,929			
7528	St Augustine	FL		01/28/2020		1,753,003								21,442			
7529	Lake Mary	FL		01/28/2020		1,917,991								23,460			
7531	Corona	CA		11/06/2019		3,295,596								27,753			
7534	North Las Vegas	NV		11/21/2019		4,224,400								26,348			
7536	Dixon	CA		12/17/2019		1,437,612								12,027			
7537	Dixon	CA		12/17/2019		1,916,817								16,037			
7538	Emeryville	CA		11/26/2019		3,499,164								24,479			
7541	Louisville	KY		12/17/2019		678,608								8,322			
7542	Dixon	CA		12/17/2019		1,202,366								10,059			
7543	Carmel	CA		12/30/2019		5,768,489								46,238			
7544	TUCSON	AZ		12/12/2019		1,351,433								11,257			
7545	Gilbert	AZ		11/22/2019		3,142,244								25,679			
7548	South Salt Lake	UT		12/03/2019		1,161,027								7,161			
7549	Charlotte	NC		11/25/2019		12,974,478								225,452			
7550	Chicago	IL		11/25/2019		5,954,205								103,404			
7551	Fallbrook	CA		01/08/2020		6,917,608								118,639			
7552	Kildeer	IL		02/24/2020		13,302,625								158,843			
7553	Lithia Springs	GA		12/20/2019		1,169,479								14,478			
7554	Charlotte	NC		12/20/2019		2,113,269								26,162			
7556	Federal Way	WA		12/11/2019		7,853,887								65,064			
7559	Montvale	NJ		12/19/2019		2,255,599								27,990			
7562	Charleston	SC		12/18/2019		2,000,051								16,935			
7567	West Hollywood	CA		04/09/2020		3,945,663								32,824			
7568	Coralville	IA		01/07/2020		541,305								115,084			
7569	Surprise	AZ		01/21/2020		2,103,100								42,924			
7572	Phoenix	AZ		12/26/2019		4,087,787								25,195			
7573	San Fernando	CA		12/23/2019		1,397,817								17,169			

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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
7574	Irvine	CA		12/09/2019		3,694,726								30,995			
7575	Tuscon	AZ		01/21/2020		2,054,898								16,996			
7580	Menifee	CA		01/24/2020		1,993,471								11,882			
7588	Fort Mitchell	KY		01/08/2020		1,573,504								12,893			
7591	Spring Lake	NJ		01/14/2020		1,321,892								10,820			
7598	Evansville	IN		01/22/2020		922,136								4,957			
7599	Anaheim	CA		12/30/2019		789,980								6,304			
7600	Stow	OH		01/21/2020		2,221,841								44,939			
7606	Burbank	CA		01/16/2020		1,551,180								18,959			
7607	Salem	OR		02/12/2020		1,327,860								15,983			
7612	Aurora	CO		01/10/2020		572,126								4,533			
7618	Bradenton	FL		03/24/2020		1,230,725								24,794			
7620	Bradenton	FL		03/24/2020		988,309								19,910			
7622	Bradenton	FL		03/24/2020		1,156,135								23,292			
7625	San Mateo	CA		02/05/2020		2,709,219								16,634			
7626	Newark	OH		01/13/2020		762,471								15,252			
7627	San Mateo	CA		02/05/2020		1,896,454								11,644			
7628	San Mateo	CA		02/05/2020		1,354,610								8,317			
7631	Bakersfield	CA		01/15/2020		16,264,295								190,244			
7633	FRESNO	CA		01/29/2020		1,051,285								8,591			
7637	Folsom	CA		12/23/2019		2,302,297								27,226			
7641	Cypress	CA		01/17/2020		2,742,864								32,472			
7645	Colorado Springs	CO		02/11/2020		2,189,305								25,829			
7652	Odessa	TX		03/10/2020		5,671,427								83,200			
7653	Doral	FL		04/20/2020		1,750,679								21,089			
7656	Harrison	OH		04/03/2020		11,218,745								1,734,931			
7660	Menomonee Falls	WI		05/07/2020		2,087,091								24,979			
7666	Mustang	OK		02/06/2020		1,062,480								12,760			
7668	Cicero	IL		05/21/2020		914,987								11,257			
7671	Mesa	AZ		02/11/2020		749,496								5,934			
7672	Azusa	CA		05/04/2020		3,077,121								20,310			
7674	Pittsburg	CA		02/06/2020		712,130								5,686			
7676	Chicago	IL		03/10/2020		651,834								12,928			
7677	Redwood City	CA		03/24/2020		5,892,679								35,867			
7683	Mercer Island	WA		02/27/2020		743,904								14,981			
7686	Fresno	CA		02/13/2020		1,042,230								8,052			
7689	Palmdale	CA		06/12/2020		2,484,863								19,751			
7690	Holladay	UT		03/12/2020		1,582,751								12,922			
7694	Apple Valley	MN		03/20/2020		5,740,852								39,226			
7698	Pleasant Hill	CA		05/15/2020		1,131,593								7,166			
7700	Walnut Creek	CA		05/06/2020		1,580,923								10,060			
7704	Rohnert Park	CA		04/28/2020		2,178,355								17,334			
7705	Walnut Creek	CA		06/25/2020		1,369,994								8,097			
7706	Moreno Valley	CA		02/28/2020		2,855,332								23,167			
7708	Los Angeles	CA		03/13/2020		732,712								4,046			
7709	Concord	CA		03/20/2020		1,509,574								8,931			
7710	Fayetteville	AR		03/16/2020		3,541,044								42,312			
7716	Portland	OR		03/19/2020		922,172								5,502			
7718	El Centro	CA		04/09/2020		2,544,896								21,055			
7720	San Diego	CA		04/02/2020		2,233,275								45,222			
7723	Glendale	AZ		04/13/2020		1,405,568								11,689			

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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
7724	San Francisco	CA		04/10/2020		2,287,968								12,897			
7725	Lavale	MD		08/10/2020		1,221,916								17,779			
7727	Chicago	IL		05/01/2020		891,464								5,338			
7733	Newport Beach	CA		05/08/2020		5,870,438								68,795			
7735	Lawrenceville	GA		05/05/2020		698,558								6,972			
7738	Birmingham	AL		05/05/2020		831,043								8,294			
7739	Aiken	SC		05/05/2020		662,426								6,611			
7740	Joliet	IL		03/18/2020		2,785,851								39,742			
7744	Anaheim	CA		04/22/2020		9,188,850								111,495			
7747	Berea	OH		05/07/2020		839,209								5,140			
7749	Elkhart	IN		03/26/2020		829,296								11,831			
7754	Brook Park	OH		03/27/2020		499,377								5,996			
7760	Los Angeles	CA		04/15/2020		892,604								18,111			
7763	Roswell	GA		05/18/2020		1,130,387								22,513			
7766	San Antonio	TX		05/11/2020		1,148,935								9,170			
7767	Encino	CA		06/25/2020		2,735,953								16,404			
7774	Seattle	WA		09/01/2020		9,658,424								117,948			
7775	Folsom	CA		05/15/2020		1,658,703								14,368			
7779	San Diego	CA		05/28/2020		7,451,280								93,609			
7782	Lehi	UT		05/08/2020		1,748,349								21,424			
7783	Redwood City	CA		06/30/2020		5,434,486								34,736			
7784	SAN JOSE	CA		05/29/2020		816,791								6,642			
7793	Santa Clarita	CA		06/05/2020		1,449,196								9,263			
7808	Sebastopol	CA		05/04/2020		1,997,826								12,298			
7809	Los Angeles	CA		06/22/2020		911,306								5,503			
7810	Sandy	UT		06/05/2020		1,037,711								12,881			
7826	Oakland	CA		08/03/2020		3,521,757								29,998			
7829	Ferndale	MI		05/29/2020		2,241,455								27,822			
7832	Philadelphia	PA		06/04/2020		4,725,067								29,294			
7834	Alameda	CA		05/15/2020		1,100,018								9,156			
7835	Pinellas Park	FL		08/28/2020		2,439,067								20,000			
7836	Van Nuys	CA		08/14/2020		1,330,400								10,909			
7837	St Pete Beach	FL		08/14/2020		3,312,998								27,939			
7838	Chino	CA		06/09/2020		5,439,057								34,643			
7839	San Jose	CA		05/18/2020		1,487,574								12,856			
7842	Sunnyvale	CA		05/20/2020		1,327,074								16,539			
7846	Brownstown	MI		06/18/2020		5,037,299								60,761			
7848	Maryville	TN		06/02/2020		1,088,414								12,997			
7852	San Diego	CA		05/20/2020		5,275,141								105,059			
7854	Eugene	OR		06/12/2020		883,973								7,226			
7858	South Salt Lake	UT		06/22/2020		1,622,557								20,164			
7860	Gilbert	AZ		05/19/2020		2,522,103								21,440			
7866	Roselle	NJ		08/24/2020		1,617,885								6,236			
7867	Portland	OR		07/02/2020		4,517,729								36,637			
7870	Lake Elsinore	CA		07/02/2020		2,152,069								17,106			
7871	North Salt Lake	UT		06/18/2020		3,525,283								35,821			
7872	Provo	UT		06/18/2020		3,224,344								32,763			
7873	East Providence	RI		07/30/2020		866,612								10,101			
7874	Waupaca	WI		07/30/2020		908,885								10,594			
7875	Columbus	GA		07/30/2020		1,183,665								13,797			
7878	Pomona	CA		08/26/2020		5,495,971								47,866			

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1 Loan Number	Location 2 City	Location 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
7879	Vista	CA		07/10/2020		883,558								7,344			
7882	Vero Beach	FL		09/11/2020		1,014,453								11,976			
7883	Torrance	CA		08/07/2020		4,442,704								35,463			
7885	Monroe	GA		08/14/2020		1,971,010								24,182			
7887	Buffalo	MN		08/13/2020		2,943,667								57,817			
7890	San Jose	CA		07/21/2020		2,203,594								18,625			
7891	Los Angeles	CA		08/14/2020		3,119,816								24,910			
7894	Downey	CA		07/31/2020		1,196,565								9,725			
7895	Pontiac	MI		08/04/2020		1,330,138								10,774			
7898	Oxnard	CA		07/17/2020		1,945,982								11,361			
7902	Bellevue	WA		10/23/2020		6,230,119								118,089			
7904	Scottsdale	AZ		08/14/2020		3,656,934								28,758			
7905	Cheshire	CT		07/31/2020		2,103,455								25,109			
7907	Portland	OR		08/26/2020		4,960,657								41,045			
7909	Irving	TX		08/27/2020		1,615,672								37,476			
7913	San Jose	CA		12/18/2020		3,006,913								23,855			
7916	Fresno	CA		08/28/2020		2,028,907								23,952			
7917	East Liverpool	OH		09/03/2020		602,101								12,841			
7918	Grand Chute	WI		08/07/2020		1,013,447								8,099			
7919	Incline Village	NV		08/26/2020		1,481,604								17,361			
7921	Newport Beach	CA		08/07/2020		1,652,308								21,454			
7922	Waconia	MN		08/31/2020		2,797,650								35,029			
7925	Oceanside	CA		08/03/2020		1,681,099								32,767			
7926	Yuba City	CA		08/21/2020		1,429,428								11,101			
7928	Bloomfield Hills	MI		09/11/2020		1,116,317								8,817			
7929	Tempe	AZ		09/09/2020		3,425,696								27,433			
7932	Salem	OR		10/16/2020		1,748,727								13,560			
7936	East Peoria	IL		08/21/2020		1,000,273								19,284			
7939	Houston	TX		08/21/2020		1,291,738								10,251			
7940	Fresno	CA		09/25/2020		1,194,867								10,088			
7942	Davie	FL		09/21/2020		3,110,227								24,720			
7943	San Jose	CA		10/09/2020		1,461,991								11,755			
7944	Dayton	OH		11/17/2020		1,076,903								8,427			
7946	Payson	UT		09/23/2020		1,286,762								10,658			
7951	Bronx	NY		10/23/2020		2,835,408								17,529			
7952	Palm Springs	CA		09/01/2020		1,098,805								21,049			
7956	Roseville	MI		10/21/2020		979,549								11,413			
7957	San Francisco	CA		09/21/2020		4,347,676								38,718			
7959	Portland	OR		09/29/2020		1,136,788								9,092			
7960	Fort Worth	TX		09/25/2020		812,027								15,568			
7961	Fresno	CA		10/22/2020		1,102,003								13,164			
7966	Inglewood	CA		09/30/2020		759,876								6,112			
7969	Salinas	CA		01/27/2021		1,944,527								11,046			
7972	Portland	OR		10/14/2020		1,870,063								15,316			
7974	Bronx	NY		10/28/2020		1,780,486								11,198			
7975	Bronx	NY		10/30/2020		2,447,027								15,391			
7976	Bronx	NY		10/28/2020		2,008,754								12,634			
7977	New York	NY		10/28/2020		2,556,596								16,080			
7978	Brookyn	NY		10/28/2020		3,195,745								20,100			
7979	Bronx	NY		10/28/2020		3,049,654								19,181			
7980	New York	NY		10/30/2020		1,661,788								10,452			

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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
7981	New York	NY		10/30/2020		1,689,180								10,624			
7982	New York	NY		10/30/2020		1,689,180								10,624			
7983	New York	NY		10/30/2020		1,689,180								10,624			
7984	New York	NY		10/22/2020		2,195,154								13,571			
7985	Bronx	NY		10/22/2020		3,887,252								24,032			
7991	Bronx	NY		10/23/2020		1,234,774								7,634			
7995	Akron	OH		10/27/2020		7,975,709								94,095			
7996	Detroit	MI		10/27/2020		2,791,819								32,937			
7997	Williamsburg	PA		10/27/2020		789,033								9,309			
8006	Woodland	CA		10/16/2020		1,471,309								11,928			
8015	Salt Lake City	UT		11/02/2020		627,865								3,799			
8016	Salt Lake City	UT		11/02/2020		1,105,408								6,688			
8017	Littleton	CO		11/02/2020		1,520,624								9,200			
8018	Thornton	CO		11/02/2020		1,493,126								9,034			
8019	Aurora	CO		11/02/2020		2,109,992								12,766			
8024	Piscataway	NJ		12/17/2020		3,030,266								25,422			
8025	San Jose	CA		11/19/2020		1,255,673								9,871			
8026	Los Angeles	CA		10/21/2020		1,188,066								7,688			
8027	Edmonds	WA		12/14/2020		4,929,485								38,973			
8029	Raleigh	NC		12/04/2020		3,363,842								63,522			
8030	Ventura	CA		11/20/2020		1,207,178								9,720			
8032	Los Angeles	CA		10/26/2020		1,552,258								13,418			
8033	Vista	CA		10/26/2020		2,047,476								13,306			
8035	Hurst	TX		10/13/2020		1,183,774								9,456			
8036	Dayton	OH		10/26/2020		555,381								11,703			
8037	Shamokin	PA		10/26/2020		683,195								14,396			
8038	Glendale	AZ		10/20/2020		846,234								6,915			
8043	Glendora	CA		10/27/2020		1,495,553								17,122			
8047	Sunnyvale	CA		11/30/2020		4,585,463								36,754			
8053	Rocklin	CA		12/10/2020		1,796,059								21,042			
8057	Seattle	WA		03/03/2021		1,083,287								8,458			
8058	Garden Grove	CA		11/06/2020		8,855,327								76,737			
8061	San Diego	CA		12/01/2020		4,577,386								28,490			
8062	Twinsburg	OH		12/15/2020		2,691,618								21,428			
8063	Chula Vista	CA		11/24/2020		946,754								12,761			
8064	Carson	CA		11/23/2020		2,314,330								19,303			
8066	Pasedena	CA		11/10/2020		2,110,276								81,957			
8071	Indianola	IA		11/16/2020		2,984,230								35,054			
8073	Oxnard	CA		11/30/2020		5,224,643								45,275			
8074	Vancouver	WA		11/24/2020		3,243,074								37,904			
8076	Chesapeake	VA		11/10/2020		1,526,044								11,914			
8077	Brea	CA		11/10/2020		2,633,406								23,984			
8078	Hawthorne	CA		12/04/2020		892,902								7,272			
8079	Walnut Creek	CA		11/23/2020		916,763								5,624			
8086	Orlando	FL		02/26/2021		1,569,938								29,096			
8087	Loveland	CO		01/20/2021		905,730								4,950			
8089	Killeen	TX		12/09/2020		1,666,738								34,737			
8090	Shawnee	KS		12/11/2020		2,078,182								11,952			
8091	San Antonio	TX		11/19/2020		811,289								6,118			
8092	Creswell	OR		12/14/2020		1,493,213								11,928			
8095	Vernon	CA		11/30/2020		935,676								8,018			

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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
8096	Palm Desert	CA		12/11/2020		2,343,417								14,247			
8100	Waco	TX		04/30/2021		15,203,460								121,393			
8111	San Jose	CA		01/15/2021		2,783,100								15,462			
8113	Rancho Cordova	CA		12/22/2020		1,460,791								12,311			
8114	West Sacramento	CA		12/22/2020		636,869								5,367			
8115	West Sacramento	CA		12/22/2020		3,117,542								26,273			
8117	San Antonio	TX		12/17/2020		2,004,008								16,323			
8119	Forney	TX		12/30/2020		2,892,423								33,237			
8120	Arlington Heights	IL		12/30/2020		8,127,968								93,399			
8121	Sacramento	CA		12/30/2020		1,673,658								19,232			
8122	Medford	OR		12/30/2020		2,789,429								32,053			
8123	Ames	IA		12/30/2020		5,716,185								65,685			
8127	Burbank	CA		12/31/2020		5,323,503								46,196			
8129	Las Vegas	NV		03/05/2021		2,872,638								16,455			
8133	Buffalo	NY		03/05/2021		1,585,040								12,020			
8134	Oceanside	CA		12/09/2020		4,288,164								37,577			
8135	Winston Salem	NC		01/04/2021		1,849,501								20,985			
8138	Santa Monica	CA		12/30/2020		6,353,560								17,861			
8142	Painesville	OH		01/13/2021		2,355,538								44,444			
8145	Salem	OR		01/11/2021		1,278,419								10,050			
8150	Shorewood	IL		01/27/2021		1,014,512								6,032			
8152	Terrell	TX		01/27/2021		1,214,959								13,286			
8154	Jackson	MS		01/25/2021		1,123,346								8,964			
8155	Oceanside	CA		02/05/2021		3,169,737								23,675			
8157	Albuquerque	NM		02/25/2021		2,795,160								32,693			
8160	San Diego	CA		03/31/2021		1,371,557								16,597			
8161	Burbank	CA		02/17/2021		3,210,930								27,665			
8164	Gilroy	CA		02/12/2021		1,624,712								12,700			
8165	Carson City	NV		01/29/2021		2,947,660								23,522			
8170	Riverside	CA		02/16/2021		3,222,516								19,862			
8171	Broadview	IL		02/04/2021		1,081,980								8,398			
8173	San Antonio	TX		03/01/2021		1,477,587								26,928			
8174	Salt Lake City	UT		03/01/2021		2,383,559								18,969			
8176	Pasadena	CA		02/25/2021		2,760,074								24,064			
8177	Bronx	NY		02/12/2021		677,951								12,267			
8185	Atlanta	GA		02/26/2021		2,294,394								37,012			
8186	Culver City	CA		03/11/2021		2,234,220								19,280			
8191	Morro Bay	CA		02/16/2021		1,204,209								44,269			
8193	Reynoldsburg	OH		03/10/2021		944,228								17,044			
8196	Burleson	TX		04/19/2021		2,008,668								22,111			
8198	Charlotte	NC		04/19/2021		991,234								10,911			
8201	Solon	OH		05/14/2021		5,324,914								39,968			
8207	Hialeah	FL		04/14/2021		1,210,465								6,774			
8210	Lakewood	CO		03/19/2021		3,423,627								27,648			
8212	Denver	CO		04/01/2021		4,652,681								68,093			
8214	Portland	OR		03/24/2021		1,655,421								10,515			
8218	Sarasota	FL		03/16/2021		1,861,930								10,255			
8219	Bronx	NY		04/14/2021		4,632,662								27,550			
8221	Idaho Falls	ID		03/12/2021		2,902,604								24,811			
8224	Plano	TX		03/05/2021		1,670,304								9,577			
8225	Bridgeport	CT		05/28/2021		6,347,465								50,172			

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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
8227	Los Angeles	CA		03/18/2021		7,854,238								39,693			
8229	North Las Vegas	NV		03/26/2021		1,481,039								8,746			
8230	La Jolla	CA		04/07/2021		1,197,926								7,586			
8233	Orange	CA		03/11/2021		1,990,068								15,522			
8234	Lodi	CA		03/31/2021		2,070,513				5,246	5,246			11,370			
8235	Vacaville	CA		03/31/2021		1,281,746								7,038			
8237	Chattanooga	TN		03/30/2021		2,004,972								36,459			
8239	Poulsbo	WA		03/23/2021		1,392,654								36,924			
8243	Cranberry Twp	PA		04/02/2021		896,359								7,553			
8244	McDonough	GA		05/17/2021		2,432,596								20,351			
8245	Fairburn	GA		05/17/2021		1,081,154								9,045			
8246	Redondo Beach	CA		04/16/2021		1,480,049								8,971			
8247	Sacramento	CA		05/04/2021		1,350,896								11,341			
8249	Pico Rivera	CA		04/12/2021		1,387,000								11,847			
8251	Bell	CA		04/07/2021		1,013,111								21,483			
8252	Syracuse	NY		04/27/2021		2,957,412								77,762			
8254	West Sacramento	CA		04/08/2021		2,169,477								17,955			
8255	West Sacramento	CA		04/08/2021		1,584,348								13,112			
8256	West Sacramento	CA		04/08/2021		1,422,312								11,771			
8257	San Jose	CA		04/12/2021		8,320,181								67,445			
8258	Stockton	CA		04/08/2021		2,889,635								23,915			
8259	Stockton	CA		04/08/2021		1,282,782								10,616			
8261	Rancho Cucamonga	CA		04/12/2021		3,044,742								56,296			
8264	North Las Vegas	NV		04/28/2021		4,234,310								76,403			
8265	Warner Robins	GA		03/24/2021		1,092,360								8,670			
8268	Byron Center	MI		04/19/2021		1,826,407								20,633			
8269	Denver	CO		04/23/2021		2,894,816								50,063			
8271	Norristown	PA		06/15/2021		3,596,957								63,328			
8272	Tempe	AZ		04/22/2021		3,354,636								26,079			
8274	Placerville	CA		04/19/2021		3,543,660								27,005			
8282	Tucson	AZ		04/28/2021		1,719,263								12,964			
8283	Tucson	AZ		04/28/2021		1,410,319								15,836			
8289	Loveland	CO		05/25/2021		20,846,238								225,550			
8291	Rohnert Park	CA		04/27/2021		1,626,449								12,394			
8292	Baltimore	MD		06/03/2021		5,612,214								42,585			
8293	Catonsville	MD		07/02/2021		17,653,569								188,636			
8298	Venice	FL		04/13/2021		958,466								5,073			
8299	La Porte	TX		04/15/2021		1,584,976								8,389			
8304	Pomona	CA		05/10/2021		2,630,967								28,232			
8306	Portland	OR		04/13/2021		1,483,655								8,257			
8307	Albuquerque	NM		05/14/2021		2,426,992								13,987			
8309	Englewood	FL		05/07/2021		987,365								8,371			
8311	Suwanee	GA		04/22/2021		1,338,181								10,342			
8312	Las Vegas	NV		04/22/2021		1,185,925								42,144			
8314	Rio Rancho	NM		06/16/2021		4,020,350								30,111			
8315	Edmond	OK		06/16/2021		3,152,320								23,609			
8316	Fayetteville	NC		06/16/2021		3,124,909								23,404			
8317	Redding	CA		06/16/2021		2,649,776								19,846			
8318	Lithonia	GA		06/16/2021		2,512,719								18,819			
8319	Norfolk	VA		06/16/2021		2,412,210								18,066			
8320	Pittsburgh	PA		06/16/2021		1,964,489								14,713			

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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
8321	Philadelphia	PA		06/16/2021		1,909,666								14,303			
8322	Greenville	NC		06/16/2021		2,051,292								15,363			
8323	Lincolnton	NC		06/16/2021		1,370,574								10,265			
8324	Gastonia	NC		06/16/2021		1,279,202								9,581			
8325	Ocala	FL		06/16/2021		794,933								5,954			
8326	Centennial	CO		06/16/2021		1,064,479								7,972			
8327	Salisbury	NC		06/16/2021		1,233,517								9,238			
8328	Winston Salem	NC		06/16/2021		1,050,773								7,870			
8329	Wheaton	IL		06/16/2021		868,030								6,501			
8330	Algonquin	IL		06/16/2021		511,681								3,832			
8331	Geneva	NY		06/16/2021		465,995								3,490			
8332	Olympia	WA		04/30/2021		6,367,939								14,010			
8334	Sacramento	CA		06/03/2021		3,911,053								37,680			
8335	Rehoboth Beach	DE		05/17/2021		4,021,006								44,731			
8350	Voorhees	NJ		05/04/2021		1,085,446								8,617			
8351	Sherman Oaks	CA		05/26/2021		7,906,065								61,260			
8352	Northridge	CA		05/26/2021		2,748,948								21,300			
8353	Northridge	CA		05/26/2021		3,112,445								24,117			
8354	Canoga Park	CA		05/26/2021		2,408,169								18,660			
8356	Murphy	NC		04/23/2021		2,628,891								28,315			
8357	Riverside	CA		05/27/2021		1,609,948								12,696			
8358	San Bernardino	CA		05/27/2021		2,154,156								16,987			
8359	San Bernardino	CA		05/27/2021		2,857,091								22,530			
8360	Upland	CA		05/27/2021		4,489,715								35,405			
8363	Perkasie	PA		05/28/2021		3,736,423								40,033			
8365	San Jose	CA		07/26/2021		2,728,397								21,786			
8366	Sparks	NV		05/14/2021		937,260								16,466			
8367	Las Vegas	NV		04/14/2021		1,887,788								14,539			
8368	San Francisco	CA		09/02/2021		14,110,184								74,174			
8369	Broadview	IL		05/07/2021		904,873								9,585			
8370	Arvada	CO		05/10/2021		1,763,849								14,003			
8371	Stockton	CA		04/30/2021		4,545,816								23,879			
8375	San Francisco	CA		05/24/2021		8,813,713								28,027			
8380	Lenexa	KS		04/20/2021		1,473,451								15,842			
8382	San Francisco	CA		06/25/2021		2,351,247								11,909			
8386	Bakersfield	CA		05/27/2021		4,218,867								21,946			
8387	Redwood City	CA		05/20/2021		746,840								5,993			
8388	Travelers Rest	SC		05/14/2021		1,529,722								11,106			
8399	Duluth	GA		06/25/2021		3,605,263								27,292			
8403	Fresno	CA		08/19/2021		2,135,245								38,041			
8419	Philadelphia	PA		06/25/2021		1,192,246								12,596			
8427	Ankeny	IA		04/20/2021		4,569,968								24,206			
8436	State College	PA		08/18/2021		2,746,328								20,977			
8437	Carson City	NV		06/11/2021		3,638,627								27,930			
8440	Anchorage	AK		07/02/2021		6,471,359								111,832			
8441	Murray	UT		07/20/2021		5,036,010								37,637			
8442	Jacksonville	FL		06/25/2021		2,232,633								17,163			
8444	Boise	ID		06/21/2021		1,925,397								13,930			
8445	Merritt Island	FL		10/15/2021		911,219								9,694			
8446	Houston	TX		10/15/2021		1,933,562								20,570			
8447	Houston	TX		10/15/2021		2,311,385								24,589			

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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
8451	Santa Clarita	CA		06/30/2021		4,190,090								24,355			
8454	Seneca	SC		06/29/2021		1,143,994								20,176			
8456	South Lake Tahoe	CA		07/01/2021		14,988,991								80,332			
8459	Conyers	GA		06/10/2021		679,095								4,779			
8462	San Juan Capistrano	CA		07/23/2021		4,115,512								31,126			
8463	Fairfield	CA		07/26/2021		1,306,309								9,647			
8468	Salem	OR		07/20/2021		1,060,386								11,354			
8469	Maricopa	AZ		07/19/2021		1,593,337								12,589			
8473	San Antonio	TX		12/31/2021		21,260,627								345,291			
8474	Houston	TX		07/08/2021		1,369,253								10,353			
8475	Las Vegas	NV		07/30/2021		2,547,801								44,542			
8476	Nashville	IL		07/30/2021		986,246								17,242			
8477	Harlingen	TX		07/30/2021		571,249								10,282			
8479	Yuma	AZ		08/03/2021		2,516,523								18,920			
8483	Phoenix	AZ		08/30/2021		1,606,295								11,937			
8484	Lisle	IL		08/27/2021		2,206,966								24,231			
8485	Snoqualmie	WA		10/04/2021		5,522,562								40,661			
8486	Pikesville	MD		08/10/2021		2,038,788								21,740			
8487	Temecula	CA		08/11/2021		3,904,844								31,620			
8493	Fresno	CA		08/24/2021		2,073,498								22,846			
8494	San Luis Obispo	CA		07/15/2021		1,459,117								11,137			
8497	Yuma	AZ		08/12/2021		1,593,996								17,118			
8499	South Salt Lake	UT		12/01/2021		1,695,865								9,294			
8504	Perris	CA		09/16/2021		1,262,728								21,760			
8505	Rialto	CA		08/18/2021		1,458,294								11,882			
8506	Rochester	NY		07/27/2021		1,812,761								14,938			
8511	Brunswick	GA		08/31/2021		7,638,447								42,351			
8512	Cocoa	FL		08/31/2021		4,615,872								25,592			
8513	Tucson	AZ		08/27/2021		3,293,876								23,355			
8516	Hanford	CA		09/15/2021		1,698,781								12,827			
8519	San Francisco	CA		08/26/2021		4,107,298								32,314			
8521	Knoxville	TN		08/13/2021		1,188,681								13,046			
8522	Winter Park	FL		12/07/2021		2,536,895								19,012			
8523	San Francisco	CA		09/07/2021		874,697								6,417			
8524	Ridgeland	SC		09/08/2021		1,140,260								19,483			
8527	Fresno	CA		09/16/2021		3,237,492								276,947			
8528	East Palo Alto	CA		09/09/2021		1,871,218								10,628			
8537	Dallas	TX		10/04/2021		2,521,497								20,060			
8538	Santa Rosa	CA		09/24/2021		1,288,455								9,498			
8541	Chicago	IL		09/27/2021		1,868,174								32,269			
8542	White Plains	MD		10/22/2021		2,352,074								12,874			
8543	San Antonio	TX		09/30/2021		4,686,773								26,492			
8548	Carmel	CA		10/08/2021		2,767,649								20,287			
8550	Sunnyvale	CA		10/26/2021		1,853,564								14,772			
8551	Plano	TX		10/13/2021		6,277,958								106,298			
8552	Aurora	OR		09/21/2021		1,828,037								14,475			
8555	Ijamsville	MD		10/06/2021		1,765,999								19,727			
8559	Hesperia	CA		10/15/2021		1,499,890								25,933			
8560	Lakewood	WA		11/18/2021		3,706,917								38,837			
8561	Phoenix	MD		10/01/2021		1,836,312								13,882			
8562	Glyndon	MD		11/05/2021		1,938,720								14,407			

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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
8563	Cumming	GA		10/25/2021		1,861,334								20,639			
8564	Alcoa	TN		10/05/2021		527,699								4,008			
8565	Lynnwood	WA		10/08/2021		4,351,145								142,132			
8566	Tuscon	AZ		10/12/2021		687,484								22,565			
8569	Fayetteville	AR		10/08/2021		1,293,426								22,217			
8571	Bedford	TX		11/08/2021		12,490,896								216,613			
8574	Temecula	CA		11/30/2021		9,179,467								72,599			
8576	Royal Palm Beach	FL		10/01/2021		11,894,816								93,187			
8577	Jacksonville	FL		11/05/2021		2,580,582								19,418			
8578	Warren	MI		10/22/2021		3,745,291								21,977			
8579	Dover	NJ		10/29/2021		3,588,900								27,045			
8580	Dover	NJ		10/29/2021		2,255,457								12,554			
8581	Venice	CA		10/28/2021		835,660								14,260			
8583	Altoona	PA		12/03/2021		5,801,324								62,333			
8584	Fremont	CA		12/29/2021		14,756,831								81,721			
8585	Fresno	CA		09/30/2021		12,430,875								133,430			
8587	Canoga Park	CA		12/15/2021		1,659,839								12,780			
8589	Midvale	UT		12/10/2021		1,059,274								8,073			
8592	Spartanburg	SC		10/14/2021		1,333,552								14,462			
8593	Darien	CT		10/22/2021		2,637,958								20,507			
8595	Seattle	WA		10/29/2021		2,337,001								14,024			
8597	Seattle	WA		10/21/2021		7,776,775								62,272			
8598	Newburgh	NY		11/22/2021		1,843,420								13,949			
8599	South Salt Lake	UT		12/03/2021		2,963,630								23,551			
8600	Lodi	CA		11/12/2021		1,793,199								13,915			
8601	Seattle	WA		11/23/2021		2,026,438								15,445			
8602	Ventura	CA		12/17/2021		3,499,180								27,365			
8605	Greenville	WI		10/25/2021		3,892,449								30,839			
8606	Loveland	CO		12/27/2021		5,542,245								41,860			
8611	Amherst	NY		11/10/2021		2,385,360								18,565			
8615	Aurora	IL		12/10/2021		1,104,725								8,470			
8616	Bolingbrook	IL		12/10/2021		3,268,144								25,058			
8617	Romeoville	IL		12/10/2021		1,933,269								14,823			
8618	Tinley Park	IL		12/10/2021		1,749,148								13,411			
8620	Venice	CA		12/17/2021		2,756,442								22,076			
8622	Raleigh	NC		11/30/2021		6,696,168								71,754			
8623	Aberdeen	WA		12/15/2021		7,209,478								54,059			
8627	Burbank	CA		01/11/2022		3,155,847								10,853			
8628	Sonoma	CA		12/06/2021		7,349,345								57,643			
8636	Highlands Ranch	CO		11/19/2021		766,502								5,676			
8637	Kernersville	NC		12/15/2021		3,180,832								22,942			
8638	Colleyville	TX		11/12/2021		1,199,388								8,978			
8639	Bend	OR		10/26/2021		1,410,527								7,780			
8642	Oklahoma City	OK		11/24/2021		5,778,096								41,584			
8645	Denver	CO		11/24/2021		3,606,176								28,251			
8647	Corona	CA		12/23/2021		12,594,539								95,699			
8649	Dallas	TX		12/10/2021		1,255,476								13,269			
8650	Rosenberg	TX		12/10/2021		1,690,644								28,310			
8651	Lake City	GA		02/10/2022		1,153,016								18,852			
8652	Tarzana	CA		12/28/2021		3,506,359								26,804			
8655	Miami	FL		12/13/2021		1,387,745								10,293			

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
8656	Miami	FL		12/13/2021		2,497,940								18,528			
8657	Corpus Christi	TX		12/03/2021		3,591,929								27,409			
8661	West Hollywood	CA		12/17/2021		8,201,877								45,559			
8662	West Valley City	UT		11/10/2021		3,304,681								25,567			
8663	Las Vegas	NV		12/08/2021		1,266,433								21,336			
8665	Chattanooga	TN		12/28/2021		3,258,137								55,660			
8668	Chattanooga	TN		12/28/2021		1,525,720								25,907			
8669	State College	PA		11/30/2021		3,533,298								28,011			
8670	Meadville	PA		11/24/2021		1,952,868								21,862			
8677	Brooklyn	NY		02/11/2022		3,818,961								63,915			
8682	Gainesville	TX		12/27/2021		1,185,179								19,701			
8685	Seattle	WA		12/17/2021		12,293,284								65,011			
8687	Marina	CA		12/17/2021		2,821,159								20,976			
8691	Ontario	CA		12/07/2021		2,492,329								14,359			
8695	Walterboro	SC		09/26/2022		1,341,195								7,362			
8696	Rock Hill	SC		09/26/2022		2,299,192								12,621			
8697	Newberry	SC		09/26/2022		2,586,591								14,198			
8701	Amherst	NY		12/23/2021		1,499,897								25,162			
8702	Amherst	NY		12/23/2021		823,887								13,821			
8705	Pasadena	CA		12/13/2021		788,254								24,712			
8707	El Monte	CA		01/20/2022		2,304,081								18,270			
8713	Espanola	NM		11/23/2021		861,076								6,110			
8714	Anaheim	CA		12/15/2021		4,150,835								31,145			
8717	Pico Rivera	CA		03/04/2022		3,334,424								25,586			
8721	Farmington	CT		02/04/2022		1,508,416								11,005			
8723	Huntsville	AL		02/04/2022		3,248,896								23,703			
8724	San Francisco	CA		01/07/2022		3,562,989								26,331			
8727	Chandler	AZ		03/04/2022		1,814,432								13,164			
8728	Tempe	AZ		03/04/2022		3,220,890								22,382			
8729	Tempe	AZ		03/04/2022		2,530,900								18,363			
8730	Riverside	CA		12/20/2021		1,979,957								10,981			
8731	Carrboro	NC		03/10/2022		1,809,719								18,977			
8732	Salinas	CA		01/14/2022		3,809,788								39,709			
8734	Olathe	KS		12/21/2021		2,819,065								36,402			
8735	Virginia Beach	VA		02/01/2022		1,196,088								79,849			
8738	Tyler	TX		01/13/2022		1,200,037								6,583			
8739	Buffalo	NY		01/28/2022		6,479,325								48,908			
8740	Hillsboro	OR		12/31/2021		6,796,398								50,716			
8744	North Myrtle Beach	SC		02/18/2022		13,485,360								98,443			
8748	Walnut Creek	CA		02/17/2022		7,405,848								40,997			
8749	Carlsbad	CA		12/21/2021		1,554,460								8,727			
8752	Lacey	WA		02/22/2022		17,159,509								129,455			
8754	Veneta	OR		01/13/2022		4,634,727								34,396			
8758	San Jose	CA		02/16/2022		1,710,283								8,748			
8759	Austin	TX		02/02/2022		3,413,464								31,612			
8762	Fresno	CA		01/27/2022		1,299,297								9,503			
8764	Taylor	MI		01/26/2022		1,575,983				5,455	5,455			16,441			
8768	West Melbourne	FL		02/25/2022		4,515,369								47,053			
8769	Seattle	WA		01/18/2022		2,128,240								11,480			
8772	Fontana	CA		03/10/2022		1,980,541								23,548			
8775	Glendale Heights	IL		03/11/2022		6,606,399								85,002			

SCHEDULE B - PART 3

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

1 Loan Number	Location: 2 City	Location: 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
8776	Oak Park	IL		03/11/2022		1,108,456								14,262			
8777	Canton	MS		02/22/2022		3,439,782								56,633			
8778	Marshfield	MA		02/07/2022		4,448,365								61,242			
8779	Westlake Village	CA		03/11/2022		1,392,979								10,357			
8780	Danville	IL		05/25/2022		1,819,679								29,609			
8781	Kennesaw	GA		03/24/2022		2,423,628								17,617			
8782	Austin	TX		02/25/2022		3,021,562								17,194			
8783	Fayetteville	AR		02/15/2022		2,178,322								16,166			
8784	Houston	TX		02/02/2022		1,345,295								9,875			
8785	Woodland	WA		01/28/2022		4,173,369								30,784			
8787	Seattle	WA		05/11/2022		1,476,007								10,560			
8788	Batavia	NY		04/13/2022		12,953,276								210,121			
8789	Reno	NV		02/10/2022		1,040,605								5,743			
8790	Winterville	NC		02/25/2022		1,623,814								17,076			
8792	San Antonio	TX		05/04/2022		1,869,461								13,448			
8794	Bountiful	UT		02/23/2022		1,299,078								9,753			
8796	Coral Gables	FL		03/01/2022		4,053,035								43,209			
8800	Bloomington	IN		03/29/2022		1,401,002								9,923			
8801	Rockwall	TX		03/14/2022		1,806,718								18,775			
8804	Paintsville	KY		02/23/2022		1,605,300								70,662			
8805	Lewiston	ID		03/16/2022		3,116,805								33,500			
8818	Fremont	CA		03/18/2022		1,239,896								9,001			
8819	Syracuse	NY		03/22/2022		2,049,593								15,008			
8820	Las Vegas	NV		03/07/2022		1,860,583								13,877			
8822	Bradenton	FL		03/11/2022		5,214,152								38,463			
8823	Melbourne	FL		03/15/2022		1,260,551								8,962			
8826	Cincinnati	OH		03/25/2022		3,555,724								24,568			
8829	San Clemente	CA		03/17/2022		1,399,697								10,037			
8830	Mesquite	TX		03/18/2022		3,287,846								33,756			
8832	Farmington	NM		04/08/2022		2,123,717								14,866			
8833	Oroville	CA		04/08/2022		1,142,639								7,998			
8838	San Rafael	CA		05/18/2022		916,004								8,991			
8840	Sparks	NV		05/16/2022		9,405,826								63,608			
8841	Las Vegas	NV		04/08/2022		4,027,872								42,122			
8842	Rockville	MD		03/31/2022		6,717,284								48,289			
8844	Buffalo	NY		05/18/2022		9,381,696								65,875			
8845	Temecula	CA		04/06/2022		1,402,352								10,063			
8849	Mesquite	TX		04/05/2022		1,477,495								15,253			
8853	Santa Clarita	CA		03/24/2022		1,645,307								35,345			
8855	Hot Springs Village	AR		05/11/2022		2,200,963								14,884			
8857	Jacksonville	FL		05/09/2022		2,230,608								34,290			
8863	Wynne	AR		03/17/2022		614,060								6,047			
8866	North Las Vegas	NV		04/07/2022		2,374,515								12,547			
8874	Scottsdale	AZ		05/17/2022		2,700,037								18,677			
8875	Los Angeles	CA		04/21/2022		1,311,370								6,588			
8878	Huntsville	TX		03/31/2022		3,250,000								9,182			
8879	Tempe	AZ		04/19/2022		3,734,112								37,804			
8880	Leesburg	FL		05/09/2022		2,126,048								32,683			
8881	Fremont	CA		04/25/2022		2,950,000								5,191			
8882	Ontario	CA		05/04/2022		3,523,197								5,378			
8885	Hauppauge	NY		07/25/2022		3,686,896								35,773			

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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
8886	Jackson	TN		04/01/2022		5,307,777								36,902			
8890	Rio Rancho	NM		07/28/2022		2,480,730								17,010			
8894	McKinney	TX		06/03/2022		2,906,120								14,321			
8897	Torrance	CA		05/11/2022		1,318,795								8,718			
8898	Chester	CA		04/01/2022		966,035								6,461			
8902	El Segundo	CA		05/06/2022		2,388,607								11,902			
8903	Temecula	CA		04/21/2022		1,428,368								7,394			
8907	Denham Springs	LA		05/02/2022		4,934,224								48,393			
8908	Vineland	NJ		07/01/2022		7,638,498								66,957			
8910	Mamaroneck	NY		06/10/2022		5,496,532								53,898			
8913	Waco	TX		05/18/2022		8,667,753								88,484			
8921	Vineland	NJ		07/01/2022		8,123,889								69,533			
8922	Riverside	CA		06/30/2022		8,232,022								57,051			
8927	Pearland	TX		05/04/2022		2,831,014								19,571			
8929	San Francisco	CA		05/24/2022		6,974,688								109,325			
8936	Hampstead	MD		05/06/2022		8,460,284								56,186			
8942	King of Prussia	PA		04/20/2022		2,505,563								25,272			
8943	Vancouver	WA		05/13/2022		1,429,988								7,447			
8944	New York	NY		05/13/2022		4,457,080								31,218			
8946	Madison Heights	MI		05/13/2022		2,079,448								14,932			
8949	Lansing	MI		05/16/2022		21,896,085								117,105			
8953	Buffalo	NY		05/27/2022		5,387,862								38,496			
8955	Buffalo	NY		06/24/2022		9,189,292								45,342			
8956	Buffalo	NY		06/24/2022		5,264,699								25,977			
8960	Lewiston	NY		06/27/2022		10,577,258								52,190			
8963	Clearfield	UT		04/20/2022		2,285,388								11,830			
8965	San Jose	CA		05/13/2022		2,269,338								50,900			
8969	Bonaire	GA		06/08/2022		959,717								6,458			
8970	Miami	FL		07/19/2022		13,808,930								125,891			
8971	Phoenix	AZ		07/19/2022		14,828,381								135,185			
8972	Orlando	FL		07/19/2022		9,360,415								85,336			
8973	Escanaba	MI		05/26/2022		1,051,172								15,989			
8974	Daytona Beach	FL		05/10/2022		8,102,789								67,332			
8975	Lake Forest	CA		05/20/2022		1,875,028								13,298			
8977	Lenoir	NC		06/03/2022		5,882,097								39,429			
8982	Round Rock	TX		06/14/2022		8,214,311								175,789			
8983	Central Falls	RI		07/06/2022		6,239,198								41,291			
8984	Lincoln	RI		07/06/2022		11,343,996								75,075			
8985	Pawtucket	RI		07/06/2022		3,686,799								24,399			
8993	San Luis Obispo	CA		08/02/2022		2,375,590								14,829			
8996	Milwaukee	WI		06/17/2022		12,925,227								174,966			
8997	Jacksonville	FL		07/13/2022		5,697,709								34,911			
8998	Grand Haven	MI		05/10/2022		686,304								10,330			
9000	El Cajon	CA		07/08/2022		737,761								3,150			
9009	Clute	TX		05/03/2022		4,818,185								71,596			
9010	San Jose	CA		07/12/2022		1,395,425								8,361			
9011	Orem	UT		07/07/2022		4,528,677								54,317			
9012	Boise	ID		05/18/2022		8,277,127								55,975			
9013	Bakersfield	CA		06/24/2022		4,757,401								47,181			
9014	Ludlow	MA		08/10/2022		21,325,351								135,125			
9017	Williamsburg	VA		05/27/2022		7,096,227								43,732			

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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
9018	West Linn	OR		06/17/2022		5,123,019								77,752			
9022	New Braunfels	TX		06/24/2022		3,891,139								23,405			
9026	Lewisville	TX		08/10/2022		1,158,660								16,412			
9027	Plover	WI		07/01/2022		2,505,201								14,701			
9028	Tulsa	OK		06/28/2022		4,920,945								31,087			
9029	Lehi	UT		07/07/2022		7,117,835								45,625			
9041	Carson City	NV		08/16/2022		2,857,343								17,086			
9047	New York	NY		07/15/2022		7,230,506								107,834			
9050	Surprise	AZ		08/01/2022		2,336,747								64,725			
9051	Snohomish	WA		07/25/2022		1,445,376								6,305			
9055	San Jose	CA		09/16/2022		9,964,807								54,188			
9060	Baltimore	MD		08/31/2022		810,359								4,758			
9061	Santa Fe Springs	CA		08/08/2022		6,379,111								94,373			
9063	Elmhurst	IL		08/01/2022		3,036,103								18,894			
9064	Odessa	TX		08/12/2022		2,187,722								13,410			
9065	Houston	TX		08/12/2022		2,802,995								17,519			
9067	Garland	TX		08/17/2022		1,353,679								5,560			
9068	Burnsville	MN		08/08/2022		966,914								3,972			
9069	Edina	MN		08/08/2022		966,914								3,972			
9070	Denver	CO		08/19/2022		12,354,841								66,107			
9071	Rancho Cordova	CA		08/24/2022		5,457,822								44,558			
9072	Troy	MI		08/11/2022		1,182,984								10,640			
9073	Chicago	IL		08/09/2022		3,335,609								31,388			
9075	Austin	TX		09/14/2022		2,295,278								13,060			
9076	Jacksonville	FL		09/14/2022		2,295,278								13,060			
9077	Seattle	WA		08/17/2022		2,094,804								12,592			
9078	Eastlake	OH		09/12/2022		4,015,186								23,029			
9080	Rowlett	TX		08/08/2022		1,519,167								9,332			
9081	D'Iberville	MS		08/24/2022		5,011,566								28,697			
9085	Cincinnati	OH		08/31/2022		3,663,861								22,255			
9088	Van Nuys	CA		08/25/2022		1,480,586								8,367			
9089	Van Nuys	CA		08/25/2022		1,289,543								7,287			
9091	Detroit	MI		09/02/2022		1,912,731								10,883			
9092	Tucson	AZ		11/10/2022		2,296,528								13,352			
9094	Antioch	CA		08/23/2022		2,143,409								30,696			
9095	Jurupa Valley	CA		09/20/2022		1,738,856								7,564			
9096	Smyrna	GA		10/06/2022		3,151,504								18,461			
9097	Traverse City	MI		09/09/2022		3,971,557								15,488			
9099	Benton	AR		09/14/2022		4,957,738								30,010			
9102	Logan	UT		09/14/2022		7,140,322								44,421			
9103	Harrisburg	PA		09/13/2022		2,022,106								17,485			
9104	Wayne	MI		09/15/2022		2,929,438								17,980			
9105	Pleasanton	CA		09/13/2022		1,064,099								4,456			
9106	Wooster	OH		09/14/2022		3,917,662								34,979			
9107	Santa Monica	CA		09/13/2022		3,173,991								13,739			
9109	Irwin	PA		10/17/2022		3,246,938								45,476			
9110	Santa Clarita	CA		09/08/2022		1,842,054								8,137			
9112	Sterling Heights	MI		09/22/2022		5,025,795								21,576			
9113	Brownstown Twp	MI		09/22/2022		6,378,894								27,385			
9114	Greenville	SC		09/22/2022		3,576,047								15,352			
9117	San Diego	CA		09/28/2022		2,097,646								12,681			

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
9118	Houston	TX		09/30/2022		4,227,520								25,690			
9119	Houston	TX		09/28/2022		2,407,479								15,670			
9120	Dallas	TX		10/11/2022		3,164,646								18,336			
9121	Florence	OR		09/27/2022		990,574								13,652			
9122	Snellville	GA		08/31/2022		2,153,316								29,747			
9123	Monterey Park	CA		10/24/2022		6,705,888								134,130			
9124	Asheville	NC		09/01/2022		1,953,226								101,983			
9125	Grapevine	TX		10/18/2022		1,730,292								15,387			
9128	Canfield	OH		09/20/2022		5,156,667								30,247			
9130	Cleveland	OH		10/11/2022		2,519,537								23,096			
9131	Leander	TX		09/27/2022		6,995,297								62,520			
9133	Burnsville	MN		10/13/2022		5,722,509								34,976			
9134	Frederick	MD		10/28/2022		4,547,494								26,160			
9137	Kyle	TX		10/03/2022		4,999,950								30,904			
9138	Woodinville	WA		10/28/2022		11,272,159								49,469			
9140	Herriman	UT		09/23/2022		3,332,841								20,653			
9143	Houston	TX		01/11/2023		7,126,523								24,526			
9145	Macon	GA		10/05/2022		1,480,252								8,671			
9148	Glendale Heights	IL		10/24/2022		4,678,442								27,884			
9152	Miami Beach	FL		11/01/2022		13,607,882								50,958			
9154	Sarasota	FL		10/18/2022		4,380,047								18,639			
9156	Tumwater	WA		10/18/2022		2,701,220								38,372			
9157	Venice	CA		11/03/2022		5,832,551								21,767			
9160	Woodinville	WA		10/21/2022		11,940,423								71,935			
9164	Zebulon	NC		10/14/2022		3,746,833								32,636			
9165	Vestal	NY		12/16/2022		9,712,627								40,068			
9169	Tampa	FL		11/22/2022		1,753,342								6,318			
9171	Centennial	CO		11/09/2022		6,313,752								25,029			
9173	Houston	TX		10/26/2022		13,091,853								52,725			
9175	Wexford	PA		10/31/2022		9,344,727								52,485			
9180	Madison	AL		11/22/2022		2,085,656								7,415			
9183	Buena Park	CA		11/18/2022		1,311,249								5,207			
9185	Philadelphia	PA		12/08/2022		2,163,590								7,649			
9187	Lake Grove	OR		11/23/2022		1,632,031								9,145			
9196	Las Vegas	NV		11/14/2022		6,814,584								25,066			
9200	Cincinnati	OH		02/13/2023		1,292,088								10,399			
9202	Las Vegas	NV		12/01/2022		4,328,330								23,201			
9203	Rancho Cucamonga	CA		12/01/2022		4,377,989								16,465			
9208	Tucson	AZ		12/13/2022		942,351								4,629			
9210	Lynchburg	VA		12/08/2022		3,472,208								17,388			
9213	Memphis	TN		12/16/2022		1,853,260								6,592			
9217	Orlando	FL		12/30/2022		19,532,478								66,176			
9218	St George	UT		12/27/2022		8,117,418								25,955			
9219	Essington	PA		12/20/2022		7,063,995								33,567			
9222	Covina	CA		12/14/2022		3,899,463								13,644			
9224	Union	NJ		12/23/2022		1,932,929								9,509			
9225	Bellflower	CA		12/23/2022		2,439,497								8,543			
9229	Memphis	TN		02/02/2023		13,799,198								94,666			
9230	Canton	OH		02/02/2023		10,842,227								74,385			
9231	Madison	WI		02/02/2023		9,856,570								67,619			
9232	Fort Wayne	IN		02/02/2023		6,899,599								47,333			

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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
9233	Springfield	IL		02/02/2023		7,885,256								54,095			
9234	San Antonio	TX		02/02/2023		7,392,427								50,714			
9235	Greendale	WI		02/02/2023		5,519,679								37,866			
9236	El Paso	TX		02/02/2023		4,139,759								28,400			
9237	Kearney	NE		02/02/2023		2,956,971								20,286			
9238	Lombard	IL		02/02/2023		3,942,628								27,047			
9241	Memphis	TN		03/08/2023		5,816,916								29,888			
9245	Los Angeles	CA		02/01/2023		6,149,146								22,157			
9246	Los Angeles	CA		02/01/2023		8,198,861								29,543			
9247	Dallas	TX		01/30/2023		944,492								11,885			
9251	Monroe	WA		02/01/2023		2,924,851								11,003			
9257	Shelbyville	KY		02/28/2023		1,644,070								8,584			
9258	Cleveland	OH		03/13/2023		2,034,929								10,469			
9259	Moraine	OH		01/31/2023		646,917								3,390			
9260	Falconer	NY		01/31/2023		1,062,103								5,566			
9262	Naperville	IL		03/03/2023		1,358,538								6,420			
9263	Santa Barbara	CA		02/21/2023		1,952,718								7,240			
9264	Florence	KY		03/16/2023		6,681,460								51,331			
9265	Signal Hill	CA		02/24/2023		5,057,593								38,866			
9266	Gardena	CA		02/24/2023		7,895,941								60,677			
9267	Los Angeles	CA		02/24/2023		6,219,601								47,795			
9273	East Troy	WI		04/14/2023		4,652,874								58,617			
9275	Madison	AL		02/22/2023		2,948,782								15,522			
9276	Fredericksburg	VA		03/27/2023		4,366,530								21,549			
9278	Carpinteria	CA		02/23/2023		5,813,476								28,763			
9280	Pensacola	FL		02/28/2023		1,761,075								21,508			
9286	Pooler	GA		03/01/2023		1,617,667								12,651			
9288	Carlsbad	CA		03/10/2023		5,786,936								21,163			
9289	Gadsden	AL		03/27/2023		1,671,052								20,807			
9291	Mobile	AL		04/06/2023		1,355,858								7,091			
9292	Commerce	CA		03/23/2023		5,083,510								26,734			
9293	Miami	FL		03/14/2023		1,938,922								9,838			
9295	Reno	NV		10/05/2023		5,372,208								29,097			
9300	Charlotte	NC		03/29/2023		1,647,400								8,463			
9303	Strongsville	OH		05/17/2023		29,309,813								124,510			
9306	Stafford	TX		03/17/2023		5,193,860								25,242			
9309	Savannah	GA		04/07/2023		4,205,690								19,748			
9310	Chino	CA		03/31/2023		5,250,000								16,121			
9312	Wellington	FL		04/11/2023		6,201,688								31,904			
9313	Chicago	IL		04/19/2023		3,823,661								29,770			
9314	Tyler	TX		04/14/2023		3,000,000								8,949			
9315	Cary	NC		04/14/2023		3,825,000								11,411			
9316	Fruitland Park	FL		04/14/2023		4,850,000								14,468			
9317	Monroe	MI		05/05/2023		4,622,099								21,755			
9318	Ontario	CA		04/03/2023		9,789,036								35,563			
9327	Baldwin Park	CA		03/15/2023		7,550,448								25,733			
9332	Buffalo	NY		06/08/2023		1,917,957								14,609			
9335	Blue Ash	OH		04/12/2023		4,316,229								14,213			
9337	Cokeville	WY		04/14/2023		3,400,000								9,248			
9338	Cedar Rapids	IA		04/14/2023		8,380,000								22,794			
9339	Kansas City	MO		04/14/2023		6,545,000								17,802			

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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
9340	Marco Island	FL		04/27/2023		1,411,417								6,569			
9342	Salisbury	NC		05/17/2023		1,245,809								4,307			
9344	Salt Lake City	UT		04/24/2023		4,904,629								16,179			
9346	Hillsboro	OR		04/18/2023		1,746,292								9,062			
9347	Mount Vernon	WA		05/12/2023		7,908,313								15,447			
9349	El Segundo	CA		03/31/2023		698,488								3,471			
9360	Peru	IL		04/26/2023		1,420,978								6,641			
9368	Houston	TX		04/12/2023		6,300,000								11,963			
9370	Shermans Dale	PA		04/13/2023		5,682,673								28,327			
9374	Oswego	IL		05/26/2023		834,878								2,703			
9376	Purcellville	VA		05/22/2023		1,531,991								7,661			
9378	Angleton	TX		04/12/2023		1,850,000								5,427			
9381	Orange	CA		05/25/2023		8,811,902								33,296			
9382	Stanton	CA		05/25/2023		2,448,686								9,093			
9385	Wyomissing	PA		05/31/2023		2,237,925								11,066			
9387	Kennesaw	GA		06/14/2023		1,249,928								9,420			
9388	Jacksonville	FL		07/25/2023		3,610,769								17,795			
9389	Loma Linda	CA		07/03/2023		14,111,378								72,896			
9390	Tulare	CA		05/30/2023		1,508,534								7,397			
9391	Novi	MI		06/23/2023		1,201,097								9,187			
9395	Santee	CA		07/07/2023		4,422,777								15,375			
9397	Raleigh	NC		07/19/2023		5,299,329								39,983			
9398	San Diego	CA		06/09/2023		5,842,674								29,558			
9401	Van Nuys	CA		05/25/2023		1,408,332								7,393			
9402	Kirkland	WA		07/17/2023		29,465,977								106,106			
9403	McAllen	TX		05/04/2023		1,602,598								8,022			
9405	Austin	TX		05/31/2023		2,431,831								12,143			
9409	Corona	CA		06/30/2023		1,169,355								5,769			
9410	Anaheim	CA		06/30/2023		1,495,800								7,379			
9411	Anaheim	CA		06/30/2023		2,241,264								11,056			
9413	Charlotte	NC		07/05/2023		2,950,471								9,358			
9428	Fort Worth	TX		05/22/2023		2,229,297								10,724			
9429	Thousand Palms	CA		06/22/2023		1,578,017								7,894			
9434	Simi Valley	CA		06/15/2023		1,668,756								5,867			
9435	Santa Barbara	CA		06/16/2023		834,061								2,989			
9437	Tucson	AZ		07/13/2023		7,316,175								36,618			
9438	Port Wentworth	GA		07/11/2023		9,953,650								49,124			
9439	Chino	CA		07/07/2023		5,000,645								18,593			
9440	Redondo Beach	CA		06/22/2023		2,923,049								14,480			
9441	Santa Barbara	CA		06/30/2023		3,555,824								17,714			
9442	Houston	TX		05/18/2023		1,662,875								8,717			
9455	Baltimore	MD		06/30/2023		1,218,869								5,871			
9457	Bowmansville	NY		06/02/2023		2,722,977								13,712			
9459	San Francisco	CA		06/30/2023		1,804,333								8,617			
9460	Raleigh	NC		07/20/2023		4,099,307								20,089			
9462	Simi Valley	CA		06/30/2023		1,264,294								9,539			
9463	Whites Creek	TN		07/12/2023		8,046,515								28,790			
9468	Brooklyn	NY		06/01/2023		3,963,800								18,765			
9471	Brooklyn	NY		05/26/2023		1,677,200								8,505			
9473	Brea	CA		07/13/2023		7,108,661								37,935			
9477	New York	NY		07/14/2023		3,434,727								12,246			

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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
9484	Glendale	AZ		07/12/2023		10,624,326								35,081			
9485	Los Angeles	CA		07/14/2023		1,866,913								6,582			
9486	Flagstaff	AZ		08/09/2023		3,313,907								39,529			
9487	Watsonville	CA		08/14/2023		1,579,852								7,476			
9489	West Hollywood	CA		07/14/2023		975,201								4,936			
9490	Phoenix	AZ		06/29/2023		4,090,675								20,550			
9492	Redford	MI		08/04/2023		830,886								6,177			
9493	Littleton	CO		07/13/2023		2,652,462								9,451			
9494	Centennial	CO		07/13/2023		4,423,624								15,216			
9496	Norcross	GA		07/28/2023		5,301,117								39,659			
9497	Los Angeles	CA		06/30/2023		1,817,647								6,093			
9498	Las Vegas	NV		07/21/2023		9,747,984								50,104			
9499	San Diego	CA		08/07/2023		5,653,150								69,094			
9500	Metairie	LA		07/31/2023		11,218,136								56,148			
9501	Calumet City	IL		07/17/2023		2,161,194								7,714			
9510	Van Nuys	CA		07/18/2023		1,411,441								7,637			
9515	Colorado Springs	CO		07/14/2023		1,586,328								7,719			
9516	Philadelphia	PA		08/11/2023		7,432,119								35,674			
9519	Daytona Beach	FL		08/16/2023		4,782,975								24,738			
9520	McAllen	TX		08/16/2023		9,614,756								49,728			
9524	Long Island City	NY		08/15/2023		19,837,942								92,518			
9525	Tampa	FL		07/28/2023		2,439,263								12,106			
9526	Santa Monica	CA		07/20/2023		1,852,466								9,455			
9528	Houston	TX		08/04/2023		2,784,509								14,035			
9529	Kent	OH		07/31/2023		12,195,667								40,775			
9530	Provo	UT		09/11/2023		9,777,789								47,201			
9532	Cedar Hill	TX		08/23/2023		4,596,179								22,062			
9533	Riverdale	IL		08/23/2023		2,738,149								13,143			
9534	Burleson	TX		08/23/2023		1,466,866								7,041			
9535	San Diego	CA		08/08/2023		2,243,710								11,214			
9536	Brunswick	ME		06/28/2023		2,883,724								11,956			
9538	Arvada	CO		07/27/2023		2,457,334								8,497			
9540	Birmingham	MI		09/07/2023		1,330,107								4,234			
9541	Alameda	CA		09/19/2023		8,812,708								42,503			
9542	New York	NY		08/10/2023		3,609,579								18,016			
9543	Seattle	WA		06/29/2023		7,815,620								34,964			
9553	Memphis	TN		08/25/2023		2,321,545								16,696			
9554	Muncie	IN		08/25/2023		1,580,863								5,123			
9555	Baytown	TX		08/16/2023		2,738,332								13,107			
9558	Honolulu	HI		09/18/2023		7,844,351								35,473			
9563	Fairless Hills	PA		09/01/2023		11,237,178								55,722			
9564	Newport Beach	CA		07/31/2023		4,763,709								14,693			
9566	Woodridge	IL		07/21/2023		1,721,534								5,684			
9568	Roselle	NJ		08/11/2023		5,619,169								27,746			
9571	Temecula	CA		08/22/2023		14,184,428								67,125			
9575	Sparta	NC		08/01/2023		2,653,532								19,290			
9580	Laredo	TX		12/01/2023		1,609,447								10,749			
9581	Hickory	NC		09/26/2023		2,775,052								11,451			
9583	Oklahoma City	OK		09/19/2023		986,614								3,048			
9585	Pflugerville	TX		09/25/2023		12,180,333								55,718			
9586	Greenville	SC		09/15/2023		3,138,264								13,236			

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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
9590	Dania Beach	FL		10/17/2023		5,403,422								23,677			
9591	Marysville	WA		09/28/2023		2,401,256								11,434			
9595	Waunakee	WI		10/13/2023		5,101,990								23,926			
9596	Mequon	WI		10/13/2023		3,924,607								18,405			
9598	San Diego	CA		09/25/2023		1,182,721								3,920			
9600	Lake St Louis	MO		10/26/2023		2,357,744								16,451			
9603	Danville	VA		10/31/2023		7,357,578								34,752			
9612	Houston	TX		11/22/2023		2,214,236								9,482			
9613	Lexington	KY		10/04/2023		1,888,385								8,357			
9614	Portland	OR		11/01/2023		5,891,733								26,500			
9615	Aberdeen	NC		12/05/2023		4,155,558								18,376			
9628	Melbourne	FL		09/19/2023		2,074,821								5,766			
9645	Yucca Valley	CA		10/27/2023		1,006,947								4,425			
9646	Midland	TX		11/01/2023		2,887,905								27,362			
9649	Columbus	IN		11/08/2023		4,529,905								41,648			
9650	Bellflower	CA		10/05/2023		2,963,195								8,418			
9651	Austin	TX		10/27/2023		2,668,679								7,686			
9653	Colleyville	TX		10/10/2023		2,662,755								8,469			
9654	San Bernadino	CA		10/06/2023		6,215,058								42,089			
9655	Santa Rosa Beach	FL		11/13/2023		5,000,000								52,611			
9657	Leander	TX		10/25/2023		7,562,267								21,540			
9661	San Marcos	CA		11/20/2023		5,571,708								113,853			
9662	Kingsland	GA		11/15/2023		5,801,994								52,427			
9663	Troy	MI		12/04/2023		2,624,500								10,388			
9666	Seattle	WA		01/19/2024		2,963,990								11,447			
9671	Nashville	TN		12/28/2023		4,189,376								17,503			
9673	Little Rock	AR		12/21/2023		1,409,159								6,010			
9676	Jacksonville	FL		11/03/2023		8,850,633								36,742			
9684	Marysville	WA		11/15/2023		4,727,019								19,397			
9685	Fort Smith	AR		11/20/2023		2,461,989								10,103			
9686	City of Industry	CA		12/21/2023		9,913,595								25,049			
9687	Fort Worth	TX		12/15/2023		9,864,075								42,566			
9689	Rochester Hills	MI		12/26/2023		10,650,000								41,660			
9691	Moreno Valley	CA		12/07/2023		11,683,106								31,093			
9692	Sandy	UT		11/21/2023		12,809,827								50,654			
9696	Rome	NY		12/22/2023		8,027,500								29,924			
9697	Tulsa	OK		11/20/2023		1,403,066								5,826			
9698	Copiague	NY		01/23/2024		3,073,042								8,534			
9699	South River	NJ		03/28/2024		3,265,954								13,399			
9702	Newport Beach	CA		12/08/2023		1,019,231								2,858			
9705	Brooklyn	NY		02/13/2024		2,171,902								8,904			
9710	Spartanburg	SC		01/05/2024		4,212,528								27,670			
9714	Mesa	AZ		12/26/2023		7,890,196								31,766			
9716	New York	NY		02/09/2024		2,915,681								10,926			
9729	Charlotte	NC		01/22/2024		6,520,158								25,370			
9730	Taylor	MI		01/08/2024		988,127								3,776			
9731	Chandler	AZ		12/19/2023		9,863,169								39,592			
9734	Cleveland	OH		01/12/2024		7,883,765								33,524			
9735	Zebulon	NC		01/17/2024		4,607,371								29,364			
9738	Seattle	WA		01/12/2024		6,120,078								25,314			
9739	Deerfield Beach	FL		03/08/2024		1,886,781								4,657			

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
9741	Buffalo	NY		01/31/2024		2,754,970								30,042			
9742	New Philadelphia	OH		01/03/2024		2,640,185								17,265			
9743	Searcy	AR		01/03/2024		1,075,631								7,034			
9744	Ironton	OH		01/03/2024		977,846								6,394			
9752	Signal Hill	CA		01/12/2024		2,180,534								6,158			
9753	Royal Palm Beach	FL		12/19/2023		3,100,000								6,977			
9756	La Porte	TX		01/29/2024		5,152,920								14,880			
9757	Clarksville	TN		01/04/2024		3,201,686								13,918			
9759	Dallas	TX		01/26/2024		2,000,000								5,316			
9762	Plano	TX		12/26/2023		2,170,726								8,483			
9763	Houston	TX		01/26/2024		2,961,388								12,231			
9766	Bloomington	CA		01/25/2024		10,980,435								53,249			
9768	New York	NY		02/15/2024		2,915,768								12,011			
9774	Reno	NV		02/12/2024		2,965,881								11,983			
9776	Knoxville	TN		02/02/2024		3,964,061								11,363			
9777	Frisco	TX		02/23/2024		4,150,354								17,404			
9778	Milwaukie	OR		03/20/2024		1,880,215								7,783			
9779	Monrovia	CA		02/09/2024		4,440,821								18,725			
9780	Allen	TX		02/28/2024		7,420,351								63,090			
9782	Camarillo	CA		03/11/2024		4,919,279								31,746			
9786	Bronx	NY		03/27/2024		3,967,581								12,683			
9788	Pacheco	CA		02/12/2024		2,467,616								11,302			
9791	Las Vegas	NV		01/31/2024		33,691,579								97,472			
9792	Warminster	PA		07/29/2024		7,263,408								28,495			
9795	Westminster	CO		02/16/2024		1,482,378								6,179			
9797	Henderson	NV		02/22/2024		1,777,892								7,736			
9798	Hanover	MD		03/20/2024		20,000,000								54,654			
9799	Memphis	TN		03/25/2024		24,708,506								114,078			
9800	Beaumont	TX		03/15/2024		65,965,078								209,330			
9803	Katy	TX		02/27/2024		4,443,451								19,765			
9809	Wilmington	CA		08/06/2024		10,248,935								39,781			
9810	Wilmington	CA		08/06/2024		14,925,633								57,933			
9811	Cleveland	OH		03/28/2024		34,099,251								652,228			
9814	Simpsonville	SC		03/01/2024		4,493,429								19,783			
9816	Riverside	CA		03/15/2024		4,451,676								18,984			
9818	New York	NY		03/08/2024		10,385,676								44,883			
9819	Las Vegas	NV		03/06/2024		1,974,905								8,772			
9820	White CIty	OR		05/03/2024		5,270,656								57,779			
9821	Santa Teresa	NM		05/03/2024		3,908,956								40,834			
9822	Irvine	CA		02/29/2024		5,331,103								24,063			
9823	San Ramon	CA		02/27/2024		3,678,686								16,196			
9824	Los Angeles	CA		02/23/2024		988,015								4,199			
9825	Winston Salem	NC		04/04/2024		1,863,515								8,417			
9826	Orchard Park	NY		03/25/2024		1,713,337								14,443			
9828	La Canada Flintridge	CA		02/23/2024		2,469,059								10,823			
9829	Odessa	TX		05/15/2024		10,460,149								39,809			
9835	Asheville	NC		02/29/2024		2,271,966								9,813			
9837	Pensacola	FL		05/01/2024		1,356,388								3,856			
9840	Queen Creek	AZ		03/26/2024		1,581,874								7,103			
9845	Fresno	CA		03/20/2024		1,903,225								8,534			
9850	Macon	GA		05/22/2024		1,654,737								10,564			

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
9856	Blaine	MN		06/26/2024		3,029,823								12,582			
9858	Seattle	WA		03/28/2024		7,908,818								35,722			
9859	Fremont	CA		08/09/2024		9,960,650								40,677			
9860	Charlotte	NC		03/11/2024		3,300,000								8,769			
9861	Lebanon	OH		04/15/2024		2,970,385								13,230			
9862	New York	NY		04/19/2024		6,205,998								28,374			
9863	Kansas City	KS		03/06/2024		1,185,126								5,202			
9865	Portland	OR		03/28/2024		3,212,391								14,724			
9866	Santa Maria	CA		06/21/2024		11,926,114								46,197			
9867	Pearland	TX		04/23/2024		3,477,917								9,888			
9869	East Meadow	NY		04/09/2024		3,465,921								15,234			
9873	Royal Oak	MI		04/09/2024		2,374,581								9,992			
9875	Detroit	MI		05/29/2024		6,961,365								20,113			
9876	Pleasant Grove	UT		04/04/2024		21,804,110								87,900			
9877	Brookshire	TX		05/01/2024		2,186,252								6,158			
9880	Pikesville	MD		05/06/2024		2,972,233								12,439			
9882	Phoenix	AZ		04/17/2024		1,040,146								4,412			
9883	New York	NY		04/26/2024		1,470,891								6,314			
9887	Houma	LA		04/16/2024		5,194,601								24,677			
9890	Carson	CA		04/08/2024		1,092,635								3,291			
9892	Brownsville	TX		04/22/2024		4,209,620								18,069			
9893	Torrance	CA		04/01/2024		8,700,000								16,537			
9899	Avon	CT		05/10/2024		2,478,791								9,536			
9900	New Hudson	MI		05/31/2024		3,457,156								22,323			
9903	Berkeley	CA		03/28/2024		1,464,003								4,316			
9905	Burbank	CA		05/15/2024		16,056,425								64,438			
9906	Troy	MI		05/23/2024		21,595,409								211,977			
9910	New York	NY		05/16/2024		13,893,127								55,782			
9914	Baltimore	MD		05/03/2024		4,669,944								13,452			
9915	Baltimore	MD		04/30/2024		3,278,897								9,445			
9919	Tonawanda	NY		05/03/2024		2,154,588								9,139			
9922	Fresno	CA		04/30/2024		953,997								9,461			
9923	Lancaster	CA		06/17/2024		767,670								4,586			
9924	Coachella	CA		05/01/2024		12,644,266								33,979			
9926	Kent	OH		06/05/2024		13,286,739								58,875			
9927	Glendale	AZ		04/30/2024		2,881,597								8,239			
9931	Escondido	CA		05/24/2024		1,690,288								5,050			
9932	New York	NY		05/14/2024		1,492,217								4,060			
9937	Bowie	MD		05/10/2024		3,132,781								8,967			
9939	Naples	FL		06/20/2024		1,120,022								6,212			
9940	Naples	FL		06/20/2024		1,010,993								5,607			
9942	Pharr	TX		08/06/2024		2,438,461								6,758			
9949	Jericho	NY		05/09/2024		11,250,000								12,762			
9951	Tacoma	WA		08/05/2024		14,464,695								36,573			
9969	Libertyville	IL		05/24/2024		6,715,518								17,996			
9972	Spring	TX		05/23/2024		1,383,124								8,800			
9973	Kirkland	WA		06/07/2024		15,424,517								39,454			
9975	Park City	UT		05/30/2024		2,083,309								8,698			
9978	Commerce	CA		06/11/2024		992,785								3,775			
9979	Newnan	GA		05/22/2024		2,486,800								6,881			
9980	Hauppauge	NY		06/05/2024		2,482,437								10,927			

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
9981	Georgetown	TX		05/16/2024		1,836,312								7,153			
9982	Raleigh	NC		06/28/2024		4,967,685								20,168			
9984	El Paso	TX		08/19/2024		4,159,077								42,319			
9988	Camarillo	CA		05/17/2024		4,961,831								19,922			
9990	Rochester	NY		06/06/2024		4,700,111								31,057			
9991	Jackson	CA		06/03/2024		3,457,105								22,348			
9993	Colleyville	TX		05/07/2024		1,490,770								4,136			
9994	Santa Clara	CA		05/31/2024		6,562,939								19,283			
9995	Portland	OR		05/31/2024		11,892,661								73,615			
PPE62NQV2SYA	Jacksonville	FL		04/06/2021		11,653,999								109,460			
0299999. Mortgages with partial repayments						7,756,043,061				10,701	10,701			82,847,747			
0599999 - Totals						7,919,679,501				10,701	10,701			246,961,104			

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	GCG Investors VI, L.P.		US	GCG Investors VI, L.P.		02/15/2024			2,643,230		15,522,431	0.000
000000-00-0	MML Partnership Capital VIII S.C.Sp.		GBR	MML Partnership Capital VIII S.C.Sp.		06/27/2024			480,876		26,906,614	0.000
000000-00-0	MML Growth Capital Partners Ireland Fund III, L.P.		IRL	MML Growth Capital Partners Ireland Fund		12/11/2024			569,362		42,275,927	0.000
000000-00-0	Northstar Mezzanine Partners VIII, L.P.		US	Northstar Mezzanine Partners VIII, L.P.		12/06/2024			1,303,214		33,130,452	0.000
1599999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - NAIC Designation Not Assigned by the SVO - Bonds - Unaffiliated									4,996,682		117,835,424	XXX
000000-00-0	KKR Various Investments Fund		US	KKR Various Investments Fund		05/08/2019			11,120,505		43,259,202	0.000
000000-00-0	AMFAM VC Fund IV, LP		US	AMFAM VC Fund IV, LP		05/27/2022			478,960		4,693,960	0.000
000000-00-0	Trinity Hunt Partners VII, L.P. - Buyout Fund		US	Trinity Hunt Partners VII, L.P.		10/18/2024			3,600,342		19,024,922	0.000
000000-00-0	Arctos Sports Partners Fund II, L.P.		US	Arctos Sports Partners Fund II, L.P.		04/23/2024			5,683,547		27,019,117	0.000
000000-00-0	Levine Leichtman Capital Partners VII, L.P.		US	Levine Leichtman Capital Partners VII, L		12/26/2024			3,930,161		41,720,027	0.000
000000-00-0	Arctos Keystone Insignia Co-invest, L.P.		US	Arctos Keystone Insignia Co-invest, L.P.		02/20/2025			626,581		3,560,127	0.000
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated									25,440,096		139,277,355	XXX
000000-00-0	USA Institutional Tax Credit Fund CXL, LP		US	USA Institutional Tax Credit Fund CXL, L		06/28/2022			157,699		15,364,059	0.000
000000-00-0	USA Institutional Tax Credit Fund CXLVII LP		US	USA Institutional Tax Credit Fund CXLVII		12/08/2022			195,392		14,282,723	0.000
000000-00-0	Red Stone Equity-Fund 103 L.P.		US	Red Stone Equity-Fund 103 L.P.		12/12/2023			309,228		24,237,861	0.000
000000-00-0	R4 Housing Partners XXII L.P.		US	R4 Housing Partners XXII L.P.		10/30/2024			310,397		24,343,695	0.000
000000-00-0	Hunt Capital Partners Tax Credit Fund 51, L.P.		US	Hunt Capital Partners Tax Credit Fund 51		10/29/2024			364,073		27,701,000	0.000
000000-00-0	MHEG Fund 60, L.P.		US	MHEG Fund 60, L.P.		11/26/2024			414,721		29,680,460	0.000
000000-00-0	Sterling Fund 51		US	Sterling Fund 51		01/31/2011			1,007		67,446	0.000
000000-00-0	Alliant Fund 74		US	Alliant Fund 74		12/31/2013					953,125	0.000
3799999. Qualifying Federal Tax Credit Investments - Unaffiliated									1,752,516		136,630,369	XXX
51075L-AN-6	LSHR IV EQT - CDO		CYM	LSHR IV EQT - CDO		10/01/2021			(272)			
4499999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Bonds - Unaffiliated									(272)			XXX
87153C-AC-9	SIM 251 SUB - CDO		CYM	SIM 251 SUB - CDO		03/12/2025		36,572,240				0.000
4599999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Bonds - Affiliated								36,572,240				XXX
000000-00-0	Churchill JR Capital Opp RN Feeder Fund II, L.P.		US	Churchill Junior Capital Opportunities R		01/01/2025			570,160		1,396,596	0.000
000000-00-0	Gryphon Junior Capital III Rated Feeder Fund		US	Gryphon Junior Capital III Feeder Fund,		01/01/2025			421,463		4,275,934	0.000
000000-00-0	Manulife Capital Partners VII Rated Feeder, L.P.		US	Manulife Capital Partners VII Rated Feed		01/01/2025			454,559		4,219,274	0.000
000000-00-0	Hark IV Series Fund, LLC		US	Hark IV Series Fund, LLC		01/01/2025			247,799		867,931	0.000
000000-00-0	Penfund Prime Rated U.S. Feeder LP		US	Penfund Prime Rated U.S. Feeder LP		01/07/2025			319,438		13,905,164	0.000
5499999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Other - Unaffiliated									2,013,419		24,664,899	XXX
6899999. Total - Unaffiliated									34,202,442		418,408,047	XXX
6999999. Total - Affiliated								36,572,240				XXX
7099999 - Totals								36,572,240	34,202,442		418,408,047	XXX

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
000000-00-0	GCG Investors VI, L.P.		US	GCG Investors VI, L.P.	02/15/2024	05/21/2025	42,344							42,344	42,344				
000000-00-0	MML Partnership Capital VIII S.C.Sp.		GBR	MML Partnership Capital VIII S.C.Sp.	06/27/2024	06/09/2025	1,470,389							1,470,389	1,565,995	95,605		95,605	
000000-00-0	Northstar Mezzanine Partners VIII, L.P.		US	Northstar Mezzanine Partners VIII, L.P.	12/06/2024	04/15/2025	919,179							919,179	919,179				
000000-00-0	Arcmont Capital Solutions Fund II		GBR	Arcmont Capital Solutions Fund II	04/05/2024	06/25/2025													
1599999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - NAIC Designation Not Assigned by the SVO - Bonds - Unaffiliated							2,431,912							2,431,912	2,527,518	95,605		95,605	
000000-00-0	KKR Various Investments Fund		US	KKR Various Investments Fund	05/08/2019	06/30/2025	2,315,316							2,315,316	2,315,316				
000000-00-0	Hamilton Lane Secondary Fund VI, L.P.		US	Hamilton Lane Secondary Fund VI, L.P.	07/10/2024	05/02/2025	1,112,122							1,112,122	1,112,122				
000000-00-0	Levine Leichtman Capital Partners VII, L.P.		US	Levine Leichtman Capital Partners VII, L	12/26/2024	05/30/2025	86,446							86,446	86,446				
000000-00-0	Shoreline Equity Partnership		CA	Shoreline Equity Partnership	04/01/2024	05/30/2025													
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated							3,513,884							3,513,884	3,513,884				
064159-VJ-2	BANK OF NOVA SCOTIA		CAN	BANK OF NOVA SCOTIA	07/16/2020	05/30/2025			(4,575)			(4,575)		8,000,000	8,000,000				196,000
2999999. Capital Notes - Unaffiliated									(4,575)			(4,575)		8,000,000	8,000,000				196,000
000000-00-0	Alliant Fund 60		US	Alliant Fund 60	08/31/2010	04/30/2025									5,551				
3799999. Qualifying Federal Tax Credit Investments - Unaffiliated															5,551				
000000-00-0	Symetra CLO 2025-1, Ltd - ABS		CYM	Symetra CLO 2025-1, Ltd - ABS	08/05/2024	04/23/2025	12,000,000							22,000,000	23,498,673		1,498,673	1,498,673	
4599999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Bonds - Affiliated							12,000,000							22,000,000	23,498,673		1,498,673	1,498,673	
000000-00-0	Churchill JR Capital Opp RN Feeder Fund II, L.P.		US	Churchill Junior Capital Opportunities R	01/01/2025	04/01/2025								(195,563)	(195,563)				
000000-00-0	Gryphon Junior Capital III Rated Feeder Fund		US	Gryphon Junior Capital III Feeder Fund,	01/01/2025	06/06/2025													
000000-00-0	Penfund Prime Rated U.S. Feeder LP		US	Penfund Prime Rated U.S. Feeder LP	01/07/2025	05/06/2025								287,172					
000000-00-0	Manulife Capital Partners VII Rated Feeder, L.P.		US	Manulife Capital Partners VII Rated Feed	01/01/2025	05/29/2025									274,901				
000000-00-0	VPC Asset Backed Opportunistic Credit Fund L.P.		US	VPC Asset Backed Opportunistic Credit Fund L.P.	05/04/2022	06/30/2025													
5499999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Other - Unaffiliated														91,608	79,338				
6899999. Total - Unaffiliated							5,945,796		(4,575)			(4,575)		14,037,405	14,126,291	95,605		95,605	196,000
6999999. Total - Affiliated							12,000,000							22,000,000	23,498,673		1,498,673	1,498,673	
7099999 - Totals							17,945,796		(4,575)			(4,575)		36,037,405	37,624,964	95,605	1,498,673	1,594,278	196,000

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
CUSIP Identification	Description	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
91282C-MM-0	UNITED STATES TREASURY	05/05/2025	Various		7,199,869	7,025,000	70,043	1.A
91282C-MT-5	UNITED STATES TREASURY	04/04/2025	Various		20,604,994	20,475,000	7,137	1.A
91282C-MU-2	UNITED STATES TREASURY	04/14/2025	Various		59,816,016	60,000,000	98,361	1.A
91282C-MZ-1	UNITED STATES TREASURY	05/19/2025	CITIGROUP GLOBAL MARKETS, INC		49,476,563	50,000,000	105,299	1.A
91282C-NA-5	UNITED STATES TREASURY	05/23/2025	Various		116,792,918	118,550,000	169,489	1.A
91282C-NC-1	UNITED STATES TREASURY	06/06/2025	Various		3,236,438	3,300,000	4,908	1.A
91282C-NF-4	UNITED STATES TREASURY	06/06/2025	Various		16,217,398	16,300,000	6,390	1.A
91282C-NG-2	UNITED STATES TREASURY	06/10/2025	Various		104,941,992	105,000,000	51,913	1.A
91282C-NK-3	UNITED STATES TREASURY	06/27/2025	RBC CAPITAL MARKETS, LLC		10,026,563	10,000,000		1.A
0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					388,312,750	390,650,000	513,540	XXX
542691-KE-9	LONG ISLAND PWR AUTH N Y ELEC SYS REV	04/25/2025	Unknown		95,081	95,000	589	. Z
0059999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues					95,081	95,000	589	XXX
000000-00-0	Stone Point Credit Corporation	05/15/2025	Not Available		11,111,111	11,111,111		2.B
00206R-CP-5	AT&T INC	04/10/2025	RBC CAPITAL MARKETS, LLC		13,964,850	15,000,000	273,750	2.B FE
00287Y-CB-3	ABBVIE INC	05/06/2025	JP MORGAN CHASE BANK/HSBCSI		3,985,600	5,000,000	98,576	1.G FE
004961-AA-6	ACRISURE LLC	06/05/2025	JP MORGAN CHASE BANK/HSBCSI		1,000,000	1,000,000		4.B FE
019576-AF-4	ALLIED UNIVERSAL HOLDCO LLC	06/02/2025	MORGAN STANLEY CO		1,000,000	1,000,000		4.C FE
025816-EF-2	AMERICAN EXPRESS CO	04/21/2025	MORGAN STANLEY CO		21,000,000	21,000,000		1.F FE
031162-DR-8	AMGEN INC	04/23/2025	JP MORGAN CHASE BANK/HSBCSI		7,153,404	7,134,000	54,100	2.A FE
03522A-AH-3	ANHEUSER-BUSCH COMPANIES LLC	04/07/2025	CITADEL		7,818,730	8,139,000	71,194	2.C FE
04010L-BH-5	ARES CAPITAL CORP	04/10/2025	MORGAN STANLEY CO		2,860,701	2,996,000	46,821	2.B FE
04316J-AD-1	ARTHUR J. GALLAGHER & CO.	06/23/2025	JP MORGAN CHASE BANK/HSBCSI		3,626,255	3,528,000	60,368	2.B FE
04316J-AH-2	ARTHUR J. GALLAGHER & CO.	05/07/2025	GOLDMAN		17,996,000	17,827,000	304,966	2.B FE
04316J-AN-9	ARTHUR J. GALLAGHER & CO.	04/17/2025	Various		19,811,978	20,019,000	327,610	2.B FE
04364V-BA-0	ASCENT RESOURCES UTICA HOLDINGS LLC	06/03/2025	MERRILL LYNCH PIERCE FENNER		500,000	500,000		3.C FE
05480A-AB-1	AZORRA FINANCE LTD	06/24/2025	CITIGROUP GLOBAL MARKETS, INC		1,000,000	1,000,000		3.C FE
05523R-AK-3	BAE SYSTEMS PLC	04/09/2025	GOLDMAN		15,180,499	15,053,000	30,733	1.G FE
056121-AA-4	BPCE SA	05/21/2025	CITIGROUP GLOBAL MARKETS, INC		10,000,000	10,000,000		2.A FE
06051G-MT-3	BANK OF AMERICA CORP	05/06/2025	MERRILL LYNCH PIERCE FENNER		8,000,000	8,000,000		1.E FE
073644-AA-4	BEACON MOBILITY FINANCE CORP	06/17/2025	Barclays Capital		1,000,000	1,000,000		4.A FE
09031W-AE-3	BIMBO BAKERIES USA INC	04/15/2025	HSBC SECURITIES INC.		9,849,257	10,296,000	150,651	2.A FE
09659W-3D-4	BNP PARIBAS SA	04/30/2025	BNP PARIBAS SECURITIES BOND		6,000,000	6,000,000		1.G FE
113004-AA-3	BROOKFIELD ASSET MANAGEMENT LTD	04/22/2025	CITIGROUP GLOBAL MARKETS, INC		11,900,000	11,900,000		1.G FE
115236-AJ-0	BROWN & BROWN INC	06/11/2025	MERRILL LYNCH PIERCE FENNER		999,280	1,000,000		2.C FE
115236-AL-5	BROWN & BROWN INC	06/11/2025	MERRILL LYNCH PIERCE FENNER		1,998,757	2,002,000		2.C FE
115236-AM-3	BROWN & BROWN INC	06/18/2025	RBC CAPITAL MARKETS, LLC		6,087,806	6,035,000		2.C FE
12008R-AT-4	BUILDERS FIRSTSOURCE INC	05/05/2025	MERRILL LYNCH PIERCE FENNER		1,000,000	1,000,000		3.C FE
12704P-AB-4	CRH SMW FINANCE DAC	04/09/2025	JP MORGAN CHASE BANK/HSBCSI		14,102,683	14,125,000	182,987	2.A FE
134429-BQ-1	CAMPBELL'S CO	04/28/2025	Various		9,486,245	10,106,000	35,469	2.B FE
136375-DH-2	CANADIAN NATIONAL RAILWAY CO	06/23/2025	JEFFERIES		6,468,145	6,076,000	52,330	1.F FE
143658-BZ-4	CARNIVAL CORP	05/12/2025	MERRILL LYNCH PIERCE FENNER		1,000,000	1,000,000		3.A FE
16411Q-AS-0	CHENIERE ENERGY PARTNERS LP	06/25/2025	DEUTSCHE BANK SECURITIES, INC.		12,636,503	12,406,000	259,578	2.B FE
172967-PZ-8	CITIGROUP INC	05/29/2025	Various		20,977,646	21,014,000	62,335	1.G FE
191241-AK-4	COCA-COLA FEMSA SAB DE CV	06/24/2025	Various		30,188,889	30,486,000	42,609	1.G FE
21039C-AA-2	CONSTELLIUM SE	06/10/2025	JEFFERIES & COMPANY, INC.		1,287,395	1,307,000	35,943	3.C FE
21039C-AD-6	CONSTELLIUM SE	04/21/2025	TRUIST		955,000	1,000,000	11,865	3.C FE
22822V-BC-4	CROWN CASTLE INC	05/28/2025	Barclays Capital		4,739,127	4,877,000	19,345	2.B FE
22822V-BG-5	CROWN CASTLE INC	06/18/2025	JP MORGAN CHASE BANK/HSBCSI		7,978,414	8,138,000	128,128	2.B FE
24422E-XE-4	JOHN DEERE CAPITAL CORP	04/22/2025	SOCIETE GENERALE		20,123,200	20,000,000	128,750	1.E FE
25156P-AR-4	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	05/27/2025	CITADEL		6,986,152	7,796,000	86,568	2.A FE
25156P-BA-0	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	05/30/2025	GOLDMAN		8,287,009	8,408,000	111,826	2.A FE
25245B-AC-1	DIAGEO INVESTMENT CORP	04/10/2025	GOLDMAN		4,998,050	5,000,000		1.G FE
25461L-AA-0	DIRECTV FINANCING LLC	06/13/2025	JP MORGAN SECS INC., - FIXED INCOME		2,468,750	2,500,000	49,366	3.C FE
25470D-BV-0	DISCOVERY COMMUNICATIONS, LLC	06/30/2025	Various		291,899	263,000	3,799	3.B FE
256746-AJ-7	DOLLAR TREE INC	05/07/2025	Barclays Capital		14,252,397	16,561,000	191,395	2.B FE
263534-CS-6	EIDP INC	05/12/2025	BNP PARIBAS SECURITIES BOND		9,938,284	9,980,000		1.G FE

SCHEDULE D - PART 3

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

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CUSIP Identification	Description	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
26884A-BQ-5	ERP OPERATING LP	05/27/2025	Various		17,922,149	17,990,000	8,842	1.G FE
26884T-AW-2	ERAC USA FINANCE LLC	04/28/2025	US BANCORP INVESTMENTS INC.		7,807,994	7,913,000	191,714	1.G FE
29366M-AD-0	ENTERGY ARKANSAS LLC	04/30/2025	JP MORGAN CHASE BANK/HSBCSI		5,093,716	5,028,000	76,244	1.F FE
30191R-AA-4	FASSTR-25R1-A - RMBS	01/23/2025	RAYMOND JAMES & ASSOCIATES		(23,330,000)	(23,330,000)		1.A PL
337738-BC-1	FISERV INC	04/16/2025	JP MORGAN CHASE BANK/HSBCSI		4,943,820	5,530,000	55,361	2.B FE
337738-BL-1	FISERV INC	04/08/2025	WELLS FARGO		15,593,617	15,510,000	56,353	2.B FE
337932-AL-1	FIRSTENERGY CORP	04/02/2025	TRUIST		2,374,245	2,636,000	6,209	2.C FE
361448-BL-6	GATX CORP	04/16/2025	MORGAN STANLEY CO		5,098,867	5,136,000	24,881	2.B FE
36267V-AF-0	GE HEALTHCARE TECHNOLOGIES INC	06/23/2025	JP MORGAN SECS INC., - FIXED INCOME		11,309,980	11,000,000	67,329	2.B FE
36267V-AK-9	GE HEALTHCARE TECHNOLOGIES INC	04/24/2025	MORGAN STANLEY CO		17,380,087	16,706,000	419,258	2.B FE
370334-DB-7	GENERAL MILLS INC	04/23/2025	RBC CAPITAL MARKETS, LLC		11,735,176	11,826,000	263,868	2.B FE
375558-BA-0	GILEAD SCIENCES INC	05/13/2025	MORGAN STANLEY CO		11,947,749	14,199,000	184,587	1.G FE
375558-CC-5	GILEAD SCIENCES INC	04/24/2025	MORGAN STANLEY CO		16,997,157	17,056,000	374,521	1.G FE
377372-AQ-0	GLAXOSMITHKLINE CAPITAL INC	04/09/2025	Barclays Capital		14,940,494	15,475,000	56,580	1.F FE
38152B-AC-5	GOLDMAN SACHS PRIVATE CREDIT CORP	04/29/2025	Bank of America Securities		11,267,576	11,281,000		2.C FE
38173M-AE-2	GOLUB CAPITAL BDC INC	04/15/2025	Various		4,548,928	4,627,000	72,700	2.B FE
38175@-AQ-0	GOLUB CAPITAL PARTNERS PRIVATE CREDIT TR	04/22/2025	Not Available		5,333,333	5,333,333		2.A PL
40440V-AK-1	HPS CORPORATE LENDING FUND	05/01/2025	SMBC NIKKO SECURITIES AMERICA, INC.		4,456,526	4,600,000	16,726	2.C FE
41242*-AZ-5	HARDWOOD FUNDING, LLC	06/09/2025	Unknown		1,847,500	2,000,000	376	1.G FE
41242*-BH-4	HARDWOOD FUNDING, LLC	06/09/2025	Unknown		1,708,613	1,900,000	388	1.G FE
41242*-BW-1	HARDWOOD FUNDING, LLC	06/09/2025	Unknown		1,929,026	2,200,000	402	1.G FE
41242*-CQ-3	Hardwood Funding, LLC	06/09/2025	Unknown		6,000,000	6,000,000		1.G
41242*-CR-1	Hardwood Funding, LLC	06/09/2025	Unknown		12,000,000	12,000,000		1.G
413875-AS-4	L3HARRIS TECHNOLOGIES INC	04/10/2025	MITSUBISHI		9,876,235	10,348,000	228,822	2.B FE
42703N-AA-9	HERC HOLDINGS ESCROW INC	05/15/2025	JP MORGAN CHASE BANK/HSBCSI		1,000,000	1,000,000		3.C FE
42703N-AB-7	HERC HOLDINGS ESCROW INC	05/15/2025	JP MORGAN CHASE BANK/HSBCSI		1,000,000	1,000,000		3.C FE
427866-BM-9	HERSHEY CO	04/11/2025	BNP PARIBAS SECURITIES BOND		992,406	1,008,000	6,930	1.F FE
427866-BN-7	HERSHEY CO	05/09/2025	GOLDMAN		7,191,216	7,200,000	79,560	1.F FE
42824C-BR-9	HEWLETT PACKARD ENTERPRISE CO	05/29/2025	Bank of America Securities		18,021,734	18,047,000	145,003	2.B FE
461070-AX-2	INTERSTATE POWER AND LIGHT CO	05/13/2025	MERRILL LYNCH PIERCE FENNER		4,980,800	5,000,000		2.A FE
46266T-AG-3	IQVIA INC	06/02/2025	GOLDMAN		1,000,000	1,000,000		3.B FE
46593W-AA-3	JH NORTH AMERICA HOLDINGS INC	06/03/2025	MERRILL LYNCH PIERCE FENNER		500,000	500,000		3.A FE
46593W-AB-1	JH NORTH AMERICA HOLDINGS INC	06/03/2025	MERRILL LYNCH PIERCE FENNER		500,000	500,000		3.A FE
478160-DK-7	JOHNSON & JOHNSON	04/09/2025	CITADEL		12,977,740	13,033,000	87,792	1.A FE
47837R-AE-0	JOHNSON CONTROLS INTERNATIONAL PLC	05/01/2025	GOLDMAN		9,874,973	10,028,000	206,103	2.A FE
49177J-AS-1	KENVUE INC	06/12/2025	MERRILL LYNCH PIERCE FENNER		4,985,457	4,970,000	14,061	1.F FE
49447B-AA-1	KIMCO REALTY OP LLC	04/24/2025	WELLS FARGO		4,435,284	4,200,000	40,320	2.A FE
500255-AY-0	KOHLS CORP	05/15/2025	MORGAN STANLEY CO		495,200	500,000		3.A FE
50077L-BM-7	KRAFT HEINZ FOODS CO	05/28/2025	JP MORGAN CHASE BANK/HSBCSI		12,030,775	12,078,000	163,992	2.B FE
50203T-AB-2	LFS TOPCO LLC	06/24/2025	BMO CAPITAL MARKETS CORP		1,979,780	2,000,000		4.C FE
502431-AQ-2	L3HARRIS TECHNOLOGIES INC	04/16/2025	GOLDMAN		10,121,735	10,079,000	116,412	2.B FE
50540R-AY-8	LABORATORY CORPORATION OF AMERICA HOLDIN	04/14/2025	GOLDMAN		3,864,862	4,423,000	44,451	2.B FE
50540R-BA-9	LABORATORY CORPORATION OF AMERICA HOLDIN	04/16/2025	CITADEL		10,105,461	10,458,000	21,148	2.B FE
50540R-BB-7	LABORATORY CORPORATION OF AMERICA HOLDIN	04/29/2025	CITADEL		9,629,000	10,000,000	38,667	2.B FE
527298-CM-3	LEVEL 3 FINANCING INC	06/16/2025	MORGAN STANLEY CO		1,000,000	1,000,000		4.A FE
539439-BD-0	LLOYDS BANKING GROUP PLC	06/10/2025	Various		9,000,000	9,000,000		1.G FE
539830-BW-8	LOCKHEED MARTIN CORP	04/08/2025	GOLDMAN		10,936,248	10,749,000	131,675	1.F FE
585055-BT-2	MEDTRONIC INC	04/07/2025	MORGAN STANLEY CO		1,075,074	1,128,000	3,153	1.G FE
603158-AA-4	MINERALS TECHNOLOGIES INC	06/13/2025	JP MORGAN SECS INC., - FIXED INCOME		2,434,375	2,500,000	57,292	3.C FE
606822-DL-5	MITSUBISHI UFJ FINANCIAL GROUP INC	04/15/2025	MITSUBISHI		29,000,000	29,000,000		1.G FE
60687Y-DL-0	MIZUHO FINANCIAL GROUP INC	06/26/2025	MIZUHO_SECURITIES		1,000,000	1,000,000		1.G FE
637417-AS-5	NNN REIT INC	04/23/2025	Various		15,690,491	15,709,000	10,332	2.A FE
67091T-AH-8	OCP SA	04/23/2025	JP MORGAN SECURITIES INC.		3,564,216	3,600,000		3.A FE
674215-AN-8	CHORD ENERGY CORP	04/16/2025	Market Axess		127,030	130,000	829	3.B FE
680665-AN-6	OLIN CORP	04/21/2025	Various		932,500	1,000,000	6,993	3.A FE
68389X-CQ-6	ORACLE CORP	04/21/2025	MERRILL LYNCH PIERCE FENNER		4,453,100	5,000,000	58,583	2.B FE
69145L-AC-8	OXFORD FINANCE LLC	05/30/2025	Bank of America Securities		2,484,375	2,500,000	53,568	3.C FE

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
69354N-AE-6	PRA GROUP INC	05/30/2025	JP MORGAN SECS INC., - FIXED INCOME		1,926,070	1,907,000	53,681	3.B FE
69437@-AC-0	PricewaterhouseCoopers LLP	06/17/2025	Unknown		3,077,920	3,200,000	26,169	1.D
716973-AF-9	PFIZER INVESTMENT ENTERPRISES PTE LTD	04/25/2025	Barclays Capital		9,410,600	10,000,000	225,692	1.F FE
71910D-AA-9	PHOENIX AVIATION CAPITAL LTD	06/18/2025	RBC CAPITAL MARKETS, LLC		1,500,000	1,500,000		4.B FE
74340X-CE-9	PROLOGIS LP	04/10/2025	WELLS FARGO		6,759,036	7,018,000	107,414	1.F FE
74456Q-CT-1	PUBLIC SERVICE ELECTRIC AND GAS CO	05/21/2025	MITSUBISHI		4,749,680	5,190,000	84,813	1.F FE
744573-BA-3	PUBLIC SERVICE ENTERPRISE GROUP INC	04/29/2025	Various		10,167,289	10,053,000	49,426	2.B FE
74460W-AD-9	PUBLIC STORAGE OPERATING CO	05/30/2025	WELLS FARGO SECURITIES		23,335,000	25,000,000	39,826	1.F FE
74460W-AG-2	PUBLIC STORAGE OPERATING CO	04/02/2025	Barclays Capital		3,963,729	3,926,000	34,483	1.F FE
74825N-AA-5	QUEEN MERGERCO INC	04/24/2025	Various		2,000,000	2,000,000		3.C FE
749571-AL-9	RHP HOTEL PROPERTIES LP	05/20/2025	JP MORGAN CHASE BANK/HSBCSI		1,000,000	1,000,000		3.C FE
75884R-AZ-6	REGENCY CENTERS LP	06/03/2025	SOCIETE GENERALE		1,985,868	2,120,000	13,724	1.G FE
75884R-BD-4	REGENCY CENTERS LP	05/08/2025	WELLS FARGO		17,856,321	17,986,000		1.G FE
77311W-AA-9	ROCKET COMPANIES INC	06/05/2025	JP MORGAN CHASE BANK/HSBCSI		2,000,000	2,000,000		3.A FE
77311W-AB-7	ROCKET COMPANIES INC	06/05/2025	JP MORGAN CHASE BANK/HSBCSI		2,000,000	2,000,000		3.A FE
78355H-LE-7	RYDER SYSTEM INC	04/23/2025	BNP PARIBAS SECURITIES BOND		8,924,581	8,897,000	74,142	2.A FE
78355H-LF-4	RYDER SYSTEM INC	04/28/2025	MERRILL LYNCH PIERCE FENNER		10,961,206	10,990,000		2.A FE
78616#-AD-0	Sacramento Downtown Arena LLC - ABS	03/26/2025	Unknown		5,000,000	5,000,000		2.C PL
808513-BC-8	CHARLES SCHWAB CORP	04/07/2025	GOLDMAN		4,094,952	4,097,000	8,422	1.F FE
82622R-AA-4	SIEMENS FUNDING BV	05/20/2025	GOLDMAN		7,999,600	8,000,000		1.D FE
82622R-AD-8	SIEMENS FUNDING BV	06/12/2025	Various		12,972,599	12,979,000	4,051	1.D FE
82622R-AF-3	SIEMENS FUNDING BV	05/20/2025	MERRILL LYNCH PIERCE FENNER		6,965,490	7,000,000		1.D FE
82967N-BJ-6	SIRIUS XM RADIO LLC	06/13/2025	OPPENHEIMER & CO. INC.		950,000	1,000,000	16,778	3.C FE
83368R-CH-3	SOCIETE GENERALE SA	05/14/2025	SOCIETE GENERALE		13,000,000	13,000,000		2.B FE
855244-BH-1	STARBUCKS CORP	04/15/2025	JP MORGAN CHASE BANK/HSBCSI		3,596,938	3,612,000	29,990	2.A FE
857477-DA-8	STATE STREET CORP	04/22/2025	MORGAN STANLEY CO		4,000,000	4,000,000		1.D FE
857477-DB-6	STATE STREET CORP	04/22/2025	MORGAN STANLEY CO		4,000,000	4,000,000		1.D FE
871607-AC-1	SYNOPSYS INC	04/03/2025	Barclays Capital		5,053,000	5,000,000	11,451	2.B FE
871607-AD-9	SYNOPSYS INC	04/14/2025	Various		12,845,900	12,960,000	44,576	2.B FE
871607-AE-7	SYNOPSYS INC	04/29/2025	GOLDMAN		10,039,000	10,000,000	61,514	2.B FE
872540-AT-6	TJX COMPANIES INC	04/09/2025	GOLDMAN		8,646,819	9,036,000	170,209	1.F FE
87612E-BV-7	TARGET CORP	06/26/2025	BNP PARIBAS SECURITIES BOND		7,679,739	7,648,000	18,961	1.F FE
88642R-AE-9	TIDEWATER INC	06/24/2025	JP MORGAN CHASE BANK/HSBCSI		2,000,000	2,000,000		3.C FE
89236T-NG-6	TOYOTA MOTOR CREDIT CORP	06/02/2025	GOLDMAN		7,980,951	7,957,000	17,903	1.E FE
893045-AF-1	TRANS ALLEGHENY INTERSTATE LINE CO	04/14/2025	JP MORGAN CHASE BANK/HSBCSI		11,979,888	11,992,000		1.G FE
893647-BY-2	TRANSDIGM INC	05/13/2025	GOLDMAN		1,984,500	2,000,000		4.C FE
89686Q-AC-0	TRIVIUM PACKAGING FINANCE BV	05/21/2025	JP MORGAN CHASE BANK/HSBCSI		500,000	500,000		5.B FE
89686Q-AD-8	TRIVIUM PACKAGING FINANCE BV	05/21/2025	JP MORGAN CHASE BANK/HSBCSI		1,000,000	1,000,000		4.B FE
89788J-AE-9	TRUIST BANK	05/15/2025	TRUIST		4,000,000	4,000,000		1.F FE
89788M-AU-6	TRUIST FINANCIAL CORP	05/15/2025	TRUIST		18,000,000	18,000,000		1.G FE
911312-CK-0	UNITED PARCEL SERVICE INC	05/12/2025	Barclays Capital		14,933,400	15,000,000		1.F FE
91159H-JV-3	US BANCORP	05/12/2025	US BANCORP INVESTMENTS INC.		9,000,000	9,000,000		1.F FE
91324P-FP-2	UNITEDHEALTH GROUP INC	06/17/2025	MERRILL LYNCH PIERCE FENNER		2,998,202	3,004,000		1.F FE
91879Q-AQ-2	VAIL RESORTS INC	06/30/2025	MERRILL LYNCH PIERCE FENNER		1,000,000	1,000,000		3.C FE
922966-AA-4	VENTURE GLOBAL PLAQUEMINES LNG LLC	04/15/2025	MIZUHO_SECURITIES		500,000	500,000		3.B FE
922966-AB-2	VENTURE GLOBAL PLAQUEMINES LNG LLC	04/15/2025	MIZUHO_SECURITIES		500,000	500,000		3.B FE
92343V-GZ-1	VERIZON COMMUNICATIONS INC	04/22/2025	JP MORGAN CHASE BANK/HSBCSI		14,790,750	15,000,000	45,938	2.A FE
92921E-AA-0	VOYAGER PARENT LLC	05/08/2025	DEUTSCHE BANK SECURITIES, INC.		2,000,000	2,000,000		4.A FE
94106L-CD-9	WASTE MANAGEMENT INC	04/17/2025	RBC CAPITAL MARKETS, LLC		21,131,305	21,099,000	94,273	1.G FE
96208T-AD-6	WEX INC	04/21/2025	GOLDMAN		480,625	500,000	4,153	4.A FE
Q9609*-AA-6	WestConnex Finance Company Pty Ltd	05/27/2025	Unknown		2,149,137	2,510,000	14,960	2.A FE
Q9609*-AC-2	WESTCONNEX FINANCE COMPANY PTY LTD	05/27/2025	Unknown		772,950	1,000,000	14,760	2.A FE
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					1,074,339,677	1,091,568,444	7,480,395	XXX
000000-00-0	JEFFERIES FINANCE LLC - JEFFERIES FINANC	03/26/2025	DIRECT		(511)	(2,058)		3.B
000000-00-0	CINEMARK USA, INC. - 2024 REFINANCED TER	04/14/2025	DIRECT		695,870	700,000		3.A FE
000000-00-0	Edgewater Generation, L.L.C.	03/06/2025	DIRECT		(3,424)	1,021		3.C 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
CUSIP Identification	Description	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
000000-00-0	Banijay Entertainment S.A.S.	05/06/2025	Unknown		543,352	541,322		4.B
000000-00-0	Kaman Corporation	04/15/2025	DIRECT		1,552			. Z
000000-00-0	Kaman Corporation	03/20/2025	DIRECT		(3,343)			. Z
000000-00-0	CFC BIDCO 2022 LIMITED - TERM LOAN B	05/30/2025	DIRECT		1,724,312	1,741,729		4.C
000000-00-0	FIRST EAGLE INVESTMENT MANAGEMENT, LLC -	06/06/2025	DIRECT		735,995	747,203		3.A
000000-00-0	FIRST EAGLE INVESTMENT MANAGEMENT, LLC -	06/06/2025	DIRECT		125,658	127,571		3.C
000000-00-0	VIAVI SOLUTIONS INC. - TERM LOAN B	06/12/2025	DIRECT		348,792	349,666		3.A
000000-00-0	STUDENT TRANSPORTATION OF AMERICA, INC.	06/10/2025	DIRECT		162,143	162,957		4.A
000000-00-0	Colossus Acquireco LLC	06/12/2025	DIRECT		211,349	212,411		. Z
00076V-BJ-8	ABG Intermediate Holdings 2 LLC	04/01/2025	DIRECT			(5,398)		4.A FE
00076V-BL-3	ABG Intermediate Holdings 2 LLC Term Loa	03/17/2025	Not Available			4,203		4.A FE
00149H-AC-8	RELADYNE INC. - TERM LOAN	05/22/2025	DIRECT		117,262	117,325		4.C FE
00488P-AX-3	Acrisure, LLC	06/05/2025	DIRECT		227,854	228,425		4.B FE
01451P-AB-2	Alera Group, Inc.	05/21/2025	DIRECT		349,425	351,181		4.B FE
01862L-BA-5	ALLIANCE LAUNDRY SYSTEMS LLC - TERM LOAN	04/02/2025	DIRECT		1,992,500	2,000,000		4.B FE
02072U-AC-6	Alpha Generation LLC	06/06/2025	DIRECT		2,701,599	2,701,426		3.B FE
03965E-AH-9	Arcosa, Inc.	06/13/2025	DIRECT		1,621,211	1,621,211		3.A FE
05508T-AV-4	B&G Foods, Inc.	01/27/2025	Unknown			(834)		4.B FE
07337F-AB-1	BEACH ACQUISITION BIDCO, LLC - (USD) TER	06/26/2025	DIRECT		299,250	300,000		3.C
07363P-AB-6	Beacon Mobility Corp.	06/16/2025	DIRECT		152,410	153,561		4.B FE
07363P-AC-4	Beacon Mobility Corp.	06/16/2025	DIRECT		20,878	21,036		4.B FE
11565H-AD-8	BROWN GROUP HOLDINGS, LLC - TERM LOAN B2	03/04/2025	DIRECT		(9,879)			4.B FE
12510E-AC-1	CCI BUYER, INC. - INITIAL TERM LOAN (FIR	04/02/2025	DIRECT		1,501,079	1,500,000		4.C FE
12523E-AD-4	CLUBESSENTIAL, LLC - TERM LOAN B	03/04/2025	DIRECT		(14,913)	(6,111)		4.C FE
12541H-AW-3	CHG Healthcare Services, Inc. Term Loan	04/01/2025	DIRECT		1,419,124	1,427,936		4.B FE
15018L-AN-1	CEDAR FAIR, L.P. - TERM LOAN B	03/17/2025	DIRECT		(3,646)			3.A FE
15118X-AB-0	CELSIUS HOLDINGS, INC. - TERM LOAN	03/21/2025	DIRECT		(43)			3.C FE
18512E-AF-9	Clearwater Analytics, LLC	02/24/2025	DIRECT		(1,269)			4.A FE
18972F-AC-6	CLYDESDALE ACQUISITION HOLDINGS, INC. -	03/28/2025	DIRECT		(2,636)			4.A FE
22860E-AJ-1	Crown Subsea Communications Holding, Inc	05/22/2025	DIRECT		497,500	500,000		4.A FE
26875Y-AB-8	ENDEAVOR GROUP HOLDINGS, INC. - TERM LOA	04/01/2025	DIRECT		1,992,343	2,000,000		4.B FE
28917X-AB-6	ELLUCIAN HOLDINGS INC.	05/01/2025	Direct		2,585,646	2,582,417		4.C FE
29097*-AA-1	NextEra Energy TL 10/2060	06/20/2025	Unknown		4,352,812	4,355,667		1.G PL
29359B-AE-1	ENSEMBLE RCM, LLC - TERM B LOAN	04/01/2025	DIRECT		497,861	500,000		4.B FE
29426N-AZ-7	EPICOR SOFTWARE CORPORATION - TERM LOAN	03/06/2025	DIRECT		(1,544)			4.C FE
34966L-AB-0	FORTRESS INTERMEDIATE 3, INC. - TERM LOA	03/31/2025	DIRECT		(8,336)	(5,639)		4.B FE
35906E-AU-4	FRONTIER COMMUNICATIONS - TERM LOAN B	04/07/2025	DIRECT		995,000	1,000,000		4.B FE
36269Y-AC-9	ASSETMARK FINANCIAL HOLDINGS, INC. - TER	04/01/2025	DIRECT		1,336,314	1,350,000		4.B FE
36321D-AB-3	GALAXY US OPCO INC. - INITIAL TERM LOAN	04/30/2025	DIRECT		1,652	1,652		5.A FE
37987U-AG-7	PROTECTIVE INDUSTRIAL PRODUCTS, INC. - T	01/17/2025	DIRECT		(18,833)			4.C FE
38021C-AC-2	BARNES GROUP INC. - TERM LOAN	02/24/2025	DIRECT		(2,031)			4.B FE
38821U-AB-6	GRANT THORNTON ADVISORS LLC - TERM LOAN	05/21/2025	DIRECT		931,933	928,673		4.B FE
43117L-AN-3	HighTower Holding, LLC	06/06/2025	DIRECT		125,166	128,825		4.C FE
44931Y-AD-9	ICU MEDICAL, INC. - TERM LOAN B	03/07/2025	DIRECT		(6,432)			3.C FE
47102D-AN-9	Janus International Group, LLC - Term Lo	03/19/2025	DIRECT		(3,727)			3.C FE
47783Y-AP-4	JOHN BEAN TECHNOLOGIES CORPORATION - TER	03/28/2025	DIRECT		(4,094)			3.B FE
48853U-BQ-2	Kenan Advantage Group, Inc., The Cov-Lit	04/01/2025	Direct		856,561	860,417		4.B FE
50060J-AH-3	KOPPERS INC - TLB	03/25/2025	DIRECT		(3,570)			3.C FE
51809E-AM-7	LASERSHIP, INC. - TRANCHE B-1 TERM LOAN	06/30/2025	DIRECT		1,158	1,158		5.B FE
51809E-AP-0	LaserShip, Inc.	06/30/2025	DIRECT		1,158	1,158		5.C FE
55822D-AM-3	MADISON SAFETY & FLOW LLC - TLB	03/05/2025	DIRECT		(17,894)	(6,446)		4.B FE
64072U-AM-4	CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC.	05/01/2025	DIRECT		588,129	604,917		5.A FE
65336R-BB-3	Nexstar Media Inc.	06/24/2025	DIRECT		725,431	732,759		3.B FE
66877A-AG-3	GEN DIGITAL INC. - INCREMENTAL TLB	02/13/2025	DIRECT		(8)			3.A FE
69575E-AL-3	PAINT INTERMEDIATE III, LLC - INITIAL TE	04/02/2025	DIRECT		4,001,316	4,000,000		4.B FE
72811H-AJ-9	Recess Holdings, Inc.	04/04/2025	DIRECT		595,624	603,361		4.B FE
75605V-AH-5	REALPAGE, INC. - INCREMENTAL TL	04/02/2025	DIRECT		2,490,481	2,500,000		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 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
77669L-AK-9	Indicor, LLC (USD) TL	05/22/2025	DIRECT		25,676	25,805		4.B FE
78489H-AG-3	SWF HOLDINGS I CORP. - SPRINGS WINDOW FA	06/11/2025	DIRECT		36,600	36,923		5.C
85769E-BB-6	STATION CASINOS LLC - TERM B FACILITY	03/25/2025	DIRECT		(3,643)			3.B FE
86388B-AC-0	STUDENT TRANSPORTATION OF AMERICA, INC.	06/10/2025	DIRECT		11,582	11,640		4.A
87876G-AM-4	TECTA AMERICA CORP. - TERM LOAN B	02/27/2025	DIRECT		(3,517)			4.B
88025B-AN-1	TEMPUR SEALY INTERNATIONAL, INC. - TERM	03/17/2025	DIRECT		(9,161)			2.C FE
92828K-AP-7	VIRTUSA CORPORATION - TERM LOAN	04/07/2025	DIRECT		1,968,817	2,000,000		4.A FE
92921H-AC-9	VOYAGER PARENT, LLC - TLB	05/08/2025	DIRECT		2,516,229	2,594,051		4.A
94105C-AL-4	WASSERMAN MEDIA GROUP, LLC - TERM LOAN B	06/12/2025	DIRECT		173,959	174,833		4.B FE
N3430B-AK-0	FUGUE FINANCE B.V. - TERM LOAN B	06/05/2025	DIRECT		286,092	286,092		4.B
0209999999. Subtotal - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					42,424,199	42,764,046		XXX
002100-AA-3	Ardian Secondaries Fund IX - ABS	06/01/2025	TENDER/PURCHASE OFFER		14,071,783	14,071,783		1.G PL
00243@-AA-3	Ardian Secondaries Fund IX - ABS	06/01/2025	Not Available		16,906,248	16,906,248		1.G PL
00259#-AA-2	Ardian Parsnip - ABS	06/01/2025	TENDER/PURCHASE OFFER		5,400,000	5,400,000		1.G PL
05642#-AA-7	BTC Offshore Holdings Fund III-B LLC - A	05/01/2025	CORPORATE ACTION		3,885,000	3,885,000		1.C PL
05642#-AB-5	BTC Offshore Holdings Fund III-B LLC DD	06/01/2025	JPMCB		693,750	693,750		1.C PL
09582*-AC-1	Blue Owl GP Stakes III Financing SPV LLC	06/01/2025	TENDER/PURCHASE OFFER		1,416,653	1,416,653		1.B PL
09582*-AD-9	Blue Owl GP Stakes III Financing SPV LLC	06/01/2025	Unknown		5,261,854	5,261,854		1.B PL
15676*-AA-9	Cerberus Redwood Levered A II LLC - ABS	06/01/2025	Unknown		3,214,575	3,214,575		1.C FE
0269999999. Subtotal - Issuer Credit Obligations - Other Issuer Credit Obligations (Unaffiliated)					50,849,863	50,849,863		XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					1,556,021,570	1,575,927,353	7,994,524	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)								XXX
0509999997. Total - Issuer Credit Obligations - Part 3					1,556,021,570	1,575,927,353	7,994,524	XXX
0509999998. Total - Issuer Credit Obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - Issuer Credit Obligations					1,556,021,570	1,575,927,353	7,994,524	XXX
3137B8-YJ-0	FHR 4316 BZ - CMO/RMBS	06/01/2025	Direct		20,908	20,908		1.A
3137BR-S2-2	FHR 4612 HZ - CMO/RMBS	06/01/2025	Direct		46,660	46,660		1.A
1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					67,568	67,568		XXX
10638G-AA-1	BABS 25RM11 A1 - ABS	05/14/2025	BREAN CAPITAL		1,999,238	2,080,000		1.A FE
10638M-AA-8	BABS 2021-RM2 A - CMO/RMBS	05/25/2025	Direct		33,408	33,408		1.A FE
10638N-AA-6	BABS 22RM3 A - RMBS	06/25/2025	Direct		19,191	19,191		1.A FE
12530J-AB-8	CFMT 2022-AB2 M1 - CMO/RMBS	06/25/2025	Direct		17,889	17,889		1.A FE
12545C-AD-2	CWHL 2007-10 A4 - CMO/RMBS	06/01/2025	Direct		2,245	2,245		1.A FM
126694-W4-6	CWHL 2006-9 A3 - CMO/RMBS	05/01/2025	Direct		29	29		1.A FM
126694-W7-9	CWHL 2006-9 A6 - CMO/RMBS	04/01/2025	Direct		35	35		1.A FM
126694-X5-2	CWHL 2006-9 A12 - CMO/RMBS	05/01/2025	Direct		17	17		1.A FM
30191R-AA-4	FASSTR-25R1-A - RMBS	01/23/2025	RAYMOND JAMES & ASSOCIATES		23,330,000	23,330,000		1.A PL
50206R-AA-5	LHOME 25RTL2 A1 - RMBS	04/28/2025	NOMURA SECURITIES/FIXED INCOME		499,991	500,000		1.G FE
922969-AA-8	VCC 252 A - RMBS	04/04/2025	CITIGROUP GLOBAL MARKETS, INC		5,061,616	5,062,000	31,891	1.A FE
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					30,963,659	31,044,814	31,891	XXX
05593J-AG-5	BMP 2024-MF23 D - CMBS	06/04/2025	PERFORMANCE TRUST CAP		11,308,063	11,301,000	46,404	2.C FE
05604F-AC-9	BWAY 2013-1515 A2 - CMBS	06/16/2025	Unknown		9,324,495	9,816,789	14,129	1.A
05608R-AL-9	BX 2021-ARIA E - CMBS	06/12/2025	JP MORGAN SECURITIES LLC		6,975,938	7,000,000	37,713	1.G FE
05609V-AN-5	BX 2021-VOLT E - CMBS	06/16/2025	JP MORGAN SECURITIES LLC		851,733	855,475	306	1.G FE
05609V-AQ-8	BX 2021-VOLT F - CMBS	06/12/2025	JP MORGAN SECURITIES LLC		1,320,613	1,326,000	7,310	2.C FE
05615E-AA-3	BSTN 251C A - CMBS	05/13/2025	WELLS FARGO		7,427,250	7,500,000	32,363	1.A FE
05615E-AC-9	BSTN 251C B - CMBS	05/13/2025	WELLS FARGO SECURITIES-46171		4,802,955	4,850,000	22,432	1.D FE
36271X-AC-7	GSAT 25BMF B - CMBS	06/25/2025	GOLDMAN SACHS & CO, NY		6,000,000	6,000,000		1.D
36271X-AE-3	GSAT 25BMF C - CMBS	06/25/2025	GOLDMAN SACHS & CO, NY		5,000,000	5,000,000		1.G
40424U-AE-7	HLTN 24DPLO C - CMBS	06/24/2025	Various		33,914	34,000	32	1.G FE
55416A-AC-3	MF1 24FL14 AS - CMBS	06/16/2025	SANTANDER US CAPITAL MARKETS LLC		2,358,912	2,349,368	12,428	1.A FE
62880T-AA-9	NALP 251 A - ABS	04/16/2025	Deutsche Bank AG, New York Branch		6,876,674	6,878,000		1.G FE
74984N-AE-4	RFR 25SGRM B - CMBS	06/16/2025	BANK OF AMERICA, N.A.		484,641	483,000	1,258	1.D FE
90276X-AY-1	UBSCM 2018-C11 AS - CMBS	06/18/2025	GOLDMAN SACHS & CO, NY		3,073,085	3,161,000	7,494	1.D 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
CUSIP Identification	Description	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
91825C-AE-5	VDCM 25AZ C - CMBS	06/24/2025	Wells Fargo Bank		836,000	836,000	1,261	1.G
92987L-AA-5	WHARF 25DC A - CMBS	06/16/2025	Wells Fargo Bank		751,000	751,000	2,790	1.A FE
92987L-AE-7	WHARF 25DC B - CMBS	06/16/2025	Wells Fargo Bank		1,103,000	1,103,000	4,247	1.D FE
92987L-AG-2	WHARF 25DC C - CMBS	06/24/2025	Wells Fargo Bank		1,072,632	1,072,000	4,489	1.F FE
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					69,600,904	70,316,632	194,655	XXX
00092N-AE-8	APODL 1 A2 - CDO	04/30/2025	BNP PARIBAS		3,500,000	3,500,000		1.C FE
01751V-AL-4	ALLEG 17 D1 - CDO	05/08/2025	GOLDMAN SACHS & CO, NY		4,750,000	4,750,000		2.B FE
03665G-AP-9	ANTR 231R A2R - CDO	06/25/2025	BNP PARIBAS SECURITIES BOND		22,500,000	22,500,000		1.A FE
03665G-AR-5	ANTR 231R BR - CDO	06/25/2025	BNP PARIBAS SECURITIES BOND		12,000,000	12,000,000		1.C FE
04020F-AG-9	ARES 4 D - CDO	04/15/2025	JP MORGAN CHASE BANK N.A.		2,001,000	2,000,000	496	2.C FE
05071V-AE-4	AUDAX 2025-13A B - CDO	06/30/2025	BNP PARIBAS SECURITIES BOND		19,930,000	20,000,000		1.C
05072M-AQ-6	AUDAX 4RR BRR - CDO	04/16/2025	MERRILL LYNCH PIERCE FENNER		21,000,000	21,000,000		1.C FE
050921-AP-0	AUDAX 7R BR - CDO	04/08/2025	BNP PARIBAS SECURITIES BOND		3,000,000	3,000,000		1.C FE
050921-AR-6	AUDAX 7R CR - CDO	04/08/2025	BNP PARIBAS SECURITIES BOND		23,000,000	23,000,000		1.F FE
05556K-AC-6	BCRED BSL STATIC CLO 2025-1 LTD. - CDO	05/08/2025	MORGAN STANLEY FIXED		5,000,000	5,000,000		1.C FE
05556K-AE-2	BCRED BSL STATIC CLO 2025-1 LTD. - CDO	05/08/2025	MORGAN STANLEY FIXED		3,000,000	3,000,000		1.F FE
05685H-AJ-2	BCC 252 D1 - CDO	04/15/2025	JEFFERIES LLC		4,000,000	4,000,000		2.B FE
05685N-AW-0	BCC 2023-1 D1R - CDO	05/19/2025	JEFFERIES LLC		2,500,000	2,500,000		2.B FE
05766E-AS-1	BOBA 221R D1R - CDO	04/03/2025	GOLDMAN SACHS & CO, NY		2,000,000	2,000,000		2.B FE
05874V-AS-2	BALLY 23R C1R - CDO	04/25/2025	MORGAN STANLEY FIXED		2,000,000	2,000,000		2.B FE
105488-AG-5	BRTPT 257 C - CDO	06/03/2025	SOCIETE GENERALE		10,000,000	10,000,000		1.F
105488-AJ-9	BRTPT 257 D1 - CDO	06/03/2025	SOCIETE GENERALE		10,000,000	10,000,000		2.B
12516G-AJ-5	CBAMR 186RR D1R - CDO	04/15/2025	MORGAN STANLEY FIXED		4,000,000	4,000,000		2.A FE
17182X-BC-4	CIFC 194RR BR2 - CDO	06/23/2025	MORGAN STANLEY CO		23,045,000	23,045,000		1.F
17182X-BE-0	CIFC 194RR C1R - CDO	06/23/2025	MORGAN STANLEY CO		15,000,000	15,000,000		2.C
25255R-AJ-8	DCLO 5 C2 - CDO	04/09/2025	PERFORMANCE TRUST CAPITAL PARTNERS, LLC		1,000,000	1,000,000	25,505	2.C FE
26254K-AL-7	DRSLF 119 D1 - CDO	05/20/2025	Various		2,753,250	2,750,000	42,155	2.B FE
29244C-AN-8	EMPWR 231R CR - CDO	04/24/2025	GOLDMAN SACHS & CO, NY		1,000,000	1,000,000		1.F FE
29244C-AQ-1	EMPWR 231R D1R - CDO	04/24/2025	GOLDMAN SACHS & CO, NY		2,000,000	2,000,000		2.B FE
29249D-AC-5	EMPWR 251 B - CDO	04/03/2025	Various		16,000,000	16,000,000		1.C FE
29249D-AE-1	EMPWR 251 C - CDO	04/03/2025	Various		14,000,000	14,000,000		1.F FE
29249D-AG-6	EMPWR 251 D1 - CDO	04/03/2025	Various		13,000,000	13,000,000		2.C FE
38181C-AC-8	GBDC4 4R A2 - CDO	05/23/2025	BNP PARIBAS SECURITIES BOND		23,500,000	23,500,000		1.A FE
38181G-AA-3	GOCAP 54R A1R - CDO	06/25/2025	BNP PARIBAS SECURITIES BOND		19,250,000	19,250,000		1.A FE
38181L-AC-8	GOCAP 57R A2R - CDO	06/25/2025	BNP PARIBAS SECURITIES BOND		15,000,000	15,000,000		1.A FE
38181L-AE-4	GOCAP 57R BR - CDO	06/25/2025	BNP PARIBAS SECURITIES BOND		20,000,000	20,000,000		1.C FE
38181L-AG-9	GOCAP 57R CR - CDO	06/25/2025	BNP PARIBAS SECURITIES BOND		20,000,000	20,000,000		1.F FE
40443W-AG-5	HLM 2024-20 D1 - CDO	06/17/2025	BANK OF AMERICA, N.A.		2,013,000	2,000,000	22,745	2.B FE
40445Y-AE-4	HPSPR 253 C - CDO	05/22/2025	MORGAN STANLEY FIXED		1,000,000	1,000,000		1.F FE
40638L-AU-3	HLSY 7R D1R - CDO	06/06/2025	SANTANDER INVESTMENT SECURITIES, INC.		5,750,000	5,750,000		2.A
439004-AE-2	HOOK 1 B1 - CDO	04/24/2025	MERRILL LYNCH PIERCE FENNER		15,000,000	15,000,000		1.C FE
439004-AJ-1	HOOK 1 C - CDO	04/24/2025	MERRILL LYNCH PIERCE FENNER		10,000,000	10,000,000		1.E FE
499925-AG-0	KOHLBERG CREDIT CLO 2025-1 LLC - CDO	04/28/2025	BANK OF NOVA SCOTIA		2,500,000	2,500,000		1.C FE
55821K-AC-0	MDPK XXXVIII A - CDO	04/08/2025	SCOTIABANK		29,913,000	30,000,000	388,440	1.A FE
55955G-AD-5	MAGNE XXV D - CDO	04/10/2025	RBC New York		998,500	1,000,000	16,160	2.C FE
55955L-BA-9	MAGNE 28RR DRR - CDO	04/07/2025	Various		3,384,000	3,500,000	56,308	2.C FE
559918-AG-2	MAGNE 43 C - CDO	04/25/2025	BANK OF AMERICA, N.A.		2,000,000	2,000,000		1.F FE
59803H-AJ-6	MIDO 19 D1 - CDO	05/16/2025	BANK OF AMERICA, N.A.		7,000,000	7,000,000		2.A FE
59803L-AJ-7	MIDOCEAN CREDIT CLO XVIII - CDO	06/24/2025	BANK OF NOVA SCOTIA		8,000,000	8,000,000		2.A
61034U-AQ-8	MCMML 10RR AR2 - CDO	06/16/2025	DEUTSCHE BANK SECURITIES, INC.		30,000,000	30,000,000		1.A FE
61034U-AS-4	MCMML 10RR BR2 - CDO	06/16/2025	DEUTSCHE BANK SECURITIES, INC.		15,000,000	15,000,000		1.C FE
64754J-BA-9	NMC 4R D1R - CDO	04/17/2025	Wells Fargo Bank		2,000,000	2,000,000		2.B FE
67121F-AE-9	OCP 2543 B - CDO	04/23/2025	JP MORGAN CHASE BANK/HSBCSI		16,000,000	16,000,000		1.C FE
67121F-AG-4	OCP 2543 C - CDO	04/23/2025	Various		12,000,000	12,000,000		1.F FE
67121F-AJ-8	OCP 2543 D1 - CDO	04/23/2025	JP MORGAN CHASE BANK/HSBCSI		10,000,000	10,000,000		2.C FE
67389F-AG-1	OAKCL 2532 D1 - CDO	05/30/2025	BANK OF NOVA SCOTIA		10,000,000	10,000,000		2.A 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
CUSIP Identification	Description	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
69702E-AU-9	PLMRS 214R D1R - CDO	06/05/2025	MORGAN STANLEY FIXED		8,685,000	8,685,000		2.C
69704B-AA-7	PLMRS 252 A1 - CDO	05/13/2025	MORGAN STANLEY CO		10,000,000	10,000,000		1.A FE
69704B-AC-3	PLMRS 252 A2 - CDO	05/13/2025	MORGAN STANLEY CO		12,500,000	12,500,000		1.A FE
69704B-AE-9	PLMRS 252 B - CDO	05/13/2025	MORGAN STANLEY CO		15,000,000	15,000,000		1.C FE
69704B-AG-4	PLMRS 252 C - CDO	05/13/2025	MORGAN STANLEY CO		8,000,000	8,000,000		1.F FE
69704B-AJ-8	PLMRS 252 D1 - CDO	05/13/2025	MORGAN STANLEY CO		10,000,000	10,000,000		2.C FE
75009A-BC-3	RAD 18R D1R - CDO	05/16/2025	BANK OF NOVA SCOTIA		3,000,000	3,000,000		2.B FE
81124N-AU-4	SCUL 30R BR - CDO	06/11/2025	JP MORGAN CHASE BANK/HSBCSI		16,000,000	16,000,000		1.C FE
81124N-AW-0	SCUL 30R CR - CDO	06/11/2025	JP MORGAN CHASE BANK/HSBCSI		9,500,000	9,500,000		1.F FE
87153A-AA-7	SIM 251 A1 - CDO	04/23/2025	MORGAN STANLEY CO		47,145,000	47,145,000		1.A FE
87153A-AC-3	SIM 251 A2 - CDO	04/23/2025	MORGAN STANLEY CO		8,000,000	8,000,000		1.A FE
87153A-AE-9	SIM 251 B - CDO	04/23/2025	MORGAN STANLEY CO		19,500,000	19,500,000		1.C FE
87153A-AG-4	SIM 251 C - CDO	04/23/2025	MORGAN STANLEY CO		5,000,000	5,000,000		1.F FE
87153A-AJ-8	SIM 251 D - CDO	04/23/2025	MORGAN STANLEY CO		7,000,000	7,000,000		2.C FE
87153C-AA-3	SIM 251 E - CDO	04/23/2025	MORGAN STANLEY CO		4,000,000	4,000,000		3.C FE
87169N-BD-4	SYMP 38 D1R - CDO	04/25/2025	BNP PARIBAS		4,000,000	4,000,000		2.B FE
87170A-BG-2	SYMPHONY CLO 34-PS LTD. - CDO	06/27/2025	BANK OF NOVA SCOTIA		7,500,000	7,500,000		2.B
89642X-AJ-3	TRNTS XXIV D1 - CDO	04/08/2025	JP MORGAN CHASE BANK N.A.		1,000,000	1,000,000	16,800	2.A FE
925930-AL-3	VIBR XVI C - CDO	04/10/2025	JP MORGAN CHASE BANK N.A.		1,001,750	1,000,000		2.C FE
925930-BA-6	VIBR 16R C1R - CDO	05/13/2025	Various		4,502,000	4,500,000		2.B FE
92945R-AA-3	VOYA CLO 2025-2 LIMITED - CDO	05/02/2025	SCOTIABANK		10,000,000	10,000,000		1.A FE
92945R-AC-9	VOYA CLO 2025-2 LIMITED - CDO	05/02/2025	SCOTIABANK		5,500,000	5,500,000		1.A FE
92945R-AE-5	VOYA CLO 2025-2 LIMITED - CDO	05/02/2025	SCOTIABANK		24,000,000	24,000,000		1.C FE
92945R-AG-0	VOYA CLO 2025-2 LIMITED - CDO	05/02/2025	SCOTIABANK		11,500,000	11,500,000		1.F FE
93656E-AE-1	WWICK 6 B - CDO	05/22/2025	Various		7,500,000	7,500,000		1.C FE
93656E-AG-6	WWICK 6 C - CDO	05/22/2025	RBC CAPITAL MARKETS, LLC		8,000,000	8,000,000		1.F FE
93656E-AJ-0	WWICK 6 D1 - CDO	05/22/2025	RBC CAPITAL MARKETS, LLC		8,000,000	8,000,000		2.C FE
93656H-AA-2	WWICK 6 E - CDO	05/22/2025	RBC CAPITAL MARKETS, LLC		5,000,000	5,000,000		3.C FE
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					803,121,500	803,375,000	568,610	XXX
14687G-AB-1	CRVNA 2021-N3 A2 - ABS	06/23/2025	MUFG SECURITIES AMERICAS INC.		6,610,510	6,805,093	2,938	1.A FE
40055@-AA-6	Gryphon Junior Capital III Rated Feeder	06/06/2025	Unknown		2,388,289	2,388,289		2.A PL
41255C-AA-7	Hark IV Series Fund, LLC - ABS	05/30/2025	Unknown		3,964,782	3,964,782		1.G PL
41255C-AB-5	Hark IV Series Fund, LLC - ABS	05/30/2025	Unknown		743,397	743,397		2.C PL
55389Q-AA-5	MVWOT 242 A - ABS	06/11/2025	Bank of America Securities		3,007,417	3,027,879	8,197	1.A FE
56505@-AA-8	Manulife Capital Partners VII Rated Feed	05/29/2025	Unknown		2,575,834	2,575,834		2.A
68270D-AA-9	OMFIT 251 A - ABS	06/17/2025	PERSHING LLC		4,999,474	5,000,000		1.A FE
PPFQLT-V4-7	Churchill JR Capital Opp RN Feeder Fund	06/20/2025	Unknown		1,330,374	1,330,374		2.C
PPGROZ-DB-7	Penfund Prime Rated U.S. Feeder LP - ABS	06/09/2025	Unknown		773,990	773,990		1.F
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					26,394,067	26,609,638	11,135	XXX
05377R-ER-1	AESOP 212 A - ABS	06/24/2025	MUFG SECURITIES AMERICAS INC.		6,453,190	6,727,000	1,551	1.A FE
29374M-AD-0	EFF 244 A4 - ABS	05/06/2025	MUFG SECURITIES AMERICAS INC.		2,010,938	2,000,000	4,439	1.A FE
59170J-AR-9	MNET-251-A2 - ABS	05/13/2025	MORGAN STANLEY CO		19,053,757	19,400,000	35,626	1.F
89679Q-AA-3	TCF 251 A - ABS	06/18/2025	RBC CAPITAL MARKETS, LLC		6,496,970	6,499,000		1.C FE
98919W-AG-8	ZAYO 252 A2 - ABS	05/01/2025	Barclays Capital		10,000,000	10,000,000		1.G FE
1519999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)					44,014,855	44,626,000	41,616	XXX
002100-AA-3	Ardian Secondaries Fund IX - ABS	06/01/2025	Reclassification		14,230,581	14,230,581		1.G PL
00243@-AA-3	Ardian Secondaries Fund IX - ABS	06/01/2025	Reclassification		16,906,248	16,906,248		1.G PL
00259#-AA-2	Ardian Parsnip - ABS	06/01/2025	Reclassification		5,400,000	5,400,000		1.G PL
05642#-AA-7	BTC Offshore Holdings Fund III-B LLC - A	06/01/2025	Reclassification		2,497,500	2,497,500		1.C PL
05642#-AB-5	BTC Offshore Holdings Fund III-B LLC DD	06/01/2025	Reclassification		693,750	693,750		1.C
05646#-AA-3	Blackstone Real Estate Partners IX LP -	04/21/2025	COMPANY		4,778,761	4,778,761		1.G PL
09582*-AC-1	Blue Owl GP Stakes III Financing SPV LLC	06/01/2025	Reclassification		1,416,653	1,416,653		1.B PL
09582*-AD-9	Blue Owl GP Stakes III Financing SPV LLC	06/01/2025	Reclassification		5,261,854	5,261,854		1.B PL
15676*-AA-9	Cerberus Redwood Levered A II LLC - ABS	06/01/2025	Reclassification		3,214,575	3,214,575		1.C FE
23284B-AJ-3	CYRUS 251 A2 - ABS	02/07/2025	MUFG SECURITIES AMERICAS INC.		(16,461,082)	(16,463,000)		1.G FE
74166Y-AE-0	PRIMROSE FUNDING LLC - ABS	05/20/2025	Various		29,000,000	29,000,000		2.B

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
78616#-AD-0	Sacramento Downtown Arena LLC - ABS	03/26/2025	Unknown		(5,000,000)	(5,000,000)		2.C PL
97063R-AA-8	WILLIS ENGINE STRUCTURED TRUST VIII - AB	06/05/2025	MITSUBISHI		10,999,693	11,000,000		1.F FE
G58Y41-AA-1	Maple Connect Issuer LP - ABS	06/20/2025	Unknown		60,000,000	60,000,000		2.A PL
1539999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities Securities - Practical Expedient (Unaffiliated)					132,938,534	132,936,922		XXX
20469B-AC-1	CMDC 251 A3 - ABS	04/11/2025	BANK OF AMERICA, N.A.		859,337	864,198	2,669	1.G FE
23284B-AE-4	CYRUS 232 A2 - ABS	04/09/2025	CANTOR FITZGERALD & CO.		2,202,026	2,224,444	6,871	1.G FE
23284B-AF-1	CYRUS 241 A2 - ABS	04/09/2025	BMO CAPITAL MAR		1,158,310	1,207,457	3,193	1.G FE
23284B-AG-9	CYRUS 242 A2 - ABS	04/10/2025	BMO CAPITAL MAR		1,032,670	1,088,889	2,776	1.G FE
23284B-AJ-3	CYRUS 251 A2 - ABS	02/07/2025	MUFG SECURITIES AMERICAS INC.		16,461,082	16,463,000		1.G FE
1719999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Lease-Backed Securities - Full Analysis (Unaffiliated)					21,713,425	21,847,988	15,509	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					1,128,814,511	1,130,824,563	863,415	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)								XXX
1909999997. Total - Asset-Backed Securities - Part 3					1,128,814,511	1,130,824,563	863,415	XXX
1909999998. Total - Asset-Backed Securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - Asset-Backed Securities					1,128,814,511	1,130,824,563	863,415	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					2,684,836,081	2,706,751,916	8,857,939	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
23345M-10-7	DT MIDSTREAM ORD	05/08/2025	Various	34,748.000	3,420,118			
29250N-10-5	ENBRIDGE ORD	06/04/2025	Various	77,656.000	3,501,373			
29273V-10-0	ENERGY TRANSFER UNT	05/07/2025	JONES TRADING INSTITUTIONAL SERVICES LLC	43,009.000	726,392			
30069T-10-1	EXCELERATE ENERGY CL A ORD	04/01/2025	BARCLAYS CAPITAL INC	16,032.000	426,241			
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					8,074,124	XXX		XXX
31340#-10-0	FEDERAL HOME LOAN BANK OF DES MOINES	06/17/2025	Unknown	74,070.000	7,407,000			
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					7,407,000	XXX		XXX
922908-76-9	VANGUARD TSM IDX ETF	06/17/2025	BNP PARIBAS BKRAGE SVCS KING OF PRUSSIA	95,000.000	27,942,542			
5819999999. Subtotal - Common Stocks - Exchange Traded Funds					27,942,542	XXX		XXX
5989999997. Total - Common Stocks - Part 3					43,423,667	XXX		XXX
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks					43,423,667	XXX		XXX
5999999999. Total - Preferred and Common Stocks					43,423,667	XXX		XXX
6009999999 - Totals					2,728,259,748	XXX	8,857,939	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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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	05/27/2025	Paydown		312,500	312,500	312,500	312,529		(29)		(29)		312,500				4,008	12/10/2025	1.A
91282C-GQ-8	UNITED STATES TREASURY	04/23/2025	Various		84,888,477	85,000,000	84,981,250			551		551		84,981,801		(93,325)	(93,325)	428,804	02/28/2030	1.A
91282C-LK-5	UNITED STATES TREASURY	04/29/2025	BK OF NYC/FCSTONE		19,898,438	20,000,000	19,370,313	19,370,313						19,370,313		528,125	528,125	482,677	08/31/2029	1.A
91282C-LU-3	UNITED STATES TREASURY	05/29/2025	Various		40,088,281	40,000,000	39,175,000	39,175,000						39,175,000		913,281	913,281	889,976	10/31/2031	1.A
91282C-LW-9	UNITED STATES TREASURY	04/22/2025	Various		41,752,344	42,000,000	40,912,266			27,706		27,706		40,939,972		812,372	812,372	766,409	11/15/2034	1.A
91282C-MA-6	UNITED STATES TREASURY	04/22/2025	DEUTSCHE BANK SECURITIES, INC.		4,031,094	4,000,000	3,955,938	3,955,938						3,955,938		75,156	75,156	65,275	11/30/2029	1.A
91282C-MD-0	UNITED STATES TREASURY	04/02/2025	JP MORGAN CHASE BANK/HSBCSI		30,591,797	30,000,000	30,005,469			213		213		30,005,682		586,115	586,115	337,189	12/31/2029	1.A
91282C-MG-3	UNITED STATES TREASURY	04/23/2025	Various		65,652,148	65,000,000	64,737,305			7,674		7,674		64,744,979		907,170	907,170	572,947	01/31/2030	1.A
91282C-MK-4	UNITED STATES TREASURY	06/04/2025	BMO CAPITAL MARKETS CORP		659,420	650,000	648,375			76		76		648,451		10,969	10,969	9,820	01/31/2032	1.A
91282C-MM-0	UNITED STATES TREASURY	06/04/2025	Various		7,819,874	7,675,000	7,856,852			(1,351)		(1,351)		7,855,501		(35,627)	(35,627)	106,611	02/15/2035	1.A
91282C-MR-9	UNITED STATES TREASURY	04/23/2025	Various		60,016,406	60,000,000	60,029,102			(249)		(249)		60,028,853		(12,447)	(12,447)	350,289	02/29/2032	1.A
91282C-MT-5	UNITED STATES TREASURY	06/04/2025	Various		20,526,358	20,475,000	20,604,994			(1,516)		(1,516)		20,603,478		(77,120)	(77,120)	82,427	03/31/2032	1.A
91282C-MU-2	UNITED STATES TREASURY	04/22/2025	Various		60,085,547	60,000,000	59,816,016			267		267		59,816,282		269,265	269,265	116,393	03/31/2030	1.A
91282C-MZ-1	UNITED STATES TREASURY	06/27/2025	Various		29,928,906	30,000,000	29,685,938			3,903		3,903		29,689,841		239,066	239,066	140,048	04/30/2030	1.A
91282C-NA-5	UNITED STATES TREASURY	06/17/2025	Various		80,625,553	81,550,000	80,199,246			8,415		8,415		80,207,661		417,892	417,892	305,261	04/30/2032	1.A
91282C-NC-1	UNITED STATES TREASURY	06/23/2025	DEUTSCHE BANK SECURITIES, INC.		820,843	825,000	810,047			52		52		810,099		10,744	10,744	3,811	05/15/2035	1.A
91282C-NF-4	UNITED STATES TREASURY	06/23/2025	BK OF NYC/FCSTONE		826,934	825,000	817,201			41		41		817,242		9,692	9,692	2,232	05/31/2032	1.A
91282C-NG-2	UNITED STATES TREASURY	06/27/2025	Various		65,408,398	65,000,000	64,943,555			374		374		64,943,928		464,470	464,470	186,885	05/31/2030	1.A
0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					613,933,317	613,312,500	608,861,364	62,813,779		46,129		46,129		608,907,521		5,025,796	5,025,796	4,851,062	XXX	XXX
479142-E@-6	Johnson Matthey Plc	04/16/2025	Maturity @ 100.00		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				189,500	04/16/2025	2.A
71654Q-DE-9	PETROLEOS MEXICANOS	06/09/2025	HSBC SECURITIES INC.		4,367,500	5,000,000	5,000,000	5,000,000						5,000,000		(632,500)	(632,500)	257,833	01/28/2031	4.A FE
92838*-AA-3	VistaJet 2022-1 EETC Class A	04/05/2025	Paydown		527,694	527,694	527,694	527,694						527,694				18,074	10/05/2030	1.G PL
E3075#-AA-3	Club Atletico de Madrid SAD	06/15/2025	Paydown		773,444	773,444	811,434	693,811					117,623	811,434	(37,990)		(37,990)	11,157	06/15/2031	2.B PL
PPFME0-VZ-8	REEF BIDCO LTD	04/30/2025	Call @ 100.00		5,100,000	5,100,000	5,100,000	5,100,000						5,100,000				125,128	09/01/2027	3.A
Q8806@-AA-7	TEC Hedland Pty Ltd	06/30/2025	Paydown		115,499	115,049	126,143	109,119					17,025	126,143	(10,645)		(10,645)	3,036	06/30/2042	2.B PL
Q9496@-AA-0	WR Carpenter No. 1 Pty Ltd	05/01/2025	Paydown		142,856	142,856	142,856	142,856						142,856				4,119	11/01/2036	2.C PL
0039999999. Subtotal - Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities					21,026,992	21,659,043	21,708,127	21,573,480					134,648	21,708,128	(48,635)	(632,500)	(681,135)	608,846	XXX	XXX
980898-XP-0	WOONSOCKET R I	06/17/2025	Call @ 100.00		440,000	440,000	546,150	518,611		(4,941)		(4,941)		513,670		(73,670)	(73,670)	13,838	07/15/2032	1.E FE
0049999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)					440,000	440,000	546,150	518,611		(4,941)		(4,941)		513,670		(73,670)	(73,670)	13,838	XXX	XXX
542690-3P-5	LONG ISLAND PWR AUTH N Y ELEC SYS REV	04/25/2025	Unknown		95,081	95,000	95,572	95,099		(18)		(18)		95,081				2,552	09/01/2026	1.F FE
542691-KE-9	LONG ISLAND PWR AUTH N Y ELEC SYS REV	04/28/2025	Call @ 100.00		95,000	95,000	95,572			(81)		(81)		95,000				622	09/01/2026	1.F FE
54627R-AR-1	LASGOV 23 A1	06/01/2025	Paydown		914,258	914,260	914,260	914,260		(2)		(2)		914,258				27,608	06/01/2031	1.A FE
977100-AC-0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION	04/02/2025	Call @ 100.00		485,000	485,000	483,501	484,854		35		35		484,889		111	111	6,841	05/01/2026	1.C FE
0059999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues					1,589,339	1,589,260	1,588,905	1,494,212		(65)		(65)		1,589,227		111	111	37,623	XXX	XXX
000000-00-0	FLNG LIQUEFACTION 2, LLC	04/23/2025	Paydown		7,483,362	7,483,362	7,347,659	7,359,345		124,017		124,017		7,483,362				230,430	12/31/2026	2.B
000000-00-0	FLNG LIQUEFACTION 2, LLC	04/23/2025	Paydown		9,542,137	9,542,137	9,369,101	9,384,001		158,136		158,136		9,542,137				293,825	12/31/2026	2.B
000000-00-0	Beehive Loop Acquisitionco LLC	04/15/2025	Paydown		252,831	252,831	252,831	252,831						252,831				8,242	10/15/2040	2.C
00287Y-AQ-2	ABBVIE INC	05/14/2025	Maturity @ 100.00		7,000,000	7,000,000	7,389,550	7,005,968		(5,968)		(5,968)		7,000,000				126,000	05/14/2025	1.G FE
019576-AB-3	ALLIED UNIVERSAL HOLDCO LLC	06/09/2025	Call @ 100.00		1,000,000	1,000,000	1,066,250	1,000,000						1,000,000				88,563	07/15/2027	5.B FE
037833-BG-4	APPLE INC	05/13/2025	Maturity @ 100.00		40,000,000	40,000,000	39,925,026	39,997,029		2,201		2,201		40,000,000				640,000	05/13/2025	1.B FE
03939C-AA-1	ARCH CAPITAL FINANCE LLC	05/05/2025	JP MORGAN CHASE BANK/HSBCSI		9,326,120	9,435,000	9,499,311	9,448,496		(2,564)		(2,564)		9,445,933		(119,813)	(119,813)	148,221	12/15/2026	1.G FE
04364V-BA-0	ASCENT RESOURCES UTICA HOLDINGS LLC	06/03/2025	State Street		500,225	500,000	500,000							500,000		225	225		07/15/2033	3.C FE
053773-BC-0	AVIS BUDGET CAR RENTAL LLC	06/10/2025	Call @ 100.00		368,000	368,000	340,494	350,947		3,030		3,030		353,976		14,024	14,024	11,854	07/15/2027	4.A FE
059165-EC-0	BALTIMORE GAS AND ELECTRIC CO	06/23/2025	DEUTSCHE BANK SECURITIES INC.		8,602,160	8,000,000	8,274,300	8,170,243		(4,827)		(4,827)		8,165,416		436,744	436,744	371,122	10/01/2036	1.G FE
070101-F@-4	BASIN ELECTRIC POWER COOPERATIVE	06/16/2025	Redemption @ 100.00		6,425,000	6,425,000	6,423,688	6,424,619		68		68		6,424,687		313	313	120,148	06/15/2027	1.G FE
071734-AC-1	BAUSCH HEALTH COMPANIES INC	04/03/2025	Call @ 100.00		750,000	750,000	750,000	750,000						750,000				27,911	08/15/2027	4.C FE
07274N-AX-1	BAYER US FINANCE II LLC	04/15/2025	Maturity @ 100.00		8,845,000	8,845,000	8,129,040	8,819,748		25,252		25,252		8,845,000				126,041	04/15/2025	2.B FE
073685-AH-2	QXO BUILDING PRODUCTS INC	05/12/2025	Call @ 100.00		2,000,414	1,980,000	1,876,875	1,892,915		6,502		6,502		1,899,416		80,584	80,584	61,251	05/15/2029	4.B FE

STATEMENT AS OF JUNE 30, 2025 OF THE Symetra Life Insurance Company

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	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
073685-AK-5	QXO BUILDING PRODUCTS INC	04/24/2025	Call @ 100.00		1,055,560	1,000,000	1,000,000	1,000,000						1,000,000				103,949	08/01/2030	3.B FE
09143#-AA-3	BISHOP HILL ENERGY, LLC	06/30/2025	Paydown		107,297	107,295	107,295	107,295						107,295		2	2	2,821	06/30/2037	2.B PL
10240*-AA-7	BOWIE ACQUISITIONS LLC	06/30/2025	Paydown		468,472	468,472	468,472	468,472						468,472				9,182	09/30/2038	2.C PL
12513G-BE-8	CDW LLC	05/01/2025	Maturity @ 100.00		710,000	710,000	718,047	710,000						710,000				14,644	05/01/2025	2.C FE
12543D-BD-1	CHS/COMMUNITY HEALTH SYSTEMS INC	05/06/2025	Call @ 100.00		1,000,000	1,000,000	975,000	982,176		1,900		1,900		984,075		15,925	15,925	32,000	12/15/2027	4.C FE
12626P-AM-5	CRH AMERICA INC	05/18/2025	Maturity @ 100.00		30,362,000	30,362,000	30,656,088	30,359,394		2,606		2,606		30,362,000				588,264	05/18/2025	2.A FE
12694@-AA-2	CONTROL PASS-THRU TRUST SERIES 2016-A (A	06/10/2025	Paydown		150,756	150,756	147,761	148,963		1,793		1,793		150,756				2,245	09/10/2031	2.A
134011-AA-3	CAMP PENDLETON & QUANTICO HOUSING LLC	03/04/2025	Call @ 100.00															38	10/01/2043	2.B
134011-AJ-4	CAMP PENDLETON & QUANTICO HOUSING LLC	03/04/2025	Call @ 100.00															109	10/01/2050	2.C FE
143658-BL-5	CARNIVAL CORP	05/19/2025	Call @ 100.00		3,350,000	3,350,000	3,180,375	3,267,121		23,993		23,993		3,291,113		58,887	58,887	181,296	03/01/2026	3.A FE
143658-BZ-4	CARNIVAL CORP	05/30/2025	JEFFERIES		1,001,250	1,000,000	1,000,000							1,000,000		1,250	1,250	1,795	06/15/2031	3.A FE
14856H-AA-6	CASTLELAKE AVIATION FINANCE DAC	04/16/2025	Call @ 100.00		2,525,000	2,500,000	2,427,500	2,459,910		4,591		4,591		2,464,501		35,499	35,499	87,847	04/15/2027	2.C FE
14888@-AA-4	Catalyst Old River Hydroelectric Limited	06/30/2025	Paydown		237,391	237,393	237,393	237,393						237,393		(2)	(2)	4,748	11/30/2029	2.C PL
15103J-AA-0	CELEO REDES OPERACION CHILE SA	06/22/2025	Paydown		131,633	131,633	131,926	131,898		(265)		(265)		131,633				3,422	06/22/2047	2.B FE
171265-C@-8	Chugach Electric Association Inc.	04/30/2025	Paydown		174,545	174,545	174,545	174,545						174,545				2,077	10/30/2039	1.G
172967-AL-5	CITIGROUP INC	05/15/2025	Maturity @ 100.00		4,000,000	4,000,000	4,524,000	4,018,341		(18,341)		(18,341)		4,000,000				157,500	05/15/2025	1.G FE
18915@-AA-2	CLOVER US BLOCKER LLC	06/30/2025	Paydown		101,997	101,997	101,997	101,997						101,997				2,533	12/31/2037	2.B PL
20030N-BN-0	COMCAST CORP	06/02/2025	Call @ 100.00		23,024,000	23,024,000	23,057,926	23,025,954		(2,782)		(2,782)		23,023,172		828	828	625,965	08/15/2025	1.G FE
20369E-AA-0	COMMUNITY HEALTH NETWORK INC	05/01/2025	Maturity @ 100.00		11,470,000	11,470,000	11,470,000	11,470,000						11,470,000				242,992	05/01/2025	1.F FE
20826F-AG-1	CONOCOPHILLIPS CO	05/15/2025	Maturity @ 100.00		12,000,000	12,000,000	11,958,600	11,998,227		1,773		1,773		12,000,000				201,000	05/15/2025	1.F FE
224044-AG-2	COX COMMUNICATIONS INC	06/15/2025	Maturity @ 100.00		5,000,000	5,000,000	5,301,700	5,010,810		(10,810)		(10,810)		5,000,000				190,625	06/15/2025	2.B FE
23317*-AA-8	DD SOUTH 4 LC	06/16/2025	Redemption @ 100.00		92,516	92,516	93,733	93,111		(45)		(45)		93,066		(550)	(550)	1,435	07/15/2029	1.A
23317*-AC-4	DULLES DISCOVERY IV	06/05/2025	Redemption @ 100.00		93,999	93,999	93,633	93,756		8		8		93,764		235	235	1,391	09/05/2033	1.A
23345M-AA-5	DT MIDSTREAM INC	06/17/2025	BOFA SECURITIES, INC		7,177,350	7,500,000	7,528,125	7,516,766		(1,694)		(1,694)		7,515,071		(337,721)	(337,721)	157,266	06/15/2029	2.C FE
23345M-AB-3	DT MIDSTREAM INC	06/17/2025	BOFA SECURITIES, INC		7,086,750	7,500,000	7,537,500	7,525,992		(1,629)		(1,629)		7,524,362		(437,612)	(437,612)	166,797	06/15/2031	2.C FE
25470D-AT-6	DISCOVERY COMMUNICATIONS LLC	06/30/2025	CORPORATE REORGANIZATIONS		16,530,092	23,805,000	24,860,954	24,658,974		(23,968)		(23,968)		24,635,006		(8,104,914)	(8,104,914)	2,406,834	09/20/2047	3.A FE
25470M-AG-4	DISH NETWORK CORP	06/04/2025	MERRILL LYNCH PIERCE FENNER		1,000,000	1,000,000	1,020,000	1,013,422		(1,739)		(1,739)		1,011,683		(11,683)	(11,683)	65,278	11/15/2027	5.A FE
25470X-AY-1	DISH DBS CORP	06/04/2025	JEFFERIES		1,365,900	1,740,000	1,747,106	1,462,383	279,142	(419)		278,723		1,741,106		(375,206)	(375,206)	125,111	07/01/2026	5.C FE
256677-AD-7	DOLLAR GENERAL CORP	04/24/2025	Call @ 100.00		6,700,000	6,700,000	7,126,656	6,736,070		(20,140)		(20,140)		6,715,930		(15,930)	(15,930)	137,480	11/01/2025	2.B FE
256746-AG-3	DOLLAR TREE INC	05/15/2025	Maturity @ 100.00		26,037,000	26,037,000	26,967,359	26,076,143		(39,143)		(39,143)		26,037,000				520,740	05/15/2025	2.B FE
256746-AH-1	DOLLAR TREE INC	05/19/2025	GOLDMAN		489,475	500,000	501,120	500,443		(48)		(48)		500,395		(10,920)	(10,920)	10,792	05/15/2028	2.B FE
26179*-AA-8	Drexel CTL	06/15/2025	Paydown		453,259	453,259	457,792	455,257		(1,998)		(1,998)		453,259				5,252	07/15/2027	2.A
268317-AV-6	ELECTRICITE DE FRANCE SA	05/05/2025	HSBC SECURITIES INC.		4,545,867	5,140,000	4,999,215	5,029,380		1,937		1,937		5,031,316		(485,449)	(485,449)	156,609	09/21/2038	2.A FE
26875P-AM-3	EOG RESOURCES INC	04/01/2025	Maturity @ 100.00		17,289,000	17,289,000	17,015,106	17,278,196		10,804		10,804		17,289,000				272,302	04/01/2025	1.G FE
29278N-AP-8	ENERGY TRANSFER LP	05/15/2025	Maturity @ 100.00		3,000,000	3,000,000	2,997,720	2,999,824		176		176		3,000,000				43,500	05/15/2025	2.B FE
30161N-AN-1	EXELON CORP	06/15/2025	Maturity @ 100.00		10,000,000	10,000,000	10,446,700	10,013,897		(13,897)		(13,897)		10,000,000				197,500	06/15/2025	2.B FE
30191R-AA-4	FASSTR-25R1-A - RMBS	03/27/2025	Call @ 100.00		(279,611)	(279,611)	(279,611)							(279,611)				(1,014)	04/28/2027	1.A PL
30288*-AE-0	FLNG LIQUEFACTION 2, LLC	06/30/2025	Paydown		675,000	675,000	675,000	675,000						675,000				29,633	12/31/2038	2.B FE
30288*-AF-7	FLNG LIQUEFACTION 2, LLC	04/23/2025	Paydown		2,326,964	2,326,964	2,284,767	2,288,401		38,563		38,563		2,326,964				71,653	12/31/2026	2.B PL
30306V-A@-8	FLNG LIQUEFACTION 3, LLC	06/30/2025	Paydown		422,000	422,000	422,000	422,000						422,000				9,200	06/30/2039	2.C FE
311900-B*-4	Fastenal Co.	05/15/2025	Maturity @ 100.00		13,200,000	13,200,000	13,200,000	13,200,000						13,200,000				199,943	05/15/2025	1.F
340711-AW-0	FLORIDA GAS TRANSMISSION COMPANY LLC	06/24/2025	Call @ 100.00		77,234,000	77,234,000	80,043,019	77,354,084		(120,364)		(120,364)		77,233,720		280	280	3,191,695	07/15/2025	2.B FE
341081-FZ-5	FLORIDA POWER & LIGHT CO	04/01/2025	Maturity @ 100.00		5,000,000	5,000,000	4,994,900	4,999,732		268		268		5,000,000				71,250	04/01/2025	1.D FE
344849-AA-2	FOOT LOCKER INC	04/03/2025	GOLDMAN		395,000	500,000	500,000	500,000						500,000		(105,000)	(105,000)	10,167	10/01/2029	4.A FE
345397-A6-0	FORD MOTOR CREDIT COMPANY LLC	06/16/2025	Maturity @ 100.00		1,250,000	1,250,000	1,381,250	1,263,260		(13,260)		(13,260)		1,250,000				32,031	06/16/2025	2.C FE
37045X-DU-7	GENERAL MOTORS FINANCIAL COMPANY INC	04/07/2025	Maturity @ 100.00		10,000,000	10,000,000	9,998,000	9,999,822		178		178		10,000,000				190,000	04/07/2025	2.B FE
37185L-AM-4	GENESIS ENERGY LP	03/31/2025	Call @ 100.00															135,408	01/15/2027	4.C FE
377372-AM-9	GLAXOSMITHKLINE CAPITAL INC	05/15/2025	Maturity @ 100.00		17,304,000	17,304,000	17,672,514	17,328,145		(24,145)		(24,145)		17,304,000				313,635	05/15/2025	1.F FE
38148L-AE-6	GOLDMAN SACHS GROUP INC	05/22/2025	Maturity @ 100.00		7,500,000	7,500,000	8,066,550	7,516,738		(16,738)		(16,738)		7,500,000				140,625	05/22/2025	2.A FE
40470#-AA-1	HANNON ARMSTRONG	06/06/2025	Redemption @ 100.00		125,385	125,385	125,385	125,385						125,385				2,488	01/06/2039	2.A
413875-AR-6	L3HARRIS TECHNOLOGIES INC	04/27/2025	Maturity @ 100.00		48,865,000	48,865,000	48,826,719	48,854,396		10,604		10,604		48,865,000				936,253	04/27/2025	2.B FE
432833-AG-6	HILTON DOMESTIC OPERATING COMPANY INC	05/01/2025	Maturity @ 100.00		640,000	640,000	640,000	640,000						640,000				17,200	05/01/2025	3.B FE
444097-A@-8	HUDSON PACIFIC PROPERTIES, INC.	05/05/2025	Call @ 100.00		30,017,843	30,000,000	30,000,000	30,000,000						30,000,000				549,376	12/16/2025	3.C FE
45866F-AT-1	INTERCONTINENTAL EXCHANGE INC	05/23/2025	Maturity @ 100.00		5,000,000	5,000,000	4,994,500	4,999,274		726		726		5,000,000				91,250	05/23/2025	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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
46593W-AA-3	JH NORTH AMERICA HOLDINGS INC	06/03/2025	SEAPORT		502,500	500,000	500,000							500,000		2,500	2,500		01/31/2031	3.A FE
46593W-AB-1	JH NORTH AMERICA HOLDINGS INC	06/03/2025	SEAPORT		502,500	500,000	500,000							500,000		2,500	2,500		07/31/2032	3.A FE
46647P-CZ-7	JPMORGAN CHASE & CO	04/23/2025	Call @ 100.00		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				204,000	04/26/2026	1.F FE
46672#-AA-4	HP Gateway Unit Two Owner, LLC	06/15/2025	Paydown		87,018	87,018	87,889	87,748		(730)		(730)		87,018				1,442	02/15/2037	2.B PL
48274@-AA-4	KWIK TRIP	05/27/2025	Redemption @ 100.00		78,406	78,406	78,406	78,406						78,406				1,529	02/24/2035	2.C PL
49337W-AC-4	NATIONAL GRID USA	06/17/2025	BARCLAYS CAPITAL INC FIXED INC		9,193,676	8,200,000	9,188,750	8,596,699		(25,781)		(25,781)		8,570,918		622,758	622,758	388,133	11/15/2030	2.B FE
494550-AL-0	KINDER MORGAN ENERGY PARTNERS LP	06/23/2025	MORGAN STANLEY & CO. LLC		14,224,736	12,490,000	13,537,732	12,956,495		(24,547)		(24,547)		12,931,947		1,292,789	1,292,789	750,181	03/15/2032	2.B FE
500255-AY-0	KOHLS CORP	05/16/2025	BAIRD ROBERT W & CO		515,625	500,000	495,200							495,200		20,425	20,425		06/01/2030	3.A FE
50050N-AA-1	KONTOOR BRANDS INC	04/04/2025	JP MORGAN CHASE BANK/HSBCSI		1,577,500	1,750,000	1,648,750	1,667,803		3,730		3,730		1,671,533		(94,033)	(94,033)	28,285	11/15/2029	3.C FE
50152#-AC-1	KT REAL ESTATE HOLDINGS LLC	05/27/2025	Redemption @ 100.00		71,891	71,891	71,891	71,891						71,891				1,287	05/24/2035	2.C PL
50203T-AB-2	LFS TOPCO LLC	06/25/2025	MIZUHO_SECURITIES		1,980,000	2,000,000	1,979,780							1,979,780		220	220		07/15/2030	4.C FE
50247@-AA-4	LV STADIUM EVENTS COMPANY, LLC	06/30/2025	Paydown		72,383	72,383	72,383	72,383						72,383					06/30/2045	2.A PL
527298-BU-6	LEVEL 3 FINANCING INC	06/25/2025	Call @ 100.00		1,655,586	1,500,000	1,470,000	1,475,510		1,865		1,865		1,475,717		24,283	24,283	254,024	05/15/2030	4.A FE
532386-AB-5	LILE FINANCE LTD	05/06/2025	Maturity @ 100.00		1,587,316	1,587,316	1,587,316	1,587,318		(3)		(3)		1,587,316				25,230	05/06/2025	1.D
532522-AA-7	LIMA METRO LINE 2 FINANCE LTD	04/05/2025	Paydown		105,644	105,644	108,384	107,181		(1,537)		(1,537)		105,644				3,103	07/05/2034	2.C FE
54143M-AA-4	AMZN 1 A1C - CMBS	06/10/2025	Paydown		44,555	44,555	44,555	44,555						44,555				493	10/10/2042	1.D FE
543064-AA-7	LONGITUDINAL 2 PAMPI FUNDING B.V.	04/30/2025	Paydown		657,802	657,802	657,802	657,802						657,802				17,202	10/31/2033	3.A PL
55609N-AA-6	MACQUARIE AIRFINANCE HOLDINGS LTD	04/28/2025	Call @ 100.00		2,083,760	2,000,000	2,002,500	2,001,861		(162)		(162)		2,001,698		(1,698)	(1,698)	167,510	05/01/2028	2.C FE
571676-AA-3	MARS INC	04/01/2025	Maturity @ 100.00		6,674,000	6,674,000	6,628,684	6,671,950		2,050		2,050		6,674,000				90,099	04/01/2025	1.F FE
58174#-AE-4	McKinsey & Company, Inc.	06/11/2025	Maturity @ 100.00		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				126,000	06/11/2025	1.E PL
581760-AK-1	MCLAREN HEALTH CARE CORP	05/15/2025	Maturity @ 100.00		3,135,000	3,135,000	3,135,000	3,135,000						3,135,000				55,380	05/15/2025	1.E FE
58308#-AA-1	Meade Pipeline Investment LLC	06/30/2025	Paydown		64,936	64,937	64,937	64,937						64,936				2,089	10/30/2026	2.C
58942H-AA-9	BON SECOURS MERCY HEALTH INC	06/05/2025	Call @ 100.00		28,000,000	28,000,000	28,000,000	28,000,000						28,000,000				576,067	11/01/2025	1.E FE
607120-FQ-0	Mobile Airport Authority	05/09/2025	Paydown		134,903	134,903	134,903	134,903						134,903				3,460	11/09/2042	1.F
644393-AB-6	NEW FORTRESS ENERGY INC	06/16/2025	GOLDMAN		400,000	1,000,000	1,000,000	1,000,000						1,000,000		(600,000)	(600,000)	46,403	09/30/2026	5.B FE
651229-AW-6	NEWELL BRANDS INC	06/04/2025	Call @ 100.00		7,477,190	7,421,000	7,676,830	7,464,698		(1,987)		(1,987)		7,462,711		(41,711)	(41,711)	345,457	04/01/2026	4.A FE
65339K-CG-3	NEXTERA ENERGY CAPITAL HOLDINGS INC	06/20/2025	Maturity @ 100.00		9,999,000	9,999,000	9,996,500	9,998,687		313		313		9,999,000				222,478	06/20/2025	2.A FE
65341@-AA-7	NextEra Energy Transmission Holdings LLC	06/24/2025	Paydown		35,306	35,306	35,306	35,306						35,306				1,075	12/21/2042	2.A PL
67613@-AA-4	Odyssey Solar Holdings LLC	04/21/2025	Redemption @ 100.00		103,299	103,299	103,299	103,299						103,299				3,472	09/27/2054	1.G PL
68389X-BC-8	ORACLE CORP	05/15/2025	Maturity @ 100.00		10,000,000	10,000,000	9,907,550	9,992,510		7,490		7,490		10,000,000				147,500	05/15/2025	2.B FE
69007T-AB-0	OUTFRONT MEDIA CAPITAL LLC	06/05/2025	GOLDMAN		247,500	250,000	238,125	243,676		969		969		244,646		2,854	2,854	10,104	08/15/2027	4.B FE
69353R-EQ-7	PNC BANK NA (DELAWARE)	06/01/2025	Maturity @ 100.00		8,280,000	8,280,000	8,444,524	8,288,158		(8,158)		(8,158)		8,280,000				134,550	06/01/2025	1.E FE
71953*-AA-6	EQT PIBB SENIOR 11/2049	06/20/2025	Redemption @ 100.00		327,886	327,886	327,886	327,886						327,886				9,925	11/22/2049	2.B PL
73943#-AD-5	PRAIRIE BREEZE CLASS B HOLDINGS LLC	06/30/2025	Paydown		34,944	34,944	34,944	34,944						34,944				617	05/01/2039	2.C PL
750731-AA-9	RAIDERS FOOTBALL CLUB HENDERSON NV SENIO	06/10/2025	Paydown		16,604	16,605	16,605	16,605						16,605		(2)	(2)	259	02/10/2049	2.A
77678#-AA-3	Rosales Solar Holdings, LLC	06/30/2025	Paydown		56,179	56,179	56,179	56,179						56,179				1,149	12/31/2049	4.C PL
785592-AV-8	SABINE PASS LIQUEFACTION LLC	06/30/2025	Call @ 100.00		1,700,000	1,700,000	1,935,943	1,740,155		(22,609)		(22,609)		1,717,546		(17,546)	(17,546)	49,938	06/30/2026	2.A FE
806851-AG-6	SCHLUMBERGER HOLDINGS CORP	05/05/2025	KEYBANK		4,980,850	5,000,000	5,214,500	5,020,769		(9,893)		(9,893)		5,010,876		(30,026)	(30,026)	75,000	12/21/2025	1.G FE
822582-BD-3	SHELL INTERNATIONAL FINANCE BV	05/11/2025	Maturity @ 100.00		40,000,000	40,000,000	39,872,930	39,994,509		5,491		5,491		40,000,000				650,000	05/11/2025	1.D FE
82620K-AE-3	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	05/27/2025	Maturity @ 100.00		9,588,000	9,588,000	9,681,146	9,593,119		(5,119)		(5,119)		9,588,000				155,805	05/27/2025	1.D FE
828807-CE-5	SIMON PROPERTY GROUP LP	06/23/2025	WELLS FARGO SECURITIES, LLC		13,047,866	11,620,000	14,787,031	14,159,853		(57,691)		(57,691)		14,102,162		(1,054,296)	(1,054,296)	703,736	02/01/2040	1.G FE
8447HE-AA-4	WELLS FARGO BANK NA	05/15/2025	Maturity @ 100.00		1,000,000	1,000,000	1,043,160	1,001,294		(1,294)		(1,294)		1,000,000				38,700	05/15/2025	2.A FE
85234#-AB-1	STADIUM FUNDING TRUST	04/01/2025	Paydown		554,900	554,900	630,334	616,485		(61,585)		(61,585)		554,900				13,873	04/01/2039	2.C PL
859152-E*-7	STERIS PLC	05/14/2025	Maturity @ 100.00		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				517,500	05/14/2025	2.B FE
87511#-AB-1	TAMPA BAY ARENA, LTD.	06/30/2025	Paydown		559,727	559,727	559,727	559,727						559,727				10,887	06/30/2035	2.B PL
882384-AD-2	TEXAS EASTERN TRANSMISSION LP	05/19/2025	Jane Street		874,017	900,000	895,329	898,425		190		190		898,615		(24,598)	(24,598)	26,688	01/15/2028	2.A FE
88642R-AE-9	TIDEWATER INC	06/24/2025	BAIRD ROBERT W & CO		2,040,000	2,000,000	2,000,000							2,000,000		40,000	40,000		07/15/2030	3.C FE
89115A-2A-9	TORONTO-DOMINION BANK	06/06/2025	Maturity @ 100.00		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				376,600	06/06/2025	1.F FE
89236T-EW-1	TOYOTA MOTOR CREDIT CORP	04/14/2025	Maturity @ 100.00		21,993,000	21,993,000	21,939,997	21,990,677		2,323		2,323		21,993,000				373,881	04/14/2025	1.E FE
89236T-GX-7	TOYOTA MOTOR CREDIT CORP	04/01/2025	Maturity @ 100.00		20,000,000	20,000,000	19,963,200	19,998,054		1,946		1,946		20,000,000				300,000	04/01/2025	1.E FE
893045-AE-4	TRANS ALLEGHENY INTERSTATE LINE CO	06/01/2025	Maturity @ 100.00		19,500,000	19,500,000	19,965,240	19,508,832		(8,832)		(8,832)		19,500,000				375,375	06/01/2025	1.G FE
893790-AA-3	TRANSOCEAN AQUILA LTD	03/31/2025	Paydown															923	09/30/2028	4.B FE
91327T-AA-9	UNITI GROUP LP	06/11/2025	Call @ 100.00		229,999	216,000	213,312	214,038		264		264		214,302		1,698	1,698	15,680	02/15/2028	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
									Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	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 (10 + 11 - 12)	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
91752*-AA-7	UTAH SOLAR HOLDINGS LLC	06/30/2025	Paydown		110,262	110,262	110,262	110,262						110,262				1,979	12/31/2036	2.C PL
91818#-AA-5	Veterans Affairs Outpatient Clinics Leas	06/15/2025	Paydown		95,728	95,728	95,728	95,728						95,728				1,197	08/15/2042	1.A
927804-FB-5	VIRGINIA ELECTRIC AND POWER CO	06/23/2025	DEUTSCHE BANK SECURITIES INC.		10,122,523	9,742,000	9,715,112	9,726,910		401		401		9,727,312		395,211	395,211	355,583	05/15/2037	2.A FE
928668-BR-2	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	06/06/2025	Maturity @ 100.00		7,000,000	7,000,000	6,996,850	6,999,576		424		424		7,000,000				138,250	06/06/2025	2.A FE
94978#-HS-9	OLD NATIONAL BANK	06/25/2025	Redemption @ 100.00		30,985	30,985	30,985	30,986						30,986				858	09/21/2027	1.G
95000U-2X-0	WELLS FARGO & CO	04/22/2025	Call @ 100.00		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				136,780	04/25/2026	2.A FE
976657-AL-0	WEC ENERGY GROUP INC	06/16/2025	Maturity @ 100.00		4,710,000	4,710,000	4,712,149	4,710,037		(37)		(37)		4,710,000				83,603	06/15/2025	2.A FE
98389*-AA-3	Xanterra Parks and Resorts, Inc.	05/06/2025	Paydown		244,052	244,052	244,052	244,052						244,052					11/06/2025	2.C PL
98389B-AR-1	XCEL ENERGY INC	06/01/2025	Maturity @ 100.00		25,500,000	25,500,000	25,480,445	25,498,016		1,984		1,984		25,500,000				420,750	06/01/2025	2.B FE
C0104*-AB-8	AIR CANADA PASS THROUGH TRUST SERIES 201	04/15/2025	Paydown		345,510	346,569	377,809	334,123					43,686	377,809	(32,299)		(32,299)	7,925	10/15/2027	1.E FE
C0461#-AA-3	AURORA SOLAR LIMITED PARTNERSHIP	06/30/2025	Paydown		182,158	181,978	188,922	172,824					16,098	188,922	(6,764)		(6,764)	3,553	12/31/2033	2.A PL
E7134#-AA-3	LINIA NOU TRAM DOS SA	06/30/2025	Paydown		148,403	148,144	137,827	130,912					6,915	137,827	10,575		10,575	2,333	12/31/2037	2.B PL
G0566*-AC-3	ARQIVA PP FINANCING PLC	06/30/2025	Redemption @ 100.00		1,416,394	1,417,634	1,758,774	1,294,481					464,293	1,758,774	(342,380)		(342,380)	59,993	06/29/2029	2.B FE
G2003*-AA-4	CAMPO PALOMAS FINANCE LIMITED	05/19/2025	Redemption @ 100.00		413,820	413,820	413,820	413,820						413,820				11,096	11/15/2036	2.C FE
G2964#-AA-7	AP Grange Holdings LLC	06/20/2025	Redemption @ 100.00		51,337	51,337	51,337	51,337						51,337				331	06/20/2045	2.A PL
G4588#-BH-3	INTERMEDIATE CAPITAL GROUP PLC	05/09/2025	Maturity @ 100.00		5,070,825	5,074,875	4,873,500	4,659,750					213,750	4,873,500	197,325		197,325	85,697	05/11/2025	2.B
G4989@-AA-6	JACINTA SOLAR FARM FINANCE LIMITED	05/21/2025	Redemption @ 100.00		358,680	358,680	358,680	358,680						358,680				10,032	05/15/2042	2.C FE
G7178*-AE-4	PORTERBROOK RAIL FINANCE LIMITED	04/16/2025	Paydown		477,198	476,838	466,326	450,864					15,462	466,326	10,872		10,872	6,272	04/16/2028	2.B FE
P4001#-AA-8	E LICA MESA LA PAZ, S. DE R. L. DE C. V.	06/20/2025	Paydown		136,823	136,823	136,823	136,823						136,823				4,091	12/20/2044	2.C PL
P8711*-AA-4	SOCIEDAD CONCESIONARIA OPERADORA AEROPOR	06/15/2025	Paydown		1,741,608	1,741,608	1,741,608	1,741,608						1,741,608				35,616	12/15/2026	2.C FE
PPE45S-V2-1	Ports America Holdings, LLC	06/30/2025	Redemption @ 100.00		21,750	21,750	21,750	21,750						21,750				756	11/22/2028	3.A
ZQ0157-53-2	SOCIETA DI PROGETTO AUTOSTRADA DIRETTA B	06/30/2025	Paydown		302,757	302,228	284,058	267,074					16,984	284,058	18,699		18,699	4,793	12/31/2038	3.A FE
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					901,978,756	906,397,947	919,451,735	902,868,429	279,142	(106,187)		172,955	777,189	910,513,054	(143,971)	(8,818,678)	(8,962,649)	23,642,314	XXX	XXX
023765-AA-8	AMERICAN AIRLINES 2016-2 PASS THROUGH TR	06/15/2025	Paydown		202,343	202,343	203,765	202,941		(599)		(599)		202,343				3,237	12/15/2029	1.F FE
05577@-AR-1	MUFG AMERICAS LEASING CORPORATION - ABS	05/05/2025	Paydown		99,577	99,577	99,577	99,577						99,577				1,957	05/05/2026	1.D
126650-AW-0	CVSPAS NOTES CTF - CMBS	06/10/2025	Paydown		296,536	296,536	293,432	296,120		417		417		296,536				6,546	01/11/2027	2.B
12708#-AA-4	CHARTER CLUB	06/15/2025	Paydown		257,217	257,217	257,217	257,217						257,217				5,952	07/15/2035	2.B PL
247361-ZV-3	DELTA AIRLINES 2020-1 CLASS AA PASS THRO	06/10/2025	Paydown		328,867	328,867	328,867	328,867						328,867				3,289	12/10/2029	1.C FE
30295#-AA-5	Fidelity Real Estate Company LLC CTL	06/30/2025	Paydown		188,776	188,776	188,776	188,776						188,776				2,663	04/30/2040	1.E
74352@-AA-5	CTL - AMZN PROJECT DIXIE FUNDED	06/10/2025	Paydown		103,849	103,849	103,849	103,849						103,849				1,290	08/10/2041	1.E
74353#-AA-2	Amazon.com Inc. CTL 3.366% due 10/10/204	06/10/2025	Paydown		91,455	91,456	91,456	91,456		(1)		(1)		91,455				1,283	10/10/2042	1.E
0129999999. Subtotal - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					1,568,619	1,568,620	1,566,938	1,568,803		(183)		(183)		1,568,620		(1)	(1)	26,217	XXX	XXX
78467V-60-8	SPDR BLACKSTONE SR LOAN	06/04/2025	BNP PARIBAS BKRAGE SVCS KING OF PRUSSIA	0.000	82,007,161		83,300,989	83,144,221		234,413		234,413		83,378,634		(1,371,473)	(1,371,473)	2,403,376		4.B
0159999999. Subtotal - Issuer Credit Obligations - SVO-Identified Bond Exchange Traded Funds - Systematic Value					82,007,161		83,300,989	83,144,221		234,413		234,413		83,378,634		(1,371,473)	(1,371,473)	2,403,376	XXX	XXX
000000-00-0	LERNEN BIDCO LIMITED - TERM LOAN B	05/30/2025	Redemption @ 100.00		831	831	827	827						827		4	4	37	10/27/2031	4.C
000000-00-0	JEFFERIES FINANCE LLC - JEFFERIES FINANC	05/30/2025	Redemption @ 100.00		7,644	7,644	7,631	2,723		1		1		7,633		11	11	79	10/21/2031	3.B
000000-00-0	CINEMARK USA, INC. - 2024 REFINANCED TER	03/31/2025	Redemption @ 100.00															76	05/24/2030	4.A
000000-00-0	OneDigital Borrower LLC	06/30/2025	Redemption @ 100.00		9,641	9,641	9,665	9,663		(1)		(1)		9,662		(21)	(21)	300	07/02/2031	4.B
000000-00-0	Wand Newco 3, Inc.	06/30/2025	Redemption @ 100.00		38,190	38,190	38,311	38,295		(4)		(4)		38,291		(101)	(101)	445	01/30/2031	4.C
000000-00-0	Utz Quality Foods, LLC	06/10/2025	DIRECT		3,026,412	3,030,199	3,029,277	3,028,680		203		203		3,028,883		(2,471)	(2,471)	69,469	01/20/2028	4.B
000000-00-0	Edgewater Generation, L.L.C.	06/30/2025	Redemption @ 100.00		4,152	4,152	4,129	402						4,130		22	22	33	08/01/2030	3.C FE
000000-00-0	Quikrete Holdings, Inc.	06/30/2025	Redemption @ 100.00		1,653	1,653	1,648	1,648						1,648		4	4	37	04/14/2031	3.C
000000-00-0	Banijay Entertainment S.A.S.	06/30/2025	Redemption @ 100.00		9,689	9,689	9,722	9,718		(3)		(3)		9,715		(25)	(25)	160	03/01/2028	4.B
000000-00-0	Focus Financial Partners, LLC	06/30/2025	Redemption @ 100.00		7,609	7,609	7,609							7,609				127	09/15/2031	4.B
000000-00-0	Kaman Corporation	04/15/2025	DIRECT		1,552		1,552			(1)		(1)		1,550		1	1		01/30/2032	1.G Z
000000-00-0	Kaman Corporation	03/24/2025	Adjustment		(3,099)		(3,343)			3		3		(3,340)		241	241		01/30/2032	1.G Z
000000-00-0	Colossus Acquireco LLC	06/12/2025	DIRECT		211,614	212,411	211,349							211,349		266	266		06/14/2032	1.G Z
00036F-AB-0	A-AP BUYER, INC. - TERM LOAN B	06/30/2025	Redemption @ 100.00		3,421	3,421	3,413	3,413		1		1		3,413		8	8	147	09/09/2031	4.A FE
00076V-BL-3	ABG Intermediate Holdings 2 LLC Term Loa	06/30/2025	Redemption @ 100.00		9,229	9,229	9,131	14,601		(202)		(202)		9,150		79	79	289	12/21/2028	4.A FE
00076V-BM-1	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L	06/30/2025	Redemption @ 100.00		476	476	475							475		1	1	3	02/13/2032	4.A FE
00145A-AE-3	AIT WORLDWIDE LOGISTICS HOLDINGS, INC. -	06/30/2025	Redemption @ 100.00		9,060	9,060	9,019	9,040		2		2		9,042		19	19	186	04/08/2030	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	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
00149H-AC-8	RELADYNE INC. - TERM LOAN	06/30/2025	Redemption @ 100.00		7,009	7,009	6,977	6,260		2		2		6,992		17	17	275	12/23/2030	4.C FE
00162D-AB-1	AL GCX HOLDINGS, LLC - TERM LOAN B	05/07/2025	Redemption @ 100.00		46,686	46,686	46,754	46,776		(7)		(7)		46,769		(83)	(83)	1,296	05/17/2029	3.C FE
00217B-AB-0	ASP DREAM ACQUISITION CO LLC - INITIAL T	02/27/2025	DIRECT															11,620	12/15/2028	4.C FE
00488P-AV-7	Acrisure, LLC	06/30/2025	Redemption @ 100.00		10,890	10,890	10,879	10,889						10,889		1	1	419	11/06/2030	4.B FE
00866H-AG-0	AHEAD DB HOLDINGS, LLC - INCREMENTAL TER	05/01/2025																(1,001)	02/01/2031	4.B FE
00866H-AH-8	Ahead DB Holdings, LLC	06/30/2025	Redemption @ 100.00		9,099	9,099	9,087	9,089		1		1		9,089		10	10	476	02/01/2031	4.B FE
01021A-AB-6	AL NGPL HOLDINGS, LLC - INITIAL TERM LOA	04/07/2025	Redemption @ 100.00		5,911	5,911	5,911	5,911						5,911				99	04/13/2028	4.A FE
01642P-BB-1	ALIXPARTNERS, LLP	06/30/2025	Redemption @ 100.00		6,844	6,844	6,868	6,865		(3)		(3)		6,862		(18)	(18)	283	02/04/2028	4.A FE
01748Y-AG-5	Allegro MicroSystems, Inc.	05/30/2025	Redemption @ 100.00		179,605	179,605	178,707	178,779		36		36		178,815		790	790	2,887	10/31/2030	3.C FE
01881U-AM-7	Alliant Holdings Intermediate, LLC	06/30/2025	Redemption @ 100.00		3,154	3,154	3,152	3,152						3,152		1	1	97	09/19/2031	4.B FE
01957T-AH-0	ALLIED UNIVERSAL HOLDCO LLC (F/K/A USAGM	06/30/2025	Redemption @ 100.00		8,466	8,466	8,444	8,451		2		2		8,453		13	13	235	05/12/2028	4.C FE
02090C-AE-0	BROOKS AUTOMATION, INC. - TL	06/30/2025	Redemption @ 100.00		5,323	5,323	5,201	5,240		7		7		5,247		76	76	54	02/01/2029	4.B FE
02351X-AB-4	AMAZON HOLDCO INC. - SEVEN-YEAR TERM LOA	06/30/2025	Redemption @ 100.00		170,667	170,667	171,307	171,275		(44)		(44)		171,231		(565)	(565)	5,758	09/29/2031	3.C FE
02376C-BR-5	American Airlines, Inc.	06/27/2025	Redemption @ 100.00		7,500	7,500	7,350	7,406		15		15		7,420		80	80	118	02/15/2028	3.B FE
03234T-AW-8	AmWINS Group, Inc.	01/30/2025	Redemption @ 100.00		4,017,212	4,017,212	4,012,841	4,013,989		82		82		4,014,070		3,142	3,142	23,050	02/19/2028	4.A FE
03234T-BA-5	AmWINS Group, Inc.	06/30/2025	Redemption @ 100.00		2,543	2,543	2,540							2,540		3	3	57	01/30/2032	4.A FE
03703H-AB-2	ANTICIMEX GLOBAL AB - TERM LOAN B	06/30/2025	Redemption @ 100.00		3,562	3,562	3,580	3,577		(2)		(2)		3,575		(13)	(13)	70	11/16/2028	4.C FE
03765V-AP-5	Prime Security Services Borrower, LLC	06/30/2025	Redemption @ 100.00		16,758	16,758	16,785	16,782		(2)		(2)		16,780		(22)	(22)	486	10/13/2030	3.B FE
03765V-AQ-3	PRIME SECURITY SERVICES BORROWER, LLC -	06/30/2025	Redemption @ 100.00		3,750	3,750	3,731			1		1		3,732		18	18	48	03/07/2032	3.B FE
03852J-AV-3	ARAMARK INTERMEDIATE HOLDCO CORPORATION	06/30/2025	Redemption @ 100.00		6,605	6,605	6,641	6,638		(3)		(3)		6,636		(30)	(30)	210	06/22/2030	3.A FE
03880Y-AC-8	ARC FALCON I INC.	06/30/2025	Redemption @ 100.00		4,061	4,061	4,046	4,048		2		2		4,050		11	11	191	09/30/2028	4.B FE
03952H-AD-6	ARCHES BUYER INC.	06/30/2025	Redemption @ 100.00		7,492	7,492	7,211	7,303		32		32		7,335		158	158	294	12/06/2027	4.B FE
03965E-AF-3	ARCOSA, INC. - TERM LOAN	03/31/2025	Redemption @ 100.00															5	08/12/2031	3.A FE
03965E-AH-9	Arcosa, Inc.	06/30/2025	Redemption @ 100.00		4,980	4,980	4,980	917						4,980					08/12/2031	3.A FE
04225V-AG-7	ORBIT PRIVATE HOLDINGS I LTD - TERM LOAN	04/30/2025	Redemption @ 100.00		4,303,391	4,303,391	4,325,479	4,323,613		(1,786)		(1,786)		4,321,826		(18,435)	(18,435)		12/11/2028	4.B FE
04287K-AG-6	Arsenal AIC Parent LLC	06/30/2025	Redemption @ 100.00		6,552	6,552	6,585	6,582		(2)		(2)		6,580		(28)	(28)	167	08/18/2030	3.C FE
04349H-AM-6	ASCEND LEARNING, LLC - TERM LOAN (SECOND	01/31/2025	Redemption @ 100.00															931	12/10/2029	5.B FE
04349H-AN-4	ASCEND LEARNING, LLC - TERM LOAN B	06/30/2025	Redemption @ 100.00		10,037	10,037	9,977	1,552		5		5		9,996		42	42	225	12/11/2028	4.C FE
04621H-AW-3	ASSUREDPARTNERS, INC - TERM LOAN B5	06/30/2025	Redemption @ 100.00		10,141	10,141	10,119	10,121		2		2		10,123		18	18	335	02/14/2031	4.B FE
04649V-BC-3	ASURION, LLC - B11 TERM LOAN B	06/30/2025	Redemption @ 100.00		7,121	7,121	7,038	7,062		8		8		7,070		51	51	151	08/19/2028	3.C FE
04649V-BD-1	ASURION, LLC - NEW B-12 TERM LOAN (FIRST	06/30/2025	Redemption @ 100.00		547	547	540	544						544		3	3		09/19/2030	3.C FE
04686R-AB-9	ATHENAHEALTH, INC. - TERM LOAN B	06/30/2025	Redemption @ 100.00		2,069	2,069	2,029	2,040		3		3		2,043		26	26	78	02/15/2029	4.C FE
04761P-AJ-4	Simply Good Foods USA, Inc.	04/30/2025	Redemption @ 100.00		86,352	86,352	86,459	86,439		(13)		(13)		86,426		(74)	(74)	2,417	03/17/2027	3.C FE
05350N-AP-9	Avantor Funding, Inc. - Term Loan	06/30/2025	Redemption @ 100.00		7,852	7,852	7,862	7,862		(2)		(2)		7,860		(8)	(8)	297	11/08/2027	2.C FE
05508T-AV-4	B&G Foods, Inc.	06/30/2025	Redemption @ 100.00		8,031	8,031	7,994	7,095		4		4		8,001		30	30	299	10/10/2029	4.B FE
05554D-AB-6	BIP PIPECO HOLDINGS LLC - TERM LOAN	05/07/2025	Redemption @ 100.00		39,286	39,286	39,168	39,187		6		6		39,192		94	94	651	12/06/2030	4.A FE
05554Y-AD-6	BEP INTERMEDIATE HOLDCO, LLC	06/30/2025	Redemption @ 100.00		2,078	2,078	2,068	2,069		1		1		2,069		9	9	95	04/25/2031	4.B FE
05825H-AG-9	The Baldwin Insurance Group Holdings, LL	06/30/2025	Redemption @ 100.00		8,602	8,602	8,605	8,609		(1)		(1)		8,609		(6)	(6)		05/26/2031	4.B FE
07014Q-AN-1	GREAT OUTDOORS GROUP, LLC - TERM LOAN B	01/23/2025																(24,052)	03/06/2028	4.A FE
07014Q-AP-6	GREAT OUTDOORS GROUP, LLC - TLB	06/30/2025	Redemption @ 100.00		12,026	12,026	12,052	12,050		(1)		(1)		12,049		(23)	(23)	309	01/23/2032	4.A FE
07368R-AG-6	BEACON ROOFING SUPPLY, INC. - TERM LOAN	05/29/2025	Redemption @ 100.00		1,063,612	1,063,612	1,066,217	1,066,387		(333)		(333)		1,066,054		(2,442)	(2,442)	16,850	05/19/2028	3.B FE
10919R-AP-4	BRIGHT HORIZONS FAMILY SOLUTIONS LLC - T	05/20/2025	Redemption @ 100.00		165,394	165,394	165,738	165,667		(27)		(27)		165,641		(246)	(246)	3,527	11/24/2028	3.C FE
11132V-AY-5	BROADSTREET PARTNERS, INC. - TERM LOAN B	06/30/2025	Redemption @ 100.00		6,485	6,485	6,496	6,499		(1)		(1)		6,498		(13)	(13)	153	06/13/2031	4.B FE
11565H-AB-2	BROWN GROUP HOLDINGS, LLC	06/30/2025	Redemption @ 100.00		1,508	1,508	1,502	1,505						1,505		3	3	25	07/01/2031	4.B FE
11565H-AD-8	BROWN GROUP HOLDINGS, LLC - TERM LOAN B2	06/30/2025	Redemption @ 100.00		11,161	11,161	11,091	4,118		4		4		11,106		55	55		07/01/2031	4.B FE
12510E-AC-1	CCI BUYER, INC. - INITIAL TERM LOAN (FIR	05/13/2025	Redemption @ 100.00		2,190,756	2,190,756	2,188,002	687,758		331		331		2,189,168		1,588	1,588		12/17/2027	4.C FE
12511B-AC-6	CCC INTELLIGENT SOLUTIONS INC.	06/30/2025	Redemption @ 100.00		1,036	1,036	1,029	1,032		1		1		1,032		3	3	28	01/23/2032	4.A FE
12523E-AD-4	CLUBESSENTIAL, LLC - TERM LOAN B	06/30/2025	Redemption @ 100.00		6,111	6,111	6,089			1		1		6,090		21	21		03/25/2032	4.C FE
12541H-AW-3	CHG Healthcare Services, Inc. Term Loan	06/30/2025	Redemption @ 100.00		5,562	5,562	5,509	1,955		4		4		5,525		37	37	68	09/29/2028	4.B FE
12546F-AF-9	CHG PPC PARENT LLC - TL	06/30/2025	Redemption @ 100.00		8,787	8,787	8,758	8,760		3		3		8,764		23	23	276	12/08/2028	4.B FE
12568Y-AH-7	CHARLOTTE BUYER, INC. - TERM LOAN B	06/30/2025	Redemption @ 100.00		3,314,661	3,323,929	3,306,375	3,314,779		841		841		3,315,620		(959)	(959)	47,430	02/11/2028	4.C FE
12620B-AR-1	CPM HOLDINGS, INC. - TERM LOAN	06/30/2025	Redemption @ 100.00		5,257	5,257	5,273	5,270		(2)		(2)		5,268		(11)	(11)	153	09/28/2028	4.C FE
12657Q-AE-3	CQP Holdco LP	06/30/2025	Redemption @ 100.00		7,425	7,425	7,439	7,438		(1)		(1)		7,437		(11)	(11)	135	12/31/2030	3.B FE
12658H-AG-7	CP ATLAS BUYER, INC.	06/30/2025	Redemption @ 100.00		314	314	313	313						313		1	1	9	11/23/2027	5.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	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
12659E-AC-2	CP IRIS HOLDCO I, INC.	06/30/2025	Redemption @ 100.00		6,609	6,609	6,596	6,599		1		1		6,600		9	9	126	10/02/2028	4.C FE
12670U-AE-7	CWGS GROUP, LLC	06/30/2025	Redemption @ 100.00		2,064	2,064	2,012	2,026		5		5		2,031		32	32	60	06/03/2028	4.C FE
12673C-AB-0	CPPIB OVM MEMBER U.S. LLC - TERM LOAN B	06/30/2025	Redemption @ 100.00		916	916	909	910						910		6	6	32	08/20/2031	4.A FE
12768E-AG-1	CAESARS ENTERTAINMENT, INC.	06/30/2025	Redemption @ 100.00		1,250	1,250	1,238	1,241		1		1		1,242		8	8	42	02/06/2030	3.C FE
12768E-AH-9	CAESARS ENTERTAINMENT, INC. - TERM B1 LO	06/30/2025	Redemption @ 100.00		12,725	12,725	12,795	12,789		(5)		(5)		12,784		(59)	(59)	426	02/06/2031	3.C FE
13134M-BX-0	CALPINE CORPORATION - TERM LOAN	06/10/2025	DIRECT		3,000,000	3,000,000	2,986,471	2,986,471		880		880		2,987,352		12,648	12,648	60,201	02/15/2032	3.A FE
14141N-AB-6	CARDENAS MARKETS LLC - TERM LOAN	06/30/2025	Redemption @ 100.00		9,858	9,858	9,842	9,845		1		1		9,846		11	11	840	08/01/2029	4.C FE
14835J-AQ-3	CAST & CREW PAYROLL, LLC - INCREMENTAL T	06/30/2025	Redemption @ 100.00		6,405	6,405	6,405	6,407						6,407		(1)	(1)	218	12/29/2028	4.C FE
14855N-AF-3	CASTLELAKE AVIATION FINANCE DESIGNATED A	01/16/2025	Redemption @ 100.00															2,388	10/22/2027	3.A FE
15018L-AN-1	CEDAR FAIR, L.P. - TERM LOAN B	06/30/2025	Redemption @ 100.00		8,950	8,950	8,944	11,215						8,946		5	5	266	05/01/2031	3.A FE
15477B-AE-7	Central Parent LLC	06/30/2025	Redemption @ 100.00		9,512	9,512	9,493	9,504		1		1		9,504		8	8	191	07/06/2029	4.C FE
15870M-AC-0	CRASH CHAMPIONS INTERMEDIATE, LLC - TERM	06/30/2025	Redemption @ 100.00		3,098	3,098	3,110	3,109		(1)		(1)		3,108		(10)	(10)	192	02/23/2029	4.C FE
15872N-AC-6	CHAMPIONX CORPORATION - TERM LOAN B1	06/30/2025	Redemption @ 100.00		1,602	1,602	1,572	1,583		2		2		1,585		17	17	19	06/07/2029	3.A FE
15963C-AC-0	THE CHAMBERLAIN GROUP, LLC. - TERM LOAN	06/30/2025	Redemption @ 100.00		1,151,705	1,176,697	1,171,562	1,172,654		299		299		1,172,952		(21,247)	(21,247)	14,809	11/03/2028	4.C FE
16117L-CB-3	Charter Communications Operating, LLC	06/30/2025	Redemption @ 100.00		10,025	10,025	9,956	9,960		5		5		9,966		59	59	328	12/07/2030	2.C FE
16384Y-AJ-6	CHEMOURS COMPANY, THE - TERM LOAN (USD)	06/30/2025	Redemption @ 100.00		10,963	10,963	10,929	10,937		4		4		10,941		22	22	473	08/18/2028	3.A FE
17288Y-AN-2	Citadel Securities LP	06/30/2025	Redemption @ 100.00		4,950	4,950	4,933	4,935		1		1		4,936		14	14	52	10/31/2031	2.C FE
18948E-AC-0	CLUE OPCO LLC - COV-LITE SENIOR SECURED	04/01/2025	Redemption @ 96.6458		(707)	(707)	(678)	(683)		(1)		(1)		(684)		(22)	(22)	(16)	12/19/2030	4.A FE
18972F-AC-6	CLYDESDALE ACQUISITION HOLDINGS, INC. -	05/01/2025	Redemption @ 100.00															(624)	04/13/2029	4.B FE
19239L-AB-2	Cogentrix Finance Holdco I, LLC	06/30/2025	Redemption @ 100.00		1,667	1,667	1,663							1,663		4	4		02/26/2032	3.C FE
20451V-AG-8	Compass Power Generation, L.L.C.	06/30/2025	Redemption @ 100.00		3,825	3,825	3,805	3,809						3,809		16	16		04/14/2029	3.C FE
20602R-AD-2	Concentra Health Services, Inc.	06/30/2025	Redemption @ 100.00		2,686	2,686	2,683	2,461						2,684		3	3	41	07/26/2031	3.B FE
20786N-AC-1	CONNECTWISE, LLC	06/30/2025	Redemption @ 100.00		7,288	7,288	7,266	7,272		2		2		7,274		14	14	451	09/29/2028	4.B FE
22006V-AL-3	CORPORATION SERVICE COMPANY - TERM LOAN	06/30/2025	Redemption @ 100.00		8,403	8,403	8,433	8,429		(3)		(3)		8,426		(23)	(23)	221	11/02/2029	3.C FE
22282G-AM-9	Reworld Holding Corporation Term Loan B	06/30/2025	Redemption @ 100.00		357	357	356	356						356				10	11/30/2028	3.B FE
22526W-AS-7	CREATIVE ARTISTS AGENCY, LLC - TLB	03/31/2025	Redemption @ 100.00															12	10/01/2031	4.A FE
22834H-AJ-7	CROWN EQUIPMENT CORPORATION - TLB	04/01/2025	Redemption @ 100.00		833	833	829	829						829		4	4	10	10/10/2031	3.C FE
22860E-AJ-1	Crown Subsea Communications Holding, Inc	06/30/2025	Redemption @ 100.00		9,095	9,095	9,074	2,489						9,072		23	23	145	01/30/2031	4.A FE
23326S-AB-3	DK CROWN HOLDINGS INC. - TERM LOAN B	06/30/2025	Redemption @ 100.00		2,099	2,099	2,089							2,089		10	10	32	03/04/2032	3.B
23918V-BB-9	DAVITA INC. - TERM LOAN	06/30/2025	Redemption @ 100.00		10,000	10,000	9,950	9,954		4		4		9,958		42	42	377	05/09/2031	3.A FE
24022K-AB-5	DCERT BUYER, INC. - INITIAL TERM LOAN (F	06/30/2025	Redemption @ 100.00		6,890	6,890	6,837	6,860		8		8		6,868		22	22	194	10/16/2026	4.B FE
24228H-AR-9	Dealer Tire Financial, LLC	06/30/2025	Redemption @ 100.00		2,061	2,060	2,038	2,044		1		1		2,045		15	15	75	07/02/2031	4.C FE
24968C-AE-3	DERBY BUYER LLC - FIRST LIEN TERM LOAN B	06/30/2025	Redemption @ 100.00		3,439	3,439	3,437	3,438						3,438		1	1	86	11/01/2030	4.B FE
25849K-AB-3	DOTDASH MEREDITH, INC. - TERM LOAN B	05/01/2025	Redemption @ 100.00		210,975	210,975	209,920	210,233		137		137		210,370		605	605	18,466	12/01/2028	4.B FE
25849K-AE-7	DOTDASH MEREDITH, INC. - TERN LOAN	04/01/2025	Adjustment					15		(152)		(152)						(18,466)	12/01/2028	4.B FE
26209H-AC-0	DRIVEN HOLDINGS LLC - TERM LOAN	06/30/2025	Redemption @ 100.00		486,005	486,005	471,004	475,513		757		757		476,271		9,734	9,734	13,748	12/17/2028	4.C FE
26483N-AV-2	2022 Incremental Term B-2 Loan (2024) :	04/01/2025	Redemption @ 100.00		(541)	(541)	(541)	(541)						(541)					01/18/2029	4.A FE
26483N-AW-0	DUN & BRADSTREET CORPORATION, THE - 2022	06/27/2025	Redemption @ 100.00		8,974	8,974	8,995	8,979		10		10		8,989		(15)	(15)	(1,492)	01/18/2029	4.A FE
26972C-AC-6	RESTAURANT TECHNOLOGIES, INC. - TERM LOA	06/30/2025	Redemption @ 100.00		3,886	3,886	3,844	3,857		3		3		3,860		26	26	162	04/02/2029	4.C FE
27943U-AM-8	Edelman Financial Engines Center, LLC, T	06/30/2025	Redemption @ 100.00		7,842	7,842	7,845	7,844						7,844		(2)	(2)	310	04/07/2028	4.B FE
28257K-AB-2	ECHO GLOBAL LOGISTICS, INC. - TERM LOAN	06/30/2025	Redemption @ 100.00		7,116	7,116	6,989	7,015		13		13		7,028		88	88	297	11/23/2028	4.C FE
284375-LE-0	ELEMENT MATERIALS TECHNOLOGY GROUP US HO	06/30/2025	Redemption @ 100.00		1,188	1,188	1,180	1,182		1		1		1,183		5	5		07/06/2029	4.C
28542C-AC-3	ELECTRON BIDCO INC.	06/30/2025	Redemption @ 100.00		7,835	7,835	7,879	7,873		(5)		(5)		7,869		(33)	(33)	231	11/01/2028	4.B FE
28917X-AB-6	ELLUCIAN HOLDINGS INC.	06/30/2025	Redemption @ 100.00		7,834	7,834	7,855	1,497		130		130		7,851		(17)	(17)	190	10/09/2029	4.C FE
29359B-AE-1	ENSEMBLE RCM, LLC - TERM B LOAN	06/30/2025	Redemption @ 100.00		9,029	9,029	8,979	8,987		4		4		8,991		37	37	140	08/01/2029	4.B FE
29426N-AZ-7	EPICOR SOFTWARE CORPORATION - TERM LOAN	06/30/2025	Redemption @ 100.00		4,627	4,627	4,633	714						4,633		(6)	(6)	73	05/30/2031	4.C FE
29629L-AB-9	ESCAPE VELOCITY HOLDINGS, INC.	06/30/2025	Redemption @ 100.00		6,032	6,032	5,958	5,974		8		8		5,981		51	51	267	10/08/2028	4.C FE
31446U-AN-0	FENDER MUSICAL INSTRUMENTS CORPORATION -	05/07/2025	Redemption @ 100.00		16,320	16,320	15,943	16,088		20		20		16,108		212	212	467	12/01/2028	5.A FE
31556P-AB-3	GOLDEN NUGGET, INC. - TERM LOAN B	06/30/2025	Redemption @ 100.00		2,838	2,838	2,831	2,833		1		1		2,834		5	5	94	01/27/2029	4.B FE
31732F-AV-8	Filtration Group Corporation	06/30/2025	Redemption @ 100.00		8,192	8,192	8,200	8,201		(1)		(1)		8,200		(8)	(8)	150	10/21/2028	4.C FE
31773H-AE-2	GIP Pilot Acquisition Partners, L.P. 202	04/30/2025	Various		291,705	291,705	292,379	292,270		60		60		292,330		(625)	(625)		10/04/2030	3.C FE
31935H-AG-2	Incremental Term Loan : First Brands Gro	06/30/2025	Redemption @ 100.00		1,761	1,761	1,700	1,728		7		7		1,734		27	27	42	03/30/2027	4.A FE
33718F-AK-6	First Student Bidco Inc. TLB	06/30/2025	Redemption @ 100.00		399	399	398	399						399				8	07/21/2028	4.A FE
33902U-AD-5	FLEET MIDCO I LIMITED - FACILITY B2	06/30/2025	Redemption @ 100.00		1,663	1,663	1,654	1,655		1		1		1,656		7	7		02/21/2031	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	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
34965P-AD-8	FORTREA HOLDINGS INC. - TERM LOAN B	04/11/2025	DIRECT		178,266	196,437	194,230	194,693		98		98		194,791		(16,525)	(16,525)	6,992	07/01/2030	4.A FE
34966L-AB-0	FORTRESS INTERMEDIATE 3, INC. - TERM LOA	06/30/2025	Redemption @ 100.00		7,722	7,722	7,705	2,074		1		1		7,707		15	15	148	06/27/2031	4.B FE
35906E-AU-4	FRONTIER COMMUNICATIONS - TERM LOAN B	06/30/2025	Redemption @ 100.00		8,485	8,485	8,443	8,446		3		3		8,449		36	36	163	07/01/2031	4.B FE
36154H-AC-4	GBT Group Services B.V.	06/30/2025	Redemption @ 100.00		9,069	9,069	9,048	9,049		1		1		9,050		18	18	142	07/28/2031	3.C FE
36269Y-AC-9	ASSETMARK FINANCIAL HOLDINGS, INC. - TER	06/30/2025	Redemption @ 100.00		5,762	5,762	5,770	5,770		(1)		(1)		5,769		(7)	(7)	204	09/05/2031	4.B FE
36270B-AC-6	ENTAIN PLC - TERM LOAN (USD)	06/30/2025	Redemption @ 100.00		9,700	9,700	9,695	9,697						9,697		3	3	332	10/31/2029	3.A FE
36321D-AB-3	GALAXY US OPCO INC. - INITIAL TERM LOAN	06/30/2025	Redemption @ 100.00		1,485	1,485	1,467	731		1		1		1,474		11	11	18	07/31/2030	5.A FE
36649X-AG-3	GARRETT MOTION HOLDINGS INC. - TLB	06/30/2025	Redemption @ 100.00		3,972	3,972	3,969	1,475						3,969		3	3	36	01/30/2032	3.A FE
36740U-AX-0	Term Loan B : Gates Global LLC	06/30/2025	Redemption @ 100.00		11,036	11,036	11,050	11,053		(2)		(2)		11,051		(15)	(15)	332	11/16/2029	3.C FE
37156Q-AZ-9	GENESEE & WYOMING INC. - TERM LOAN B	06/30/2025	Redemption @ 100.00		2,083	2,083	2,068	2,070		1		1		2,071		13	13	68	04/10/2031	3.C FE
37190D-AN-3	Genuine Financial Holdings LLC	06/30/2025	Redemption @ 100.00		9,402	9,402	9,407	9,406						9,406		(4)	(4)	225	09/27/2030	4.C FE
38021C-AC-2	BARNES GROUP INC. - TERM LOAN	06/30/2025	Redemption @ 100.00		1,352	1,352	1,345							1,346		6	6	10	01/27/2032	4.B FE
38469E-AE-3	Graham Packaging Company Inc. Term Loan	04/30/2025	Redemption @ 100.00		54,539	54,539	54,990	11,384		(45)		(45)		54,939		(399)	(399)	199	08/04/2027	4.B FE
38821U-AD-2	GRANT THORNTON ADVISORS LLC - TERM LOAN	06/30/2025	Redemption @ 100.00		936,837	933,577	937,387	934,139		(205)		(205)		936,854		(17)	(17)		06/02/2031	4.B FE
389376-AZ-7	GRAY TELEVISION, INC. - COV-LITE TLD	06/02/2025	Redemption @ 100.00		6,099	6,099	5,947	5,981		12		12		5,994		105	105	190	12/01/2028	4.B FE
39479U-AY-9	GENESYS CLOUD SERVICES HOLDINGS II, LLC	04/30/2025	Redemption @ 100.00		5,848	5,848	5,818			1		1		5,818		29	29	36	01/30/2032	4.B FE
39854K-AC-4	GRINDING MEDIA INC. - TERM LOAN B (FIRST	06/30/2025	Redemption @ 100.00		3,770	3,770	3,756	3,760		1		1		3,762		9	9	150	10/12/2028	4.C FE
40273U-AE-9	GULFSIDE SUPPLY INC - TLB	03/25/2025	Redemption @ 100.00															15	06/17/2031	4.B FE
40416V-AG-0	Core & Main LP - Tranche D Term Loan	05/02/2025	Redemption @ 100.00		1,038	1,038	1,046	1,045		(1)		(1)		1,044		(6)	(6)	11	07/27/2028	3.C FE
40416V-AH-8	Core & Main LP	05/02/2025	Redemption @ 100.00		736	736	741	741						741		(5)	(5)	4	02/09/2031	3.C FE
41151P-AR-6	HARBOR FREIGHT TOOLS USA, INC. - TERM B	02/04/2025	Adjustment		(1,209)											(1,209)	(1,209)		06/11/2031	4.B FE
41165Q-AM-9	HarbourVest Partners L.P. 2024 Term Loan	04/01/2025	DIRECT		236,414	236,724	233,173	234,040		137		137		234,178		2,236	2,236	4,146	04/18/2030	3.A PL
42804V-BB-6	HERTZ CORPORATION, THE - INITIAL TERM B	06/30/2025	Redemption @ 100.00		2,570	2,570	2,553	2,558		2		2		2,559		11	11	104	06/30/2028	4.A FE
431319-AH-5	HILCORP ENERGY I, L.P. - FIRST LIEN TERM	06/12/2025	Redemption @ 100.00		871	871	869							869		2	2	14	02/11/2030	2.C FE
43283L-AK-7	HILTON GRAND VACATIONS BORROWER LLC - IN	03/31/2025	Redemption @ 100.00															54	01/17/2031	3.B FE
43538J-AC-3	HOLLEY PURCHASER, INC. - TERM LOAN	06/30/2025	Redemption @ 100.00		7,938	7,938	7,745	7,794		18		18		7,813		126	126	271	11/17/2028	4.B FE
43761E-AD-0	Homeserve USA Holding Corp.	06/30/2025	Redemption @ 100.00		2,498	2,498	2,501	2,500						2,500		(2)	(2)	53	10/21/2030	4.A FE
44157Y-AE-4	HOUGHTON MIFFLIN HARCOURT COMPANY - TERM	06/30/2025	Redemption @ 100.00		875	875	849	859		2		2		861		14	14	7	04/09/2029	4.B FE
44332E-AZ-9	HUB INTERNATIONAL LIMITED - TERM LOAN B	06/30/2025	Redemption @ 100.00		387,958	387,958	387,203	241,442		33		33		387,541		418	418	5,797	06/20/2030	4.A FE
44931Y-AD-9	ICU MEDICAL, INC. - TERM LOAN B	03/31/2025	Redemption @ 100.00															777	01/08/2029	3.C FE
44988L-AL-1	IRB Holding Corp.	06/30/2025	Redemption @ 100.00		13,521	13,521	13,492	13,506		3		3		13,508		13	13	213	12/15/2027	4.B FE
45114N-AB-3	DIVERSITECH HOLDINGS, INC. - TERM LOAN	06/30/2025	Redemption @ 100.00		6,729	6,729	6,648	6,665		8		8		6,673		56	56	419	12/22/2028	4.C FE
45173J-AS-3	Coherent Corp.	06/30/2025	Redemption @ 100.00		89,374	89,374	89,374	89,374						89,374				1,375	07/02/2029	3.A FE
45567Y-AN-5	MH SUB I, LLC (MICRO HOLDING CORP.) - TE	06/30/2025	Redemption @ 100.00		3,109	3,109	3,070	3,080		4		4		3,084		25	25	107	05/03/2028	4.B FE
45567Y-AP-0	MH SUB I, LLC - TLB4	06/30/2025	Redemption @ 100.00		8,652	8,652	8,552	7,171		6		6		8,563		89	89	270	12/31/2031	4.B FE
45673Y-AL-0	INFORMATICA LLC - TERM B LOAN	06/30/2025	Redemption @ 100.00		2,319	2,319	2,320	2,320						2,320		(1)	(1)	83	10/27/2028	3.C FE
46124C-AQ-0	ALTERRA MOUNTAIN COMPANY - TERM LOAN B	06/30/2025	Redemption @ 100.00		4,988	4,988	5,000	4,999		(2)		(2)		4,998		(10)	(10)	149	08/17/2028	4.A FE
46124C-AR-8	Alterra Mountain Company	06/30/2025	Redemption @ 100.00		619	619	616	616						617		2	2	19	05/31/2030	4.A FE
46284N-AV-1	IRON MOUNTAIN INCORPORATED - TERM LOAN B	06/30/2025	Redemption @ 100.00		9,863	9,863	9,856	9,857		1		1		9,857		6	6	371	01/31/2031	3.C FE
47077D-AM-2	Jane Street Group, LLC 1st Lien Term Loa	06/30/2025	Redemption @ 100.00		13,627	13,627	13,621	13,630						13,630		(3)	(3)	590	12/15/2031	3.A FE
47102D-AN-9	Janus International Group, LLC - Term Lo	06/30/2025	Redemption @ 100.00		9,357	9,357	9,343	1,284						9,343		14	14	43	08/03/2030	3.C FE
47783Y-AP-4	JOHN BEAN TECHNOLOGIES CORPORATION - TER	06/30/2025	Redemption @ 100.00		5,945	5,945	5,943							5,943		3	3	26	01/02/2032	3.B FE
48205C-AC-9	ARCHKEY HOLDINGS INC. - TLB	06/30/2025	Redemption @ 100.00		2,690	2,690	2,652	2,653		3		3		2,656		34	34	62	11/01/2031	4.B FE
48254E-AG-6	KKR Apple Bidco, LLC	06/30/2025	Redemption @ 100.00		10,692	10,692	10,335	10,417		(21)		(21)		10,396		296	296		09/23/2031	4.B FE
48578A-AB-4	KASEYA INC. - TERM LOAN	06/30/2025	Redemption @ 100.00		8,774	8,774	8,730			2		2		8,731		42	42	111	03/20/2032	4.B FE
48853U-BQ-2	Kenan Advantage Group, Inc., The Cov-Lit	04/01/2025	Redemption @ 100.00		857,573	861,429	857,122	857,472		97		97		857,569		5	5	11,299	01/25/2029	4.B FE
48853U-BQ-2	Kenan Advantage Group, Inc., The Cov-Lit	06/30/2025	Redemption @ 100.00		3,013	3,013	3,015	2,650		362		362		3,012		1	1		01/25/2029	4.B FE
50060J-AH-3	KOPPERS INC - TLB	06/30/2025	Redemption @ 100.00		4,798	4,798	4,774	2,282		2		2		4,777		21	21	40	04/10/2030	3.C FE
50106J-AH-9	Kronos Acquisition Holdings Inc.	06/30/2025	Redemption @ 100.00		6,750	6,750	6,688	6,692		4		4		6,696		54	54	403	07/08/2031	5.A FE
50118Y-AG-4	KUEHG Corp	06/30/2025	Redemption @ 100.00		619	619	589	596		2		2		598		21	21		06/12/2030	4.A FE
50221B-AF-0	LSF11 Trinity Bidco, Inc.	06/30/2025	Redemption @ 100.00		1,229	1,229	1,210	1,215		1		1		1,216		13	13	15	06/14/2030	4.B FE
51207K-AB-5	LAKESHORE LEARNING MATERIALS, LLC	06/30/2025	Redemption @ 100.00		1,353,911	1,455,211	1,447,162	1,449,034		472		472		1,449,506		(95,595)	(95,595)	8,971	09/29/2028	4.C FE
51809E-AL-9	LASERSHIP, INC. - TRANCHE A TERM LOAN	03/19/2025	DIRECT															527	01/02/2029	4.B FE
51809E-AM-7	LASERSHIP, INC. - TRANCHE B-1 TERM LOAN	03/31/2025	Redemption @ 100.00															2	08/10/2029	5.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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
51809E-AP-0	LaserShip, Inc.	03/31/2025	Redemption @ 100.00															2	08/10/2029	5.C FE
52526C-AB-5	LEIA FINCO US LLC - TERM LOAN	06/30/2025	Redemption @ 100.00		4,939	4,939	4,906	4,907		2		2		4,909		30	30	177	10/09/2031	4.B FE
53229L-AB-3	LIGHTNING POWER, LLC - TERM LOAN B	06/30/2025	Redemption @ 100.00		6,585	6,585	6,520	6,523		5		5		6,528		58	58	295	08/18/2031	3.C FE
54288B-AB-1	LONG RIDGE ENERGY LLC	06/30/2025	Redemption @ 100.00		2,500	2,500	2,475							2,475		25	25		02/19/2032	4.B
55024E-AF-2	Lumen Technologies Inc.	06/30/2025	Redemption @ 100.00		441	441	426	433		1		1		434		7	7	15	04/16/2029	4.A FE
55024E-AG-0	Lumen Technologies Inc.	06/30/2025	Redemption @ 100.00		441	441	426	432		1		1		433		8	8	15	04/15/2030	4.A FE
55314N-AX-2	MKS Instruments, Inc.	01/24/2025	Redemption @ 100.00															9,152	08/17/2029	3.A FE
55314N-AZ-7	MKS Instruments, Inc.	06/30/2025	Redemption @ 100.00		181,426	181,426	182,038	137,860		(51)		(51)		181,921		(495)	(495)	2,932	08/17/2029	3.A FE
55336C-AK-8	MIWD Holdco II LLC	06/30/2025	Redemption @ 100.00		8,333	8,333	8,379	8,376		(3)		(3)		8,373		(40)	(40)	363	03/28/2031	3.C FE
55822D-AM-3	MADISON SAFETY & FLOW LLC - TLB	06/30/2025	Redemption @ 100.00		6,446	6,446	6,425			1		1		6,426		20	20	23	09/26/2031	4.B FE
56150K-AG-0	Mamba Purchaser, Inc.	06/30/2025	Redemption @ 100.00		1,559	1,559	1,551	1,555		1		1		1,555		4	4	19	10/16/2028	4.C FE
57163K-AJ-7	MARRIOTT OWNERSHIP RESORTS, INC. - TERM	06/30/2025	Redemption @ 100.00		12,500	12,500	12,438	12,444		4		4		12,449		51	51	489	04/01/2031	3.A FE
57165K-AB-2	RED PLANET BORROWER, LLC	06/30/2025	Redemption @ 100.00		500	500	498	499						499		1	1	24	10/02/2028	4.C FE
57165K-AD-8	RED PLANET BORROWER, LLC - TERM LOAN B	06/30/2025	Redemption @ 100.00		665	665	639	640		3		3		643		22	22	27	10/02/2028	4.C FE
57777Y-AG-1	Mavis Tire Express Services Topco, Corp.	06/30/2025	Redemption @ 100.00		3,794	3,794	3,772	3,783		1		1		3,784		9	9	92	05/04/2028	4.C FE
58503U-AE-3	Medline Borrower, LP	05/01/2025	Redemption @ 100.00		137	137	136	136						136		1	1	2	10/23/2028	3.C FE
58503U-AF-0	MEDLINE BORROWER, LP	06/30/2025	Redemption @ 100.00		9,334	9,334	9,323	9,336						9,335		(2)	(2)	365	10/23/2028	3.C FE
58984L-AD-3	MERIDIANLINK, INC. - TERM LOAN	03/31/2025	Redemption @ 100.00															20	11/10/2028	3.C FE
58984L-AE-1	MeridianLink, Inc.	06/30/2025	Redemption @ 100.00		1,094	1,094	1,061	1,076						1,076		18	18		11/10/2028	3.C FE
59408U-AB-3	Michaels Companies, Inc. The - Term B Lo	03/31/2025	Redemption @ 100.00															5,345	04/15/2028	4.C FE
60315G-AH-1	Minerals Technologies Inc.	06/30/2025	Redemption @ 100.00		5,000	5,000	4,994	4,994						4,994		6	6	150	11/26/2031	3.A FE
60753D-AC-8	MODENA BUYER LLC - TERM LOAN	04/30/2025	Redemption @ 100.00		5,132	5,132	5,029	5,038		5		5		5,043		89	89	159	07/01/2031	4.B FE
62922K-AF-7	NGL ENERGY OPERATING LLC - TERM LOAN	06/30/2025	Redemption @ 100.00		1,659,720	1,680,543	1,683,310	1,683,052		(199)		(199)		1,682,853		(23,133)	(23,133)	44,801	02/03/2031	4.A FE
62937N-BC-0	NRG ENERGY, INC. - TERM B LOAN	06/30/2025	Redemption @ 100.00		2,010	2,010	2,007	2,007						2,007		2	2	53	04/16/2031	2.C FE
62984C-AD-5	BENGAL DEBT MERGER SUB, LLC - TERM LOAN	01/16/2025	DIRECT		(5,479)											(5,479)	(5,479)	324	01/24/2029	5.B FE
63939W-AM-5	Waystar Technologies, Inc.	06/30/2025	Redemption @ 100.00		1,191	1,191	1,189	1,189						1,190		1	1		10/22/2029	3.C FE
64072U-AK-8	CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC.	05/01/2025	Redemption @ 100.00		582,982	606,513	585,113	596,316		1,601		1,601		597,917		(14,935)	(14,935)	13,125	04/15/2027	5.A FE
64072U-AM-4	CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC.	04/14/2025	Redemption @ 100.00		619	619	606	613		1		1		614		5	5	14	01/18/2028	5.A FE
65343U-AH-5	Nexus Buyer LLC	06/30/2025	Redemption @ 100.00		13,965	13,965	13,895	13,900		4		4		13,904		61	61	352	07/31/2031	4.B FE
66345F-AB-7	NAB Holdings, LLC	06/30/2025	Redemption @ 100.00		7,455	7,455	7,444	2,484		1		1		7,447		8	8		11/23/2028	4.A FE
66877A-AF-5	Gen Digital Inc.	06/30/2025	Redemption @ 100.00		1,625	1,625	1,603	1,611		1		1		1,613		12	12	59	09/12/2029	3.A FE
67000L-AB-8	NOVELIS INC. - TERM LOAN B	06/30/2025	Redemption @ 100.00		2,500	2,500	2,500							2,500					03/11/2032	3.A FE
68163Y-AB-1	OLYMPUS WATER US HOLDING CORPORATION	05/01/2025	Redemption @ 100.00		23,827	23,827	23,767	23,785		4		4		23,789		37	37	1,538	11/09/2028	4.C FE
68163Y-AG-0	Olympus Water US Holding Corporation	05/01/2025	Redemption @ 100.00		170	170	170	170						170		(1)	(1)		06/20/2031	4.C FE
68163Y-AJ-4	Olympus Water US Holding Corporation	06/30/2025	Redemption @ 100.00		2,083	2,083	2,065	2,070		2		2		2,072		11	11		06/20/2031	4.C FE
68250X-AB-7	19TH HOLDINGS GOLF, LLC - TERM LOAN B	06/30/2025	Redemption @ 100.00		2,024	2,024	2,009	2,014		1		1		2,015		9	9	79	02/07/2029	4.B FE
68371Y-AP-8	OPEN TEXT CORPORATION - 2023 REPLACEMENT	06/30/2025	Redemption @ 100.00		15,522	15,522	15,494	15,499		2		2		15,501		21	21	381	01/31/2030	2.C FE
69425B-AB-3	NUVEI TECHNOLOGIES CORP. - TERM LOAN B	06/30/2025	Redemption @ 100.00		15,650	15,650	15,550	15,558		7		7		15,564		85	85	52	11/17/2031	4.A FE
69575E-AL-3	PAINT INTERMEDIATE III, LLC - INITIAL TE	06/30/2025	Redemption @ 100.00		9,375	9,375	9,379							9,379		(4)	(4)		10/09/2031	4.B FE
69889P-AE-5	PAR PETROLEUM, LLC - TERM LOAN B	06/30/2025	Redemption @ 100.00		10,083	10,083	10,105	10,101		(2)		(2)		10,099		(17)	(17)	634	02/28/2030	4.A FE
70757D-AZ-2	PENN NATIONAL GAMING, INC. - TERM LOAN B	06/30/2025	Redemption @ 100.00		313	313	311	312						312		1	1	12	05/03/2029	3.C FE
71429T-AF-7	Perrigo Investments, LLC Term Loan B	06/30/2025	Redemption @ 100.00		888	888	884	884						885		3	3	31	04/20/2029	3.A FE
71677H-AL-9	PETSMART LLC	05/02/2025	Redemption @ 100.00		13,004	13,004	12,997	12,997		1		1		12,998		6	6	452	02/11/2028	4.B FE
71911K-AE-4	Parexel International Inc.	06/30/2025	Redemption @ 100.00		9,043	9,043	9,043	9,043						9,043		(1)	(1)	209	11/15/2028	4.A FE
72712E-AB-3	PLANO HOLDCO, INC. - TERM LOAN B (FIRST	06/30/2025	Redemption @ 100.00		3,519	3,519	3,501	3,502		1		1		3,503		16	16	135	10/02/2031	4.A FE
72811H-AJ-9	Recess Holdings, Inc.	06/30/2025	Redemption @ 100.00		1,927	1,927	1,907	415		1		1		1,908		19	19	8	02/20/2030	4.B FE
72812N-AJ-5	PLAYA HOTELS & RESORTS B.V. - TERM LOAN	06/11/2025	Redemption @ 100.00		3,906,553	3,906,553	3,887,993	3,893,054		1,483		1,483		3,894,538		12,015	12,015	100,582	01/05/2029	4.A FE
72814C-AF-5	PLAYTIKA HOLDING CORP.	06/30/2025	Redemption @ 100.00		3,748	3,738	3,793	3,793		(11)		(11)		3,782		(34)	(34)	249	03/13/2028	3.B FE
73955H-AE-4	Prairie ECI Acquiror LP	06/30/2025	Redemption @ 100.00		829	829	817	819		1		1		820		9	9	30	08/01/2029	4.C FE
74006L-AS-1	PRE-PAID LEGAL SERVICES, INC. - TERM LOA	06/30/2025	Redemption @ 100.00		10,165	10,165	10,075	10,092		9		9		10,101		65	65	447	12/15/2028	4.C FE
74339N-AG-1	PROJECT BOOST PURCHASER, LLC - TERM LOAN	06/30/2025	Redemption @ 100.00		6,685	6,685	6,661	6,662		2		2		6,664		21	21	224	07/16/2031	4.B FE
74839X-AK-5	Quikrete holdings, Inc. - Term Loan B	06/30/2025	Redemption @ 100.00		8,258	8,258	8,274	8,272		(2)		(2)		8,270		(12)	(12)	226	03/19/2029	3.C FE
74839X-AL-3	QUIKRETE HOLDINGS, INC. - TERM LOAN B	06/30/2025	Redemption @ 100.00		4,797	4,797	4,779			1		1		4,780		18	18	63	02/10/2032	3.C FE
74958N-AL-0	Ryman Hospitality Properties, Inc. TLB	06/30/2025	Redemption @ 100.00		823	823	825	825						825		(2)	(2)	26	05/20/2030	3.A FE

STATEMENT AS OF JUNE 30, 2025 OF THE Symetra Life Insurance Company

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	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	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 (10 + 11 - 12)	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
75001C-AB-0	RVR DEALERSHIP HOLDINGS, LLC - TERM LOAN	06/30/2025	Redemption @ 100.00		999	999	964	979		3		3		983		17	17	34	02/08/2028	5.A FE
75419X-AC-8	RAVEN ACQUISITION HOLDINGS, LLC - TERM L	06/30/2025	Redemption @ 100.00		6,067	6,067	6,033	6,034		2		2		6,036		30	30	152	11/19/2031	4.C FE
75605V-AH-5	REALPAGE, INC. - INCREMENTAL TL	06/30/2025	Redemption @ 100.00		6,250	6,250	6,226			1		1		6,227		23	23		04/24/2028	4.C FE
76009W-AW-0	UPBOUND GROUP, INC.	06/30/2025	Redemption @ 100.00		3,198	3,198	3,194	3,195						3,196		2	2	56	02/17/2028	3.C FE
76090L-AK-0	Resideo Funding Inc. Term Loan B	06/30/2025	Redemption @ 100.00		5,500	5,500	5,531	5,529		(2)		(2)		5,526		(26)	(26)	169	06/13/2031	3.A FE
76676U-AB-2	RINCHEM COMPANY, INC. - TERM LOAN	06/30/2025	Redemption @ 100.00		501	501	482	488		2		2		490		12	12	33	03/02/2029	5.A FE
77381H-AC-3	ROCKPOINT GAS STORAGE PARTNERS LP - TERM	06/30/2025	Redemption @ 100.00		9,870	9,870	9,767	9,774		4		4		9,778		92	92		09/18/2031	4.A
77669L-AK-9	Indicor, LLC (USD) TL	06/30/2025	Redemption @ 100.00		1,792	1,792	1,794	1,794						1,794		(1)	(1)	69	11/22/2029	4.B FE
78350L-AZ-8	RYAN, LLC - TERM LOAN	06/30/2025	Redemption @ 100.00		19,838	19,838	19,946	19,942		(9)		(9)		19,933		(95)	(95)	440	11/14/2030	4.C FE
78350L-BB-0	RYAN, LLC - DELAYED DRAW TERM LOAN - DUP	05/01/2025	Redemption @ 100.00															(737)	11/14/2030	4.C FE
78350U-AJ-4	RYAN SPECIALTY HOLDINGS, INC.	06/30/2025	Redemption @ 100.00		1,250	1,250	1,253	1,253						1,253		(3)	(3)	49	09/15/2031	3.C FE
78466D-BJ-2	SS&C TECHNOLOGIES HOLDINGS, INC. - TERM	04/30/2025	Redemption @ 100.00		26,681	26,681	26,730	26,726		(2)		(2)		26,724		(43)	(43)	438	05/09/2031	3.A FE
78477M-AG-6	FIRST ADVANTAGE HOLDINGS, LLC - TLB	05/07/2025	Redemption @ 100.00		3,432	3,432	3,415	3,416		1		1		3,417		16	16	42	10/31/2031	4.A FE
78489H-AG-3	SWF HOLDINGS I CORP. - SPRINGS WINDOW FA	06/11/2025	DIRECT		36,600	36,923	36,600							36,600					12/19/2029	5.C
78516E-AD-4	SABERT CORPORATION - TERM LOAN B	04/01/2025	Redemption @ 100.00		12,382	12,382	12,429			(4)		(4)		12,424		(42)	(42)		12/10/2026	4.B FE
80004Y-AC-7	SANDISK CORPORATION - TERM LOAN B	06/27/2025	Redemption @ 100.00		195,000	195,000	191,872	191,882		140		140		192,022		2,978	2,978	3,256	02/20/2032	3.C FE
80875A-AW-1	Light and Wonder International, Inc. 202	06/30/2025	Redemption @ 100.00		1,664	1,664	1,668	1,668						1,667		(4)	(4)	55	04/16/2029	3.A FE
80875C-AE-7	Scientific Games Holdings LP	06/30/2025	Redemption @ 100.00		6,977	6,977	6,869	6,901		9		9		6,910		67	67	397	04/04/2029	4.B FE
816194-AY-0	SELECT MEDICAL CORPORATION - TERM LOAN B	06/30/2025	Redemption @ 100.00		5,000	5,000	4,994	4,994						4,994		6	6	176	12/03/2031	3.B FE
81759A-AH-3	SERVICE LOGIC ACQUISITION, INC. - TLB	06/30/2025	Redemption @ 100.00		1,750	1,750	1,750							1,750				12	10/29/2027	4.B FE
81989L-AF-5	Sharp Services, LLC TLB	06/30/2025	Redemption @ 100.00		2,537	2,537	2,508	2,518		2		2		2,520		17	17	133	12/31/2028	4.C FE
829229-AV-5	SINCLAIR TELEVISION GROUP, INC. - TERM B	06/30/2025	Redemption @ 100.00		1,219	1,219	1,182	1,197		1		1		1,198		20	20	31	12/31/2030	4.C FE
83421E-AB-2	TTF HOLDINGS, LLC - COV-LITE TL	05/30/2025	Redemption @ 100.00		30,630	30,630	30,323	30,343		18		18		30,361		269	269	1,253	07/18/2031	4.B FE
83578B-AQ-6	SOPHIA, L.P. - TERM LOAN B	05/01/2025	Redemption @ 100.00		3,308,768	3,305,539	3,307,996	3,308,859		(65)		(65)		3,308,794		(26)	(26)	68,107	10/09/2029	4.C FE
83783X-AD-8	South Field Energy LLC	06/30/2025	Redemption @ 100.00		12,889	12,889	12,825	12,829		3		3		12,832		57	57	401	08/29/2031	3.C FE
84673E-AE-9	Sparta U.S. Holdco LLC	06/30/2025	Redemption @ 100.00		8,355	8,355	8,324	8,325		3		3		8,328		27	27	202	08/02/2030	4.A FE
84857H-AY-6	SPIRIT AEROSYSTEMS, INC. (FKA MID-WESTER	06/30/2025	Redemption @ 100.00		3,119	3,119	3,105	3,112		2		2		3,114		6	6	68	01/15/2027	3.C FE
85232B-AV-8	SRAM, LLC - TERM LOAN B	06/30/2025	Redemption @ 100.00		3,222	3,222	3,226	3,224						3,224		(3)	(3)		02/27/2032	4.A FE
85570D-AL-6	STARWOOD PROPERTY MORTGAGE, L.L.C. - (US	06/30/2025	Redemption @ 100.00		3,608	3,608	3,587	3,596		1		1		3,597		11	11	115	01/02/2030	3.B FE
85769E-BB-6	STATION CASINOS LLC - TERM B FACILITY	06/30/2025	Redemption @ 100.00		11,314	11,314	11,290	2,495		1		1		11,292		23	23	112	03/14/2031	3.B FE
86600D-AF-1	SUMMIT ACQUISITION INC. - TERM LOAN B	06/30/2025	Redemption @ 100.00		1,667	1,667	1,658	1,659		1		1		1,659		8	8	56	10/16/2031	4.C FE
86602K-AF-3	SUMMIT BEHAVIORAL HEALTHCARE, LLC - TERM	02/06/2025	Adjustment		(5,455)											(5,455)	(5,455)		11/24/2028	4.C FE
86803Y-AB-9	CORNERSTONE ONDEMAND, INC.	06/30/2025	Redemption @ 100.00		87	87	118	107						108		(20)	(20)	(5)	10/16/2028	4.C FE
87114U-AB-9	SYCAMORE BUYER, LLC	03/28/2025	Redemption @ 100.00															9	05/21/2032	3.B FE
87168H-AE-7	SYNECHRON INC - TERM LOAN B	06/30/2025	Redemption @ 100.00		10,250	10,250	10,148	10,151		7		7		10,158		92	92	473	10/03/2031	4.A FE
88025B-AN-1	TEMPUR SEALY INTERNATIONAL, INC. - TERM	06/24/2025	Redemption @ 100.00		250,000	250,000	249,512			17		17		249,529		471	471	972	10/24/2031	2.C FE
88025B-AP-6	TEMPUR SEALY INTERNATIONAL, INC. - TERM	06/30/2025	Redemption @ 100.00		9,350	9,350	9,332							9,333		17	17		10/24/2031	3.A FE
88078F-BM-9	TEREX CORPORATION - TERM LOAN B	06/30/2025	Redemption @ 100.00		833	833	829	829						829		4	4	13	10/08/2031	2.C FE
88103N-AL-4	TERRAFORM POWER OPERATING, LLC - SPECIFI	02/03/2025	Redemption @ 100.00															2,928	05/21/2029	3.A FE
88233F-AK-6	Vistra Operations Company LLC	06/30/2025	Redemption @ 100.00		4,333	4,333	4,323	4,324		1		1		4,325		8	8	103	12/20/2030	2.C FE
88372K-AH-3	THEVELIA (US) LLC - TERM LOAN B	06/30/2025	Redemption @ 100.00		5,129	5,129	5,140	5,139		(1)		(1)		5,138		(9)	(9)	190	06/18/2029	4.A FE
89364M-CA-0	TRANSDIGM INC. - TERM LOAN J	06/30/2025	Redemption @ 100.00		17,302	17,302	17,286	17,286		1		1		17,287		15	15	591	02/28/2031	3.C FE
89364M-CB-8	TRANSDIGM INC. - TERM LOAN K	06/30/2025	Redemption @ 100.00		984	984	977	980						980		4	4	35	03/22/2030	3.C FE
89435T-AB-0	Advance : Traverse Midstream Partners LL	04/30/2025	Redemption @ 100.00		15,003	15,003	15,096	15,083		(8)		(8)		15,075		(72)	(72)	572	02/16/2028	4.B FE
89705D-AP-7	TRONOX FINANCE LLC - 2024-B TERM LOAN	06/30/2025	Redemption @ 100.00		1,592	1,592	1,578	1,582		1		1		1,582		9	9	75	09/30/2031	3.B FE
89705D-AQ-5	Tronox Finance LLC Term Loan B	06/30/2025	Redemption @ 100.00		1,168	1,168	1,156	1,161		1		1		1,161		6	6	19	04/04/2029	3.B FE
90350H-AL-3	U.S. ANESTHESIA PARTNERS, INC.	04/30/2025	Redemption @ 0.00		793,852	800,095	786,964	791,605		707		707		792,312		1,540	1,540	10,043	10/01/2028	4.B FE
90932R-AP-9	UNITED AIRLINES, INC. - TERM LOAN B	06/30/2025	Redemption @ 100.00		699	699	696	696						697		3	3	22	02/22/2031	2.C FE
91301Q-AM-9	UNITED TALENT AGENCY, LLC - TERM LOAN B	03/31/2025	Redemption @ 100.00															(1,980)	07/07/2028	4.B FE
92828K-AP-7	VIRTUSA CORPORATION - TERM LOAN	06/30/2025	Redemption @ 100.00		5,900	5,900	5,822	850		4		4		5,826		73	73	38	02/15/2029	4.A FE
92855L-AR-7	VIZIENT, INC. - TLB	06/30/2025	Redemption @ 100.00		7,576	7,576	7,557	7,558		1		1		7,559		17	17	286	08/01/2031	3.B FE
92943E-AG-1	Boost Newco Borrower, LLC	06/30/2025	Redemption @ 100.00		9,975	9,975	10,037	10,031		(4)		(4)		10,027		(52)	(52)		01/31/2031	3.B FE
94935R-AF-0	IMAGINE LEARNING LLC - TERM LOAN	06/30/2025	Redemption @ 100.00		10,427	10,427	10,375	10,383		4		4		10,387		40	40	485	12/21/2029	4.B FE
96616P-AD-0	WhiteWater DBR Holdco LLC	04/15/2025	Redemption @ 100.00		7,480	7,480	7,529	7,524		(2)		(2)		7,522		(43)	(43)	124	03/03/2031	3.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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
96620E-AE-7	WhiteWater Whistler Holdings, LLC - 2024	05/01/2025	Redemption @ 100.00															(303)	02/15/2030	3.B FE
97360B-AH-8	WINDSOR HOLDINGS III, LLC - TERM LOAN B	06/30/2025	Redemption @ 100.00		13,401	13,401	13,385	6,334		1		1		13,391		10	10	170	08/01/2030	4.A FE
97654Q-AK-3	WIRECO WORLDGROUP INC. - 2023 REFINANCIN	06/30/2025	Redemption @ 100.00		892	892	891	891						891		1	1	107,913	11/13/2028	4.A
98309G-AF-3	Travel + Leisure Co. TLB	06/30/2025	Redemption @ 100.00		6,999	6,999	7,001	7,000						7,000		(1)	(1)	270	12/14/2029	3.C FE
98932T-AG-8	ZELIS COST MANAGEMENT BUYER, INC. - TERM	06/30/2025	Redemption @ 100.00		4,752	4,752	4,749	4,749						4,749		3	3	200	09/28/2029	4.B FE
C0564D-AB-2	BALCAN INNOVATIONS INC. - TLB	06/30/2025	Redemption @ 100.00		1,667	1,667	1,631	1,632		3		3		1,634		33	33	72	10/18/2031	4.B FE
C2348C-AJ-6	CELESTICA INC. - TLB	06/27/2025	Redemption @ 100.00		1,705	1,705	1,704	1,704						1,704		1	1	52	06/20/2031	3.A FE
C3117C-AB-0	DYE & DURHAM CORPORATION - TERM LOAN B	06/30/2025	Redemption @ 100.00		7,159	7,159	7,127	7,131		2		2		7,133		26	26	302	04/11/2031	4.B FE
C4000K-AG-9	Garda World Security Corp	04/30/2025	Redemption @ 100.00		9,332	9,332	9,310	9,316		1		1		9,317		15	15	118	02/01/2029	4.A FE
C6901L-AM-9	1011778 B.C. Unlimited Liability Company	06/30/2025	Redemption @ 100.00		9,435	9,435	9,434	9,435						9,435		1	1	294	09/20/2030	3.A FE
C6907U-AB-7	ONTARIO GAMING GTA LIMITED PARTNERSHIP -	06/30/2025	Redemption @ 100.00		2,370	2,370	2,353	2,356		1		1		2,357		13	13	157	08/01/2030	4.C FE
C8000C-AM-5	Clarios Global LP Term Loan B	06/30/2025	Redemption @ 100.00		13,412	13,412	13,485	13,479		(6)		(6)		13,473		(61)	(61)	468	05/06/2030	3.C FE
F6628D-AN-4	NUMERICABLE U.S. LLC - USD TLB-[14] LOAN	04/14/2025	Redemption @ 100.00		1,684	1,684	1,682	1,683						1,683		1	1	44	08/15/2028	6. FE
G3679Y-AK-8	FRONERI INTERNATIONAL LIMITED - (USD) TE	06/30/2025	Redemption @ 100.00		14,250	14,250	14,214	14,216		3		3		14,218		32	32		09/30/2031	3.C FE
L6526B-AG-9	MERLIN BUYER INC. - (USD) DOLLAR DENOMIN	06/30/2025	Redemption @ 100.00		8,468	8,468	8,423	8,430		4		4		8,434		34	34	332	11/12/2029	4.C
N3313E-AG-5	Flutter Financing B.V.	06/30/2025	Redemption @ 100.00		3,333	3,333	3,325	3,326		1		1		3,327		6	6	101	11/30/2030	2.C FE
N3430B-AH-7	FUGUE FINANCE B.V. - TERM LOAN (FIRST LI	05/30/2025	Redemption @ 100.00		8,203	8,203	8,222	8,218		(1)		(1)		8,217		(14)	(14)		01/09/2032	4.B
N8232N-AL-1	NOURYON FINANCE B.V.	06/30/2025	Redemption @ 100.00		7,221	7,221	7,280	7,272		(8)		(8)		7,264		(43)	(43)		04/03/2028	4.A FE
N8232N-AM-9	Nouryon Finance B.V.	06/30/2025	Redemption @ 100.00		496	496	488	490		1		1		491		5	5	9	04/03/2028	4.A FE
N8436U-AN-5	TMF Sapphire Bidco B.V.	03/31/2025	Redemption @ 100.00																05/03/2028	4.B
P2121Y-AS-7	CARNIVAL CORPORATION	04/25/2025	Redemption @ 100.00		574,179	574,179	572,569	572,908		104		104		573,012		1,167	1,167		10/18/2028	2.C FE
P2121Y-AX-6	CARNIVAL CORPORATION - TERM LOAN	06/27/2025	Redemption @ 100.00		2,805,798	2,805,798	2,818,740	95,027		(2,141)		(2,141)		2,816,769		(10,971)	(10,971)	536	08/08/2027	2.C FE
W8189E-AB-6	ANTICIMEX GLOBAL AB - FACILITY B1	06/30/2025	Redemption @ 100.00		5,967	5,967	5,995	5,991		(3)		(3)		5,988		(21)	(21)	228	11/16/2028	4.B FE
X3000C-AB-7	Entain plc	06/30/2025	Redemption @ 100.00		2,591	2,591	2,590							2,590		1	1	7	03/29/2027	3.C
0209999999. Subtotal - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					43,802,438	44,023,030	43,926,004	38,813,317		4,048		4,048		43,970,451		(168,013)	(168,013)	695,782	XXX	XXX
002100-AA-3	Ardian Secondaries Fund IX - ABS	06/30/2025	Direct		14,702,483	471,902	471,902	14,702,483						14,702,483				12,768	01/22/2029	1.G PL
00243@-AA-3	Ardian Secondaries Fund IX - ABS	06/30/2025	Direct		17,102,429	196,181	196,181	17,102,429						17,102,429				3,927	12/21/2028	1.G PL
00259#-AA-2	Adjustment	06/30/2025	TENDER/PURCHASE OFFER		5,400,000			5,400,000						5,400,000					03/22/2030	1.G PL
05642#-AA-7	Adjustment	06/30/2025	Adjustment		2,497,500			2,497,500						2,497,500					06/28/2033	1.C PL
05642#-AB-5	BTC Offshore Holdings Fund III-B LLC DD	05/01/2025	Adjustment		1,387,500	693,750	693,750	1,387,500						1,387,500				11,955	06/28/2033	1.C PL
09582*-AC-1	Adjustment	06/30/2025	TENDER/PURCHASE OFFER		1,416,653			1,416,653						1,416,653					06/12/2029	1.B PL
09582*-AD-9	Adjustment	06/30/2025	Adjustment		5,261,854			5,261,854						5,261,854					06/12/2031	1.B PL
12659E-AD-0	CP IRIS HOLDCO I, INC.	05/01/2025																(16)	10/02/2028	4.C FE
15676*-AA-9	Adjustment	06/30/2025	Adjustment		3,214,575			3,214,575						3,214,575					04/13/2031	1.C FE
69435#-AA-4	PES REUSS-PLACID LLC - RMBS	06/18/2025	Paydown		653,739	653,739	653,739	653,739						653,739				23,727	09/07/2028	1.F PL
69443#-AA-4	PMH NEWCO LP - ABS	05/21/2025	Redemption @ 100.00		800,968	800,968	800,968	800,968						800,968				30,232	01/26/2027	1.F PL
86277*-AB-1	Strategic Partners VIII, L.P. - ABS	04/15/2025	Redemption @ 100.00		232,774	232,774	232,774	232,774						232,774				4,072	03/31/2026	1.F PL
G4288@-AA-4	HarbourVest Dover Street X Investment, L	03/31/2025	Call @ 100.00															557,025	01/05/2028	1.G PL
0269999999. Subtotal - Issuer Credit Obligations - Other Issuer Credit Obligations (Unaffiliated)					52,670,476	3,049,314	3,049,314	52,670,476						52,670,476				643,691	XXX	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					1,719,017,097	1,592,039,713	1,683,999,527	1,165,465,327	279,142	173,213		452,355	911,837	1,724,819,780	(192,606)	(6,038,428)	(6,231,034)	32,922,749	XXX	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)																			XXX	XXX
0509999997. Total - Issuer Credit Obligations - Part 4					1,719,017,097	1,592,039,713	1,683,999,527	1,165,465,327	279,142	173,213		452,355	911,837	1,724,819,780	(192,606)	(6,038,428)	(6,231,034)	32,922,749	XXX	XXX
0509999998. Total - Issuer Credit Obligations - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999. Total - Issuer Credit Obligations					1,719,017,097	1,592,039,713	1,683,999,527	1,165,465,327	279,142	173,213		452,355	911,837	1,724,819,780	(192,606)	(6,038,428)	(6,231,034)	32,922,749	XXX	XXX
36179M-EK-2	G2 MA0138 - RMBS	06/01/2025	Paydown		14,566	14,566	14,547	14,546		20		20		14,566				181	06/20/2027	1.A
36202C-QX-4	G2 002270 - RMBS	06/01/2025	Paydown		81	81	82	81						81				3	08/20/2026	1.A
36202F-BK-1	G2 004542 - RMBS	06/01/2025	Paydown		3,287	3,287	3,457	3,430		(143)		(143)		3,287				77	09/20/2039	1.A
3620A2-T5-5	GN 717072 - RMBS	06/01/2025	Paydown		3,722	3,722	3,777	3,776		(54)		(54)		3,722				78	05/15/2039	1.A
3620AC-6M-1	GN 726376 - RMBS	06/01/2025	Paydown		149	149	156	157		(8)		(8)		149				3	10/15/2039	1.A
36295P-U2-6	GN 676601 - RMBS	06/01/2025	Paydown		893	893	941	935		(42)		(42)		893				24	11/15/2037	1.A
36295Q-KU-3	GN 677207 - RMBS	06/01/2025	Paydown		116	116	120	118		(2)		(2)		116				3	08/15/2038	1.A
36296F-MQ-3	GN 689867 - RMBS	06/01/2025	Paydown		1,060	1,060	1,096	1,095		(35)		(35)		1,060				29	09/15/2038	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	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
36296N-W7-7	GN 696470 - RMBS	06/01/2025	Paydown		60	60	62	61		(2)		(2)		60				2	08/15/2038	1.A
36296Q-3N-7	GN 698405 - RMBS	06/01/2025	Paydown		11,804	11,804	12,089	12,099		(296)		(296)		11,804				246	07/15/2039	1.A
36297A-KW-2	GN 706009 - RMBS	06/01/2025	Paydown		464	464	478	478		(15)		(15)		464				11	01/15/2039	1.A
38373S-LY-1	GNR 0312D OZ - CMO/RMBS	06/01/2025	Paydown		6,173	6,173	6,237	6,182		(9)		(9)		6,173				133	02/20/2033	1.A
38377E-H2-3	GNR 2010-060 AY - CMO/RMBS	05/01/2025	Paydown		3,811	3,811	3,877	3,806		5		5		3,811				51	05/16/2025	1.A
38377Q-HF-7	GNR 2011-018 ZE - CMO/RMBS	06/01/2025	Paydown		110,038	110,038	98,389	104,277		5,761		5,761		110,038				1,826	11/16/2040	1.A
38377V-PY-6	GNR 2011-061 CB - CMO/RMBS	06/01/2025	Paydown		212,319	212,319	238,859	223,738		(11,420)		(11,420)		212,319				3,527	11/16/2040	1.A
38378M-XD-2	GNR 2013-067 TV - CMO/RMBS	06/01/2025	Paydown		4	4	4	4						4					02/20/2042	1.A
911760-JJ-6	VENDE 1996-3 2Z - CMO/RMBS	06/01/2025	Paydown		69,314	69,314	67,594	68,869		445		445		69,314				2,243	10/15/2026	1.A
1019999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					437,861	437,861	451,764	443,653		(5,792)		(5,792)		437,861				8,435	XXX	XXX
38373M-5H-9	GNR 2009-007 Z - CMBS	06/01/2025	Paydown		26,466	26,466	22,393	26,456		10		10		26,466				652	12/16/2050	1.A
38373M-BE-9	GNR 2001-58 Z - CMBS	06/01/2025	Paydown		4,949	4,949	15,979	4,670		279		279		4,949				137	09/16/2041	1.A
38373M-FX-3	GNR 2002-56 Z - CMBS	06/01/2025	Paydown		222	222	1,385	223						222				6	06/16/2042	1.A
1029999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					31,637	31,637	39,756	31,348		289		289		31,637				796	XXX	XXX
31288E-Y3-5	FH C76130 - RMBS	06/01/2025	Paydown		654	654	650	652		2		2		654				14	02/01/2033	1.A
31288G-Q2-1	FH C77673 - RMBS	06/01/2025	Paydown		4,065	4,065	4,514	4,047		18		18		4,065				85	03/01/2033	1.A
31296L-PK-1	FH A12226 - RMBS	06/01/2025	Paydown		969	969	959	963		6		6		969				20	08/01/2033	1.A
3133T6-SH-5	FHR 1811 G - CMO/RMBS	06/01/2025	Paydown		1,788	1,788	1,673	1,776		12		12		1,788				48	01/15/2026	1.A
3133T6-T7-6	FHR 1843 Z - CMO/RMBS	06/01/2025	Paydown		69	66	58	65		3		3		69					04/15/2026	1.A
3133T7-PN-3	FHR 1871 Z - CMO/RMBS	06/01/2025	Paydown		736	736	667	728		8		8		736				22	08/15/2026	1.A
3133T8-LK-1	FHR 1910 ZU - CMO/RMBS	06/01/2025	Paydown		12,510	12,510	12,845	12,513		(3)		(3)		12,510				415	11/15/2026	1.A
3133T8-XJ-1	FHR 1941 E - CMO/RMBS	06/01/2025	Paydown		949	949	922	944		5		5		949				30	02/15/2027	1.A
3133TG-E9-6	FHR 2086 GB - CMO/RMBS	06/01/2025	Paydown		746	746	696	737		10		10		746				19	09/15/2028	1.A
3133TK-G7-9	FHR 2141 E - CMO/RMBS	06/01/2025	Paydown		1,921	1,921	1,794	1,881		40		40		1,921				53	04/15/2029	1.A
3133TP-QW-2	FHR 2252 PE - CMO/RMBS	06/01/2025	Paydown		3,269	3,269	3,263	3,261		8		8		3,269				102	09/15/2030	1.A
3133TT-TT-8	FHR 2330 PZ - CMO/RMBS	06/01/2025	Paydown		17,167	17,167	19,170	16,739		427		427		17,167				429	06/15/2031	1.A
31359K-PQ-4	FNR 9632 PJ - CMO/RMBS	06/01/2025	Paydown		456	456	448	454		3		3		456				12	08/25/2026	1.A
3136B7-M3-2	FNR 2019-77 AZ - CMO/RMBS	06/01/2025	Paydown		391,821	391,821	417,964	407,876		(16,054)		(16,054)		391,821				5,062	01/25/2050	1.A
3136BD-AY-4	FNR 2020-88 KM - CMO/RMBS	06/01/2025	Paydown		77,345	77,345	79,907	79,336		(1,991)		(1,991)		77,345				655	03/25/2050	1.A
31371N-MG-7	FN 256959 - RMBS	06/01/2025	Paydown		3,891	3,891	3,928	3,922		(30)		(30)		3,891				107	11/01/2037	1.A
3137A4-HG-5	FHR 3772 HB - CMO/RMBS	06/01/2025	Paydown		47,200	47,200	43,684	46,962		238		238		47,200				672	12/15/2025	1.A
3137AF-ZL-9	FHR 3949 JM - CMO/RMBS	06/01/2025	Paydown		127,690	127,690	126,662	127,472		217		217		127,690				1,586	10/15/2026	1.A
3137B0-ZC-1	FHR 4182 PV - CMO/RMBS	06/01/2025	Paydown		82,074	82,074	83,510	82,166		(92)		(92)		82,074				1,218	05/15/2026	1.A
3137BA-G7-1	FHR 4323 WB - CMO/RMBS	06/01/2025	Paydown		135,873	135,873	136,934	135,902		(30)		(30)		135,873				1,986	04/15/2029	1.A
3137F7-DT-9	FHR 5048 CW - CMO/RMBS	06/01/2025	Paydown		346,840	346,840	358,722	355,323		(8,483)		(8,483)		346,840				3,149	03/25/2050	1.A
3137F7-J2-2	FHR 5057 DM - CMBS/CMO/RMBS	06/01/2025	Paydown		164,039	164,039	169,557	168,368		(4,328)		(4,328)		164,039				1,671	03/25/2050	1.A
3137F8-RK-1	FHR 5065 LA - CMO/RMBS	06/01/2025	Paydown		249,205	249,205	257,109	255,387		(6,182)		(6,182)		249,205				2,633	01/25/2051	1.A
3137FC-6Q-2	FHR 4738 VC - CMO/RMBS	06/01/2025	Paydown		145,056	145,056	144,513	144,784		272		272		145,056				2,308	03/15/2038	1.A
3137FD-4Z-2	FHR 4748 QV - CMO/RMBS	06/01/2025	Paydown		231,915	231,915	242,713	233,433		(1,519)		(1,519)		231,915				3,417	12/15/2040	1.A
3137GA-TA-5	FHR 3742 EM - CMO/RMBS	06/01/2025	Paydown		36,933	36,933	35,582	36,823		110		110		36,933				549	10/15/2025	1.A
31392E-3V-0	FNR 0271A PZ - CMO/RMBS	06/01/2025	Paydown		40,429	40,429	37,947	39,279		1,149		1,149		40,429				1,108	11/25/2032	1.A
31393B-N9-2	FNR 0335K DZ - CMO/RMBS	06/01/2025	Paydown		94	97	102	96		(2)		(2)		94				2	05/25/2033	1.A
31393N-QM-4	FHR 2599 DZ - CMO/RMBS	06/01/2025	Paydown		149	147	143	146		3		3		149				1	04/15/2033	1.A
31393T-S2-3	FNR 2003-109 PZ - CMO/RMBS	06/01/2025	Paydown		5,492	5,492	5,467	5,465		27		27		5,492				137	11/25/2033	1.A
31393W-SV-2	FHR 2645B NZ - CMO/RMBS	06/01/2025	Paydown		5,625	5,625	5,288	5,493		132		132		5,625				117	07/15/2033	1.A
31394H-R4-5	FHR 2663 ZP - CMO/RMBS	06/01/2025	Paydown		5,921	5,921	5,556	5,797		124		124		5,921				123	08/15/2033	1.A
31394K-CT-9	FHR 2690 TZ - CMO/RMBS	06/01/2025	Paydown		197,727	197,727	183,328	188,521		9,207		9,207		197,727				3,699	10/15/2033	1.A
31394K-D3-5	FHR 2690 VZ - CMO/RMBS	06/01/2025	Paydown		212,785	212,785	202,448	205,587		7,197		7,197		212,785				4,400	10/15/2033	1.A
31395A-V4-4	FHR 2812 OG - CMO/RMBS	06/01/2025	Paydown		31,131	31,131	45,746	30,153		978		978		31,131				662	06/15/2034	1.A
31397S-2Z-6	FNR 2011-45 TY - CMO/RMBS	06/01/2025	Paydown		62,680	62,680	56,703	62,191		488		488		62,680				934	05/25/2026	1.A
31397S-3E-2	FNR 2011-45 NY - CMO/RMBS	06/01/2025	Paydown		81,657	81,657	73,396	80,983		674		674		81,657				1,232	05/25/2026	1.A

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid-eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 10 Unrealized Valuation Increase/ (Decrease)	11 Current Year's (Amor-tization)/ Accretion	12 Current Year's Other Than Temporary Impairment Recog-nized	13 Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	14 Total Foreign Exchange Change in Book /Adjusted Carrying Value	15 Book/ Adjusted Carrying Value at Disposal Date	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Bond Interest/ Stock Dividends Received During Year	20 Stated Con-tractual Maturity Date	21 NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31397S-EZ-3	FNR 2011-26 EH - CMO/RMBS	06/01/2025	Paydown		92,337	92,337	78,919	91,476		861		861		92,337				1,368	04/25/2026	1.A
31397S-H6-4	FNR 2011-46 MD - CMO/RMBS	06/01/2025	Paydown		40,055	40,055	37,704	39,023		1,033		1,033		40,055				802	05/25/2041	1.A
31397U-6T-1	FNR 2011-62 NB - CMO/RMBS	06/01/2025	Paydown		97,243	97,243	99,918	97,124		119		119		97,243				1,692	07/25/2026	1.A
31407N-B2-8	FN 835357 - RMBS	06/01/2025	Paydown		10,012	10,012	9,447	9,565		447		447		10,012				225	09/01/2035	1.A
31412U-H3-7	FN 935050 - RMBS	06/01/2025	Paydown		6,727	6,727	6,928	6,872		(145)		(145)		6,727				144	03/01/2039	1.A
31414P-4Z-9	FN 972540 - RMBS	06/01/2025	Paydown		67	67	69	69		(2)		(2)		67				2	02/01/2038	1.A
31416M-KD-5	FN AA3891 - RMBS	06/01/2025	Paydown		62	62	64	63						62				1	03/01/2039	1.A
31418E-4N-7	FN MA5328 - RMBS	06/01/2025	Paydown		590,057	590,057	591,693	591,739		(1,683)		(1,683)		590,057				14,600	04/01/2054	1.A
31418E-U9-9	FN MA5107 - RMBS	06/01/2025	Paydown		350,341	350,341	344,853	345,178		5,163		5,163		350,341				8,083	08/01/2053	1.A
1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					3,915,774	3,915,772	3,934,164	3,927,334		(11,559)		(11,559)		3,915,774				65,593	XXX	XXX
31358S-6S-5	FNA 2001-M01 D - CMBS	06/01/2025	Paydown		23,779	23,779	23,205	23,673		106		106		23,779				641	02/25/2031	1.A
31377T-SZ-0	FN 386736 - CMBS/RMBS	06/01/2025	Paydown		41,542	41,542	41,815	41,908		(366)		(366)		41,542				1,151	01/01/2034	1.A
1049999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					65,321	65,321	65,020	65,581		(260)		(260)		65,321				1,791	XXX	XXX
03465P-AA-4	AOMT 234 A1 - CMO/RMBS	06/01/2025	Paydown		825,869	825,869	748,777	749,723		76,146		76,146		825,869				11,973	04/25/2067	1.A FE
03465P-AB-2	AOMT 234 A2 - CMO/RMBS	06/01/2025	Paydown		72,473	72,473	64,162	64,262		8,212		8,212		72,473				1,051	04/25/2067	1.C FE
03465P-AC-0	AOMT 234 A3 - CMO/RMBS	06/01/2025	Paydown		75,281	75,281	65,784	65,895		9,386		9,386		75,281				1,091	04/25/2067	1.F FE
03465R-AA-0	AOMT 235 A1 - RMBS	06/01/2025	Paydown		228,189	228,189	217,409	217,498		10,692		10,692		228,189				4,960	09/26/2067	1.A FE
03465R-AB-8	AOMT 235 A2 - RMBS	06/01/2025	Paydown		55,897	55,897	52,305	52,334		3,563		3,563		55,897				1,215	09/26/2067	1.C FE
03465R-AC-6	AOMT 235 A3 - RMBS	06/01/2025	Paydown		103,463	103,463	95,613	95,676		7,787		7,787		103,463				2,249	09/26/2067	1.F FE
034931-AA-3	AOMT 233 A1 - CMO/RMBS	06/01/2025	Paydown		111,827	111,827	107,825	107,859		3,968		3,968		111,827				2,232	09/26/2067	1.A FE
10568E-AA-0	BRAVO 23NQM3 A1 - CMO/RMBS	06/01/2025	Paydown		241,946	241,946	234,510	234,608		7,338		7,338		241,946				4,497	09/25/2062	1.A FE
10568E-AB-8	BRAVO 23NQM3 A2 - CMO/RMBS	06/01/2025	Paydown		36,954	36,954	35,286	35,309		1,645		1,645		36,954				687	04/25/2062	1.C FE
10568E-AC-6	BRAVO 23NQM3 A3 - CMO/RMBS	06/01/2025	Paydown		27,857	27,857	26,478	26,497		1,360		1,360		27,857				518	04/25/2062	1.F FE
10638D-AA-8	BABS 2023-RM9 A1 - RMBS	06/25/2025	Paydown		207,075	207,075	202,869	202,877		4,198		4,198		207,075				4,007	09/25/2064	1.A FE
10638F-AA-3	BABS 2025-RM10 A1 - RMBS	06/25/2025	Paydown		326,654	326,654	315,502			11,152		11,152		326,654				5,755	01/26/2065	1.A FE
10638G-AA-1	BABS 2025-RM11 A1 - RMBS	06/25/2025	Paydown		4,912	4,912	4,722			191		191		4,912				21	05/26/2065	1.A FE
10638M-AA-8	BABS 2021-RM2 A - CMO/RMBS	06/25/2025	Paydown		275,460	275,460	269,059	273,962		1,498		1,498		275,460				2,164	10/25/2061	1.A FE
10638N-AA-6	BABS 22RM3 A - RMBS	05/25/2025	Paydown		262,997	262,997	250,683	252,775		10,222		10,222		262,997				1,703	02/25/2062	1.A FE
12530J-AA-0	CFMT 2022-AB2 A - CMO/RMBS	06/25/2025	Paydown		531,848	531,848	503,565	502,897		28,951		28,951		531,848				4,569	02/26/2052	1.A FE
12570D-AA-4	CIM 2023-I1 A1 - RMBS	06/01/2025	Paydown		62,797	62,797	62,795	62,794		3		3		62,797				1,633	04/25/2058	1.A
12647G-AX-6	CSMC 2013-IVR4 A11 - CMO/RMBS	06/01/2025	Paydown		14,645	14,645	14,668	14,688		(43)		(43)		14,645				213	07/27/2043	1.A
126694-JT-6	CWHL 2005-24 A3 - CMO/RMBS	06/01/2025	Paydown		2,278	3,026	2,770	1,622		656		656		2,278				67	11/25/2035	1.A FM
126694-TX-6	CWHL 2005-30 A8 - CMO/RMBS	06/01/2025	Paydown		39,415	39,415	36,859	24,110		15,305		15,305		39,415				988	01/25/2036	1.A FM
126694-W4-6	CWHL 2006-9 A3 - CMO/RMBS	03/01/2025	Paydown		(3)					(3)		(3)		(3)					05/25/2036	1.A FM
126694-W7-9	CWHL 2006-9 A6 - CMO/RMBS	03/01/2025	Paydown		(3)					(3)		(3)		(3)					05/25/2036	1.A FM
126694-X5-2	CWHL 2006-9 A12 - CMO/RMBS	03/01/2025	Paydown		(2)					(2)		(2)		(2)					05/25/2036	1.A FM
12669F-F3-2	CWHL 2004-J5 A5 - CMO/RMBS	06/01/2025	Paydown		7,019	7,019	6,762	6,905		114		114		7,019				161	07/25/2034	1.A FM
12669G-2V-2	CWHL 2005-16 A3 - CMO/RMBS	06/01/2025	Paydown		22,436	22,436	21,651	14,592		7,844		7,844		22,436				419	09/25/2035	1.A FM
17025A-AL-6	CWHL 2006-17 A11 - CMO/RMBS	03/01/2025	Paydown		(3,316)					(3,316)		(3,316)		(3,316)					12/25/2036	1.A FM
17322N-AA-2	CMLTI 2014-J1 A1 - CMO/RMBS	06/01/2025	Paydown		43,803	43,803	44,000	44,080		(277)		(277)		43,803				692	05/25/2044	1.A
17323E-AD-5	CMLTI 2014-J2 A1 - CMO/RMBS	06/01/2025	Paydown		18,211	18,211	18,369	18,436		(225)		(225)		18,211				287	11/25/2044	1.A
22541Q-BT-8	CSFB 2003-11 A32 - CMO/RMBS	06/01/2025	Paydown		4,696	4,696	4,860	4,683		13		13		4,696				106	06/25/2033	1.A FM
22758C-AB-7	CROSS 2023-H1 A2 - RMBS	06/01/2025	Paydown		45,307	45,307	45,306	45,306		1		1		45,307				1,309	03/27/2068	1.A
22758C-AC-5	CROSS 2023-H1 A3 - RMBS	06/01/2025	Paydown		22,748	22,748	22,748	22,748						22,748				667	03/27/2068	1.A
26843H-AA-6	EFMT 24RM1 A1 - RMBS	06/01/2025	Paydown		303,415	303,415	269,326	269,585		33,831		33,831		303,415				5,565	03/25/2054	1.A FE
30191R-AA-4	FASSTR-25R1-A - RMBS	06/27/2025	Call @ 100.00		785,900	785,900	785,900							785,900				5,604	04/28/2027	1.A PL
31739D-AA-2	FASST 23S3 A1 - RMBS	06/25/2025	Paydown		854,585	854,585	797,574	797,951		56,634		56,634		854,585				16,171	08/23/2073	1.A FE
31739D-AB-0	FASST 23S3 A2 - RMBS	06/25/2025	Paydown		1,068,232	1,068,232	989,453	989,966		78,265		78,265		1,068,232				20,214	08/23/2073	1.A FE
31739D-AC-8	FASST 23S3 A3 - RMBS	06/25/2025	Paydown		213,647	213,647	194,959	195,078		18,570		18,570		213,647				4,043	08/23/2073	1.D 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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
31739W-AB-8	FASST 2024-S3 A1 - RMBS	06/25/2025	Paydown		156,440	156,440	142,067			14,373		14,373		156,440				1,873	07/25/2074	1.A FE
31741A-AB-2	FASST 2024-S4 A1 - RMBS	06/25/2025	Paydown		90,511	90,511	84,930	84,934		5,577		5,577		90,511				1,584	11/26/2074	1.A FE
31741B-AB-0	FASST 2025-S1 A1 - RMBS	06/25/2025	Paydown		142,884	142,884	134,446			8,438		8,438		142,884				1,486	02/25/2075	1.A FE
33767P-AA-6	FKH 2022-SFR2 A - CMBS	06/01/2025	Paydown		244,391	244,391	235,738	239,417		4,975		4,975		244,391				3,905	07/19/2039	1.A FE
33768N-AA-0	FKH 2022-SFR1 A - CMBS	06/01/2025	Paydown		7,368	7,368	7,368	7,361		7		7		7,368				133	05/19/2039	1.A FE
362636-AM-4	GSR 2007-2F 2A7 - CMO/RMBS	06/25/2025	Paydown															13,323	02/25/2037	1. FM
43761J-AC-1	HOMES 2023-NQM1 A3 - CMO/RMBS	06/01/2025	Paydown		8,594	8,594	8,566	8,489		105		105		8,594				266	01/25/2068	1.D
466247-N2-5	JPMMT 2006-S1 2A3 - CMO/RMBS	06/01/2025	Paydown		1,682	1,682	1,789	1,688		(6)		(6)		1,682				41	04/25/2036	1.A FM
46630U-AC-8	JPMMT 2007-A3 2A1 - CMO/RMBS	06/01/2025	Paydown		2,772	2,772	2,197	2,102		670		670		2,772				60	05/25/2037	1.A FM
46641C-AA-9	JPMMT 2014-1 1A1 - CMO/RMBS	06/01/2025	Paydown		6,042	6,042	6,272	6,351		(309)		(309)		6,042				97	01/25/2044	1.A
46641C-AH-4	JPMMT 2014-1 1A9 - CMO/RMBS	06/01/2025	Paydown		10,056	10,056	10,287	10,303		(247)		(247)		10,056				149	01/25/2044	1.A
46641C-BK-6	JPMMT 2014-1 1AA - CMO/RMBS	06/01/2025	Paydown		11,438	11,438	11,895	12,107		(670)		(670)		11,438				184	01/25/2044	1.A
46644V-BK-1	JPMMT 154 2A3 - CMO/RMBS	06/01/2025	Paydown		121,150	121,150	120,904	120,908		242		242		121,150				1,593	06/26/2045	1.A
46657B-AQ-7	JPMMT 23DSC2 A3 - RMBS	06/01/2025	Paydown		67,572	67,572	63,262	63,301		4,271		4,271		67,572				1,261	11/25/2063	1.A
55286M-AC-4	MFRA 23NQM3 A3 - RMBS	06/01/2025	Paydown		40,412	40,412	40,411	40,413		(1)		(1)		40,412				1,212	07/25/2068	1.F FE
59981C-AB-8	MCMLT 23NQM2 A2 - CMO/RMBS	06/25/2025	Paydown		90,327	90,327	88,865	88,875		1,452		1,452		90,327				2,388	12/26/2067	1.A
59981C-AC-6	MCMLT 23NQM2 A3 - CMO/RMBS	06/25/2025	Paydown		59,517	59,517	58,256	58,265		1,252		1,252		59,517				1,573	12/26/2067	1.A
74333W-AC-6	PROG 2021-SFR10 B - CMBS	06/01/2025	Paydown		360,873	360,873	309,319	311,663		49,210		49,210		360,873				3,973	12/19/2040	1.A FE
74334D-AA-1	PROG 22SFR6 A - CMBS	05/19/2025	Paydown		7,517	7,517	7,517	7,501		16		16		7,517				139	07/19/2039	1.A FE
74957E-AR-8	RFMSI 2006-S5 A16 - CMO/RMBS	06/01/2025	Paydown		24,139	31,059	26,766	25,271		(1,131)		(1,131)		24,139				834	06/25/2036	1.A FM
81744N-AA-8	SEMT 2012-6 A1 - CMO/RMBS	06/01/2025	Paydown		15,105	15,105	14,340	14,618		486		486		15,105				138	12/26/2042	1.A FM
81745B-AB-1	SEMT 2013-6 A2 - CMO/RMBS	06/01/2025	Paydown		33,026	33,026	33,088	33,111		(85)		(85)		33,026				417	05/26/2043	1.A
822804-AJ-9	SAFT 2013-1 A2 - CMO/RMBS	06/01/2025	Paydown		87,636	87,636	84,874	85,703		1,934		1,934		87,636				1,416	07/31/2043	1.A
922955-AA-7	VCC 251 A - RMBS	06/01/2025	Paydown		356,774	356,774	356,763			11		11		356,774				7,142	02/25/2055	1.A FE
922969-AA-8	VCC 252 A - RMBS	06/01/2025	Paydown		111,112	111,112	111,104			8		8		111,112				1,355	04/26/2055	1.A FE
92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS	06/01/2025	Paydown		41,689	41,689	35,435	36,399		5,290		5,290		41,689				312	11/26/2066	1.A
92539B-AB-8	VERUS 2023-1 A2 - CMO/RMBS	06/01/2025	Paydown		4,993	4,993	4,998	5,023		(30)		(30)		4,993				139	12/27/2067	1.A
92539T-AC-7	VERUS 2023-4 A3 - CMO/RMBS	06/01/2025	Paydown		70,183	70,183	70,182	70,303		(120)		(120)		70,183				1,900	05/25/2068	1.A
92922F-RE-0	WAMU 2004-CB1 3A3 - CMO/RMBS	06/01/2025	Paydown		37,958	37,958	35,599	36,526		1,432		1,432		37,958				842	06/25/2034	1.A FM
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					9,106,676	9,117,667	8,619,791	6,765,345		490,825		490,825		9,106,676				156,566	XXX	XXX
04248N-AA-1	ARMYHW 2005 1A - ABS	06/15/2025	Paydown		198,324	198,324	228,527	225,335		(27,011)		(27,011)		198,324				5,478	06/15/2050	1.D FE
05604F-AC-9	BWAY 2013-1515 A2 - CMBS	06/26/2025	Various		25,965,962	27,313,370	27,258,366	17,490,160		26,865		26,865		26,841,520		(875,558)	(875,558)	339,643	03/10/2033	1.A
05609V-AQ-8	BX 2021-VOLT F - CMBS	06/15/2025	Paydown		41,334	41,334	41,166			168		168		41,334				244	09/15/2036	2.C FE
06539L-AX-8	BANK 2018-BNK13 A2 - CMBS	06/01/2025	Paydown		6,414	6,414	6,818	6,612		(198)		(198)		6,414				120	08/17/2061	1.A
12531W-AZ-5	CFCRE 2016-C3 ASB - CMBS	06/01/2025	Paydown		800,416	800,416	824,387	800,718		(302)		(302)		800,416				12,703	01/10/2048	1.A
55285A-AA-5	MF1 22FL9 A - CMBS	06/20/2025	Paydown		2,210	2,210	2,210	2,210						2,210				55	06/22/2037	1.A FE
55352N-AC-1	MSCCG 2015-ALDR A2 - CMBS	06/09/2025	Paydown		7,300,000	7,300,000	7,358,844	7,298,832		1,168		1,168		7,300,000				127,762	06/08/2035	1.A
55352N-AJ-6	MSCCG 2015-ALDR B - CMBS	06/09/2025	Paydown		3,500,000	3,500,000	3,501,064	3,498,047		1,953		1,953		3,500,000				61,256	06/08/2035	1.A
61691A-BJ-1	MSC 2015-UBS8 ASB - CMBS	04/29/2025	Paydown		733,348	733,348	755,341	733,117		230		230		733,348				8,864	12/17/2048	1.A
61766C-AF-6	MSC 2016-UBS9 ASB - CMBS	06/01/2025	Paydown		527,031	527,031	542,830	527,708		(677)		(677)		527,031				7,353	03/17/2049	1.A
61766E-BC-8	MSBAM 2016-C29 ASB - CMBS	06/01/2025	Paydown		1,740,783	1,740,783	1,792,988	1,742,995		(2,212)		(2,212)		1,740,783				22,859	05/17/2049	1.A
76243N-AA-4	RIAL 22FL8 A - CMBS	06/16/2025	Paydown		162,651	162,651	162,905	162,809		(158)		(158)		162,651				4,490	01/21/2037	1.A FE
78419C-AE-4	SGCMS 2016-C5 ASB - CMBS	06/01/2025	Paydown		451,181	451,181	464,702	451,767		(585)		(585)		451,181				5,658	10/13/2048	1.A
78485G-AL-8	SREIT 2021-FLWR D - CMBS	03/17/2025	Paydown															(2,745)	07/15/2036	2.C FE
94989T-BA-1	WFCM 2015-LC22 ASB - CMBS	05/01/2025	Paydown		240,939	240,939	248,158	240,878		61		61		240,939				3,190	09/17/2058	1.A
95000A-AV-9	WFCM 2015-P2 ASB - CMBS	06/01/2025	Paydown		357,655	357,655	368,362	357,674		(18)		(18)		357,655				5,455	12/17/2048	1.A
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					42,028,248	43,375,656	43,556,667	33,538,862		(716)		(716)		42,903,806		(875,558)	(875,558)	602,383	XXX	XXX
00142D-AG-5	GNAPK 2021-2 D - CDO	06/11/2025	Paydown		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				50,015	07/20/2034	2.C FE
002223-AA-3	ANTF 1 A1 - CDO	06/02/2025	Paydown		415,314	415,314	415,314	415,314						415,314				16,186	01/20/2031	1.A FE
03765L-AP-7	APID XX 1RA - CDO	04/16/2025	Paydown		140,625	140,625	139,725	143,761		(3,136)		(3,136)		140,625				4,153	07/16/2031	1.A FE
04018A-AQ-2	ARES LVIII AR - CDO	04/02/2025	Paydown		11,197,000	11,197,000	11,093,428	11,057,890		139,110		139,110		11,197,000				306,165	01/16/2035	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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
05072M-AJ-2	AUDAX 4 BR - CDO	04/16/2025	Call @ 100.00		15,300,000	15,300,000	15,300,000	15,300,000						15,300,000				630,949	04/20/2035	1.C FE
050921-AD-7	AUDAX 7 C - CDO	04/08/2025	Call @ 100.00		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				694,411	04/20/2035	1.F FE
050921-AF-2	AUDAX 7 D - CDO	04/08/2025	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				289,609	04/20/2035	2.C FE
050921-AK-1	AUDAX 7 B - CDO	04/08/2025	Call @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				125,232	04/20/2035	1.C FE
056162-AN-0	BABSN 2015-I AR - CDO	04/21/2025	Paydown		1,842,710	1,842,710	1,820,045	1,887,287		(44,577)		(44,577)		1,842,710				27,638	01/20/2031	1.A FE
17151K-AA-4	CHMML III A1 - CDO	06/18/2025	Paydown		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				1,013,677	10/24/2033	1.A FE
17151K-AG-1	CHMML III B1 - CDO	06/18/2025	Paydown		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				1,079,233	10/24/2033	1.C FE
17151K-AJ-5	CHMML III C - CDO	06/18/2025	Paydown		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				238,791	10/24/2033	1.G FE
17182X-AS-0	CIFC 2019-IV BR - CDO	06/23/2025	Call @ 100.00		13,045,000	13,045,000	13,045,000	13,045,000						13,045,000				633,509	10/16/2034	1.F FE
17182X-AU-5	CIFC 2019-IV CR - CDO	06/23/2025	Call @ 100.00		12,500,000	12,500,000	12,500,000	12,500,000						12,500,000				696,625	10/16/2034	2.C FE
17331Q-AC-0	CITZN 241 A2B - ABS	06/16/2025	Paydown		1,882,869	1,882,869	1,882,869	1,882,869						1,882,869				39,197	10/15/2026	1.A FE
26244K-AN-6	DRSLF 41 AR - CDO	04/15/2025	Paydown		855,575	855,575	845,137	880,914		(25,339)		(25,339)		855,575				24,709	04/15/2031	1.A FE
26244Q-AN-3	DRSLF 49 AR - CDO	04/18/2025	Paydown		1,265,065	1,265,065	1,255,957	1,267,629		(2,564)		(2,564)		1,265,065				36,339	07/18/2030	1.A FE
33834W-AE-2	MORGN 2019-4 CR - CDO	04/21/2025	Paydown		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				287,911	04/22/2030	1.A FE
381743-AA-1	GOCAP 54 A - CDO	06/25/2025	Call @ 100.00		19,250,000	19,250,000	19,250,000	19,250,000						19,250,000				809,323	08/05/2033	1.A FE
38177D-AL-2	GCBSL 48B C - CDO	04/24/2025	Paydown		3,750,000	3,750,000	3,736,860	3,926,045		(176,045)		(176,045)		3,750,000				148,274	04/17/2033	1.F FE
38179A-AC-6	GOCAP 57 A2 - CDO	06/25/2025	Call @ 100.00		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				483,813	10/25/2034	1.A FE
38179A-AE-2	GOCAP 57 B1 - CDO	06/25/2025	Call @ 100.00		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				670,362	10/25/2034	1.C FE
38179A-AJ-1	GOCAP 57 C - CDO	06/25/2025	Call @ 100.00		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				736,084	10/25/2034	1.F FE
38217T-AA-3	GOODG 2020-1 A - ABS	06/15/2025	Paydown		185,599	185,599	185,506	185,754		(155)		(155)		185,599				2,465	04/15/2055	1.A FE
38217U-AA-0	GOODG 2021-1 A - ABS	06/15/2025	Paydown		133,387	133,387	133,353	134,170		(783)		(783)		133,387				1,796	10/16/2056	1.A FE
407907-AC-8	HAMLN 1 B1 - CDO	02/12/2025	Adjustment															(2,200)	10/20/2037	1.C FE
448973-AC-1	HART 2024-A A2B - ABS	06/16/2025	Paydown		772,466	772,466	772,466	772,466						772,466				15,598	04/15/2027	1.A FE
46604C-AE-6	IVYH 20 C - CDO	06/05/2025	Call @ 100.00		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				815,297	04/20/2035	1.F FE
46604C-AG-1	IVYH 20 D - CDO	06/05/2025	Call @ 100.00		18,000,000	18,000,000	18,000,000	18,000,000						18,000,000				1,228,056	04/20/2035	2.C FE
52604B-AE-6	LEND 201 A - ABS	06/26/2025	Paydown		6,842,772	6,842,772	6,842,154	6,842,408		364		364		6,842,772				97,070	09/20/2030	1.C PL
55293L-AC-7	MCFCL 10 A - CDO	03/18/2025	Call @ 100.00		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				515,416	04/16/2035	1.A FE
55293L-AL-7	MCFCL 10 C - CDO	03/18/2025	Call @ 100.00															318,824	04/16/2035	1.F FE
55293L-AN-3	MCFCL 10 D - CDO	03/18/2025	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				511,342	04/16/2035	2.C FE
55293M-AA-9	MCFCL 10 E - CDO	04/15/2025	Paydown		5,000,000	5,000,000	4,875,000	4,887,882		112,118		112,118		5,000,000				371,858	04/16/2035	3.C FE
56847P-AA-1	MFIT 19PVT A - ABS	06/01/2025	Paydown		9,333,844	9,333,845	9,329,807	9,326,160		7,684		7,684		9,333,845				119,942	12/20/2034	1.A PL
587918-AC-7	MBART 2024-1 A2B - ABS	06/16/2025	Paydown		1,793,103	1,793,103	1,793,103	1,793,103						1,793,103				35,573	05/17/2027	1.A FE
61034U-AA-3	MCMML X A1R - CDO	06/16/2025	Call @ 100.00		30,000,000	30,000,000	29,958,000	30,015,647		(66,816)		(66,816)		29,948,831		51,169	51,169	1,145,290	05/20/2034	1.A FE
61034U-AE-5	MCMML X BR - CDO	06/16/2025	Call @ 100.00		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				616,445	05/20/2034	1.C FE
61034U-AG-0	MCMML X CR - CDO	06/27/2025	Paydown		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				505,593	05/20/2034	1.F FE
61034U-AJ-4	MCMML X DR - CDO	06/27/2025	Paydown		12,500,000	12,500,000	12,500,000	12,500,000						12,500,000				677,194	05/20/2034	2.C FE
617934-AE-4	MSEV 2023-19 B - CDO	06/24/2025	Paydown		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				766,237	07/21/2036	1.C FE
617934-AG-9	MSEV 2023-19 C - CDO	06/24/2025	Paydown		17,400,000	17,400,000	17,400,000	17,400,000						17,400,000				916,512	07/21/2036	1.F FE
617934-AJ-3	MSEV 2023-19 D - CDO	06/24/2025	Paydown		11,400,000	11,400,000	11,400,000	11,400,000						11,400,000				771,854	07/21/2036	2.C FE
63935C-AB-7	NAVSL 2019-F A2 - ABS	06/15/2025	Paydown		256,070	256,070	255,977	256,023		47		47		256,070				2,781	08/15/2068	1.A FE
63941J-AA-6	NAVSL 2019-G A - ABS	06/15/2025	Paydown		100,369	100,369	100,369	100,370						100,369				993	10/15/2068	1.A FE
67108B-BQ-7	OZLMF 2RRR A1R - CDO	04/30/2025	Paydown		671,269	671,269	671,269	671,269						671,269				7,246	06/30/2031	1.A FE
67389D-AG-6	OAKCL 2023-1 C - CDO	05/01/2025	Paydown		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				683,119	04/15/2036	1.F FE
67591U-AC-1	OCT36 36 A1 - CDO	04/15/2025	Paydown		4,842,749	4,842,749	4,778,508	4,958,067		(115,318)		(115,318)		4,842,749				139,858	04/15/2031	1.A FE
67591V-AC-9	OCT37 37 A1B - CDO	06/27/2025	Paydown		2,500,000	2,500,000	2,460,000	2,576,081		(76,081)		(76,081)		2,500,000				100,926	07/25/2030	1.A FE
68269D-AA-2	ODART 2022-1 A1 - ABS	06/14/2025	Paydown		808,136	808,136	808,084	808,121		15		15		808,136				15,565	03/14/2029	1.A FE
70806J-AA-5	PNTPK III A1 - CDO	04/22/2025	Paydown		5,352,107	5,352,107	5,352,107	5,352,107						5,352,107				171,665	10/22/2032	1.A FE
71680@-DU-7	PETROS PACE FINANCE LLC - ABS	06/24/2025	Paydown		499,996	499,996	520,031	519,780		(19,784)		(19,784)		499,996				19,436	12/31/2055	1.F PL
81124N-AE-0	SCUL 30 B1 - CDO	06/11/2025	Call @ 100.00		16,000,000	16,000,000	16,002,919	15,989,649		(6,865)		(6,865)		15,982,784		17,216	17,216	784,555	07/20/2035	1.C FE
81124N-AJ-9	SCUL 30 C - CDO	06/11/2025	Call @ 100.00		9,500,000	9,500,000	9,500,000	9,500,000						9,500,000				509,055	07/20/2035	1.F FE
83617C-AJ-3	BRTPT 40 C - CDO	02/12/2025	Adjustment															(3,306)	10/20/2037	1.F FE
85237M-AA-5	STWD 21SIF2 A1 - CDO	03/21/2025	Call @ 100.00															4,226	01/18/2033	1.A FE
85237M-AC-1	STWD 21SIF2 B - CDO	04/10/2025	Paydown		12,500,000	12,500,000	12,500,000	12,500,000						12,500,000				399,482	01/18/2033	1.D FE
85237M-AG-2	STWD 21SIF2 C - CDO	04/10/2025	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				346,475	01/18/2033	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	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
89532U-AJ-2	TREST V C - CDO	04/21/2025	Paydown		1,800,000	1,800,000	1,800,000	1,800,000						1,800,000				62,050	10/20/2034	1.F FE
925930-AL-3	VIBR XVI C - CDO	05/23/2025	Paydown		1,000,000	1,000,000	1,001,750			(1,750)		(1,750)		1,000,000				10,657	04/15/2036	2.C FE
92914N-AN-1	VOYA 2015-1 BR - CDO	04/18/2025	Paydown		1,616,159	1,616,159	1,616,159	1,616,159						1,616,159				52,552	01/18/2029	1.A FE
92914N-AQ-4	VOYA 2015-1 CR - CDO	04/18/2025	Paydown		529,792	529,792	529,792	529,792						529,792				18,968	01/18/2029	1.A FE
94946D-AA-9	WLKRG 2019-A A - ABS	04/15/2025	Paydown		737,946	737,946	737,908	737,931		15		15		737,946				6,887	06/15/2038	1.A FE
BME5QA-YC-1	SPR SOLAR FUNDING LLC_Term Loan - ABS	06/25/2025	Redemption @ 100.00		171,115	171,115	171,115	171,101		24		24		171,125		(10)	(10)	4,830	08/30/2054	1.G
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					490,691,038	490,691,038	490,279,711	489,900,748		(279,835)		(279,835)		490,622,662		68,376	68,376	21,810,387	XXX	XXX
23942L-AB-2	DAWSON RATED FUND 6-R2 LP - ABS	06/16/2025	Paydown		1,340,360	1,340,360	1,340,360	1,340,360						1,340,360				49,668	11/30/2034	1.G PL
40055@-AA-6	Gryphon Junior Capital III Rated Feeder	06/06/2025	Redemption @ 100.00		159,762	159,762	159,762	159,762						159,762				7,975	11/14/2037	2.A PL
43283N-AA-5	HGVT 243 A - ABS	06/25/2025	Paydown		968,618	968,618	968,471	968,476		142		142		968,618				17,622	08/27/2040	1.A FE
43283N-AB-3	HGVT 243 B - ABS	06/25/2025	Paydown		434,349	434,349	434,236	433,367		981		981		434,349				9,567	08/27/2040	1.G FE
55389Q-AA-5	MVWOT 242 A - ABS	06/20/2025	Paydown		78,220	78,220	77,691			529		529		78,220				289	03/20/2042	1.A FE
57563N-AD-0	MASEDU 2020-A A - ABS	06/25/2025	Paydown		257,991	257,991	257,916	257,931		60		60		257,991				2,478	02/25/2040	1.A FE
618937-AA-4	MSAIC 241 A - ABS	06/20/2025	Paydown		348,058	348,058	344,776	344,827		3,231		3,231		348,058				7,842	09/20/2049	1.D FE
61945H-AA-0	MSAIC 251 A - ABS	06/20/2025	Paydown		429,856	429,856	429,788			68		68		429,856				7,652	08/22/2050	1.D FE
61945H-AB-8	MSAIC 251 B - ABS	06/20/2025	Paydown		286,571	286,571	286,454			117		117		286,571				5,935	08/22/2050	1.F FE
61946K-AA-2	MSAIC 223 A - ABS	06/20/2025	Paydown		162,231	162,231	166,830	167,130		(4,899)		(4,899)		162,231				3,966	06/20/2053	1.D FE
62880T-AA-9	NALP 251 A - ABS	06/27/2025	Paydown		305,092	305,092	305,033			59		59		305,092				1,352	09/26/2050	1.G FE
89237N-AC-1	TAOT 2024-B A2B - ABS	06/16/2025	Paydown		2,912,768	2,912,768	2,912,768	2,912,768						2,912,768				57,644	03/15/2027	1.A FE
91864#-AA-8	VPC Asset Backed Opportunistic Credit Fu	06/30/2025	Unknown		383,507	383,507	383,507	383,507						383,507				7,391	03/17/2026	1.G PL
PPFQLT-V4-7	Churchill JR Capital Opp RN Feeder Fund	06/05/2025	Redemption @ 100.00		280,000	280,000	280,000	280,000						280,000				5,719	06/23/2034	2.C
PPGROZ-DB-7	Penfund Prime Rated U.S. Feeder LP - ABS	05/06/2025	Unknown		803,966	803,966	803,966							803,966				(30,771)	06/20/2037	1.F
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					9,151,349	9,151,349	9,151,558	7,248,128		288		288		9,151,349				154,328	XXX	XXX
05611U-AC-7	BMWLT 2024-1 A2B - ABS	06/25/2025	Paydown		1,107,203	1,107,203	1,107,203	1,107,203						1,107,203				21,323	07/27/2026	1.A FE
10004*-AA-3	BORROWED SUNSHINE, LLC - ABS	05/20/2025	Paydown		283,220	283,220	283,220	283,220						283,220				5,786	01/13/2040	2.B PL
12326T-AA-6	BJETS 242 A - ABS	06/15/2025	Paydown		265,523	265,523	265,517	265,516		6		6		265,523				6,511	09/15/2039	1.F FE
12327A-AA-6	BJETS 2022-1 A - ABS	06/15/2025	Paydown		337,796	337,796	327,715	331,058		6,738		6,738		337,796				6,270	06/15/2037	1.F FE
12327A-AB-4	BJETS 2022-1 B - ABS	06/15/2025	Paydown		77,087	77,087	74,406	75,203		1,884		1,884		77,087				1,668	06/15/2037	2.B FE
12327C-AA-2	BJETS 241 A - ABS	06/15/2025	Paydown		573,440	573,440	573,431	573,431		9		9		573,440				14,795	05/16/2039	1.F FE
12510H-AM-2	CAUTO 2021-1 A3 - ABS	06/15/2025	Paydown		13,875	13,875	12,104	12,951		924		924		13,875				111	08/15/2051	1.E FE
12510H-AN-0	CAUTO 2021-1 A4 - ABS	06/15/2025	Paydown		27,579	27,579	27,042	27,189		390		390		27,579				316	08/15/2051	1.E FE
12510H-AP-5	CAUTO 2022-1 A1 - ABS	06/15/2025	Paydown		2,500	2,500	2,500	2,500						2,500				32	03/15/2052	1.A FE
12510H-AQ-3	CAUTO 2022-1 A2 - ABS	06/16/2025	Paydown		10,625	10,625	10,624	10,687		(62)		(62)		10,625				97	03/15/2052	1.E FE
12510H-AS-9	CAUTO 231 A1 - ABS	06/15/2025	Paydown		8,125	8,125	7,909	7,908		217		217		8,125				194	09/15/2053	1.A FE
12530M-AB-1	SORT 2020-1 A2 - ABS	06/15/2025	Paydown		4,891	4,891	4,889	4,890		1		1		4,891				38	07/15/2060	1.E FE
12565K-AA-5	CLIF 211 A - ABS	06/18/2025	Paydown		1,586,486	1,586,486	1,429,797	1,463,749		122,736		122,736		1,586,486				10,938	02/18/2046	1.F FE
12565K-AC-1	CLIF 211 B - ABS	06/18/2025	Paydown		143,357	143,357	143,330	143,341		17		17		143,357				1,434	02/18/2046	2.B FE
12807C-AA-1	CAI 2020-1 A - ABS	06/25/2025	Paydown		742,437	742,437	715,541	724,106		18,332		18,332		742,437				6,868	09/25/2045	1.F FE
361528-AA-0	GBXL 2022-1 A - ABS	06/20/2025	Paydown		99,270	99,250	99,202	99,193		77		77		99,270				1,187	02/20/2052	1.C FE
37959P-AG-2	SEACO 2021-2 A - ABS	06/17/2025	Paydown		359,990	359,990	315,036	317,999		41,992		41,992		359,990				2,924	08/19/2041	1.F FE
387422-AC-2	SCFGP 231 A3 - ABS	06/20/2025	Paydown		1,812,779	1,812,779	1,812,629	1,812,680		99		99		1,812,779				41,073	09/20/2032	1.A FE
440405-AE-8	HORZN 181 A - ABS	06/15/2025	Paydown		1,126,321	1,126,321	1,144,451	1,131,183		(4,862)		(4,862)		1,126,321				23,535	12/15/2038	2.C FE
45783N-AA-5	INSTR 2021-1 A - ABS	06/15/2025	Paydown		131,443	131,443	131,372	131,339		105		105		131,443				1,283	02/16/2054	1.F FE
477143-AH-4	JBLU AA - ABS	05/15/2025	Paydown		317,014	317,014	317,014	317,014						317,014				4,359	11/15/2033	2.B FE
49255P-AA-1	KSTRL 2018-1 A - ABS	06/15/2025	Paydown		383,698	383,698	374,866	376,769		6,929		6,929		383,698				6,126	12/15/2038	2.B FE
59111R-AA-0	METAL 2017-1 A - ABS	04/15/2025	Paydown		246,018	246,018	196,707	217,661		49,659	21,301	28,358		246,018				3,757	10/15/2042	5.B FE
60700F-AJ-2	MMAF 2019-A A5 - ABS	06/10/2025	Paydown		1,499,092	1,499,092	1,499,007	1,499,086		6		6		1,499,092				19,741	11/12/2041	1.A FE
67181D-AA-9	OAKIG 2020-1 A1 - ABS	06/20/2025	Paydown		659,480	659,480	659,454	659,457		23		23		659,480				5,127	11/21/2050	1.A FE
67181D-AB-7	OAKIG 2020-1 A2 - ABS	06/20/2025	Paydown		445,595	445,595	445,408	445,428		167		167		445,595				4,138	11/21/2050	1.A FE
67190A-AB-2	OAKIG 2021-1 A2 - ABS	06/20/2025	Paydown		374,187	374,187	374,137	374,142		46		46		374,187				3,035	01/20/2051	1.A FE
784024-AC-5	SCFET 2023-1 A3 - ABS	06/20/2025	Paydown		2,232	2,232	2,231	2,231						2,232				69	05/20/2032	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	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
78433X-AA-8	SALTT 211 AA - ABS	06/15/2025	Paydown		679,919	679,919	679,901	679,905		14		14		679,919				5,438	02/28/2033	1.C FE
78433X-AB-6	SALTT 211 A - ABS	06/15/2025	Paydown		692,419	692,419	692,419	692,418		1		1		692,419				6,424	02/28/2033	1.F FE
78487J-AA-4	SVC 231 A - CMBS	06/20/2025	Paydown		10,000	10,000	9,665	9,674		326		326		10,000				215	02/20/2053	1.A FE
82667C-AA-3	SRL 2021-1 A - ABS	06/17/2025	Paydown		135,516	135,516	135,451	135,479		37		37		135,516				1,277	08/17/2051	1.C FE
827304-AA-4	SLVRR 2019-1 A - ABS	06/15/2025	Paydown		139,243	139,243	139,109	139,189		54		54		139,243				2,568	07/15/2044	2.A FE
85573L-AA-9	STARR 2019-1 A - ABS	06/15/2025	Paydown		25,898	25,898	26,052	25,937		(39)		(39)		25,898				442	03/15/2044	1.F FE
86190B-AB-0	STR 2021-1 A2 - ABS	06/20/2025	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	06/20/2025	Paydown		10,625	10,625	10,429	10,442		184		184		10,625				127	06/20/2051	1.C FE
86190B-AD-6	STR 2021-1 A4 - ABS	06/20/2025	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	06/20/2025	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	06/20/2025	Paydown		25,000	25,000	24,999	24,999		1		1		25,000				594	05/20/2054	1.A FE
86803N-AA-5	SNSTR 181 A - ABS	05/20/2025	Paydown		296,690	296,690	296,605	296,613		76		76		296,690				6,951	11/20/2048	1.F FE
88315L-AE-8	TMCL 2020-1 A - ABS	06/20/2025	Paydown		148,908	148,908	152,817	151,297		(2,389)		(2,389)		148,908				1,708	08/21/2045	1.F FE
88315L-AG-3	TMCL 2020-2 A - ABS	06/20/2025	Paydown		593,519	593,519	540,334	544,979		48,540		48,540		593,519				5,231	09/20/2045	1.F FE
88315L-AQ-1	TMCL 212 A - ABS	06/20/2025	Paydown		400,000	400,000	399,928	399,937		63		63		400,000				3,717	04/20/2046	1.F FE
88315L-AS-7	TMCL 2021-3 A - ABS	06/20/2025	Paydown		880,000	880,000	788,947	798,939		81,061		81,061		880,000				7,113	08/20/2046	1.F FE
88603U-AA-7	THRST 2021 A - ABS	06/15/2025	Paydown		107,091	107,091	107,086	107,089		2		2		107,091				1,858	07/16/2040	1.F FE
88655A-AG-5	TIF 242 A - ABS	06/20/2025	Paydown		337,500	337,500	337,407	337,410		90		90		337,500				7,791	07/20/2049	1.C FE
89656G-AA-2	TRL 211 A - ABS	06/19/2025	Paydown		59,038	59,038	52,083	52,228		6,810		6,810		59,038				558	07/19/2051	1.C FE
89656R-AA-8	TRL 221 A - ABS	06/19/2025	Paydown		29,837	29,837	29,836	29,836		1		1		29,837				560	05/19/2052	1.F FE
89680H-AA-0	TCF 2020-1 A - ABS	06/20/2025	Paydown		1,076,312	1,076,313	999,569	1,011,420		64,893		64,893		1,076,312				9,463	09/20/2045	1.F FE
89680H-AE-2	TCF 211 A - ABS	06/20/2025	Paydown		233,750	233,750	200,461	202,511		31,239		31,239		233,750				1,812	03/20/2046	1.F FE
94353W-AA-3	WAAV 171 A - ABS	06/15/2025	Paydown		804,137	804,137	793,331	804,173		(36)		(36)		804,137				14,388	11/15/2042	3.B FE
94354K-AA-8	WAAV 2019-1 A - ABS	06/15/2025	Paydown		393,373	393,373	393,356	393,365		8		8		393,373				5,396	09/15/2044	2.A FE
97063Q-AA-0	WESTF 2017-A A - ABS	06/15/2025	Paydown		370,496	370,496	375,818	370,384		113		113		370,496				7,236	08/15/2042	2.B FE
97064E-AA-6	WESTF 2018-A A - ABS	06/15/2025	Paydown		1,309,047	1,309,047	1,308,982	1,309,080		(33)		(33)		1,309,047				29,942	09/15/2043	1.F FE
97064G-AA-1	WESTF 2021-A A - ABS	06/15/2025	Paydown		396,701	396,701	396,681	396,683		19		19		396,701				4,420	05/15/2046	1.F FE
1519999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)					21,818,783	21,818,763	21,270,499	21,363,609		476,475	21,301	455,174		21,818,783				318,461	XXX	XXX
002100-AA-3	Ardian Secondaries Fund IX - ABS	03/31/2025	Adjustment		13,968,190	13,968,190	13,968,190	13,968,190						13,968,190				1,880	01/22/2029	1.G PL
00243@-AA-3	Ardian Secondaries Fund IX - ABS	03/31/2025	Adjustment		16,824,496	16,824,496	16,824,496	16,824,496						16,824,496				(1,529)	12/21/2028	1.G PL
00259#-AA-2	Ardian Parsnip - ABS	06/01/2025	Adjustment		5,400,000	5,400,000	5,400,000	5,400,000						5,400,000					03/22/2030	1.G PL
05642#-AA-7	BTC Offshore Holdings Fund III-B LLC - A	06/01/2025	Adjustment		2,497,500	2,497,500	2,497,500	2,497,500						2,497,500				46,065	06/28/2033	1.C PL
05642#-AB-5	BTC Offshore Holdings Fund III-B LLC DD	05/01/2025	Adjustment		693,750	693,750	693,750	693,750						693,750				4,214	06/28/2033	1.C PL
05642#-AC-3	BTC Offshore Holdings Fund III-B LLC DD	05/01/2025	CORPORATE ACTION		693,750	693,750	693,750							693,750				3,828	06/28/2033	1.C
09582*-AC-1	Blue Owl GP Stakes III Financing SPV LLC	06/01/2025	Adjustment		1,416,653	1,416,653	1,416,653	1,416,653						1,416,653				22,383	06/12/2029	1.B PL
09582*-AD-9	Blue Owl GP Stakes III Financing SPV LLC	06/01/2025	Adjustment		5,261,854	5,261,854	5,261,854	5,261,854						5,261,854				84,190	06/12/2031	1.B PL
15676*-AA-9	Cerberus Redwood Levered A II LLC - ABS	06/01/2025	Adjustment		3,214,575	3,214,575	3,214,575	3,214,575						3,214,575				57,964	04/13/2031	1.C FE
476681-AD-3	JMIKE 241 A2 - ABS	05/15/2025	Paydown		30,000	30,000	30,000	30,000						30,000				690	02/16/2055	2.B FE
78396Y-AB-9	SESAC 221 A2 - ABS	04/25/2025	Paydown		34,125	34,125	33,221	33,252		873		873		34,125				938	07/25/2052	2.C FE
78396Y-AD-5	SESAC 241 A2 - ABS	04/25/2025	Paydown		30,625	30,625	30,746	30,744		(119)		(119)		30,625				983	01/26/2054	2.C FE
817743-AJ-6	SPRO 241 A2 - ABS	04/25/2025	Paydown		15,000	15,000	15,000	15,000						15,000				463	01/25/2054	2.C FE
86772G-AA-7	Sunrun Romulus Portfolio 2024, LLC - ABS	04/30/2025	Paydown		338,433	338,433	335,099	335,094		3,340		3,340		338,433				10,960	01/30/2054	1.G PL
91862@-AA-2	VC 3 LS 2021 L P - ABS	06/05/2025	Paydown		5,453,020	5,453,020	5,453,020	5,453,020						5,453,020				86,633	02/15/2026	1.G PL
91862@-AB-0	LIFE SETTLEMENTS ABS (CLASS B) - ABS	06/18/2025	Paydown		4,081,408	4,081,408	4,081,408	4,081,408						4,081,408				94,108	05/15/2030	2.B PL
92581*-AA-2	Vida Insurance Credit Opportunity Fund I	05/20/2025	Paydown		553,556	553,556	552,172	552,612		944		944		553,556				8,289	03/20/2030	1.E PL
1539999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities Securities - Practical Expedient (Unaffiliated)					60,506,934	60,506,934	60,501,432	59,808,147		5,037		5,037		60,506,934				422,061	XXX	XXX
23284B-AJ-3	CYRUS 251 A2 - ABS	04/29/2025	Various		10,160,080	10,000,000	9,998,835			8		8		9,998,843		161,237	161,237	116,558	02/22/2050	1.G FE
1719999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Lease-Backed Securities - Full Analysis (Unaffiliated)					10,160,080	10,000,000	9,998,835			8		8		9,998,843		161,237	161,237	116,558	XXX	XXX
07655#-AA-7	BEDROCK ABS I LLC - ABS	06/27/2025	Paydown		1,220,847	1,220,847	1,220,847	1,220,847						1,220,847				48,321	12/27/2037	2.A PL

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	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
127656-A*-7	CAERUS GNB ABS I LLC A-1 - ABS	05/29/2025	Redemption @ 100.00		1,087,770	1,087,770	1,087,522	1,087,010		358		358		1,087,368		402	402	33,803	04/28/2040	1.G
127656-A@-5	CAERUS GNB ABS I LLC A-2 - ABS	05/30/2025	Redemption @ 100.00		337,707	337,707	337,683	337,514		111		111		337,625		82	82	12,273	04/28/2040	2.A
40390P-AA-6	HRR FUNDING, LLC - ABS	06/23/2025	Redemption @ 100.00		445,193	445,193	445,193	445,193		1		1		445,194		(1)	(1)	8,527	12/31/2036	2.C PL
509915-AB-0	LAKEE 231 A1 - CMBS	05/13/2025	Redemption @ 100.00		200,126	200,126	200,126	200,126						200,126				159	06/16/2053	1.E FE
509915-AD-6	LAKEE 231 A2 - CMBS	05/14/2025	Paydown		100,063	100,063	100,063	100,063						100,063				72	06/16/2053	1.E FE
67100*-AA-6	ONY Funding LLC - ABS	05/12/2025	Paydown		32,258,602	32,258,602	32,258,602	32,258,602						32,258,602				767,756	12/31/2037	1.F FE
1739999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Other Non-Financial Asset-Backed Securities Securities - Full Analysis (Unaffiliated)					35,650,308	35,650,308	35,650,036	35,649,355		470		470		35,649,825		483	483	870,912	XXX	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					683,564,010	684,762,307	683,519,234	658,742,110		675,229	21,301	653,928		684,209,472		(645,462)	(645,462)	24,528,271	XXX	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)																			XXX	XXX
1909999997. Total - Asset-Backed Securities - Part 4					683,564,010	684,762,307	683,519,234	658,742,110		675,229	21,301	653,928		684,209,472		(645,462)	(645,462)	24,528,271	XXX	XXX
1909999998. Total - Asset-Backed Securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - Asset-Backed Securities					683,564,010	684,762,307	683,519,234	658,742,110		675,229	21,301	653,928		684,209,472		(645,462)	(645,462)	24,528,271	XXX	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					2,402,581,107	2,276,802,021	2,367,518,761	1,824,207,437	279,142	848,442	21,301	1,106,283	911,837	2,409,029,252	(192,606)	(6,683,890)	(6,876,496)	57,451,021	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
428103-10-5	HESS MIDSTREAM CL A ORD	04/14/2025	Various	13,066.000	466,719		463,183	483,834	(20,651)			(20,651)		463,183		3,535	3,535	9,162		
50012A-10-8	KODIAK GAS SERVICES ORD	04/01/2025	Piper Jaffray	5,963.000	222,455		159,506	243,469	(83,963)			(83,963)		159,506		62,949	62,949	2,445		
682680-10-3	ONEOK ORD	04/14/2025	Various	15,604.933	1,260,534		1,521,344	1,566,735	(45,392)			(45,392)		1,521,344		(260,809)	(260,809)	16,073		
726503-10-5	PLAINS ALL AMERICAN PIPELINE UNT	05/06/2025	Various	224,639.000	3,758,006		3,987,937	3,836,834	151,103			151,103		3,987,937		(229,932)	(229,932)	151,893		
87612G-10-1	TARGA RESOURCES ORD	05/02/2025	Various	29,116.000	4,742,882		5,890,604							5,890,604		(1,147,722)	(1,147,722)	2,139		
958669-10-3	WESTERN MIDSTREAM PARTNERS COM UNT	05/05/2025	Various	33,261.000	1,207,901		898,682	1,278,220	(379,538)			(379,538)		898,682		309,219	309,219	47,034		
969457-10-0	WILLIAMS ORD	06/04/2025	Piper Jaffray	10,805.000	654,009		550,734	584,767	(34,033)			(34,033)		550,734		103,275	103,275	5,403		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					12,312,507	XXX	13,471,990	7,993,859	(412,473)			(412,473)		13,471,990		(1,159,484)	(1,159,484)	234,148	XXX	XXX
5989999997. Total - Common Stocks - Part 4					12,312,507	XXX	13,471,990	7,993,859	(412,473)			(412,473)		13,471,990		(1,159,484)	(1,159,484)	234,148	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					12,312,507	XXX	13,471,990	7,993,859	(412,473)			(412,473)		13,471,990		(1,159,484)	(1,159,484)	234,148	XXX	XXX
5999999999. Total - Preferred and Common Stocks					12,312,507	XXX	13,471,990	7,993,859	(412,473)			(412,473)		13,471,990		(1,159,484)	(1,159,484)	234,148	XXX	XXX
6009999999 - Totals					2,414,893,614	XXX	2,380,990,751	1,832,201,297	(133,331)	848,442	21,301	693,810	911,837	2,422,501,242	(192,606)	(7,843,374)	(8,035,980)	57,685,169	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
.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			526		2,135			(15,881)				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			526		2,132			(15,861)				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			964,729		964,729	118,866						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			8,265		8,265	(7,918)						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			931		209			(12,961)				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			948		213			(13,205)				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			1,478		249			(13,374)				0010
.072423S PDLV5E EUR007/21|.072423S&20230724EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	07/24/2023	07/21/2025	5,120	1,989,833	388.67	61,088			1,683		284			(15,230)				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			2,291		2,212			(15,359)				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			1,882		1,817			(12,618)				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			5,466		10,951			(26,738)				0010
.80723BY PDLV5E EUR008/07|.80723BY&20230807EIV0026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	08/07/2023	08/07/2025	7,839	3,000,746	382.79	95,724			4,858		9,734			(23,767)				0010
.81423BE PDLV5E EUR008/14|.81423BE&20230814EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	08/14/2023	08/14/2025	6,545	2,488,990	380.3	79,399			4,792		15,498			(19,714)				0010
.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			774,327		774,327	91,913						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			218,062		218,062	26,914						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			54,820		54,820	(9,941)						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			3,674		11,881			(15,113)				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			142		41			(1,982)				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)
.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			8,395		46,882			(29,795)				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			5,432		30,337			(19,280)				0010
.082923F PDLV5E EUR008/28|.082923F&20230829EIV0005	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			5,109		19,205			(15,943)				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			5,978		22,472			(18,655)				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			847		7,040			(3,005)				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			314		1,909			(2,104)				0010
.90723BU PDLV5E EUR009/08|.90723BU&20230907EIV0018	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			9,195		42,002			(24,120)				0010
.90723BT PDLV5E EUR009/08|.90723BT&20230907EIV0017	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			7,358		33,613			(19,302)				0010
.091423U EEJ EUR009/08/25|.091423U&20230914EIV0005	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			830		4,409			(2,177)				0010
.91423BH PDLV5E EUR009/15|.91423BH&20230914EIV0017	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			5,015		18,542			(11,943)				0010
.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			495,610		495,610	60,105						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			131,751		131,751	(20,381)						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			992,189		992,189	115,402						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			8,514		31,483			(20,278)				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			180		13			(2,505)				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			911		162			(8,245)				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			267		2,518			(8,052)				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			8,897		48,876			(19,401)				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			7,839		43,063			(17,094)				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)
.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			8,886		63,683			(17,870)				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			6,101		43,729			(12,271)				0010
.10923BW PDLV5E EUR010/07|.10923BW&20231009EIV0018	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			14,564		102,327			(26,898)				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			20,879		146,700			(38,563)				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			1,357		542			(9,099)				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			986		844			(4,822)				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			2,277		3,137			(9,368)				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			1,304		2,606			(4,628)				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			303,562		303,562	16,293						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			945,453		945,453	104,978						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			8,092		55,541			(13,949)				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			8,996		61,744			(15,507)				0010
.K232310 PDLV5E EUR010/21|.K232310&20231023EIV0013	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			9,470		76,167			(15,303)				0010
.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			8,697		69,950			(14,054)				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			3,590		10,435			(7,830)				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			2,669		5,006			(7,000)				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			588		1,000			(1,836)				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			3,733		6,958			(8,891)				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			3,103		25,822			(5,014)				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)
.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			22,193		170,163			(33,756)				0010
.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			1,009		8,650			(2,030)				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			17,819		136,625			(27,103)				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			12,759		76,255			(17,902)				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			5,916		36,441			(8,998)				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			12,211		60,323			(17,134)				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			1,729		11,209			(3,194)				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			18,268		90,241			(25,632)				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			9,419		28,417			(18,942)				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			4,963		13,269			(9,166)				0010
.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			290,047		290,047	12,781						0010
.0111423 SPX EUR011/14/25|.0111423&20231114EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/14/2023	11/14/2025	477	2,145,000	4495.7	288,846			850,890		850,890	96,527						0010
.P111423 SPX EUR011/14/25|.P111423&20231114EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/14/2023	11/14/2025	156	725,000	4640.46154	83,535			265,202		265,202	31,264						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			3,406		19,297			(5,871)				0010
.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			23,148		93,521			(30,807)				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			12,369		49,972			(16,462)				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			20,698		78,219			(26,198)				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			9,295		41,614			(11,766)				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			35,645		134,705			(45,117)				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)
.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			3,959		15,670			(5,269)				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			4,843		25,633			(7,366)				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			10,516		35,041			(12,689)				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			3,172		16,786			(4,824)				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			10,282		34,262			(12,407)				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			17,143		43,494			(19,393)				0010
.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			33,764		85,662			(38,195)				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			1,785		5,847			(1,934)				0010
.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			57		2,834			(1,712)				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			12,031		22,774			(13,039)				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			1,362,881		1,362,881	163,318						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			279,909		279,909	2,533						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			311		2,209			(1,521)				0010
.121423K EEJ EUR008/28/25|.121423K&20231214EIV0007	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			439		2,873			(1,368)				0010
.231412Q PDLV5E EUR012/15|.231412Q&20231214EIV0023	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			19,400		36,723			(21,026)				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			804		4,087			(1,386)				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			979		3,976			(1,303)				0010
.H122823 PDLV5E EUR012/29|.H122823&20231228EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/28/2023	12/29/2025	3,545	1,346,741	379.94	42,557			10,595		18,090			(10,595)				0010

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.G122823 PDLV5E EUR012/29|.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			13,472		23,002			(13,472)				0010
.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			24,683		48,686			(25,676)				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			22,036		43,463			(22,922)				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			661,028		661,028	79,559						0010
.D240801 PDLV5E EUR001/07|.D240801&20240108EIV0012	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			14,954		25,775			(14,246)				0010
.E240801 PDLV5E EUR001/07|.E240801&20240108EIV0013	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			21,820		37,609			(20,787)				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			7,079		14,383			(10,766)				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			5,744		12,386			(9,283)				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			15,092		27,779			(26,015)				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			1,178,807		1,178,807	140,754						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			345,767		345,767	13,270						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			11,619		21,514			(10,675)				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			6,866		22,600			(6,308)				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			3,027		5,605			(2,781)				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			20,695		39,478			(19,015)				0010
.G242201 PDLV5E EUR001/21|.G242201&20240122EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/22/2024	01/21/2026	5,925	2,237,506	377.63	70,481			19,750		38,686			(17,524)				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			3,154		8,277			(2,705)				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			19,487		34,361			(16,716)				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			6,383		11,256			(5,476)				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)
.P240702 PDLV5E EUR002/09|.P24070&2024 0207EIV0020	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			33,258		60,474			(26,994)				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			7,377		13,415			(5,988)				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			7,592		13,689			(7,232)				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			2,549		4,600			(2,549)				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			5,504		21,551			(6,641)				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			7,857		25,386			(7,484)				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			7,613		30,819			(9,636)				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			22,903		89,040			(25,909)				0010
.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			5,695		17,973			(5,924)				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			8,156		38,752			(11,444)				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			5,227		10,310			(5,227)				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			4,415		8,685			(4,206)				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			229,286		229,286	29,488						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			269,870		269,870	11,059						0010
.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			41,448		87,264			(32,476)				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			723,373		723,373	88,960						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			10,362		21,816			(8,119)				0010
.021524F SGIXCGMS EUR011/|.021524&202402 15EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/15/2024	11/14/2025	2,631	863,307	328.09	31,128			6,688		9,030			(8,901)				0010
.021524D SGIXCGMS EUR011/|.021524&202402 15EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/15/2024	11/07/2025	2,960	967,117	326.7	36,737			7,570		11,621			(10,622)				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)
.021524J SGIXCGMS EUR011/|.021524&20240215EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	02/15/2024	11/28/2025	452	148,890	329.49	5,111			1,185		1,394			(1,430)				0010
.021524H SGIXCGMS EUR011/|.021524&20240215EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	02/15/2024	11/21/2025	4,650	1,528,914	328.81	53,706			12,000		15,089			(15,189)				0010
.N242102 PDLV5E EUR002/23|.N24210&20240221EIV0021	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			31,946		58,407			(24,398)				0010
.022124T EEJ EUR002/17/26|.022124&20240221EIV0009	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			8,133		22,638			(6,373)				0010
.K242102 PDLV5E EUR001/07|.K24210&20240221EIV0018	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			3,942		7,181			(3,756)				0010
.J242102 PDLV5E EUR001/07|.J24210&20240221EIV0017	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			3,445		6,274			(3,282)				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			9,155		16,737			(6,991)				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			4,330		8,171			(3,978)				0010
.V242802PDLV5E EUR003/02|.V242802|&20240228EIV0024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/28/2024	03/02/2026	2,535	958,736	378.23	30,392			10,145		16,997			(7,525)				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			1,681		4,619			(1,681)				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			10,962		32,111			(10,443)				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			2,160		5,524			(1,753)				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			40,578		67,989			(30,101)				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			5,198		26,755			(9,600)				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			6,214		10,842			(5,330)				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			2,062		12,486			(6,436)				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			7,896		14,285			(7,255)				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			933		6,144			(4,565)				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			1,829		9,237			(4,798)				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)
.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			7,012		18,125			(5,355)				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			463		3,562			(4,193)				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			4,746		13,233			(4,211)				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			3,088		5,028			(2,837)				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			13,274		18,425			(9,572)				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			4,759		9,181			(3,432)				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			49,851		69,197			(35,948)				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			2,469		5,303			(1,832)				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			3,908		6,130			(3,723)				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			674,743		1,288,177			(222,862)				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			48,016		90,436	(1)		(15,858)				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			27,776		51,533	(2)		(9,173)				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			927,167		927,167	117,588						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			369,329		369,329	48,981						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			243,679		243,679	3,454						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			5,482		9,875			(4,864)				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			4,532		9,073			(3,180)				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			11,270		17,706			(7,906)				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			3,743		16,671			(5,694)				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)
.V241403PDLV5E EUR002/09|.V241403|&20 240314EIV0028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/14/2024	02/09/2026	596	225,000	377.78	7,133			2,295		3,956			(1,863)				0010
.W241403PDLV5E EUR003/16|.W241403|&20 240314EIV0029	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			8,452		13,279			(5,930)				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			289		2,755			(4,027)				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			162		6,399			(4,884)				0010
.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			777,553		777,553	88,207						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			3,342		5,756			(2,282)				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			58,431		269,532			(39,909)				0010
.J242103PDLV5E EUR003/23|.J242103|&20 240321EIV0018	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			18,217		24,927			(12,442)				0010
.I242103PDLV5E EUR003/23|.I242103|&20 240321EIV0017	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			4,554		6,232			(3,111)				0010
.I242803PDLV5E EUR003/30|.I242803|&20 240328EIV0010	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			41,386		48,851			(27,540)				0010
.H242803PDLV5E EUR003/30|.H242803|&20 240328EIV0009	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			11,219		13,243			(7,466)				0010
.Y240804PDLV5E EUR004/07|.Y240804|&20 240408EIV0026	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			75,410		125,911			(48,747)				0010
.W240804PDLV5E EUR002/23|.W240804|&20 240408EIV0024	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			6,617		12,369			(5,054)				0010
.V240804PDLV5E EUR002/17|.V240804|&20 240408EIV0023	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			5,399		10,208			(4,230)				0010
.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			17,635		29,720			(11,400)				0010
.X240804PDLV5E EUR004/07|.X240804|&20 240408EIV0025	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			21,781		36,368			(14,080)				0010
.041024FSPX EUR012/15/25|.041024F|&20240410EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	04/10/2024	12/15/2025	727	3,539,842	4868.22	626,055			1,087,131		1,087,131	133,079						0010
.041024GSPX EUR001/14/26|.041024G|&20240410EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	04/10/2024	01/14/2026	605	2,972,251	4916.11	511,002			889,779		889,779	108,867						0010
.041024HSPX EUR002/17/26|.041024H|&20240410EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	04/10/2024	02/17/2026	676	3,482,422	5150.64	478,268			865,010		865,010	110,916						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)
.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			640,592		640,592	81,593						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			1,127,331		1,127,331	137,459						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			256,318		256,318	9,229						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			18,824		46,245			(11,871)				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			2,867		5,605			(1,907)				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			13,241		25,626			(8,559)				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			7,166		13,870			(4,632)				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			1,421		1,106			(1,478)				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			1,917		1,841			(1,826)				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			1,599		1,185			(1,599)				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			2,455		2,079			(2,660)				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			2,323		2,549			(2,628)				0010
.V242204PDLV5E EUR004/21|.V242204|&20240422EIV0022	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			30,025		65,728			(18,485)				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			7,980		17,469			(4,913)				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			4,498		9,292			(2,769)				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			10,370		21,963			(6,236)				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			5,907		7,315			(4,628)				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			18,329		19,093			(14,877)				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			46,774		99,062			(28,126)				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)
.A242904PDLV5E EUR003/16|.A242904|&20 240429EIV0010	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			4,639		9,025			(3,255)				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			10,373		17,799			(6,057)				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			363,380		363,380	2,830						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			128,163		128,163	16,808						0010
.G241405SPX EUR005/14/26|.G241405|&20240514EIV0003	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			1,225,939		1,225,939	154,774						0010
.052124XEEJ EUR005/14/26|.052124X|&20240521EIV0009	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			16,810		22,703			(9,598)				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			4,014		5,050			(2,243)				0010
.242105MPDLV5E EUR005/21|.242105M|&20 240521EIV0028	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			58,837		90,258			(32,869)				0010
.242105LPDLV5E EUR005/21|.242105L|&20 240521EIV0027	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			15,247		23,390			(8,518)				0010
.242105KPDLV5E EUR004/14|.242105K|&20 240521EIV0026	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			11,110		20,668			(7,006)				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			64,403		232,067			(35,217)				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			12,894		18,027			(7,051)				0010
.P241405PDLV5E EUR003/23|.P241405|&20 240514EIV0016	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			8,396		12,956			(5,735)				0010
.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			13,195		24,485			(7,534)				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			85,628		164,867			(46,824)				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			7,765		14,965			(4,897)				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			73,220		127,225			(42,751)				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			35,766		58,307			(20,421)				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			19,206		36,978			(10,502)				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)
.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			21,060		36,593			(12,296)				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			16,761		27,324			(9,570)				0010
.T240706PDLV5E EUR006/08|.T240706|&20 240607EIV0016	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			19,777		31,392			(10,467)				0010
.U240706PDLV5E EUR006/08|.U240706|&20 240607EIV0017	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			79,107		125,568			(41,867)				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			1,085,437		1,085,437	140,856						0010
.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			356,306		356,306	3,187						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			16,188		21,871			(8,567)				0010
.N241406PDLV5E EUR006/15|.N241406|&20 240614EIV0020	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			29,852		40,504			(15,482)				0010
.M241406PDLV5E EUR006/15|.M241406|&20 240614EIV0019	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			10,384		14,089			(5,385)				0010
.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			212,209		212,209	27,251						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			741,627		741,627	97,879						0010
.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			8,066		10,094			(4,101)				0010
.X242106PDLV5E EUR006/22|.X242106|&20 240621EIV0018	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			21,874		28,562			(11,121)				0010
.Y242106PDLV5E EUR006/22|.Y242106|&20 240621EIV0019	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			57,730		75,383			(29,352)				0010
.K242806PDLV5E EUR006/29|.K242806|&20 240628EIV0018	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			35,170		51,414			(17,537)				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			46,112		134,045			(22,992)				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			22,228		27,762			(11,083)				0010
.H242806PDLV5E EUR004/14|.H242806|&20 240628EIV0015	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			8,057		14,655			(5,081)				0010
.J242806PDLV5E EUR006/29|.J242806|&20 240628EIV0017	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			8,214		12,007			(4,096)				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)
.I242806PDLV5E EUR005/07|.I242806|&20 240628EIV0016	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			8,381		13,341			(4,894)				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			6,470		8,081			(3,226)				0010
.070824SSPX EUR007/07/25|.070824S|&20240708EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2024	07/07/2025	4,190	23,350,000	5572.85	1,063,826			17,632		1,841,119			(531,913)				0010
.D070824SPX EUR007/07/25|.D070824|&20240708EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2024	07/07/2025	1,776	9,895,000	5572.85	599,835			9,942		1,071,710			(299,917)				0010
.G240807EEJ EUR007/07/25|.G240807|&20240708EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2024	07/07/2025	17,299	2,515,000	145.38	76,456			1,267		2,052			(38,228)				0010
.070824XSPX EUR007/07/25|.070824X|&20240708EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2024	07/07/2025	351	1,955,000	5572.85	102,422			1,698		182,291			(51,211)				0010
.070824QSPX EUR007/07/25|.070824Q|&20240708EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2024	07/07/2025	2,175	12,120,000	5572.85	524,796			8,698		898,862			(262,398)				0010
.B070824SPX EUR007/07/25|.B070824|&20240708EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2024	07/07/2025	1,589	8,855,000	5572.85	522,179			8,655		937,839			(261,090)				0010
.E240807EEJ EUR007/07/25|.E240807|&20240708EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2024	07/07/2025	21,461	3,120,000	145.38	92,664			1,536		2,545			(46,332)				0010
.070824WSPX EUR007/07/25|.070824W|&20240708EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2024	07/07/2025	241	1,345,000	5572.85	67,075			1,112		118,274			(33,538)				0010
.070824ASPX ASIAN07/07/2|.070824A|&20240708EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/08/2024	07/07/2025	752	4,190,000	5572.85	52,794			875		84,145			(26,397)				0010
.070824BSPX ASIAN07/07/2|.070824B|&20240708EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/08/2024	07/07/2025	167	930,000	5572.85	21,669			359		30,257			(10,835)				0010
.F240807EEJ EUR007/07/25|.F240807|&20240708EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2024	07/07/2025	3,577	520,000	145.38	15,652			259		424			(7,826)				0010
.070824ISPX EUR007/07/25|.070824I|&20240708EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2024	07/07/2025	762	4,245,000	5572.85	124,166			2,058		200,537			(62,083)				0010
.N240807EEJ EUR007/07/26|.N240807|&20240708EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2024	07/07/2026	2,476	360,000	145.38	15,084			7,698		7,934			(3,755)				0010
.070824TSPX EUR007/07/25|.070824T|&20240708EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2024	07/07/2025	1,175	6,550,000	5572.85	299,597			4,966		518,885			(149,799)				0010
.H070824SPX EUR007/07/25|.H070824|&20240708EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2024	07/07/2025	139	775,000	5572.85	63,783			1,057		88,515			(31,891)				0010
.W070824EEJ EUR007/07/25|.W070824|&20240708EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2024	07/07/2025	11,831	1,720,000	145.38	18,920			314		1,401			(9,460)				0010
.M240807EEJ EUR007/07/25|.M240807|&20240708EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2024	07/07/2025	5,365	780,000	145.38	24,102			399		636			(12,051)				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)
.070824JSPX EUR007/07/25|.070824J|&20240708EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2024	07/07/2025	369	2,055,000	5572.85	68,267			1,132		111,919			(34,134)				0010
.070824ZSPX EUR007/07/25|.070824Z|&20240708EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2024	07/07/2025	1,113	6,205,000	5572.85	334,760			5,549		598,686			(167,380)				0010
.C070824SPX EUR007/07/25|.C070824|&20240708EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2024	07/07/2025	776	4,325,000	5572.85	259,068			4,294		464,116			(129,534)				0010
.I070824SPX EUR007/07/26|.I070824|&20240708EIVO002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2024	07/07/2026	90	500,000	5572.85	67,100			34,242		89,046			(16,706)				0010
.L240807EEJ EUR007/07/25|.L240807|&20240708EIVO016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2024	07/07/2025	8,939	1,345,000	150.4683	23,807			395					(11,903)				0010
.070824PSPX EUR007/07/25|.070824P|&20240708EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2024	07/07/2025	1,677	9,345,000	5572.85	395,480			6,555		674,422			(197,740)				0010
.Z070824EEJ EUR007/07/25|.Z070824|&20240708EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2024	07/07/2025	12,622	1,835,000	145.38	40,003			663		1,497			(20,001)				0010
.K240807EEJ EUR007/07/25|.K240807|&20240708EIVO015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2024	07/07/2025	2,326	345,000	148.316676	7,797			129					(3,898)				0010
.A240807EEJ EUR007/07/25|.A240807|&20240708EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2024	07/07/2025	35,184	5,115,000	145.38	116,111			1,924		4,173			(58,055)				0010
.070824CSPX ASIAN07/07/2|.070824C|&20240708EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/08/2024	07/07/2025	236	1,315,000	5572.85	43,921			728		42,783			(21,961)				0010
.070824MSPX EUR007/07/25|.070824M|&20240708EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2024	07/07/2025	1,854	10,330,000	5572.85	397,808			6,594		666,890			(198,904)				0010
.J240807EEJ EUR007/07/25|.J240807|&20240708EIVO014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2024	07/07/2025	2,935	430,000	146.513964	11,825			196		49			(5,913)				0010
.X070824EEJ EUR007/07/25|.X070824|&20240708EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2024	07/07/2025	12,416	1,805,000	145.38	31,227			518		1,473			(15,613)				0010
.070824LSPX EUR007/07/25|.070824L|&20240708EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2024	07/07/2025	1,059	5,900,000	5572.85	210,217			3,484		348,040			(105,109)				0010
.070824VSPX EUR007/07/25|.070824V|&20240708EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2024	07/07/2025	439	2,445,000	5572.85	121,810			2,019		214,795			(60,905)				0010
.I240807EEJ EUR007/07/25|.I240807|&20240708EIVO013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2024	07/07/2025	2,167	315,000	145.38	9,734			161		257			(4,867)				0010
.Y070824EEJ EUR007/07/25|.Y070824|&20240708EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2024	07/07/2025	22,390	3,255,000	145.38	60,543			1,003		2,656			(30,271)				0010
.070824OSPX EUR007/07/25|.070824O|&20240708EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2024	07/07/2025	461	2,570,000	5572.85	106,706			1,769		181,301			(53,353)				0010
.070824HSPX EUR007/07/25|.070824H|&20240708EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2024	07/07/2025	773	4,310,000	5572.85	114,344			1,895		182,651			(57,172)				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)
.070824DSPX EUR007/07/25|.070824D|&20240708EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2024	07/07/2025	2,812	15,670,000	5572.85	204,964			3,397		312,852			(102,482)				0010
.D240807EEJ EUR007/07/25|.D240807|&20240708EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2024	07/07/2025	15,133	2,200,000	145.38	59,620			988		1,795			(29,810)				0010
.070824ESPX EUR007/07/25|.070824E|&20240708EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2024	07/07/2025	939	5,235,000	5572.85	100,093			1,659		155,674			(50,047)				0010
.070824GSPX EUR007/07/25|.070824G|&20240708EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2024	07/07/2025	1,142	6,365,000	5572.85	159,825			2,649		253,913			(79,913)				0010
.070824YSPX EUR007/07/25|.070824Y|&20240708EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2024	07/07/2025	361	2,010,000	5572.85	107,997			1,790		193,006			(53,999)				0010
.B240807EEJ EUR007/07/25|.B240807|&20240708EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2024	07/07/2025	2,992	435,000	145.38	11,093			184		355			(5,546)				0010
.C240807EEJ EUR007/07/25|.C240807|&20240708EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2024	07/07/2025	7,738	1,125,000	145.38	29,363			487		918			(14,681)				0010
.070824FSPX EUR007/07/25|.070824F|&20240708EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2024	07/07/2025	1,090	6,075,000	5572.85	136,019			2,254		213,936			(68,010)				0010
.U240807PDLV5E EUR007/07|.U240807|&20240708EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/08/2024	07/07/2026	9,141	3,444,379	376.82	117,453			59,938		78,957			(29,242)				0010
.R240807PDLV5E EUR007/07|.R240807|&20240708EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/08/2024	07/07/2025	4,346	1,637,476	376.82	39,954			662		12,666			(19,977)				0010
.O240807PDLV5E EUR007/07|.O240807|&20240708EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/08/2024	07/07/2025	863	325,177	376.82	7,316			121		2,515			(3,658)				0010
.S240807PDLV5E EUR007/07|.S240807|&20240708EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/08/2024	07/07/2025	9,832	3,704,710	376.82	90,395			1,498		28,655			(45,197)				0010
.T240807PDLV5E EUR007/07|.T240807|&20240708EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/08/2024	07/07/2026	2,418	911,083	376.82	31,068			15,854		20,885			(7,735)				0010
.P240807PDLV5E EUR007/07|.P240807|&20240708EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/08/2024	07/07/2025	851	320,738	376.82	7,826			130		2,481			(3,913)				0010
.071024MNDX DIGITAL07/07|.071024M|&20240710EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/10/2024	07/07/2025	29	600,000	20439.54	34,484			575		52,913			(17,338)				0010
.071024FNDX EUR007/07/25|.071024F|&20240710EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/10/2024	07/07/2025	44	899,340	20439.54	55,360			923		93,240			(27,834)				0010
.071024ONDX DIGITAL07/07|.071024O|&20240710EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/10/2024	07/07/2025	7	150,000	20439.54	8,621			144		13,228			(4,334)				0010
.F241507SPX EUR007/14/25|.F241507|&20240715EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/15/2024	07/14/2025	211	1,260,000	5969.09	59,346			57,698		57,698	(2,361)						0010
.Q071524SPX EUR007/14/25|.Q071524|&20240715EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/15/2024	07/14/2025	8,514	47,945,000	5631.22	2,152,731			3,601,570		3,601,570	1,003,473						0010

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.L071524SPX EUR007/14/25|.L071524|&20240715EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/15/2024	07/14/2025	2,047	11,525,000	5631.22	448,323			738,764		738,764	200,739						0010
.U071524SPX EUR007/14/25|.U071524|&20240715EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/15/2024	07/14/2025	813	4,580,000	5631.22	229,458			387,984		387,984	109,029						0010
.T071524SPX EUR007/14/25|.T071524|&20240715EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/15/2024	07/14/2025	287	1,615,000	5631.22	76,713			129,215		129,215	36,237						0010
.Z071524SPX EUR007/14/25|.Z071524|&20240715EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/15/2024	07/14/2025	1,050	5,910,000	5631.22	323,868			546,531		546,531	153,151						0010
.V071524SPX EUR007/14/25|.V071524|&20240715EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/15/2024	07/14/2025	286	1,610,000	5631.22	82,593			139,603		139,603	39,196						0010
.G241507SPX EUR007/14/26|.G241507|&20240715EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/15/2024	07/14/2026	375	2,110,000	5631.22	274,722			357,837		357,837	47,001						0010
.E241507SPX EUR007/14/25|.E241507|&20240715EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/15/2024	07/14/2025	473	2,795,000	5912.78	145,899			153,820		153,820	2,981						0010
.H241507SPX EUR007/14/26|.H241507|&20240715EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/15/2024	07/14/2026	1,897	11,005,000	5800.16	1,229,259			1,612,664		1,612,664	220,860						0010
.B241507SPX EUR007/14/25|.B241507|&20240715EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/15/2024	07/14/2025	1,468	8,265,000	5631.22	481,023			800,747		800,747	218,229						0010
.071524EEEJ EUR007/14/25|.071524E|&20240715EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/15/2024	07/14/2025	5,476	800,000	146.1	16,000			575		833			(8,000)				0010
.071524FEEJ EUR007/14/25|.071524F|&20240715EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/15/2024	07/14/2025	22,895	3,345,000	146.1	69,911			2,511		3,484			(34,955)				0010
.A071524SPX ASIAN07/14/2|.A071524|&20240715EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/15/2024	07/14/2025	472	2,660,000	5631.22	32,620			1,171		53,107			(16,310)				0010
.071524PEEJ EUR007/14/25|.071524P|&20240715EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/15/2024	07/14/2025	2,122	310,000	146.1	9,300			334		323			(4,650)				0010
.N071524SPX EUR007/14/25|.N071524|&20240715EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/15/2024	07/14/2025	1,990	11,205,000	5631.22	465,008			16,699		771,616			(232,504)				0010
.I071524SPX EUR007/14/25|.I071524|&20240715EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/15/2024	07/14/2025	603	3,395,000	5631.22	98,116			3,523		157,300			(49,058)				0010
.071524REEJ EUR007/14/25|.071524R|&20240715EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/15/2024	07/14/2025	1,677	245,000	146.1	7,350			264		255			(3,675)				0010
.R071524SPX EUR007/14/25|.R071524|&20240715EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/15/2024	07/14/2025	853	4,805,000	5631.22	215,745			7,748		361,340			(107,872)				0010
.S071524SPX EUR007/14/25|.S071524|&20240715EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/15/2024	07/14/2025	3,343	18,825,000	5631.22	847,125			30,422		1,417,175			(423,562)				0010
.071524DEEJ EUR007/14/25|.071524D|&20240715EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/15/2024	07/14/2025	10,233	1,495,000	146.1	27,807			999		1,557			(13,903)				0010

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.Y071524SPX EUR007/14/25|.Y071524|&20240715EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/15/2024	07/14/2025	611	3,440,000	5631.22	183,352			6,584		310,617			(91,676)				0010
.G071524SPX EUR007/14/25|.G071524|&20240715EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/15/2024	07/14/2025	354	1,995,000	5631.22	44,289			1,590		69,497			(22,145)				0010
.A241507SPX EUR007/14/25|.A241507|&20240715EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/15/2024	07/14/2025	2,093	11,785,000	5631.22	684,709			24,589		1,140,451			(342,354)				0010
.071524QEEJ EUR007/14/25|.071524Q|&20240715EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/15/2024	07/14/2025	5,339	780,000	146.1	23,712			852		812			(11,856)				0010
.071524YEEJ EUR007/14/25|.071524Y|&20240715EIVO008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/15/2024	07/14/2025	10,130	1,480,000	146.1	45,732			1,642		1,542			(22,866)				0010
.071524OEEJ EUR007/14/25|.071524O|&20240715EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/15/2024	07/14/2025	13,723	2,005,000	146.1	59,749			2,146		2,088			(29,875)				0010
.W071524SPX EUR007/14/25|.W071524|&20240715EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/15/2024	07/14/2025	707	3,980,000	5631.22	206,562			7,418		349,592			(103,281)				0010
.H071524SPX EUR007/14/25|.H071524|&20240715EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/15/2024	07/14/2025	986	5,555,000	5631.22	139,986			5,027		221,346			(69,993)				0010
.071524ZEEJ EUR007/14/26|.071524Z|&20240715EIVO009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/15/2024	07/14/2026	3,457	505,000	146.1	21,210			11,028		10,186			(5,281)				0010
.071524GEEJ EUR007/14/25|.071524G|&20240715EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/15/2024	07/14/2025	5,921	865,000	146.1	18,857			677		901			(9,428)				0010
.P071524SPX EUR007/14/25|.P071524|&20240715EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/15/2024	07/14/2025	302	1,700,000	5631.22	72,590			2,607		120,805			(36,295)				0010
.E071524SPX EUR007/14/25|.E071524|&20240715EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/15/2024	07/14/2025	3,015	16,980,000	5631.22	220,740			7,927		334,911			(110,370)				0010
.D071524SPX ASIAN07/14/2|.D071524|&20240715EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/15/2024	07/14/2025	243	1,370,000	5631.22	50,974			1,831		54,203			(25,487)				0010
.K071524SPX EUR007/14/25|.K071524|&20240715EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/15/2024	07/14/2025	2,485	13,995,000	5631.22	530,411			19,048		871,089			(265,205)				0010
.071524SEEJ EUR007/14/25|.071524S|&20240715EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/15/2024	07/14/2025	2,053	300,000	146.1	9,090			326		312			(4,545)				0010
.F071524SPX EUR007/14/25|.F071524|&20240715EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/15/2024	07/14/2025	509	2,865,000	5631.22	54,722			1,965		85,070			(27,361)				0010
.D241507SPX EUR007/14/25|.D241507|&20240715EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/15/2024	07/14/2025	616	3,470,000	5631.22	207,506			7,452		342,100			(103,753)				0010
.0071524SPX EUR007/14/25|.0071524|&20240715EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/15/2024	07/14/2025	1,145	6,450,000	5631.22	275,415			9,891		458,349			(137,708)				0010
.071524UEEJ EUR007/14/25|.071524U|&20240715EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/15/2024	07/14/2025	1,711	250,000	146.1	7,625			274		260			(3,813)				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)
.M071524SPX EUR007/14/25|.M071524|&20240715EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	07/15/2024	07/14/2025	602	3,390,000	5631.22	140,685			5,052		233,447			(70,343)				0010
.071524TEEJ EUR007/14/25|.071524T|&20240715EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/15/2024	07/14/2025	17,659	2,580,000	146.1	78,432			2,817		2,687			(39,216)				0010
.B071524SPX ASIAN07/14/2|.B071524|&20240715EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	07/15/2024	07/14/2025	306	1,725,000	5631.22	41,814			1,502		68,239			(20,907)				0010
.C071524SPX ASIAN07/14/2|.C071524|&20240715EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	07/15/2024	07/14/2025	162	910,000	5631.22	31,066			1,116		36,003			(15,533)				0010
.X071524SPX EUR007/14/25|.X071524|&20240715EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	07/15/2024	07/14/2025	341	1,920,000	5631.22	100,800			3,620		170,505			(50,400)				0010
.071524WEEJ EUR007/14/25|.071524W|&20240715EIVO006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/15/2024	07/14/2025	2,749	410,000	149.15349	9,184			330		7			(4,592)				0010
.071524LEEJ EUR007/14/25|.071524L|&20240715EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/15/2024	07/14/2025	8,145	1,190,000	146.1	31,059			1,115		1,239			(15,529)				0010
.071524MEEJ EUR007/14/25|.071524M|&20240715EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/15/2024	07/14/2025	11,328	1,655,000	146.1	44,851			1,611		1,724			(22,425)				0010
.071524XEEJ EUR007/14/25|.071524X|&20240715EIVO007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/15/2024	07/14/2025	10,514	1,590,000	151.22811	27,984			1,005		1			(13,992)				0010
.071524NEEJ EUR007/14/25|.071524N|&20240715EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/15/2024	07/14/2025	4,038	590,000	146.1	16,520			593		615			(8,260)				0010
.071524IEEJ EUR007/14/25|.071524I|&20240715EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/15/2024	07/14/2025	2,498	365,000	146.1	8,833			317		380			(4,417)				0010
.071524HEEJ EUR007/14/25|.071524H|&20240715EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/15/2024	07/14/2025	4,620	675,000	146.1	15,188			545		703			(7,594)				0010
.071524CEEJ EUR007/14/25|.071524C|&20240715EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/15/2024	07/14/2025	22,724	3,320,000	146.1	57,768			2,075		3,458			(28,884)				0010
.071524BEEJ EUR007/14/25|.071524B|&20240715EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/15/2024	07/14/2025	2,841	415,000	146.1	6,557			235		432			(3,278)				0010
.C241507SPX EUR007/14/25|.C241507|&20240715EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	07/15/2024	07/14/2025	677	3,815,000	5631.22	223,178			8,015		370,875			(111,589)				0010
.J071524SPX EUR007/14/25|.J071524|&20240715EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	07/15/2024	07/14/2025	815	4,590,000	5631.22	155,142			5,571		251,201			(77,571)				0010
.071524AEEJ EUR007/14/25|.071524A|&20240715EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/15/2024	07/14/2025	11,670	1,705,000	146.1	18,755			674		1,739			(9,378)				0010
.071524VEEJ EUR007/14/25|.071524V|&20240715EIVO005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/15/2024	07/14/2025	2,806	410,000	146.1	12,669			455		427			(6,335)				0010
.071524JEEJ EUR007/14/25|.071524J|&20240715EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/15/2024	07/14/2025	2,156	315,000	146.1	7,844			282		328			(3,922)				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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.071524KEEJ EUR007/14/25|.071524K|&20240715EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/15/2024	07/14/2025	5,852	855,000	146.1	21,803			783		891			(10,901)				0010
.J241507PDLV5E EUR007/14|.J241507|&20240715EIOS049	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/15/2024	07/14/2025	2,115	801,853	379.12	19,565			703		3,696			(9,783)				0010
.N241507PDLV5E EUR007/14|.N241507|&20240715EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/15/2024	07/14/2025	8,303	3,148,000	379.12	77,126			2,770		14,511			(38,563)				0010
.Q241507PDLV5E EUR007/14|.Q241507|&20240715EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/15/2024	07/14/2026	5,906	2,239,062	379.12	76,800			39,932		44,819			(19,121)				0010
.M241507PDLV5E EUR007/14|.M241507|&20240715EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/15/2024	07/14/2025	2,928	1,109,971	379.12	27,194			977		5,116			(13,597)				0010
.P241507PDLV5E EUR007/14|.P241507|&20240715EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/15/2024	07/14/2026	2,266	859,201	379.12	29,471			15,323		17,198			(7,337)				0010
.I241507PDLV5E EUR007/14|.I241507|&20240715EIOS048	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/15/2024	07/14/2025	732	277,372	379.12	6,712			241		1,279			(3,356)				0010
.O241507PDLV5E EUR007/14|.O241507|&20240715EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/15/2024	07/14/2025	105,360	39,944,017	379.12	978,628			184,124		184,124	(209,254)						0010
.071924PSPX EUR007/14/25|.071924P|&20240719EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/19/2024	07/14/2025	677	3,809,713	5631.22	205,673			381,788		381,788	98,653						0010
.071924OSPX EUR007/14/25|.071924O|&20240719EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/19/2024	07/14/2025	1,116	6,281,845	5631.22	255,336			477,634		477,634	133,276						0010
.071924NSPX EUR007/14/25|.071924N|&20240719EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/19/2024	07/14/2025	422	2,375,921	5631.22	85,553			156,954		156,954	42,905						0010
.071924ZSPX EUR006/15/26|.071924Z|&20240719EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/19/2024	06/15/2026	364	2,036,850	5594.55	248,190			360,391		360,391	47,871						0010
.071924WSPX EUR004/28/26|.071924W|&20240719EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/19/2024	04/28/2026	153	784,344	5116.17	145,933			68,208		203,040			(41,015)				0010
.071924XSPX EUR005/07/26|.071924X|&20240719EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/19/2024	05/07/2026	154	800,788	5187.7	140,112			66,516		195,898			(38,837)				0010
.071924YSPX EUR005/14/26|.071924Y|&20240719EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/19/2024	05/14/2026	142	745,292	5246.68	123,692			59,409		173,869			(33,921)				0010
.G072224SPX EUR007/21/25|.G072224|&20240722EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/22/2024	07/21/2025	3,102	17,260,000	5564.41	785,330			43,388		1,302,456			(392,665)				0010
.N072224SPX EUR007/21/25|.N072224|&20240722EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/22/2024	07/21/2025	1,832	10,195,000	5564.41	602,525			33,289		1,036,425			(301,262)				0010
.C072224PDLV5E EUR007/21|.C072224|&20240722EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/22/2024	07/21/2025	1,741	9,690,000	5564.41	406,980			22,485		667,463			(203,490)				0010
.M072224SPX EUR007/21/25|.M072224|&20240722EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/22/2024	07/21/2025	609	3,390,000	5564.41	185,772			10,264		316,620			(92,886)				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)
.072224QSPX ASIAN07/21/2|.072224Q|&20240722EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	07/22/2024	07/21/2025	125	695,000	5564.41	26,086			1,441		36,579			(13,043)				0010
.L072224SPX EUR007/21/25|.L072224|&20240722EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	07/22/2024	07/21/2025	539	3,000,000	5564.41	161,700			8,934		274,659			(80,850)				0010
.B072224PDLV5E EUR006/16|.B072224|&20240722EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	07/22/2024	07/21/2025	518	2,885,000	5564.41	121,170			6,694		198,723			(60,585)				0010
.T072224SPX EUR007/21/25|.T072224|&20240722EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	07/22/2024	07/21/2025	179	945,000	5286.19	113,400			6,265		158,464			(56,700)				0010
.072224KEEJ EUR007/21/25|.072224K|&20240722EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/22/2024	07/21/2025	6,270	940,000	149.91975	16,638			919		38			(8,319)				0010
.J072224SPX EUR007/21/25|.J072224|&20240722EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	07/22/2024	07/21/2025	571	3,180,000	5564.41	166,314			9,189		281,950			(83,157)				0010
.072224JEEJ EUR007/21/25|.072224J|&20240722EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/22/2024	07/21/2025	2,462	360,000	146.24056	9,648			533		607			(4,824)				0010
.E072224PDLV5E EUR007/21|.E072224|&20240722EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	07/22/2024	07/21/2025	397	2,210,000	5564.41	95,472			5,275		157,259			(47,736)				0010
.072224RSPX EUR007/21/25|.072224R|&20240722EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	07/22/2024	07/21/2025	2,392	13,310,000	5564.41	174,361			9,633		262,037			(87,181)				0010
.072224HEEJ EUR007/21/25|.072224H|&20240722EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/22/2024	07/21/2025	12,910	1,870,000	144.85	56,848			3,141		8,218			(28,424)				0010
.072224ZPDLV5E EUR006/23|.072224Z|&20240722EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	07/22/2024	07/21/2025	2,221	12,360,000	5564.41	474,624			26,222		769,779			(237,312)				0010
.072224GEEJ EUR007/21/25|.072224G|&20240722EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/22/2024	07/21/2025	1,519	220,000	144.85	6,622			366		967			(3,311)				0010
.072224IEEJ EUR007/21/25|.072224I|&20240722EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/22/2024	07/21/2025	3,003	435,000	144.85	13,485			745		1,912			(6,742)				0010
.072224LEEJ EUR007/21/25|.072224L|&20240722EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/22/2024	07/21/2025	6,317	915,000	144.85	28,365			1,567		4,021			(14,182)				0010
.072224SSPX EUR007/21/25|.072224S|&20240722EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	07/22/2024	07/21/2025	625	3,480,000	5564.41	66,816			3,691		102,267			(33,408)				0010
.Q072224SPX EUR007/21/25|.Q072224|&20240722EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	07/22/2024	07/21/2025	515	2,865,000	5564.41	174,192			9,624		299,470			(87,096)				0010
.D072224PDLV5E EUR007/21|.D072224|&20240722EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	07/22/2024	07/21/2025	1,026	5,710,000	5564.41	246,672			13,628		406,313			(123,336)				0010
.072224MEEJ EUR007/21/26|.072224M|&20240722EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/22/2024	07/21/2026	2,520	365,000	144.85	15,330			8,118		8,818			(3,817)				0010
.072224XSPX EUR007/21/25|.072224X|&20240722EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	07/22/2024	07/21/2025	1,015	5,650,000	5564.41	205,095			11,331		329,785			(102,548)				0010

SCHEDULE DB - PART A - SECTION 1

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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)
.072224TSPX EUR007/21/25|.072224T|&20240722EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/22/2024	07/21/2025	869	4,835,000	5564.41	107,337			5,930		165,383			(53,669)				0010
.072224WSPX EUR007/21/25|.072224W|&20240722EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/22/2024	07/21/2025	786	4,375,000	5564.41	146,125			8,073		232,671			(73,063)				0010
.072224VSPX EUR007/21/25|.072224V|&20240722EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/22/2024	07/21/2025	654	3,640,000	5564.41	107,380			5,933		168,956			(53,690)				0010
.P072224SPX EUR007/21/25|.P072224|&20240722EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/22/2024	07/21/2025	587	3,265,000	5564.41	194,268			10,733		334,003			(97,134)				0010
.H072224SPX EUR007/21/25|.H072224|&20240722EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/22/2024	07/21/2025	897	4,990,000	5564.41	227,544			12,571		377,822			(113,772)				0010
.072224USPX EUR007/21/25|.072224U|&20240722EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/22/2024	07/21/2025	1,234	6,865,000	5564.41	177,804			9,823		276,254			(88,902)				0010
.072224EEEJ EUR007/21/25|.072224E|&20240722EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/22/2024	07/21/2025	11,426	1,655,000	144.85	44,851			2,478		7,273			(22,425)				0010
.072224NSPX ASIAN07/21/2|.072224N|&20240722EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/22/2024	07/21/2025	666	3,705,000	5564.41	46,042			2,544		73,910			(23,021)				0010
.072224FEEJ EUR007/21/25|.072224F|&20240722EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/22/2024	07/21/2025	10,079	1,460,000	144.85	43,508			2,404		6,416			(21,754)				0010
.072224OSPX ASIAN07/21/2|.072224O|&20240722EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/22/2024	07/21/2025	130	725,000	5564.41	17,567			971		31,486			(8,783)				0010
.K072224SPX EUR007/21/25|.K072224|&20240722EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/22/2024	07/21/2025	430	2,395,000	5564.41	128,612			7,106		218,554			(64,306)				0010
.072224BEEJ EUR007/21/25|.072224B|&20240722EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/22/2024	07/21/2025	10,390	1,505,000	144.85	26,037			1,438		6,591			(13,018)				0010
.072224PSPX ASIAN07/21/2|.072224P|&20240722EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/22/2024	07/21/2025	220	1,225,000	5564.41	41,426			2,289		64,473			(20,713)				0010
.072224AEEJ EUR007/21/25|.072224A|&20240722EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/22/2024	07/21/2025	9,113	1,320,000	144.85	14,520			802		5,199			(7,260)				0010
.072224DEEJ EUR007/21/25|.072224D|&20240722EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/22/2024	07/21/2025	15,154	2,195,000	144.85	45,876			2,535		9,645			(22,938)				0010
.072224CEEJ EUR007/21/25|.072224C|&20240722EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/22/2024	07/21/2025	16,845	2,440,000	144.85	45,384			2,507		10,709			(22,692)				0010
.M242207PDLV5E EUR007/21|.M242207|&20240722EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/22/2024	07/21/2025	5,024	1,907,381	379.62	46,540			2,571		9,219			(23,270)				0010
.O242207PDLV5E EUR007/21|.O242207|&20240722EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/22/2024	07/21/2026	2,677	1,016,196	379.62	34,754			18,405		19,865			(8,653)				0010
.P242207PDLV5E EUR007/21|.P242207|&20240722EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/22/2024	07/21/2026	10,351	3,929,396	379.62	134,385			71,167		76,814			(33,458)				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)
.K242207PDLV5E EUR007/21|.K242207|&20 240722EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/22/2024	07/21/2025	1,209	458,827	379.62	11,195			619		2,218			(5,598)				0010
.N242207PDLV5E EUR007/21|.N242207|&20 240722EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/22/2024	07/21/2025	13,569	5,150,963	379.62	125,684			6,944		24,895			(62,842)				0010
.072424RNDX EUR007/14/25|.072424R|&20240724EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/24/2024	07/14/2025	21	428,124	20386.88	18,173			669		43,387			(9,318)				0010
.072424QNDX EUR007/07/25|.072424Q|&20240724EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/24/2024	07/07/2025	18	367,912	20439.54	15,252			264		38,115			(7,979)				0010
.072424BMXEA ASIAN07/07/|.072424B|&20240724EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	07/24/2024	07/07/2025	394	930,238	2361.01	16,146			280		18,015			(8,446)				0010
.072424DMXEA ASIAN07/21/|.072424D|&20240724EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	07/24/2024	07/21/2025	384	908,905	2366.94	14,577			810		25,624			(7,329)				0010
.072424CMXEA ASIAN07/14/|.072424C|&20240724EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	07/24/2024	07/14/2025	278	667,984	2402.82	10,066			371		8,694			(5,162)				0010
.072424GMXEA EUR007/07/2|.072424G|&20240724EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	07/24/2024	07/07/2025	236	557,198	2361.01	8,043			139		14,471			(4,207)				0010
.072424ZNDX DIGITAL07/14|.072424Z|&20240724EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/24/2024	07/14/2025	9	175,000	20386.88	8,085			298		15,854			(4,146)				0010
.072424LMXEA EUR007/21/2|.072424L|&20240724EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	07/24/2024	07/21/2025	331	783,457	2366.94	22,266			1,237		42,963			(11,195)				0010
.072424ONDX EUR007/14/25|.072424O|&20240724EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/24/2024	07/14/2025	83	1,692,111	20386.88	71,827			2,645		171,481			(36,829)				0010
.072424HMXEA EUR007/07/2|.072424H|&20240724EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	07/24/2024	07/07/2025	276	651,639	2361.01	18,260			317		35,515			(9,552)				0010
.072424YNDX DIGITAL07/21|.072424Y|&20240724EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/24/2024	07/21/2025	49	975,000	19822.87	50,310			2,795		88,637			(25,295)				0010
.A072424NDX DIGITAL07/21|.A072424|&20240724EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/24/2024	07/21/2025	12	245,000	19822.87	12,642			702		22,273			(6,356)				0010
.072424XNDX DIGITAL07/14|.072424X|&20240724EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/24/2024	07/14/2025	34	690,000	20386.88	31,878			1,174		62,511			(16,345)				0010
.072424KMXEA EUR007/21/2|.072424K|&20240724EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	07/24/2024	07/21/2025	309	731,384	2366.94	9,656			536		17,237			(4,855)				0010
.072424PNDX EUR007/21/25|.072424P|&20240724EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/24/2024	07/21/2025	60	1,189,372	19822.87	59,441			3,302		129,644			(29,886)				0010
.072424IMXEA EUR007/14/2|.072424I|&20240724EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	07/24/2024	07/14/2025	337	809,750	2402.82	9,369			345		18,135			(4,804)				0010
.072424JMXEA EUR007/14/2|.072424J|&20240724EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	07/24/2024	07/14/2025	410	985,156	2402.82	27,454			1,011		51,101			(14,077)				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)
.072424SNDX EUR007/21/25|.072424S|&20240724EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/24/2024	07/21/2025	15	297,343	19822.87	14,861			826		32,411			(7,472)				0010
.072924QEEJ EUR007/14/25|.072924Q|&20240729EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2024	07/14/2025	22,587	3,300,000	146.1	75,240			3,437		3,437	(26,270)						0010
.N072924SPX EUR007/28/25|.N072924|&20240729EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2024	07/28/2025	222	1,215,000	5463.54	64,577			4,817		113,094			(32,289)				0010
.T072924SPX EUR007/28/25|.T072924|&20240729EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2024	07/28/2025	684	3,735,000	5463.54	226,005			16,857		409,909			(113,002)				0010
.V072924SPX EUR007/28/26|.V072924|&20240729EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2024	07/28/2026	306	1,671,439	5463.54	220,630			118,964		335,122			(54,930)				0010
.J072924SPX EUR007/28/25|.J072924|&20240729EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2024	07/28/2025	1,970	10,765,000	5463.54	450,192			33,578		752,568			(225,096)				0010
.I072924SPX EUR007/28/25|.I072924|&20240729EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2024	07/28/2025	2,551	13,940,000	5463.54	530,417			39,561		873,742			(265,208)				0010
.072924UEEJ EUR007/28/25|.072924U|&20240729EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2024	07/28/2025	12,904	1,850,000	143.37	57,350			4,277		19,780			(28,675)				0010
.072924MEEJ EUR007/28/25|.072924M|&20240729EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2024	07/28/2025	5,022	720,000	143.37	21,672			1,616		7,698			(10,836)				0010
.072924ZSPX ASIAN07/29/2|.072924Z|&20240729EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/29/2024	07/29/2025	97	528,316	5463.54	20,287			1,565		40,041			(10,116)				0010
.G072924SPX EUR007/28/25|.G072924|&20240729EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2024	07/28/2025	1,235	6,745,000	5463.54	218,268			16,280		352,363			(109,134)				0010
.U072924SPX EUR007/28/25|.U072924|&20240729EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2024	07/28/2025	225	1,166,244	5187.08	139,938			10,437		221,488			(69,969)				0010
.072924LEEJ EUR007/28/25|.072924L|&20240729EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2024	07/28/2025	13,566	1,945,000	143.37	57,961			4,323		20,796			(28,981)				0010
.L072924SPX EUR007/28/25|.L072924|&20240729EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2024	07/28/2025	3,382	18,480,000	5463.54	835,850			62,342		1,416,584			(417,925)				0010
.K072924SPX EUR007/28/25|.K072924|&20240729EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2024	07/28/2025	1,710	9,340,000	5463.54	397,230			29,628		665,815			(198,615)				0010
.Q072924SPX EUR007/28/25|.Q072924|&20240729EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2024	07/28/2025	308	1,685,000	5463.54	96,331			7,185		171,854			(48,166)				0010
.072924AEEJ EUR007/28/25|.072924A|&20240729EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2024	07/28/2025	16,252	2,330,000	143.37	25,630			1,912		19,179			(12,815)				0010
.R072924SPX EUR007/28/25|.R072924|&20240729EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2024	07/28/2025	3,447	18,835,000	5463.54	1,109,005			82,716		1,995,327			(554,502)				0010
.072924WSPX ASIAN07/29/2|.072924W|&20240729EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/29/2024	07/29/2025	857	4,680,000	5463.54	58,500			4,512		94,682			(29,169)				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)
.072924PEEJ EUR007/28/25|.072924P|&20240729EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2024	07/28/2025	15,240	2,185,000	143.37	66,643			4,971		23,362			(33,321)				0010
.S072924SPX EUR007/28/25|.S072924|&20240729EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2024	07/28/2025	1,110	6,065,000	5463.54	357,956			26,698		644,385			(178,978)				0010
.072924VEEJ EUR007/28/26|.072924V|&20240729EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2024	07/28/2026	3,766	540,000	143.37	22,626			12,200		15,906			(5,633)				0010
.072924REEJ EUR007/28/25|.072924R|&20240729EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2024	07/28/2025	5,929	850,000	143.37	26,350			1,965		9,088			(13,175)				0010
.072924OEEJ EUR007/28/25|.072924O|&20240729EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2024	07/28/2025	5,615	805,000	143.37	24,231			1,807		8,607			(12,115)				0010
.H072924SPX EUR007/28/25|.H072924|&20240729EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2024	07/28/2025	1,310	7,155,000	5463.54	250,926			18,715		408,917			(125,463)				0010
.P072924SPX EUR007/28/25|.P072924|&20240729EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2024	07/28/2025	1,401	7,655,000	5463.54	422,479			31,511		746,700			(211,240)				0010
.072924GEEJ EUR007/28/25|.072924G|&20240729EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2024	07/28/2025	8,754	1,255,000	143.37	30,497			2,275		13,417			(15,248)				0010
.072924HEEJ EUR007/28/25|.072924H|&20240729EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2024	07/28/2025	6,556	940,000	143.37	23,500			1,753		10,050			(11,750)				0010
.072924TEEJ EUR007/28/25|.072924T|&20240729EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2024	07/28/2025	11,763	1,745,000	148.344939	31,061			2,317		926			(15,530)				0010
.072924SEEJ EUR007/28/25|.072924S|&20240729EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2024	07/28/2025	1,817	265,000	145.864638	6,281			468		820			(3,140)				0010
.C072924SPX EUR007/28/25|.C072924|&20240729EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2024	07/28/2025	439	2,400,000	5463.54	52,656			3,927		82,249			(26,328)				0010
.072924DEEJ EUR007/28/25|.072924D|&20240729EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2024	07/28/2025	6,347	910,000	143.37	18,018			1,344		9,668			(9,009)				0010
.072924CEEJ EUR007/28/25|.072924C|&20240729EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2024	07/28/2025	13,113	1,880,000	143.37	34,968			2,608		19,837			(17,484)				0010
.072924IEEJ EUR007/28/25|.072924I|&20240729EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2024	07/28/2025	7,010	1,005,000	143.37	26,331			1,964		10,745			(13,165)				0010
.A072924SPX EUR007/28/25|.A072924|&20240729EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2024	07/28/2025	2,750	15,025,000	5463.54	193,222			14,412		295,034			(96,611)				0010
.072924BEEJ EUR007/28/25|.072924B|&20240729EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2024	07/28/2025	23,436	3,360,000	143.37	58,800			4,386		35,070			(29,400)				0010
.M072924SPX EUR007/28/25|.M072924|&20240729EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2024	07/28/2025	888	4,850,000	5463.54	220,433			16,441		373,947			(110,216)				0010
.B072924SPX EUR007/28/25|.B072924|&20240729EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2024	07/28/2025	570	3,115,000	5463.54	58,624			4,373		90,815			(29,312)				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)
.072924JEEJ EUR007/28/25|.072924J|&20240729EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2024	07/28/2025	5,545	795,000	143.37	21,545			1,607		8,500			(10,772)				0010
.072924KEEJ EUR007/28/25|.072924K|&20240729EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2024	07/28/2025	9,416	1,350,000	143.37	38,610			2,880		14,434			(19,305)				0010
.072924FEEJ EUR007/28/25|.072924F|&20240729EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2024	07/28/2025	9,067	1,300,000	143.37	28,470			2,123		13,882			(14,235)				0010
.E072924SPX EUR007/28/25|.E072924|&20240729EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2024	07/28/2025	381	2,080,000	5463.54	55,120			4,111		87,267			(27,560)				0010
.072924XSPX ASIAN07/29/2|.072924X|&20240729EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/29/2024	07/29/2025	170	930,000	5463.54	23,064			1,779		41,517			(11,500)				0010
.072924YSPX ASIAN07/29/2|.072924Y|&20240729EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/29/2024	07/29/2025	239	1,305,000	5463.54	44,501			3,433		89,459			(22,189)				0010
.D072924SPX EUR007/28/25|.D072924|&20240729EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2024	07/28/2025	950	5,190,000	5463.54	128,453			9,581		202,321			(64,226)				0010
.072924EEEJ EUR007/28/25|.072924E|&20240729EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2024	07/28/2025	19,600	2,810,000	143.37	58,729			4,380		29,956			(29,365)				0010
.O072924SPX EUR007/28/25|.O072924|&20240729EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2024	07/28/2025	405	2,215,000	5463.54	121,604			9,070		214,613			(60,802)				0010
.F072924SPX EUR007/28/25|.F072924|&20240729EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2024	07/28/2025	677	3,700,000	5463.54	109,261			8,149		174,669			(54,631)				0010
.072924NEEJ EUR007/28/25|.072924N|&20240729EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2024	07/28/2025	3,139	450,000	143.37	13,725			1,024		4,811			(6,862)				0010
.F242907PDLV5E EUR007/28|.F242907|&20240729EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/29/2024	07/28/2026	3,252	1,239,838	381.29	42,526			22,930		21,964			(10,588)				0010
.C242907PDLV5E EUR007/28|.C242907|&20240729EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/29/2024	07/28/2025	6,133	2,338,276	381.29	57,288			4,273		8,669			(28,644)				0010
.Y072924PDLV5E EUR007/28|.Y072924|&20240729EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/29/2024	07/28/2025	2,043	779,122	381.29	19,011			1,418		2,888			(9,505)				0010
.D242907PDLV5E EUR009/29|.D242907|&20240729EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/29/2024	09/29/2025	891	329,590	369.73	14,502			3,071		8,903			(6,176)				0010
.B242907PDLV5E EUR007/28|.B242907|&20240729EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/29/2024	07/28/2025	3,619	1,379,775	381.29	33,804			2,521		5,115			(16,902)				0010
.X072924PDLV5E EUR007/28|.X072924|&20240729EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/29/2024	07/28/2025	758	288,921	381.29	7,021			524		1,071			(3,510)				0010
.E242907PDLV5E EUR007/28|.E242907|&20240729EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/29/2024	07/28/2026	1,583	603,457	381.29	20,699			11,161		10,690			(5,153)				0010
.E240208SPX DIGITAL07/21|.E240208|&20240802EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/02/2024	07/21/2025	75	417,331	5564.41	20,963			1,201		36,097			(10,872)				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)
.C240208SPX DIGITAL07/14|.C240208|&20240802EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/14/2025	108	608,172	5631.22	28,937			1,100		52,808			(15,315)				0010
.A240208SPX DIGITAL07/07|.A240208|&20240802EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/07/2025	50	278,643	5572.85	13,623			244		23,959			(7,360)				0010
.G240208SPX DIGITAL07/28|.G240208|&20240802EID0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/28/2025	124	677,479	5463.54	36,516			2,769		58,609			(18,566)				0010
.080224SSPX EUR009/22/25|.080224S|&20240802EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/02/2024	09/22/2025	216	939,610	4356.4	268,887			54,169		409,572			(118,127)				0010
.080224TSPX EUR010/28/25|.080224T|&20240802EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/02/2024	10/28/2025	296	1,266,713	4275.34	402,751			106,981		603,626			(162,719)				0010
.080224GSPX EUR007/21/25|.080224G|&20240802EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/02/2024	07/21/2025	286	1,591,421	5564.41	71,952			4,123		163,730			(37,316)				0010
.080224USPX EUR011/28/25|.080224U|&20240802EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/02/2024	11/28/2025	164	747,002	4556.56	183,034			57,317		283,941			(69,163)				0010
.H240208SPX DIGITAL07/28|.H240208|&20240802EID0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/28/2025	494	2,698,989	5463.54	145,476			11,033		233,491			(73,964)				0010
.080224VSPX EUR012/29/25|.080224V|&20240802EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/02/2024	12/29/2025	188	894,486	4745.97	184,408			65,447		293,722			(65,447)				0010
.080224WSPX EUR002/09/26|.080224W|&20240802EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/02/2024	02/09/2026	196	974,037	4963.32	166,280			67,175		273,061			(54,523)				0010
.080224ASPX EUR007/07/25|.080224A|&20240802EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/02/2024	07/07/2025	494	2,752,988	5572.85	90,471			1,620		203,128			(48,881)				0010
.080224CSPX EUR007/14/25|.080224C|&20240802EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/02/2024	07/14/2025	255	1,435,961	5631.22	43,455			1,652		99,971			(22,998)				0010
.B240208SPX DIGITAL07/07|.B240208|&20240802EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/07/2025	199	1,108,997	5572.85	54,219			971		95,355			(29,294)				0010
.080224BSPX EUR007/07/25|.080224B|&20240802EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/02/2024	07/07/2025	645	3,594,488	5572.85	157,580			2,822		384,900			(85,140)				0010
.080224DSPX EUR007/14/25|.080224D|&20240802EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/02/2024	07/14/2025	412	2,320,063	5631.22	92,852			3,529		224,490			(49,141)				0010
.080224ESPX EUR007/21/25|.080224E|&20240802EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/02/2024	07/21/2025	315	1,752,789	5564.41	57,680			3,305		120,563			(29,914)				0010
.080224QSPX EUR007/21/25|.080224Q|&20240802EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/02/2024	07/21/2025	201	1,107,318	5500.58	73,150			4,192		143,359			(37,938)				0010
.080224FSPX EUR007/21/25|.080224F|&20240802EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/02/2024	07/21/2025	272	1,513,520	5564.41	64,551			3,699		144,699			(33,478)				0010
.F240208SPX DIGITAL07/21|.F240208|&20240802EID0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/21/2025	299	1,663,759	5564.41	83,571			4,789		143,907			(43,342)				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)
.080224RSPX EUR008/21/25|.080224R|&20240802EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/02/2024	08/21/2025	291	1,297,932	4463.26	335,096			44,973		521,238			(159,612)				0010
.D240208SPX DIGITAL07/14|.D240208|&20240802EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/02/2024	07/14/2025	431	2,427,056	5631.22	115,479			4,390		210,741			(61,116)				0010
.080724KEEJ EUR008/07/25|.080724K|&20240807EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2024	08/07/2025	4,782	675,000	141.14	20,318			2,071		15,888			(10,131)				0010
.Q080724SPX EUR008/07/25|.Q080724|&20240807EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/07/2024	08/07/2025	568	2,955,000	5199.5	174,936			17,831		313,869			(87,227)				0010
.O080724SPX EUR008/07/25|.O080724|&20240807EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/07/2024	08/07/2025	1,930	10,035,000	5199.5	574,002			58,507		1,019,275			(286,210)				0010
.080724PEEJ EUR008/07/25|.080724P|&20240807EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2024	08/07/2025	18,492	2,610,000	141.14	81,171			8,274		61,434			(40,474)				0010
.080724LEEJ EUR008/07/25|.080724L|&20240807EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2024	08/07/2025	17,359	2,450,000	141.14	74,725			7,617		57,668			(37,260)				0010
.X080724SPX EUR008/07/25|.X080724|&20240807EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/07/2024	08/07/2025	197	1,025,000	5199.5	95,735			9,758		203,761			(47,736)				0010
.S080724SPX EUR008/07/25|.S080724|&20240807EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/07/2024	08/07/2025	4,796	24,935,000	5199.5	1,526,022			155,545		2,763,487			(760,909)				0010
.U080724SPX EUR008/07/25|.U080724|&20240807EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/07/2024	08/07/2025	208	1,080,000	5199.5	68,148			6,946		124,639			(33,980)				0010
.I080724SPX EUR008/07/25|.I080724|&20240807EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/07/2024	08/07/2025	2,996	15,580,000	5199.5	713,564			72,732		1,215,017			(355,799)				0010
.G080724SPX EUR008/07/25|.G080724|&20240807EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/07/2024	08/07/2025	3,446	17,920,000	5199.5	758,016			77,263		1,273,946			(377,964)				0010
.080724TSPX ASIAN08/07/2|.080724T|&20240807EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2024	08/07/2025	131	680,000	5199.5	29,014			2,957		59,700			(14,467)				0010
.N080724SPX EUR008/07/25|.N080724|&20240807EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/07/2024	08/07/2025	559	2,905,000	5199.5	161,518			16,463		284,487			(80,537)				0010
.080724XSPX EUR008/07/25|.080724X|&20240807EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/07/2024	08/07/2025	1,216	6,325,000	5199.5	154,963			15,795		247,757			(77,268)				0010
.080724YSPX EUR008/07/25|.080724Y|&20240807EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/07/2024	08/07/2025	408	2,120,000	5199.5	54,908			5,597		88,222			(27,378)				0010
.M080724SPX EUR008/07/25|.M080724|&20240807EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/07/2024	08/07/2025	136	705,000	5199.5	39,198			3,995		69,041			(19,545)				0010
.P080724SPX EUR008/07/25|.P080724|&20240807EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/07/2024	08/07/2025	607	3,155,000	5199.5	182,044			18,555		323,691			(90,771)				0010
.080724WSPX EUR008/07/25|.080724W|&20240807EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/07/2024	08/07/2025	1,211	6,295,000	5199.5	144,156			14,694		229,347			(71,879)				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)
.A080724SPX EUR008/07/25|.A080724|&20240807EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/07/2024	08/07/2025	1,210	6,290,000	5199.5	203,796			20,773		332,314			(101,617)				0010
.080724QSPX ASIAN08/07/2|.080724Q|&20240807EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2024	08/07/2025	879	4,570,000	5199.5	56,526			5,762		90,984			(28,185)				0010
.L080724SPX EUR008/07/25|.L080724|&20240807EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/07/2024	08/07/2025	268	1,395,000	5199.5	70,587			7,195		122,042			(35,196)				0010
.B080724SPX EUR008/07/25|.B080724|&20240807EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/07/2024	08/07/2025	1,243	6,465,000	5199.5	226,922			23,130		373,656			(113,148)				0010
.080724ZSPX EUR008/07/25|.080724Z|&20240807EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/07/2024	08/07/2025	990	5,150,000	5199.5	149,350			15,223		241,969			(74,469)				0010
.080724AEEJ EUR008/07/25|.080724A|&20240807EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2024	08/07/2025	21,078	2,975,000	141.14	33,023			3,366		40,763			(16,466)				0010
.J080724SPX EUR008/07/25|.J080724|&20240807EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/07/2024	08/07/2025	775	4,030,000	5199.5	184,977			18,854		315,051			(92,234)				0010
.080724SSPX ASIAN08/07/2|.080724S|&20240807EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2024	08/07/2025	555	2,885,000	5199.5	102,911			10,490		195,001			(51,314)				0010
.080724BEEJ EUR008/07/25|.080724B|&20240807EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2024	08/07/2025	35,249	4,975,000	141.14	86,565			8,823		103,567			(43,163)				0010
.T080724SPX EUR008/07/25|.T080724|&20240807EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/07/2024	08/07/2025	1,215	6,315,000	5199.5	387,110			39,457		701,038			(193,022)				0010
.080724NEEJ EUR008/07/25|.080724N|&20240807EIVO012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2024	08/07/2025	2,668	380,000	142.438488	10,260			1,046		6,260			(5,116)				0010
.D080724SPX EUR008/07/25|.D080724|&20240807EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/07/2024	08/07/2025	223	1,160,000	5199.5	45,936			4,682		76,510			(22,905)				0010
.C080724SPX EUR008/07/25|.C080724|&20240807EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/07/2024	08/07/2025	3,374	17,545,000	5199.5	671,974			68,493		1,112,938			(335,061)				0010
.080724RSPX ASIAN08/07/2|.080724R|&20240807EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2024	08/07/2025	194	1,010,000	5199.5	23,995			2,446		41,423			(11,964)				0010
.H080724SPX EUR008/07/25|.H080724|&20240807EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/07/2024	08/07/2025	2,717	14,125,000	5199.5	613,025			62,485		1,034,086			(305,668)				0010
.080724OEEJ EUR008/07/25|.080724O|&20240807EIVO013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2024	08/07/2025	6,778	990,000	146.065786	17,622			1,796		3,907			(8,787)				0010
.080724CEEJ EUR008/07/25|.080724C|&20240807EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2024	08/07/2025	14,489	2,045,000	141.14	39,469			4,023		45,100			(19,680)				0010
.080724DEEJ EUR008/07/25|.080724D|&20240807EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2024	08/07/2025	19,732	2,785,000	141.14	58,207			5,933		63,455			(29,023)				0010
.080724MEEJ EUR008/07/25|.080724M|&20240807EIVO011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2024	08/07/2025	8,219	1,160,000	141.14	36,076			3,677		27,304			(17,988)				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)
.F080724SPX EUR008/07/25|.F080724|&20240807EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/07/2024	08/07/2025	784	4,075,000	5199.5	171,558			17,487		288,117			(85,542)				0010
.080724EEEJ EUR008/07/25|.080724E|&20240807EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2024	08/07/2025	14,347	2,025,000	141.14	44,348			4,520		46,733			(22,113)				0010
.080724JEEJ EUR008/07/25|.080724J|&20240807EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2024	08/07/2025	8,431	1,190,000	141.14	35,819			3,651		28,010			(17,860)				0010
.080724VSPX EUR008/07/25|.080724V|&20240807EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/07/2024	08/07/2025	1,452	7,550,000	5199.5	141,185			14,391		221,137			(70,398)				0010
.080724USPX EUR008/07/25|.080724U|&20240807EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/07/2024	08/07/2025	4,829	25,110,000	5199.5	318,897			32,505		491,757			(159,009)				0010
.080724FEEJ EUR008/07/25|.080724F|&20240807EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2024	08/07/2025	11,088	1,565,000	141.14	38,030			3,876		36,703			(18,962)				0010
.080724IEEJ EUR008/07/25|.080724I|&20240807EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2024	08/07/2025	17,288	2,440,000	141.14	72,956			7,436		57,432			(36,377)				0010
.080724HEEJ EUR008/07/25|.080724H|&20240807EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2024	08/07/2025	19,803	2,795,000	141.14	79,937			8,148		65,788			(39,858)				0010
.080724GEEJ EUR008/07/25|.080724G|&20240807EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2024	08/07/2025	11,301	1,595,000	141.14	39,875			4,064		37,470			(19,883)				0010
.S240708PDLV5E EUR008/07|.S240708|&20240807EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/07/2024	08/07/2026	17,056	6,554,202	384.28	225,465			124,501		96,589			(56,056)				0010
.Q240708PDLV5E EUR008/07|.Q240708|&20240807EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/07/2024	08/07/2025	21,974	8,444,224	384.28	206,883			21,087		18,796			(103,157)				0010
.P240708PDLV5E EUR008/07|.P240708|&20240807EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/07/2024	08/07/2025	7,980	3,066,415	384.28	75,127			7,658		6,825			(37,460)				0010
.O240708PDLV5E EUR008/07|.O240708|&20240807EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/07/2024	08/07/2025	1,241	476,904	384.28	11,684			1,191		1,062			(5,826)				0010
.R240708PDLV5E EUR008/07|.R240708|&20240807EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/07/2024	08/07/2026	4,741	1,821,714	384.28	62,667			34,605		26,847			(15,581)				0010
.N240708PDLV5E EUR008/07|.N240708|&20240807EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/07/2024	08/07/2025	981	377,049	384.28	7,013			715		839			(3,497)				0010
.080924HSPX EUR007/21/25|.080924H|&20240809EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/09/2024	07/21/2025	267	1,457,875	5463.14	99,688			5,830		198,483			(52,759)				0010
.080924ISPX EUR007/21/25|.080924I|&20240809EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/09/2024	07/21/2025	82	371,980	4529.44	87,852			5,138		138,278			(46,495)				0010
.080924JSPX EUR009/22/25|.080924J|&20240809EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/09/2024	09/22/2025	197	857,340	4346.06	249,246			51,080		375,961			(111,392)				0010
.080924GSPX EUR007/28/25|.080924G|&20240809EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/09/2024	07/28/2025	330	1,802,968	5463.54	92,879			7,185		184,015			(48,169)				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)
.080924FSPX EUR007/07/25|.080924F|&20240809EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	08/09/2024	07/07/2025	233	1,298,474	5572.85	57,248			1,047		138,053			(31,591)				0010
.080924ESPX EUR007/07/25|.080924E|&20240809EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	08/09/2024	07/07/2025	699	3,895,422	5572.85	126,121			2,307		269,668			(69,597)				0010
.080924MSPX EUR007/07/26|.080924M|&20240809EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	08/09/2024	07/07/2026	393	2,128,829	5417.15	242,857			130,014		428,275			(63,430)				0010
.080924QSPX EUR008/07/26|.080924Q|&20240809EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	08/09/2024	08/07/2026	177	920,312	5199.5	140,299			77,901		234,023			(35,075)				0010
.080924NSPX EUR004/07/26|.080924N|&20240809EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	08/09/2024	04/07/2026	306	1,576,324	5156.79	226,920			105,544		386,156			(68,227)				0010
.080924KSPX EUR012/08/25|.080924K|&20240809EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	08/09/2024	12/08/2025	205	944,632	4617.89	221,722			73,601		346,335			(83,261)				0010
.080924OSPX EUR006/15/26|.080924O|&20240809EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	08/09/2024	06/15/2026	336	1,814,154	5400.87	211,302			109,902		373,494			(56,998)				0010
.080924LSPX EUR004/07/26|.080924L|&20240809EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	08/09/2024	04/07/2026	317	1,628,348	5133.05	239,407			111,352		405,338			(71,981)				0010
.080924PSPX EUR007/14/26|.080924P|&20240809EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	08/09/2024	07/14/2026	144	805,264	5609.67	75,468			40,753		138,982			(19,514)				0010
.081224WNDX DIGITAL08/07|.081224W|&20240812EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba	2IGI19DL77OX0HC3ZE78	08/12/2024	08/07/2025	40	710,000	17867.37	44,233			4,572		64,666			(22,364)				0010
.081224NNDX EUR007/28/25|.081224N|&20240812EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZO031MB27	08/12/2024	07/28/2025	16	304,952	19059.49	15,851			1,230		34,381			(8,245)				0010
.081224VNDX DIGITAL07/28|.081224V|&20240812EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba	2IGI19DL77OX0HC3ZE78	08/12/2024	07/28/2025	17	330,000	19059.49	17,424			1,352		30,006			(9,062)				0010
.081224ONDX EUR008/07/25|.081224O|&20240812EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZO031MB27	08/12/2024	08/07/2025	48	857,634	17867.37	57,096			5,901		98,479			(28,867)				0010
.081224LNDX EUR007/28/25|.081224L|&20240812EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZO031MB27	08/12/2024	07/28/2025	63	1,200,748	19059.49	62,415			4,843		135,374			(32,463)				0010
.081224UNDX DIGITAL08/07|.081224U|&20240812EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba	2IGI19DL77OX0HC3ZE78	08/12/2024	08/07/2025	159	2,845,000	17867.37	177,244			18,318		259,119			(89,612)				0010
.081224TNDX DIGITAL07/28|.081224T|&20240812EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba	2IGI19DL77OX0HC3ZE78	08/12/2024	07/28/2025	69	1,315,000	19059.49	69,432			5,387		119,569			(36,113)				0010
.081224MNDX EUR008/07/25|.081224M|&20240812EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZO031MB27	08/12/2024	08/07/2025	192	3,430,535	17867.37	228,382			23,604		393,917			(115,467)				0010
.B081424SPX EUR008/14/25|.B081424|&20240814EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	08/14/2024	08/14/2025	3,530	19,255,000	5455.21	249,006			30,183		373,417			(124,160)				0010
.081424HEEJ EUR008/14/25|.081424H|&20240814EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/14/2024	08/14/2025	3,595	515,000	143.26	13,493			1,636		6,787			(6,728)				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)
.081424SEEJ EUR008/14/25|.081424S|&20240814EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2024	08/14/2025	7,320	1,085,000	148.216796	19,313			2,341		1,679			(9,630)				0010
.081424IEEJ EUR008/14/25|.081424I|&20240814EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2024	08/14/2025	11,622	1,665,000	143.26	47,619			5,772		21,948			(23,744)				0010
.081424REEJ EUR008/14/25|.081424R|&20240814EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2024	08/14/2025	3,495	510,000	145.924636	11,883			1,440		2,469			(5,925)				0010
.081424GEEJ EUR008/14/25|.081424G|&20240814EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2024	08/14/2025	3,944	565,000	143.26	14,125			1,712		7,441			(7,043)				0010
.081424ZSPX ASIAN08/14/2|.081424Z|&20240814EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/14/2024	08/14/2025	151	825,000	5455.21	29,056			3,522		58,669			(14,488)				0010
.081424NEEJ EUR008/14/25|.081424N|&20240814EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2024	08/14/2025	13,298	1,905,000	143.26	58,103			7,043		25,112			(28,971)				0010
.081424QEEJ EUR008/14/25|.081424Q|&20240814EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2024	08/14/2025	3,112	450,000	144.62097	12,105			1,467		3,705			(6,036)				0010
.081424OEEJ EUR008/07/26|.081424O|&20240814EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2024	08/07/2026	4,889	690,000	141.14	33,879			18,890		26,725			(8,505)				0010
.081424EEEJ EUR008/14/25|.081424E|&20240814EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2024	08/14/2025	13,053	1,870,000	143.26	38,148			4,624		24,073			(19,021)				0010
.A081424SPX ASIAN08/14/2|.A081424|&20240814EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/14/2024	08/14/2025	115	625,000	5455.21	25,215			3,056		51,529			(12,573)				0010
.I241408SPX EQFWD08/07/2|.I241408|&20240814EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/14/2024	08/07/2025	733	4,000,000	5455.21	326,612			33,946		574,379			(166,058)				0010
.Y081424SPX EUR008/14/25|.Y081424|&20240814EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/14/2024	08/14/2025	1,172	6,395,000	5455.21	355,153			43,049		608,733			(177,087)				0010
.E081424SPX EUR008/14/25|.E081424|&20240814EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/14/2024	08/14/2025	478	2,610,000	5455.21	64,652			7,837		99,699			(32,237)				0010
.081424MEEJ EUR008/14/25|.081424M|&20240814EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2024	08/14/2025	1,989	285,000	143.26	8,636			1,047		3,757			(4,306)				0010
.081424FEEJ EUR008/14/25|.081424F|&20240814EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2024	08/14/2025	8,516	1,220,000	143.26	29,646			3,593		16,053			(14,782)				0010
.D241408SPX EUR008/14/25|.D241408|&20240814EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/14/2024	08/14/2025	2,423	13,220,000	5455.21	782,399			94,836		1,366,188			(390,122)				0010
.K241408SPX EUR008/14/26|.K241408|&20240814EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/14/2024	08/14/2026	422	2,300,000	5455.21	288,036			471,361		471,361	58,748						0010
.081424PEEJ EUR008/14/25|.081424P|&20240814EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2024	08/14/2025	4,223	605,000	143.26	18,755			2,273		7,975			(9,352)				0010
.L241408SPX EUR008/14/26|.L241408|&20240814EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/14/2024	08/14/2026	104	570,000	5455.21	71,383			40,104		116,816			(17,748)				0010

STATEMENT AS OF JUNE 30, 2025 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)
.C241408SPX EUR008/14/25|.C241408| &20240814EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	08/14/2024	08/14/2025	1,075	5,865,000	5455.21	346,921			605,657		605,657	126,172						0010
.C081424SPX EUR008/14/25|.C081424| &20240814EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	08/14/2024	08/14/2025	623	3,400,000	5455.21	64,192			7,781		97,623			(32,008)				0010
.A241408SPX EUR008/14/25|.A241408| &20240814EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	08/14/2024	08/14/2025	660	3,600,000	5455.21	206,762			25,062		357,724			(103,096)				0010
.T081424SPX EUR008/14/25|.T081424| &20240814EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	08/14/2024	08/14/2025	1,139	6,215,000	5455.21	296,381			491,328		491,328	96,252						0010
.081424DEEJ EUR008/14/25|.081424D| &20240814EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/14/2024	08/14/2025	28,375	4,065,000	143.26	78,455			9,510		51,543			(39,119)				0010
.P081424SPX EUR008/14/25|.P081424| &20240814EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	08/14/2024	08/14/2025	292	1,595,000	5455.21	68,673			8,324		111,910			(34,242)				0010
.K081424SPX EUR008/14/25|.K081424| &20240814EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	08/14/2024	08/14/2025	2,438	13,300,000	5455.21	521,480			838,080		838,080	157,747						0010
.L081424SPX EUR008/14/25|.L081424| &20240814EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	08/14/2024	08/14/2025	405	2,210,000	5455.21	91,516			11,093		148,179			(45,632)				0010
.081424TEEJ EUR008/14/25|.081424T| &20240814EIVO014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/14/2024	08/14/2025	77,098	11,045,000	143.26	342,395			145,597		145,597	(50,471)						0010
.X081424SPX EUR008/14/25|.X081424| &20240814EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	08/14/2024	08/14/2025	339	1,850,000	5455.21	102,335			12,404		175,216			(51,026)				0010
.081424VEEJ EUR008/14/25|.081424V| &20240814EIVO016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/14/2024	08/14/2025	4,502	645,000	143.26	19,995			2,424		8,502			(9,970)				0010
.Z081424SPX EUR008/14/25|.Z081424| &20240814EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	08/14/2024	08/14/2025	1,537	8,385,000	5455.21	466,583			800,164		800,164	164,011						0010
.O081424SPX EUR008/14/25|.O081424| &20240814EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	08/14/2024	08/14/2025	1,326	7,235,000	5455.21	311,503			37,758		507,629			(155,322)				0010
.081424WEEJ EUR008/14/26|.081424W| &20240814EIVO017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/14/2024	08/14/2026	1,536	220,000	143.26	9,284			5,216		6,697			(2,308)				0010
.V081424SPX EUR008/14/25|.V081424| &20240814EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	08/14/2024	08/14/2025	191	1,040,000	5455.21	53,912			90,886		90,886	18,239						0010
.D081424SPX EUR008/14/25|.D081424| &20240814EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	08/14/2024	08/14/2025	1,131	6,170,000	5455.21	143,292			17,369		220,095			(71,449)				0010
.R081424SPX EUR008/14/25|.R081424| &20240814EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	08/14/2024	08/14/2025	2,307	12,585,000	5455.21	570,893			69,199		938,481			(284,660)				0010
.081424UEEJ EUR008/14/26|.081424U| &20240814EIVO015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/14/2024	08/14/2026	35,879	5,140,000	143.26	216,908			156,458		156,458	5,010						0010
.H081424SPX EUR008/14/25|.H081424| &20240814EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	08/14/2024	08/14/2025	690	3,765,000	5455.21	121,587			14,738		191,308			(60,626)				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)
.G241408SPX EQFWD07/07/2|.G241408|&20240814EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/14/2024	07/07/2025	2,291	12,500,000	5455.21	962,638			17,772		1,727,765			(536,115)				0010
.U081424SPX EUR008/14/25|.U081424|&20240814EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/14/2024	08/14/2025	882	4,810,000	5455.21	244,276			409,951		409,951	81,773						0010
.G081424SPX EUR008/14/25|.G081424|&20240814EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/14/2024	08/14/2025	518	2,825,000	5455.21	84,982			10,301		132,862			(42,374)				0010
.081424AEEJ EUR008/07/25|.081424A|&20240814EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2024	08/07/2025	2,728	385,000	141.14	14,284			1,485		9,062			(7,262)				0010
.Q081424SPX EUR008/14/25|.Q081424|&20240814EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/14/2024	08/14/2025	13,366	72,915,000	5455.21	3,307,643			5,437,370		5,437,370	1,050,343						0010
.081424BEEJ EUR008/14/25|.081424B|&20240814EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2024	08/14/2025	19,405	2,780,000	143.26	30,580			3,707		24,332			(15,248)				0010
.W081424SPX EUR008/14/25|.W081424|&20240814EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/14/2024	08/14/2025	234	1,275,000	5455.21	67,405			8,170		114,153			(33,610)				0010
.N081424SPX EUR008/14/25|.N081424|&20240814EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/14/2024	08/14/2025	269	1,470,000	5455.21	63,222			103,010		103,010	19,663						0010
.M081424SPX EUR008/14/25|.M081424|&20240814EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/14/2024	08/14/2025	1,185	6,465,000	5455.21	270,470			32,784		438,665			(134,862)				0010
.F081424SPX EUR008/14/25|.F081424|&20240814EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/14/2024	08/14/2025	231	1,260,000	5455.21	33,074			4,009		51,187			(16,491)				0010
.J081424SPX EUR008/14/25|.J081424|&20240814EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/14/2024	08/14/2025	2,635	14,375,000	5455.21	548,550			66,491		878,574			(273,519)				0010
.I081424SPX EUR008/14/25|.I081424|&20240814EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/14/2024	08/14/2025	791	4,315,000	5455.21	151,008			18,304		239,421			(75,296)				0010
.S081424SPX EUR008/14/25|.S081424|&20240814EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/14/2024	08/14/2025	724	3,950,000	5455.21	182,545			22,127		301,069			(91,021)				0010
.081424YSPX ASIAN08/14/2|.081424Y|&20240814EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/14/2024	08/14/2025	155	845,000	5455.21	20,942			2,538		36,884			(10,442)				0010
.081424JEEJ EUR008/14/25|.081424J|&20240814EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2024	08/14/2025	12,495	1,790,000	143.26	53,342			6,466		23,596			(26,598)				0010
.B241408SPX EUR008/14/25|.B241408|&20240814EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/14/2024	08/14/2025	771	4,205,000	5455.21	247,309			29,977		430,988			(123,314)				0010
.081424XSPX ASIAN08/14/2|.081424X|&20240814EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/14/2024	08/14/2025	645	3,520,000	5455.21	43,877			5,318		70,013			(21,878)				0010
.081424LEEJ EUR008/14/25|.081424L|&20240814EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2024	08/14/2025	3,281	470,000	143.26	14,335			1,738		6,196			(7,148)				0010
.081424CEEJ EUR008/14/25|.081424C|&20240814EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2024	08/14/2025	27,468	3,935,000	143.26	68,076			8,252		47,981			(33,944)				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)
.081424KEEJ EUR008/14/25|.081424K|&20240814EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/14/2024	08/14/2025	3,665	525,000	143.26	15,803			1,915		6,921			(7,879)				0010
.S241408PDLV5E EUR007/14|.S241408|&20240814EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	08/14/2024	07/14/2025	2,490	944,056	379.12	33,325			4,269		4,269	(4,851)						0010
.V241408PDLV5E EUR008/14|.V241408|&20240814EIV0024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	08/14/2024	08/14/2025	109,443	42,375,244	387.19	1,038,193			53,719		53,719	(150,978)						0010
.M241408PDLV5E EUR007/21|.M241408|&20240814EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	08/14/2024	07/21/2025	636	241,452	379.62	7,920			467		1,146			(4,228)				0010
.T241408PDLV5E EUR008/14|.T241408|&20240814EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	08/14/2024	08/14/2025	6,308	2,442,541	387.19	59,842			7,254		3,096			(29,839)				0010
.X241408PDLV5E EUR008/14|.X241408|&20240814EIV0026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	08/14/2024	08/14/2026	1,593	616,718	387.19	21,215			11,919		7,523			(5,275)				0010
.N241408PDLV5E EUR008/14|.N241408|&20240814EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	08/14/2024	08/14/2025	893	345,852	387.19	7,436			901		438			(3,708)				0010
.W241408PDLV5E EUR007/14|.W241408|&20240814EIV0025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	08/14/2024	07/14/2026	1,544	588,706	381.29	24,549			13,314		10,105			(6,375)				0010
.Y241408PDLV5E EUR008/14|.Y241408|&20240814EIV0027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	08/14/2024	08/14/2026	5,696	2,205,360	387.19	75,864			42,622		26,903			(18,862)				0010
.O241408PDLV5E EUR008/14|.O241408|&20240814EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	08/14/2024	08/14/2025	696	269,593	387.19	6,605			801		342			(3,293)				0010
.Q241408PDLV5E EUR007/07|.Q241408|&20240814EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	08/14/2024	07/07/2025	615	231,946	377.27	8,860			164		1,531			(4,935)				0010
.U241408PDLV5E EUR008/14|.U241408|&20240814EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	08/14/2024	08/14/2025	16,363	6,335,399	387.19	155,217			18,814		8,031			(77,395)				0010
.R241408PDLV5E EUR007/14|.R241408|&20240814EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	08/14/2024	07/14/2025	2,233	846,510	379.04	29,966			1,173		3,922			(16,337)				0010
.082124NEEJ EUR008/21/25|.082124N|&20240821EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/21/2024	08/21/2025	2,174	315,000	144.89	9,608			1,350		2,528			(4,791)				0010
.082124VSPX ASIAN08/21/2|.082124V|&20240821EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	08/21/2024	08/21/2025	842	4,730,000	5620.85	59,645			8,380		94,085			(29,740)				0010
.K082124SPX EUR008/21/25|.K082124|&20240821EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/21/2024	08/21/2025	1,277	7,180,000	5620.85	313,048			43,982		470,710			(156,093)				0010
.082124WSPX ASIAN08/21/2|.082124W|&20240821EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	08/21/2024	08/21/2025	175	985,000	5620.85	23,749			3,337		40,396			(11,842)				0010
.082124IEEJ EUR008/21/25|.082124I|&20240821EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/21/2024	08/21/2025	3,554	515,000	144.89	12,515			1,758		4,127			(6,240)				0010
.L082124SPX EUR008/21/25|.L082124|&20240821EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/21/2024	08/21/2025	656	3,685,000	5620.85	169,142			23,764		255,920			(84,338)				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)
.082124MEEJ EUR008/21/25|.082124M|&20240821EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2024	08/21/2025	8,248	1,195,000	144.89	35,970			5,054		9,590			(17,935)				0010
.082124LEEJ EUR008/21/25|.082124L|&20240821EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2024	08/21/2025	17,462	2,530,000	144.89	75,394			10,593		20,304			(37,593)				0010
.082124KEEJ EUR008/21/25|.082124K|&20240821EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2024	08/21/2025	12,665	1,835,000	144.89	52,481			7,373		14,726			(26,168)				0010
.D082124SPX EUR008/21/25|.D082124|&20240821EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2024	08/21/2025	752	4,225,000	5620.85	123,370			17,333		179,695			(61,515)				0010
.082124BEEJ EUR008/21/25|.082124B|&20240821EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2024	08/21/2025	22,465	3,255,000	144.89	36,131			5,076		18,399			(18,015)				0010
.082124JEEJ EUR008/21/25|.082124J|&20240821EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2024	08/21/2025	11,975	1,735,000	144.89	45,284			6,362		13,921			(22,579)				0010
.082124XSPX ASIAN08/21/2|.082124X|&20240821EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/21/2024	08/21/2025	526	2,955,000	5620.85	98,638			13,858		142,055			(49,183)				0010
.082124DEEJ EUR008/21/25|.082124D|&20240821EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2024	08/21/2025	26,434	3,830,000	144.89	66,642			9,363		28,899			(33,229)				0010
.F082124SPX EUR008/21/25|.F082124|&20240821EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2024	08/21/2025	812	4,565,000	5620.85	160,825			22,595		237,092			(80,191)				0010
.082124UEEJ EUR008/21/26|.082124U|&20240821EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2024	08/21/2026	5,970	865,000	144.89	36,590			20,908		21,689			(9,097)				0010
.082124SEEJ EUR008/21/25|.082124S|&20240821EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2024	08/21/2025	3,668	550,000	149.96115	9,735			1,368		408			(4,854)				0010
.082124TEEJ EUR008/21/25|.082124T|&20240821EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2024	08/21/2025	14,011	2,030,000	144.89	63,133			8,870		16,291			(31,479)				0010
.082124EEEJ EUR008/21/25|.082124E|&20240821EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2024	08/21/2025	17,185	2,490,000	144.89	47,808			6,717		19,367			(23,838)				0010
.N242108SPX DIGITAL08/21|.N242108|&20240821EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2024	08/21/2025	1,003	5,640,000	5620.85	329,884			46,347		450,839			(164,487)				0010
.E082124SPX EUR008/21/25|.E082124|&20240821EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2024	08/21/2025	1,158	6,510,000	5620.85	213,072			29,936		312,461			(106,243)				0010
.V082124SPX EUR008/21/25|.V082124|&20240821EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2024	08/21/2025	1,250	7,025,000	5620.85	418,198			58,755		651,999			(208,523)				0010
.G082124SPX EUR008/21/25|.G082124|&20240821EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2024	08/21/2025	1,858	10,445,000	5620.85	404,326			56,806		600,870			(201,606)				0010
.R082124SPX EUR008/21/25|.R082124|&20240821EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2024	08/21/2025	1,791	10,065,000	5620.85	562,432			79,019		874,671			(280,441)				0010
.Q082124SPX EUR008/21/25|.Q082124|&20240821EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2024	08/21/2025	219	1,230,000	5620.85	62,718			8,812		96,268			(31,272)				0010

SCHEDULE DB - PART A - SECTION 1

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<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>.M082124SPX EUR008/21/25|.M082124|&20240821EIOS014</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>08/21/2024</td><td>08/21/2025</td><td>2,567</td><td>14,430,000</td><td>5620.85</td><td>662,337</td><td></td><td></td><td>93,056</td><td></td><td>1,002,152</td><td></td><td></td><td>(330,256)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.082124CEEJ EUR008/21/25|.082124C|&20240821EIOS032</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>08/21/2024</td><td>08/21/2025</td><td>2,174</td><td>315,000</td><td>144.89</td><td>5,072</td><td></td><td></td><td>713</td><td></td><td>2,302</td><td></td><td></td><td>(2,529)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.Z082124SPX EUR008/21/26|.Z082124|&20240821EIV0001</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>08/21/2024</td><td>08/21/2026</td><td>169</td><td>950,000</td><td>5620.85</td><td>121,819</td><td></td><td></td><td>69,611</td><td></td><td>167,086</td><td></td><td></td><td>(30,287)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.082124QEEJ EUR008/21/25|.082124Q|&20240821EIV0010</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>08/21/2024</td><td>08/21/2025</td><td>6,005</td><td>870,000</td><td>144.89</td><td>27,057</td><td></td><td></td><td>3,801</td><td></td><td>6,982</td><td></td><td></td><td>(13,491)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.082124YSPX ASIAN08/21/2|.082124Y|&20240821EIAS004</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Mizuho Markets Ameri 549300Y6K4T3QBM4LN29</td><td>08/21/2024</td><td>08/21/2025</td><td>60</td><td>335,000</td><td>5620.85</td><td>13,329</td><td></td><td></td><td>1,873</td><td></td><td>16,107</td><td></td><td></td><td>(6,646)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.I082124SPX EUR008/21/25|.I082124|&20240821EIOS010</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>08/21/2024</td><td>08/21/2025</td><td>471</td><td>2,645,000</td><td>5620.85</td><td>112,201</td><td></td><td></td><td>15,764</td><td></td><td>168,232</td><td></td><td></td><td>(55,946)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.082124AEEJ EUR008/14/25|.082124A|&20240821EIOS030</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>08/21/2024</td><td>08/14/2025</td><td>1,920</td><td>275,000</td><td>143.26</td><td>9,570</td><td></td><td></td><td>1,183</td><td></td><td>3,625</td><td></td><td></td><td>(4,866)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.C082124SPX EUR008/21/25|.C082124|&20240821EIOS004</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>08/21/2024</td><td>08/21/2025</td><td>560</td><td>3,150,000</td><td>5620.85</td><td>79,538</td><td></td><td></td><td>11,175</td><td></td><td>114,983</td><td></td><td></td><td>(39,659)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.082124OEEJ EUR008/21/25|.082124O|&20240821EIOS044</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>08/21/2024</td><td>08/21/2025</td><td>2,623</td><td>380,000</td><td>144.89</td><td>11,438</td><td></td><td></td><td>1,607</td><td></td><td>3,050</td><td></td><td></td><td>(5,703)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.U082124SPX EUR008/21/25|.U082124|&20240821EIOS022</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>08/21/2024</td><td>08/21/2025</td><td>736</td><td>4,135,000</td><td>5620.85</td><td>242,187</td><td></td><td></td><td>34,026</td><td></td><td>377,394</td><td></td><td></td><td>(120,760)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.082124PEEJ EUR008/21/25|.082124P|&20240821EIOS045</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>08/21/2024</td><td>08/21/2025</td><td>9,939</td><td>1,440,000</td><td>144.89</td><td>43,920</td><td></td><td></td><td>6,171</td><td></td><td>11,556</td><td></td><td></td><td>(21,900)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.082124FEEJ EUR008/21/25|.082124F|&20240821EIOS035</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>08/21/2024</td><td>08/21/2025</td><td>2,864</td><td>415,000</td><td>144.89</td><td>8,259</td><td></td><td></td><td>1,160</td><td></td><td>3,253</td><td></td><td></td><td>(4,118)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.J082124SPX EUR008/21/25|.J082124|&20240821EIOS011</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>08/21/2024</td><td>08/21/2025</td><td>1,875</td><td>10,540,000</td><td>5620.85</td><td>449,109</td><td></td><td></td><td>63,098</td><td></td><td>673,698</td><td></td><td></td><td>(223,936)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.B082124SPX EUR008/21/25|.B082124|&20240821EIOS003</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>08/21/2024</td><td>08/21/2025</td><td>1,548</td><td>8,700,000</td><td>5620.85</td><td>205,842</td><td></td><td></td><td>28,920</td><td></td><td>296,822</td><td></td><td></td><td>(102,637)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.T082124SPX EUR008/21/25|.T082124|&20240821EIOS021</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>08/21/2024</td><td>08/21/2025</td><td>1,694</td><td>9,520,000</td><td>5620.85</td><td>550,827</td><td></td><td></td><td>77,389</td><td></td><td>857,896</td><td></td><td></td><td>(274,655)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.082124REEJ EUR008/21/25|.082124R|&20240821EIV0011</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>08/21/2024</td><td>08/21/2025</td><td>1,741</td><td>255,000</td><td>146.469301</td><td>6,707</td><td></td><td></td><td>942</td><td></td><td>1,102</td><td></td><td></td><td>(3,344)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.082124HEEJ EUR008/21/25|.082124H|&20240821EIOS037</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>08/21/2024</td><td>08/21/2025</td><td>4,383</td><td>635,000</td><td>144.89</td><td>14,478</td><td></td><td></td><td>2,034</td><td></td><td>5,073</td><td></td><td></td><td>(7,219)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.A082124SPX EUR008/21/25|.A082124|&20240821EIOS002</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>08/21/2024</td><td>08/21/2025</td><td>603</td><td>3,390,000</td><td>5620.85</td><td>65,156</td><td></td><td></td><td>9,154</td><td></td><td>93,289</td><td></td><td></td><td>(32,488)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.M242108SPX DIGITAL08/21|.M242108|&20240821EID0002</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Barclays Bank PLC G5GSEF7VJP5I7OUK5573</td><td>08/21/2024</td><td>08/21/2025</td><td>251</td><td>1,410,000</td><td>5620.85</td><td>82,471</td><td></td><td></td><td>11,587</td><td></td><td>112,710</td><td></td><td></td><td>(41,122)</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)
.S082124SPX EUR008/21/25|.S082124|&20240821EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2024	08/21/2025	474	2,665,000	5620.85	149,400			20,990		232,381			(74,494)				0010
.082124GEEJ EUR008/21/25|.082124G|&20240821EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2024	08/21/2025	11,077	1,605,000	144.89	34,508			4,848		12,750			(17,206)				0010
.082124ZSPX EUR008/21/25|.082124Z|&20240821EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2024	08/21/2025	1,752	9,845,000	5620.85	128,477			18,051		181,817			(64,062)				0010
.082224FMXEA EUR007/28/2|.082224F|&20240822EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/22/2024	07/28/2025	466	1,090,393	2339.9	29,109			2,339		43,806			(15,681)				0010
.082224GMXEA EUR008/07/2|.082224G|&20240822EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/22/2024	08/07/2025	364	826,546	2270.73	12,911			1,381		16,306			(6,754)				0010
.082224HMXEA EUR008/07/2|.082224H|&20240822EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/22/2024	08/07/2025	779	1,768,899	2270.73	63,357			6,775		88,632			(33,143)				0010
.082224IMXEA EUR008/14/2|.082224I|&20240822EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/22/2024	08/14/2025	342	799,695	2338.29	12,555			1,565		17,117			(6,438)				0010
.082224DMXEA ASIAN08/21/|.082224D|&20240822EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/22/2024	08/21/2025	125	301,411	2411.29	5,657			801		5,866			(2,844)				0010
.082224CMXEA ASIAN08/14/|.082224C|&20240822EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/22/2024	08/14/2025	266	621,985	2338.29	15,251			1,901		22,874			(7,820)				0010
.082224EMXEA EUR007/28/2|.082224E|&20240822EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/22/2024	07/28/2025	275	643,473	2339.9	9,474			761		13,026			(5,104)				0010
.082224AMXEA ASIAN07/29/|.082224A|&20240822EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/22/2024	07/29/2025	367	858,743	2339.9	24,221			2,012		37,762			(13,009)				0010
.082224KMXEA EUR008/21/2|.082224K|&20240822EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/22/2024	08/21/2025	205	494,314	2411.29	7,158			1,014		10,627			(3,599)				0010
.082224LMXEA EUR008/21/2|.082224L|&20240822EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/22/2024	08/21/2025	403	971,750	2411.29	26,457			3,748		43,890			(13,302)				0010
.082224BMXEA ASIAN08/07/|.082224B|&20240822EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/22/2024	08/07/2025	406	921,916	2270.73	36,115			3,862		49,181			(18,893)				0010
.082224JMXEA EUR008/14/2|.082224J|&20240822EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/22/2024	08/14/2025	326	762,283	2338.29	24,420			3,044		36,942			(12,521)				0010
.R242108PDLV5E EUR007/28|.R242108|&20240821EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/21/2024	07/28/2025	2,470	941,869	381.29	32,965			2,626		3,432			(17,601)				0010
.U242108PDLV5E EUR007/21|.U242108|&20240821EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/21/2024	07/21/2026	1,441	547,205	379.62	25,664			14,176		10,466			(6,665)				0010
.T242108PDLV5E EUR008/21|.T242108|&20240821EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/21/2024	08/21/2025	12,386	4,819,016	389.06	118,066			16,588		4,657			(58,870)				0010
.W242108PDLV5E EUR008/21|.W242108|&20240821EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/21/2024	08/21/2026	29,200	11,360,599	389.06	390,805			223,317		122,899			(97,164)				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)
.Q242108PDLV5E EUR008/21|.Q242108|&20 240821EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/21/2024	08/21/2025	1,433	557,592	389.06	13,661			1,919		539			(6,812)				0010
.S242108PDLV5E EUR008/21|.S242108|&20 240821EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/21/2024	08/21/2025	2,785	1,083,682	389.06	26,550			3,730		1,047			(13,239)				0010
.V242108PDLV5E EUR008/21|.V242108|&20 240821EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/21/2024	08/21/2026	5,006	1,947,532	389.06	66,995			38,283		21,068			(16,657)				0010
.P242108PDLV5E EUR008/21|.P242108|&20 240821EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/21/2024	08/21/2025	1,356	527,611	389.06	12,030			1,690		510			(5,998)				0010
.082324FNDX EUR008/14/25|.082324F|&20240823EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/23/2024	08/14/2025	47	894,066	19022.68	58,648			7,331		97,617			(30,157)				0010
.082324GNDX EUR008/21/25|.082324G|&20240823EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/23/2024	08/21/2025	24	475,796	19824.84	26,011			3,695		47,089			(13,114)				0010
.082324DNDX EUR008/14/25|.082324D|&20240823EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/23/2024	08/14/2025	188	3,576,264	19022.68	234,594			29,324		390,469			(120,629)				0010
.082324ENDX EUR008/21/25|.082324E|&20240823EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/23/2024	08/21/2025	96	1,903,185	19824.84	104,043			14,780		188,356			(52,456)				0010
.082324LNDX DIGITAL08/14|.082324L|&20240823EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/23/2024	08/14/2025	208	3,955,000	19022.68	245,961			30,745		352,183			(126,474)				0010
.082324MNDX DIGITAL08/21|.082324M|&20240823EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/23/2024	08/21/2025	128	2,545,000	19824.84	140,662			19,983		218,100			(70,919)				0010
.082324NNDX DIGITAL08/14|.082324N|&20240823EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/23/2024	08/14/2025	52	990,000	19022.68	61,568			7,696		88,157			(31,659)				0010
.082324ONDX DIGITAL08/21|.082324O|&20240823EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/23/2024	08/21/2025	32	635,000	19824.84	35,096			4,986		54,418			(17,695)				0010
.R082824SPX EUR008/28/25|.R082824|&20240828EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2024	08/28/2025	1,636	9,150,000	5592.18	421,266			67,310		635,400			(210,053)				0010
.X082824SPX EUR008/28/25|.X082824|&20240828EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2024	08/28/2025	498	2,785,000	5592.18	167,044			26,690		262,721			(83,292)				0010
.082824HEEJ EUR008/28/25|.082824H|&20240828EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2024	08/28/2025	36,743	5,330,000	145.06	103,402			16,522		41,900			(51,558)				0010
.082824GEEJ EUR008/28/25|.082824G|&20240828EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2024	08/28/2025	2,309	335,000	145.06	6,265			1,001		2,606			(3,124)				0010
.082824TEEJ EUR004/14/26|.082824T|&20240828EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2024	04/14/2026	1,307	185,000	141.55	9,639			4,673		6,154			(2,947)				0010
.H082824SPX EUR008/28/25|.H082824|&20240828EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2024	08/28/2025	2,343	13,100,000	5592.18	172,134			27,504		242,038			(85,830)				0010
.T082824SPX EUR008/28/25|.T082824|&20240828EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2024	08/28/2025	277	1,550,000	5592.18	85,684			13,691		133,075			(42,724)				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)
.Y082824SPX EUR08/28/25|.Y082824|&20240828EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2024	08/28/2025	303	1,565,000	5172.77	214,311			34,243		300,682			(106,860)				0010
.P082824SPX EUR08/28/25|.P082824|&20240828EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2024	08/28/2025	331	1,850,000	5592.18	79,162			12,648		118,452			(39,472)				0010
.G082824SPX ASIAN08/28/2|.G082824|&20240828EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/28/2024	08/28/2025	128	715,000	5592.18	27,090			4,328		43,515			(13,508)				0010
.I082824SPX EUR08/28/25|.I082824|&20240828EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2024	08/28/2025	1,198	6,700,000	5592.18	129,511			20,693		184,198			(64,577)				0010
.S082824SPX EUR08/28/25|.S082824|&20240828EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2024	08/28/2025	2,133	11,930,000	5592.18	549,734			87,836		829,357			(274,110)				0010
.082824FEEJ EUR08/28/25|.082824F|&20240828EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2024	08/28/2025	17,613	2,555,000	145.06	44,457			7,103		19,354			(22,167)				0010
.O082824SPX EUR08/28/25|.O082824|&20240828EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2024	08/28/2025	1,005	5,620,000	5592.18	238,850			38,163		357,149			(119,096)				0010
.E082824SPX ASIAN08/28/2|.E082824|&20240828EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/28/2024	08/28/2025	266	1,490,000	5592.18	40,909			6,536		72,389			(20,398)				0010
.C082824EEJ EUR08/28/25|.C082824|&20240828EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2024	08/28/2025	3,929	570,000	145.074506	17,727			2,832		4,631			(8,839)				0010
.082824XEEJ EUR08/28/25|.082824X|&20240828EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2024	08/28/2025	2,814	410,000	145.71277	11,931			1,906		2,658			(5,949)				0010
.U082824SPX EUR08/28/25|.U082824|&20240828EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2024	08/28/2025	882	4,930,000	5592.18	276,425			44,167		430,423			(137,832)				0010
.D082824SPX ASIAN08/28/2|.D082824|&20240828EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/28/2024	08/28/2025	739	4,130,000	5592.18	52,600			8,404		82,219			(26,227)				0010
.082824WEEJ EUR08/21/26|.082824W|&20240828EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2024	08/21/2026	2,485	360,000	144.89	15,480			8,932		9,027			(3,886)				0010
.082824MEEJ EUR08/28/25|.082824M|&20240828EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2024	08/28/2025	3,068	445,000	145.06	10,947			1,749		3,626			(5,458)				0010
.082824VEEJ EUR06/15/26|.082824V|&20240828EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2024	06/15/2026	1,250	180,000	143.98	7,992			4,265		4,664			(2,212)				0010
.L082824SPX EUR08/28/25|.L082824|&20240828EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2024	08/28/2025	1,162	6,500,000	5592.18	207,805			33,203		303,490			(103,616)				0010
.V082824SPX EUR08/28/25|.V082824|&20240828EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2024	08/28/2025	3,935	22,005,000	5592.18	1,280,471			204,593		2,007,704			(638,472)				0010
.082824OEEJ EUR08/28/25|.082824O|&20240828EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2024	08/28/2025	14,442	2,095,000	145.06	60,127			9,607		17,107			(29,980)				0010
.082824NEEJ EUR08/28/25|.082824N|&20240828EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2024	08/28/2025	4,826	700,000	145.06	19,040			3,042		5,715			(9,494)				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)
.Q082824SPX EUR008/28/25|.Q082824|&20240828EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2024	08/28/2025	308	1,725,000	5592.18	75,469			12,058		113,182			(37,630)				0010
.A082824EEJ EUR008/28/25|.A082824|&20240828EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2024	08/28/2025	2,997	450,000	150.1371	8,010			1,280		397			(3,994)				0010
.B082824EEJ EUR008/28/26|.B082824|&20240828EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2024	08/28/2026	2,482	360,000	145.06	15,264			8,869		8,913			(3,795)				0010
.082824DEEJ EUR008/28/25|.082824D|&20240828EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2024	08/28/2025	21,681	3,145,000	145.06	34,910			5,578		17,526			(17,407)				0010
.082824SEEJ EUR008/28/25|.082824S|&20240828EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2024	08/28/2025	11,926	1,730,000	145.06	52,938			8,458		14,127			(26,396)				0010
.082824YEEJ EUR008/28/25|.082824Y|&20240828EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2024	08/28/2025	2,339	345,000	147.52602	8,280			1,323		1,085			(4,129)				0010
.A242808SPX DIGITAL08/28|.A242808|&20240828EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	08/28/2024	08/28/2025	1,356	7,585,000	5592.18	438,388			70,045		602,139			(218,590)				0010
.082824PEEJ EUR008/28/25|.082824P|&20240828EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2024	08/28/2025	14,132	2,050,000	145.06	61,295			9,794		16,740			(30,563)				0010
.K082824SPX EUR008/28/25|.K082824|&20240828EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2024	08/28/2025	250	1,400,000	5592.18	38,346			6,127		55,445			(19,120)				0010
.082824EEEJ EUR008/28/25|.082824E|&20240828EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2024	08/28/2025	1,896	275,000	145.06	4,455			712		2,014			(2,221)				0010
.082824ZEEJ EUR008/28/25|.082824Z|&20240828EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2024	08/28/2025	2,189	325,000	148.46891	7,020			1,122		667			(3,500)				0010
.J082824SPX EUR008/28/25|.J082824|&20240828EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2024	08/28/2025	1,931	10,800,000	5592.18	259,632			41,484		372,747			(129,458)				0010
.F082824SPX ASIAN08/28/2|.F082824|&20240828EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/28/2024	08/28/2025	396	2,215,000	5592.18	77,089			12,317		134,117			(38,438)				0010
.082824KEEJ EUR008/28/25|.082824K|&20240828EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2024	08/28/2025	4,274	620,000	145.06	14,136			2,259		5,028			(7,049)				0010
.082824QEEJ EUR008/28/25|.082824Q|&20240828EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2024	08/28/2025	5,894	855,000	145.06	25,821			4,126		6,982			(12,875)				0010
.082824REEJ EUR008/28/25|.082824R|&20240828EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2024	08/28/2025	2,585	375,000	145.06	11,475			1,833		3,062			(5,722)				0010
.082824LEEJ EUR008/28/25|.082824L|&20240828EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2024	08/28/2025	2,585	375,000	145.06	8,888			1,420		3,050			(4,432)				0010
.082824JEEJ EUR008/28/25|.082824J|&20240828EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2024	08/28/2025	7,686	1,115,000	145.06	23,973			3,830		8,969			(11,953)				0010
.Z082824SPX DIGITAL08/28|.Z082824|&20240828EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	08/28/2024	08/28/2025	339	1,895,000	5592.18	109,525			17,500		150,436			(54,612)				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)
.M082824SPX EUR008/28/25|.M082824| &20240828EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2024	08/28/2025	662	3,700,000	5592.18	133,718			21,365		197,100			(66,675)				0010
.082824IEEJ EUR008/28/25|.082824I| &20240828EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2024	08/28/2025	9,306	1,350,000	145.06	27,675			4,422		10,766			(13,799)				0010
.W082824SPX EUR008/28/25|.W082824| &20240828EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2024	08/28/2025	1,109	6,200,000	5592.18	362,018			57,843		567,906			(180,510)				0010
.N082824SPX EUR008/28/25|.N082824| &20240828EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2024	08/28/2025	2,799	15,650,000	5592.18	606,907			96,971		899,625			(302,618)				0010
.090924YSPX ASIAN09/09/2|.090924Y| &20240909EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/09/2024	09/09/2025	160	875,000	5471.05	34,388			6,631		68,183			(17,146)				0010
.R090924SPX EUR009/08/25|.R090924| &20240909EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2024	09/08/2025	1,762	9,640,000	5471.05	543,118			103,522		880,751			(271,559)				0010
.L090924SPX EUR009/08/25|.L090924| &20240909EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2024	09/08/2025	3,605	19,725,000	5471.05	903,602			172,234		1,414,442			(451,801)				0010
.090924OEEJ EUR009/08/25|.090924O| &20240909EIOS049	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2024	09/08/2025	3,217	465,000	144.56	14,229			2,712		4,838			(7,115)				0010
.K090924SPX EUR009/08/25|.K090924| &20240909EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2024	09/08/2025	346	1,895,000	5471.05	82,281			15,683		127,953			(41,140)				0010
.A090924SPX EUR009/08/25|.A090924| &20240909EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2024	09/08/2025	1,120	6,125,000	5471.05	115,640			22,042		170,654			(57,820)				0010
.T090924SPX EUR009/08/25|.T090924| &20240909EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2024	09/08/2025	419	2,295,000	5471.05	131,848			25,131		214,787			(65,924)				0010
.090924CEEJ EUR009/08/25|.090924C| &20240909EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2024	09/08/2025	13,040	1,885,000	144.56	34,307			6,539		18,001			(17,153)				0010
.090924PEEJ EUR009/08/25|.090924P| &20240909EIOS050	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2024	09/08/2025	2,214	320,000	144.56	9,664			1,842		3,330			(4,832)				0010
.M090924SPX EUR009/08/25|.M090924| &20240909EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2024	09/08/2025	3,221	17,620,000	5471.05	809,639			154,323		1,267,906			(404,820)				0010
.E240909SPX EUR009/08/25|.E240909| &20240909EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2024	09/08/2025	293	1,605,000	5471.05	136,377			25,994		234,665			(68,188)				0010
.090924DEEJ EUR009/08/25|.090924D| &20240909EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2024	09/08/2025	37,355	5,400,000	144.56	104,760			19,968		52,996			(52,380)				0010
.090924QEEJ EUR009/08/25|.090924Q| &20240909EIOS051	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2024	09/08/2025	14,804	2,140,000	144.56	65,484			12,482		22,267			(32,742)				0010
.090924NEEJ EUR009/08/25|.090924N| &20240909EIOS048	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2024	09/08/2025	2,525	365,000	144.56	11,023			2,101		3,798			(5,512)				0010
.T240909SPX DIGITAL09/08|.T240909| &20240909EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/09/2024	09/08/2025	2,616	14,310,000	5471.05	800,501			152,582		1,136,110			(400,251)				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)
.090924BEEJ EUR009/08/25|.090924B|&20240909EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2024	09/08/2025	22,413	3,240,000	144.56	56,376			10,746		30,291			(28,188)				0010
.V090924SPX EUR009/08/25|.V090924|&20240909EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2024	09/08/2025	5,544	30,330,000	5471.05	1,770,665			337,503		2,896,487			(885,333)				0010
.B090924SPX EUR009/08/25|.B090924|&20240909EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2024	09/08/2025	2,051	11,220,000	5471.05	260,753			49,702		387,883			(130,376)				0010
.I090924SPX EUR009/08/25|.I090924|&20240909EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2024	09/08/2025	3,163	17,305,000	5471.05	729,406			139,030		1,130,314			(364,703)				0010
.090924MEEJ EUR009/08/25|.090924M|&20240909EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2024	09/08/2025	17,225	2,490,000	144.56	74,700			14,238		25,908			(37,350)				0010
.W090924SPX EUR009/08/25|.W090924|&20240909EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2024	09/08/2025	1,621	8,870,000	5471.05	525,814			100,224		863,820			(262,907)				0010
.090924ZSPX EUR009/08/25|.090924Z|&20240909EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2024	09/08/2025	3,136	17,155,000	5471.05	219,584			41,854		320,848			(109,792)				0010
.Y090924SPX EUR009/08/25|.Y090924|&20240909EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2024	09/08/2025	899	4,920,000	5471.05	296,036			56,427		488,329			(148,018)				0010
.J090924SPX EUR009/08/25|.J090924|&20240909EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2024	09/08/2025	885	4,840,000	5471.05	204,732			39,024		317,376			(102,366)				0010
.090924UEEJ EUR009/08/25|.090924U|&20240909EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2024	09/08/2025	10,894	1,575,000	144.574456	48,983			9,336		16,316			(24,491)				0010
.090924KEEJ EUR009/08/25|.090924K|&20240909EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2024	09/08/2025	7,090	1,025,000	144.56	27,983			5,334		10,661			(13,991)				0010
.090924TEEJ EUR009/08/26|.090924T|&20240909EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2024	09/08/2026	4,012	580,000	144.56	24,708			14,750		15,445			(6,152)				0010
.C090924SPX EUR009/08/25|.C090924|&20240909EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2024	09/08/2025	631	3,450,000	5471.05	85,353			16,269		127,348			(42,677)				0010
.U090924SPX EUR009/08/25|.U090924|&20240909EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2024	09/08/2025	1,386	7,585,000	5471.05	442,812			84,403		724,361			(221,406)				0010
.090924LEEJ EUR009/08/25|.090924L|&20240909EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2024	09/08/2025	22,517	3,255,000	144.56	93,419			17,806		33,867			(46,709)				0010
.090924REEJ EUR009/08/25|.090924R|&20240909EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2024	09/08/2025	4,254	615,000	144.56	19,188			3,657		6,399			(9,594)				0010
.090924AEEJ EUR009/08/25|.090924A|&20240909EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2024	09/08/2025	31,233	4,515,000	144.56	50,117			9,553		29,764			(25,058)				0010
.090924SEEJ EUR009/08/25|.090924S|&20240909EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2024	09/08/2025	9,624	1,440,000	149.6196	25,632			4,886		2,154			(12,816)				0010
.090924JEEJ EUR009/08/25|.090924J|&20240909EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2024	09/08/2025	5,084	735,000	144.56	19,331			3,685		7,639			(9,665)				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)
.E090924SPX EUR009/08/25|.E090924| &20240909EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2024	09/08/2025	1,539	8,420,000	5471.05	262,872			50,106		397,197			(131,436)				0010
.D090924SPX EUR009/08/25|.D090924| &20240909EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2024	09/08/2025	497	2,720,000	5471.05	75,072			14,309		112,594			(37,536)				0010
.X090924SPX EUR009/08/25|.X090924| &20240909EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2024	09/08/2025	631	3,450,000	5471.05	205,655			39,199		338,314			(102,827)				0010
.F090924SPX EUR009/08/25|.F090924| &20240909EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2024	09/08/2025	875	4,785,000	5471.05	171,112			32,615		261,032			(85,556)				0010
.090924IEEJ EUR009/08/25|.090924I| &20240909EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2024	09/08/2025	5,984	865,000	144.56	21,106			4,023		8,953			(10,553)				0010
.S090924SPX EUR009/08/25|.S090924| &20240909EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2024	09/08/2025	604	3,305,000	5471.05	186,832			35,612		303,222			(93,416)				0010
.090924HEEJ EUR009/08/25|.090924H| &20240909EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2024	09/08/2025	7,021	1,015,000	144.56	24,056			4,585		10,472			(12,028)				0010
.090924XSPX ASIAN09/09/2|.090924X| &20240909EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/09/2024	09/09/2025	292	1,600,000	5471.05	55,200			10,645		105,294			(27,524)				0010
.090924GEEJ EUR009/08/25|.090924G| &20240909EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2024	09/08/2025	2,940	425,000	144.56	9,733			1,855		4,363			(4,866)				0010
.090924WSPX ASIAN09/09/2|.090924W| &20240909EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/09/2024	09/09/2025	197	1,080,000	5471.05	25,056			4,832		43,048			(12,493)				0010
.S240909SPX DIGITAL09/08|.S240909| &20240909EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/09/2024	09/08/2025	653	3,575,000	5471.05	199,986			38,119		283,829			(99,993)				0010
.G090924SPX EUR009/08/25|.G090924| &20240909EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2024	09/08/2025	3,743	20,480,000	5471.05	785,818			149,783		1,206,078			(392,909)				0010
.090924FEEJ EUR009/08/25|.090924F| &20240909EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2024	09/08/2025	9,477	1,370,000	144.56	29,455			5,614		13,886			(14,727)				0010
.090924VSPX ASIAN09/09/2|.090924V| &20240909EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/09/2024	09/09/2025	909	4,975,000	5471.05	63,183			12,184		100,540			(31,504)				0010
.090924EEEJ EUR009/08/25|.090924E| &20240909EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2024	09/08/2025	10,826	1,565,000	144.56	32,083			6,115		15,662			(16,041)				0010
.240909DPDLV5E EUR009/08|.240909D|&20 240909EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/09/2024	09/08/2026	4,270	1,671,112	391.37	58,155			34,717		15,844			(14,479)				0010
.Z240909PDLV5E EUR008/21|.Z240909|&20 240909EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/09/2024	08/21/2025	2,627	1,022,249	389.06	27,907			4,137		987			(14,684)				0010
.240909APDLV5E EUR009/08|.240909A|&20 240909EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/09/2024	09/08/2025	6,702	2,622,860	391.37	64,522			12,298		2,433			(32,261)				0010
.X240909PDLV5E EUR007/28|.X240909|&20 240909EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/09/2024	07/28/2025	1,158	441,365	381.29	16,993			1,434		1,601			(9,611)				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)
.Y240909PDLV5E EUR007/28|.Y240909|&20 240909EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/09/2024	07/28/2025	3,737	1,424,891	381.29	54,858			4,629		5,170			(31,029)				0010
.240909BPDLV5E EUR009/08|.240909B|&20 240909EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/09/2024	09/08/2025	17,606	6,890,566	391.37	169,508			32,310		6,391			(84,754)				0010
.240909CPDLV5E EUR007/28|.240909C|&20 240909EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/09/2024	07/28/2026	3,516	1,340,459	381.29	64,610			36,974		23,239			(17,072)				0010
.W240909PDLV5E EUR009/08|.W240909|&20 240909EIOS052	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/09/2024	09/08/2025	891	348,887	391.37	8,583			1,636		324			(4,291)				0010
.240909EPDLV5E EUR009/08|.240909E|&20 240909EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/09/2024	09/08/2026	10,738	4,202,505	391.37	146,247			87,306		39,844			(36,411)				0010
.091124FNDX EUR009/08/25|.091124F|&20240911EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/11/2024	09/08/2025	331	6,176,718	18660.78	369,429			70,807		638,425			(185,741)				0010
.091124GNDX EUR009/08/25|.091124G|&20240911EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/11/2024	09/08/2025	83	1,548,845	18660.78	92,636			17,755		160,088			(46,575)				0010
.091124LNDX DIGITAL08/28|.091124L|&20240911EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/11/2024	08/28/2025	170	3,280,000	19350.78	184,008			30,580		282,063			(95,431)				0010
.091124MNDX DIGITAL08/28|.091124M|&20240911EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/11/2024	08/28/2025	42	820,000	19350.78	46,002			7,645		70,516			(23,858)				0010
.091124NNDX DIGITAL09/08|.091124N|&20240911EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/11/2024	09/08/2025	344	6,425,000	18660.78	355,945			68,223		550,166			(178,961)				0010
.091124ENDX EUR008/28/25|.091124E|&20240911EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/11/2024	08/28/2025	41	793,382	19350.78	41,473			6,892		80,993			(21,509)				0010
.091124DNDX EUR008/28/25|.091124D|&20240911EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/11/2024	08/28/2025	162	3,134,826	19350.78	163,869			27,233		320,023			(84,987)				0010
.091124ONDX DIGITAL09/08|.091124O|&20240911EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/11/2024	09/08/2025	86	1,605,000	18660.78	88,917			17,042		137,434			(44,705)				0010
.091324BSPX EUR007/14/25|.091324B|&20240913EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/13/2024	07/14/2025	319	1,796,359	5631.22	69,223			116,177		116,177	31,733						0010
.091324RSPX DIGITAL08/07|.091324R|&20240913EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/13/2024	08/07/2025	348	1,809,426	5199.5	126,080			14,398		155,476			(70,434)				0010
.091324TSPX DIGITAL08/14|.091324T|&20240913EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/13/2024	08/14/2025	296	1,614,742	5455.21	102,617			13,641		136,526			(56,114)				0010
.091324FSPX EUR008/07/25|.091324F|&20240913EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/13/2024	08/07/2025	553	2,875,324	5199.5	159,427			18,206		212,913			(89,063)				0010
.091324KSPX EUR008/21/25|.091324K|&20240913EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/13/2024	08/21/2025	668	3,754,728	5620.85	165,963			25,042		254,640			(88,874)				0010
.091324ESPX EUR008/07/25|.091324E|&20240913EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/13/2024	08/07/2025	1,392	7,237,704	5199.5	379,617			43,351		505,271			(212,070)				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)
.091324USPX DIGITAL08/14|.091324U|&20240913EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/13/2024	08/14/2025	1,186	6,469,879	5455.21	411,162			54,656		547,025			(224,835)				0010
.091324DSPX EUR007/28/25|.091324D|&20240913EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/13/2024	07/28/2025	852	4,654,936	5463.54	314,924			27,079		493,131			(181,533)				0010
.091324LSPX EUR008/21/25|.091324L|&20240913EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/13/2024	08/21/2025	1,382	7,768,015	5620.85	448,155			67,621		712,741			(239,988)				0010
.091324ISPX EUR008/14/25|.091324I|&20240913EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/13/2024	08/14/2025	1,115	6,082,559	5455.21	414,295			55,072		624,151			(226,548)				0010
.091324OSPX EUR008/14/25|.091324O|&20240913EIVO003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/13/2024	08/14/2025	271	1,401,989	5182.45	194,281			25,826		271,208			(106,238)				0010
.091324CSPX EUR007/28/25|.091324C|&20240913EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/13/2024	07/28/2025	374	2,043,364	5463.54	95,924			8,248		142,284			(55,294)				0010
.091324SSPX DIGITAL08/07|.091324S|&20240913EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/13/2024	08/07/2025	1,390	7,227,305	5199.5	503,597			57,510		621,009			(281,330)				0010
.091324JSPX EUR008/21/25|.091324J|&20240913EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/13/2024	08/21/2025	712	4,002,045	5620.85	164,360			24,800		250,124			(88,015)				0010
.091324GSPX EUR008/07/25|.091324G|&20240913EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/13/2024	08/07/2025	1,351	7,024,525	5199.5	562,244			64,207		775,049			(314,093)				0010
.091324HSPX EUR008/14/25|.091324H|&20240913EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/13/2024	08/14/2025	1,703	9,290,223	5455.21	437,066			58,099		629,311			(239,000)				0010
.Z091624SPX EUR009/15/25|.Z091624|&20240916EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	386	2,175,000	5633.09	113,731			170,135		170,135	33,087						0010
.R241609SPX EUR009/14/26|.R241609|&20240916EIVO008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/14/2026	343	1,930,000	5633.09	245,400			341,586		341,586	43,282						0010
.091624XEEJ EUR009/15/25|.091624X|&20240916EIVO014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	88,704	12,980,000	146.33	406,274			81,045		81,045	(62,046)						0010
.L091624SPX EUR009/15/25|.L091624|&20240916EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	250	1,410,000	5633.09	46,897			67,054		67,054	12,092						0010
.091624YEEJ EUR009/14/26|.091624Y|&20240916EIVO015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/14/2026	31,983	4,680,000	146.33	199,836			100,338		100,338	(360)						0010
.M241609SPX EQFWD08/14/2|.M241609|&20240916EIVO003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	08/14/2025	1,331	7,500,000	5633.09	583,350			824,764		824,764	109,026						0010
.U091624SPX EUR009/15/25|.U091624|&20240916EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	12,507	70,455,000	5633.09	3,231,066			4,722,456		4,722,456	896,149						0010
.S091624SPX EUR009/15/25|.S091624|&20240916EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	321	1,810,000	5633.09	77,866			113,480		113,480	21,301						0010
.P091624SPX EUR009/15/25|.P091624|&20240916EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	2,182	12,290,000	5633.09	488,036			706,420		706,420	131,215						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)
.W091624SPX EUR009/15/25|.W091624|&20240916EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	992	5,590,000	5633.09	268,711			397,063		397,063	76,061						0010
.I241609SPX EUR009/15/25|.I241609|&20240916EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	1,434	8,080,000	5633.09	480,033			728,297		728,297	145,000						0010
.091624REEJ EUR009/15/25|.091624R|&20240916EIOS050	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	6,868	1,005,000	146.33	30,954			6,499		6,275			(15,477)				0010
.Y091624SPX EUR009/15/25|.Y091624|&20240916EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	2,075	11,690,000	5633.09	597,125			889,948		889,948	172,361						0010
.F241609SPX EUR009/15/25|.F241609|&20240916EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	1,318	7,425,000	5633.09	428,571			89,976		648,505			(214,286)				0010
.Q241609SPX EUR009/15/25|.Q241609|&20240916EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	195	1,100,000	5633.09	90,068			18,909		128,500			(45,034)				0010
.N091624SPX EUR009/15/25|.N091624|&20240916EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	2,604	14,670,000	5633.09	564,942			118,607		815,750			(282,471)				0010
.G241609SPX EUR009/15/25|.G241609|&20240916EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	2,179	12,275,000	5633.09	718,947			150,939		1,089,460			(359,473)				0010
.091624WEEJ EUR009/15/25|.091624W|&20240916EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	6,205	940,000	151.480816	16,732			3,513		692			(8,366)				0010
.091624QEEJ EUR009/15/25|.091624Q|&20240916EIOS049	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	2,973	435,000	146.33	13,224			2,776		2,716			(6,612)				0010
.091624KEEJ EUR009/15/25|.091624K|&20240916EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	6,663	975,000	146.33	22,035			4,626		6,015			(11,018)				0010
.D241609SPX EUR009/15/25|.D241609|&20240916EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	2,086	11,750,000	5633.09	658,118			138,168		993,294			(329,059)				0010
.M091624SPX EUR009/15/25|.M091624|&20240916EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	627	3,530,000	5633.09	126,551			26,569		181,778			(63,275)				0010
.091624SEEJ EUR009/08/25|.091624S|&20240916EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/08/2025	1,556	225,000	144.588912	8,370			1,627		2,321			(4,268)				0010
.R091624SPX EUR009/15/25|.R091624|&20240916EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	2,153	12,130,000	5633.09	512,493			107,595		745,738			(256,246)				0010
.V091624SPX EUR009/15/25|.V091624|&20240916EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	1,441	8,120,000	5633.09	370,759			77,839		544,267			(185,380)				0010
.K091624SPX EUR009/15/25|.K091624|&20240916EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	1,039	5,850,000	5633.09	189,599			39,805		270,603			(94,799)				0010
.A091624EEJ EUR009/14/26|.A091624|&20240916EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/14/2026	1,401	205,000	146.33	8,754			5,305		4,395			(2,182)				0010
.091624PEEJ EUR009/15/25|.091624P|&20240916EIOS048	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	8,337	1,220,000	146.33	36,722			7,710		7,617			(18,361)				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)
.T241609SPX DIGITAL09/15|.T241609|&20240916EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	2,418	13,620,000	5633.09	757,272			158,985		1,018,917			(378,636)				0010
.B091624SPX ASIAN09/15/2|.B091624|&20240916EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/16/2024	09/15/2025	735	4,140,000	5633.09	52,487			11,019		82,501			(26,243)				0010
.091624CEEJ EUR008/28/25|.091624C|&20240916EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	08/28/2025	1,654	240,000	145.06	8,184			1,380		1,960			(4,306)				0010
.C091624SPX ASIAN09/15/2|.C091624|&20240916EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/16/2024	09/15/2025	213	1,200,000	5633.09	33,026			6,934		57,298			(16,513)				0010
.091624ZEEJ EUR009/15/25|.091624Z|&20240916EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	9,533	1,395,000	146.33	43,664			9,167		8,710			(21,832)				0010
.D091624SPX ASIAN09/15/2|.D091624|&20240916EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/16/2024	09/15/2025	170	955,000	5633.09	32,888			6,905		54,526			(16,444)				0010
.A241609SPX EUR009/15/25|.A241609|&20240916EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	794	4,475,000	5633.09	241,203			50,639		362,576			(120,601)				0010
.T091624SPX EUR009/15/25|.T091624|&20240916EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	1,627	9,165,000	5633.09	418,107			87,779		613,615			(209,054)				0010
.J241609SPX EUR009/15/25|.J241609|&20240916EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	487	2,745,000	5633.09	163,080			34,238		247,423			(81,540)				0010
.H091624SPX EUR009/15/25|.H091624|&20240916EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	543	3,060,000	5633.09	76,286			16,016		107,481			(38,143)				0010
.0091624SPX EUR009/15/25|.0091624|&20240916EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	225	1,270,000	5633.09	49,809			10,457		72,011			(24,905)				0010
.091624EEEJ EUR009/15/25|.091624E|&20240916EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	4,442	650,000	146.33	10,335			2,170		3,555			(5,167)				0010
.091624GEEJ EUR009/15/25|.091624G|&20240916EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	10,046	1,470,000	146.33	27,342			5,740		8,635			(13,671)				0010
.091624FEEJ EUR009/15/25|.091624F|&20240916EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	27,985	4,095,000	146.33	71,663			15,045		23,458			(35,831)				0010
.G091624SPX EUR009/15/25|.G091624|&20240916EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	1,287	7,250,000	5633.09	170,230			35,739		239,269			(85,115)				0010
.J091624SPX EUR009/15/25|.J091624|&20240916EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	501	2,820,000	5633.09	84,318			17,702		119,813			(42,159)				0010
.C241609SPX EUR009/15/25|.C241609|&20240916EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	476	2,680,000	5633.09	149,892			31,469		226,235			(74,946)				0010
.091624HEEJ EUR009/15/25|.091624H|&20240916EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	26,960	3,945,000	146.33	76,928			16,151		23,540			(38,464)				0010
.0241609SPX EQFWD09/15/2|.0241609|&20240916EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	888	5,000,000	5633.09	409,400			85,951		584,090			(204,700)				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)
.I091624SPX EUR009/15/25|.I091624|&20240916EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	362	2,040,000	5633.09	53,550			11,243		75,616			(26,775)				0010
.E241609SPX EUR009/15/25|.E241609|&20240916EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	375	2,115,000	5633.09	121,845			25,581		184,362			(60,923)				0010
.091624IEEJ EUR009/15/25|.091624I|&20240916EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	7,381	1,080,000	146.33	22,248			4,671		6,544			(11,124)				0010
.091624UEEJ EUR009/15/25|.091624U|&20240916EIVO011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	1,555	230,000	147.910364	6,118			1,284		813			(3,059)				0010
.H241609SPX EUR009/15/25|.H241609|&20240916EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	667	3,755,000	5633.09	220,569			46,307		334,321			(110,284)				0010
.B241609SPX EUR009/15/25|.B241609|&20240916EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	185	1,040,000	5633.09	56,222			11,804		84,543			(28,111)				0010
.091624OEEJ EUR009/15/25|.091624O|&20240916EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	28,463	4,165,000	146.33	119,952			25,183		26,005			(59,976)				0010
.091624JEEJ EUR009/15/25|.091624J|&20240916EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	3,656	535,000	146.33	11,770			2,471		3,286			(5,885)				0010
.Q091624SPX EUR009/15/25|.Q091624|&20240916EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	555	3,125,000	5633.09	131,875			27,686		191,881			(65,938)				0010
.091624NEEJ EUR009/15/25|.091624N|&20240916EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	10,456	1,530,000	146.33	41,922			8,801		9,551			(20,961)				0010
.091624TEEJ EUR009/15/25|.091624T|&20240916EIVO010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	4,681	685,000	146.33	21,441			4,501		4,277			(10,720)				0010
.091624DEEJ EUR009/15/25|.091624D|&20240916EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	31,402	4,595,000	146.33	51,005			10,708		19,268			(25,502)				0010
.091624AEEJ EUR008/07/25|.091624A|&20240916EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	08/07/2025	14,525	2,050,000	141.14	71,135			8,149		47,786			(39,862)				0010
.091624MEEJ EUR009/15/25|.091624M|&20240916EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	2,494	365,000	146.33	8,943			1,877		2,270			(4,471)				0010
.F091624SPX EUR009/15/25|.F091624|&20240916EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	945	5,325,000	5633.09	101,122			21,230		141,020			(50,561)				0010
.X091624SPX EUR009/15/25|.X091624|&20240916EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	567	3,195,000	5633.09	160,006			33,592		237,795			(80,003)				0010
.091624BEEJ EUR008/07/25|.091624B|&20240916EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	08/07/2025	8,360	1,180,000	141.14	57,348			6,569		27,775			(32,136)				0010
.S241609SPX DIGITAL09/15|.S241609|&20240916EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	604	3,405,000	5633.09	189,318			39,746		254,729			(94,659)				0010
.091624LEEJ EUR009/15/25|.091624L|&20240916EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	6,492	950,000	146.33	22,705			4,767		5,896			(11,352)				0010

STATEMENT AS OF JUNE 30, 2025 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)
.E091624SPX EUR009/15/25|.E091624|&20240916EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	3,164	17,825,000	5633.09	230,299			48,350		318,143			(115,150)				0010
.091624VEEJ EUR009/15/25|.091624V|&20240916EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	5,743	860,000	149.754122	18,748			3,936		1,421			(9,374)				0010
.Z241609PDLV5E EUR009/15|.Z241609|&20240916EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	09/16/2024	09/15/2025	109,418	43,120,382	394.09	1,060,761			25,234		25,234	(89,320)						0010
.W241609PDLV5E EUR008/14|.W241609|&20240916EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	09/16/2024	08/14/2025	7,262	2,811,665	387.19	94,094			12,546		3,514			(51,609)				0010
.241609BPDLV5E EUR009/14|.241609B|&20240916EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	09/16/2024	09/14/2026	3,110	1,225,537	394.09	42,649			25,848		9,628			(10,633)				0010
.Y241609PDLV5E EUR009/15|.Y241609|&20240916EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	09/16/2024	09/15/2025	13,111	5,167,107	394.09	127,111			26,686		3,024			(63,555)				0010
.V241609PDLV5E EUR009/15|.V241609|&20240916EIOS052	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	09/16/2024	09/15/2025	878	346,020	394.09	8,512			1,787		202			(4,256)				0010
.X241609PDLV5E EUR009/15|.X241609|&20240916EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	09/16/2024	09/15/2025	2,812	1,108,241	394.09	27,263			5,724		649			(13,631)				0010
.U241609PDLV5E EUR009/15|.U241609|&20240916EIOS051	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	09/16/2024	09/15/2025	947	373,240	394.09	8,435			1,771		218			(4,218)				0010
.241609APDLV5E EUR009/14|.241609A|&20240916EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	09/16/2024	09/14/2026	455	179,451	394.09	6,245			3,785		1,410			(1,557)				0010
.092324WSPX ASIAN09/23/2|.092324W|&20240923EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	09/23/2024	09/23/2025	164	935,000	5718.57	32,640			7,553		39,782			(16,275)				0010
.092324CEEJ EUR009/22/25|.092324C|&20240923EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/23/2024	09/22/2025	9,908	1,455,000	146.85	26,918			6,172		7,692			(13,459)				0010
.N242309SPX DIGITAL09/22|.N242309|&20240923EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/23/2024	09/22/2025	411	2,350,000	5718.57	130,425			29,904		168,575			(65,213)				0010
.F092324SPX EUR009/22/25|.F092324|&20240923EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	09/23/2024	09/22/2025	1,899	10,860,000	5718.57	449,115			102,974		620,858			(224,558)				0010
.U092324SPX EUR009/22/25|.U092324|&20240923EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	09/23/2024	09/22/2025	537	3,070,000	5718.57	178,014			40,815		252,399			(89,007)				0010
.092324BEEJ EUR009/22/25|.092324B|&20240923EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/23/2024	09/22/2025	33,367	4,900,000	146.85	85,750			19,661		25,308			(42,875)				0010
.D092324SPX EUR009/22/25|.D092324|&20240923EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	09/23/2024	09/22/2025	1,167	6,675,000	5718.57	254,618			58,379		349,098			(127,309)				0010
.0923240EEJ EUR009/22/25|.0923240|&20240923EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/23/2024	09/22/2025	10,215	1,500,000	146.85	46,200			10,593		8,489			(23,100)				0010
.092324DEEJ EUR009/22/25|.092324D|&20240923EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/23/2024	09/22/2025	26,524	3,895,000	146.85	76,342			17,504		21,002			(38,171)				0010

SCHEDULE DB - PART A - SECTION 1

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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)
.K092324SPX EUR009/22/25|.K092324|&20240923EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/22/2025	312	1,785,000	5718.57	81,708			18,734		114,180			(40,854)				0010
.092324VSPX ASIAN09/23/2|.092324V|&20240923EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/23/2024	09/23/2025	212	1,215,000	5718.57	31,239			7,229		47,742			(15,576)				0010
.O092324SPX EUR009/22/25|.O092324|&20240923EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/22/2025	1,042	5,960,000	5718.57	298,983			68,551		420,994			(149,492)				0010
.C092324SPX EUR009/22/25|.C092324|&20240923EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/22/2025	585	3,345,000	5718.57	109,264			25,052		148,008			(54,632)				0010
.092324NEEJ EUR009/22/25|.092324N|&20240923EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/23/2024	09/22/2025	5,652	830,000	146.85	25,232			5,785		4,697			(12,616)				0010
.092324MEEJ EUR009/22/25|.092324M|&20240923EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/23/2024	09/22/2025	2,383	350,000	146.85	10,780			2,472		1,981			(5,390)				0010
.0242309SPX DIGITAL09/22|.0242309|&20240923EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/23/2024	09/22/2025	1,653	9,455,000	5718.57	524,753			120,316		678,244			(262,376)				0010
.092324USPX ASIAN09/23/2|.092324U|&20240923EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/23/2024	09/23/2025	861	4,925,000	5718.57	62,646			14,497		96,722			(31,237)				0010
.P092324SPX EUR009/22/25|.P092324|&20240923EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/22/2025	1,477	8,445,000	5718.57	453,792			104,046		641,340			(226,896)				0010
.092324LEEJ EUR009/22/25|.092324L|&20240923EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/23/2024	09/22/2025	17,058	2,505,000	146.85	76,152			17,460		14,176			(38,076)				0010
.T092324SPX EUR009/22/25|.T092324|&20240923EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/22/2025	595	3,405,000	5718.57	195,328			44,785		276,798			(97,664)				0010
.092324AEEJ EUR009/22/25|.092324A|&20240923EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/23/2024	09/22/2025	19,442	2,855,000	146.85	31,976			7,332		10,758			(15,988)				0010
.092324SEEJ EUR009/22/25|.092324S|&20240923EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/23/2024	09/22/2025	10,385	1,525,000	146.85	47,885			10,979		8,630			(23,942)				0010
.092324KEEJ EUR009/22/25|.092324K|&20240923EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/23/2024	09/22/2025	11,338	1,665,000	146.85	48,119			11,033		9,422			(24,059)				0010
.E092324SPX EUR009/22/25|.E092324|&20240923EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/22/2025	856	4,895,000	5718.57	189,118			43,361		259,664			(94,559)				0010
.092324JEEJ EUR009/22/25|.092324J|&20240923EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/23/2024	09/22/2025	7,457	1,095,000	146.85	30,003			6,879		6,195			(15,001)				0010
.V092324SPX EUR009/22/25|.V092324|&20240923EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/22/2025	1,550	8,865,000	5718.57	516,342			118,388		732,262			(258,171)				0010
.092324HEEJ EUR009/22/25|.092324H|&20240923EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/23/2024	09/22/2025	12,870	1,890,000	146.85	45,549			10,444		10,628			(22,774)				0010
.L092324SPX EUR009/22/25|.L092324|&20240923EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/22/2025	678	3,880,000	5718.57	185,988			42,644		261,349			(92,994)				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)
.092324ZSPX EUR009/22/25|.092324Z|&20240923EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/23/2024	09/22/2025	1,919	10,975,000	5718.57	262,687			60,229		350,397			(131,343)				0010
.S092324SPX EUR009/22/25|.S092324|&20240923EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/23/2024	09/22/2025	771	4,410,000	5718.57	246,453			56,507		348,731			(123,226)				0010
.092324IEEJ EUR009/22/25|.092324I|&20240923EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/23/2024	09/22/2025	2,383	350,000	146.85	9,275			2,127		1,979			(4,637)				0010
.A092324SPX EUR009/22/25|.A092324|&20240923EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/23/2024	09/22/2025	253	1,445,000	5718.57	39,976			9,166		53,664			(19,988)				0010
.N092324SPX EUR009/22/25|.N092324|&20240923EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/23/2024	09/22/2025	629	3,595,000	5718.57	178,438			40,913		251,147			(89,219)				0010
.B092324SPX EUR009/22/25|.B092324|&20240923EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/23/2024	09/22/2025	645	3,690,000	5718.57	113,744			26,079		153,566			(56,872)				0010
.092324TEEJ EUR009/21/26|.092324T|&20240923EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/23/2024	09/21/2026	1,941	285,000	146.85	12,198			7,510		5,768			(3,041)				0010
.092324FEEJ EUR009/22/25|.092324F|&20240923EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/23/2024	09/22/2025	8,853	1,300,000	146.85	28,340			6,498		7,209			(14,170)				0010
.A242309SPX EUR009/22/25|.A242309|&20240923EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/23/2024	09/22/2025	161	1,000,000	6218.94	30,925			7,091		34,449			(15,463)				0010
.092324EEEJ EUR009/22/25|.092324E|&20240923EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/23/2024	09/22/2025	8,138	1,195,000	146.85	24,856			5,699		6,552			(12,428)				0010
.H092324SPX EUR009/22/25|.H092324|&20240923EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/23/2024	09/22/2025	1,967	11,250,000	5718.57	475,931			109,122		659,401			(237,966)				0010
.092324REEJ EUR009/22/25|.092324R|&20240923EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/23/2024	09/22/2025	5,757	875,000	151.98975	15,663			3,591		619			(7,831)				0010
.092324XSPX EUR009/22/25|.092324X|&20240923EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/23/2024	09/22/2025	2,046	11,700,000	5718.57	154,850			35,504		202,508			(77,425)				0010
.092324GEEJ EUR009/22/25|.092324G|&20240923EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/23/2024	09/22/2025	9,670	1,420,000	146.85	32,376			7,423		7,935			(16,188)				0010
.092324PEEJ EUR009/22/25|.092324P|&20240923EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/23/2024	09/22/2025	3,575	525,000	146.85	16,485			3,780		2,971			(8,243)				0010
.Q092324SPX EUR009/22/25|.Q092324|&20240923EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/23/2024	09/22/2025	349	1,995,000	5718.57	107,421			24,630		151,834			(53,710)				0010
.092324YSPX EUR009/22/25|.092324Y|&20240923EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/23/2024	09/22/2025	797	4,555,000	5718.57	87,342			20,026		115,579			(43,671)				0010
.R092324SPX EUR009/22/25|.R092324|&20240923EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/23/2024	09/22/2025	236	1,350,000	5718.57	75,391			17,286		106,685			(37,695)				0010
.092324QEEJ EUR009/22/25|.092324Q|&20240923EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/23/2024	09/22/2025	4,323	650,000	150.359715	14,040			3,219		965			(7,020)				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)
.I092324SPX EUR009/22/25|.I092324|&20240923EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/23/2024	09/22/2025	1,531	8,755,000	5718.57	400,760			91,887		560,027			(200,380)				0010
.T242309PDLV5E EUR009/22|.T242309|&20240923EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/23/2024	09/22/2025	7,802	3,058,632	392.05	75,242			17,252		3,414			(37,621)				0010
.Q242309PDLV5E EUR008/14|.Q242309|&20240923EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/23/2024	08/14/2025	762	296,982	389.98	7,781			1,060		165			(4,360)				0010
.V242309PDLV5E EUR009/21|.V242309|&20240923EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/23/2024	09/21/2026	2,062	808,365	392.05	28,131			17,320		7,485			(7,013)				0010
.R242309PDLV5E EUR008/21|.R242309|&20240923EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/23/2024	08/21/2025	1,265	495,565	391.71	11,993			1,853		224			(6,578)				0010
.U242309PDLV5E EUR009/22|.U242309|&20240923EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/23/2024	09/22/2025	12,369	4,849,411	392.05	119,296			27,352		5,413			(59,648)				0010
.W242309PDLV5E EUR009/21|.W242309|&20240923EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/23/2024	09/21/2026	4,182	1,639,367	392.05	57,050			35,126		15,181			(14,223)				0010
.S242309PDLV5E EUR008/21|.S242309|&20240923EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/23/2024	08/21/2025	8,943	3,480,462	389.18	95,713			14,792		3,238			(52,497)				0010
.092524CMXEA ASIAN09/16/|.092524C|&20240925EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/25/2024	09/16/2025	145	350,207	2415.22	9,212			2,004		9,803			(4,710)				0010
.092524QNDX EUR009/15/25|.092524Q|&20240925EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/25/2024	09/15/2025	59	1,145,961	19423.06	69,073			14,871		109,943			(35,417)				0010
.092524IMXEA EUR009/15/2|.092524I|&20240925EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/25/2024	09/15/2025	179	432,324	2415.22	5,998			1,291		8,728			(3,076)				0010
.A092524NDX DIGITAL09/22|.A092524|&20240925EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/25/2024	09/22/2025	49	980,000	19852.2	53,851			12,416		79,127			(27,075)				0010
.092524HMXEA EUR009/08/2|.092524H|&20240925EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/25/2024	09/08/2025	180	427,792	2376.62	12,740			2,541		18,794			(6,665)				0010
.092524EMXEA EUR008/28/2|.092524E|&20240925EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/25/2024	08/28/2025	309	756,092	2446.9	12,518			2,167		19,730			(6,763)				0010
.092524DMXEA ASIAN09/23/|.092524D|&20240925EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/25/2024	09/23/2025	242	587,895	2429.32	10,629			2,473		11,723			(5,329)				0010
.092524FMXEA EUR008/28/2|.092524F|&20240925EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/25/2024	08/28/2025	353	863,756	2446.9	26,493			4,587		43,951			(14,314)				0010
.092524SNDX EUR009/22/25|.092524S|&20240925EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/25/2024	09/22/2025	37	734,531	19852.2	40,624			9,366		66,795			(20,425)				0010
.092524LMXEA EUR009/22/2|.092524L|&20240925EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/25/2024	09/22/2025	167	405,696	2429.32	11,418			2,632		17,723			(5,741)				0010
.092524GMXEA EUR009/08/2|.092524G|&20240925EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/25/2024	09/08/2025	335	796,168	2376.62	10,824			2,159		15,101			(5,662)				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)
.092524YNDX DIGITAL09/15|.092524Y|&20240925EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/25/2024	09/15/2025	62	1,210,000	19423.06	70,228			15,120		99,708			(36,009)				0010
.092524PNDX EUR009/15/25|.092524P|&20240925EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/25/2024	09/15/2025	236	4,583,842	19423.06	276,292			59,485		439,772			(141,668)				0010
.092524BMXEA ASIAN09/09/|.092524B|&20240925EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/25/2024	09/09/2025	198	470,571	2376.62	9,552			1,927		13,145			(4,982)				0010
.092524XNDX DIGITAL09/15|.092524X|&20240925EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/25/2024	09/15/2025	249	4,835,000	19423.06	280,623			60,418		398,420			(143,889)				0010
.092524KMXEA EUR009/22/2|.092524K|&20240925EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/25/2024	09/22/2025	220	534,450	2429.32	6,934			1,599		10,148			(3,486)				0010
.092524RNDX EUR009/22/25|.092524R|&20240925EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/25/2024	09/22/2025	148	2,938,126	19852.2	162,497			37,464		267,181			(81,700)				0010
.092524JMXEA EUR009/15/2|.092524J|&20240925EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/25/2024	09/15/2025	299	722,151	2415.22	22,299			4,801		34,576			(11,434)				0010
.092524ZNDX DIGITAL09/22|.092524Z|&20240925EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/25/2024	09/22/2025	198	3,925,000	19852.2	215,679			49,726		316,913			(108,438)				0010
.092524AMXEA ASIAN08/28/|.092524A|&20240925EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/25/2024	08/28/2025	188	460,017	2446.9	9,586			1,660		5,279			(5,179)				0010
.H093024SPX ASIAN09/29/2|.H093024|&20240930EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	09/30/2024	09/29/2025	116	670,000	5762.48	16,482			4,098		23,267			(8,241)				0010
.093024SEEJ EUR009/29/25|.093024S|&20240930EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2024	09/29/2025	11,296	1,660,000	146.96	50,630			12,588		9,773			(25,315)				0010
.Z093024SPX EUR009/29/25|.Z093024|&20240930EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	09/30/2024	09/29/2025	216	1,245,000	5762.48	65,363			16,250		87,784			(32,681)				0010
.093024HEEJ EUR009/29/25|.093024H|&20240930EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2024	09/29/2025	3,198	470,000	146.96	7,661			1,905		2,399			(3,831)				0010
.E243009SPX EUR009/29/25|.E243009|&20240930EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	09/30/2024	09/29/2025	930	5,360,000	5762.48	313,560			77,957		420,128			(156,780)				0010
.093024REEJ EUR009/29/25|.093024R|&20240930EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2024	09/29/2025	9,969	1,465,000	146.96	42,339			10,526		8,624			(21,169)				0010
.E093024EEJ EUR009/29/25|.E093024|&20240930EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2024	09/29/2025	8,165	1,200,000	146.96	37,680			9,368		7,065			(18,840)				0010
.D243009SPX EUR009/29/25|.D243009|&20240930EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	09/30/2024	09/29/2025	648	3,735,000	5762.48	213,269			53,023		285,716			(106,634)				0010
.093024FEEJ EUR009/15/25|.093024F|&20240930EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2024	09/15/2025	1,093	160,000	146.33	5,072			1,108		999			(2,638)				0010
.I243009SPX DIGITAL09/29|.I243009|&20240930EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/30/2024	09/29/2025	505	2,910,000	5762.48	160,661			39,943		204,459			(80,331)				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)
.U093024SPX EUR009/29/25|.U093024| &20240930EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	09/30/2024	09/29/2025	1,173	6,760,000	5762.48	287,300			71,428		385,045			(143,650)				0010
.I093024SPX ASIAN09/29/2|.I093024| &20240930EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	09/30/2024	09/29/2025	181	1,045,000	5762.48	33,858			8,418		38,828			(16,929)				0010
.093024EEEJ EUR009/08/25|.093024E| &20240930EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2024	09/08/2025	1,314	190,000	144.56	7,144			1,446		1,977			(3,792)				0010
.J093024SPX EUR009/29/25|.J093024| &20240930EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	09/30/2024	09/29/2025	2,037	11,740,000	5762.48	159,664			39,695		198,808			(79,832)				0010
.F093024EEJ EUR009/28/26|.F093024| &20240930EIVO011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2024	09/28/2026	1,157	170,000	146.96	7,293			4,561		3,426			(1,818)				0010
.S093024SPX EUR009/29/25|.S093024| &20240930EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	09/30/2024	09/29/2025	1,166	6,720,000	5762.48	261,408			64,991		348,864			(130,704)				0010
.093024DEEJ EUR009/08/25|.093024D| &20240930EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2024	09/08/2025	6,399	925,000	144.56	34,780			7,038		9,625			(18,461)				0010
.G243009SPX EUR009/29/25|.G243009| &20240930EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	09/30/2024	09/29/2025	1,599	9,215,000	5762.48	552,900			137,461		739,630			(276,450)				0010
.T093024SPX EUR009/29/25|.T093024| &20240930EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	09/30/2024	09/29/2025	1,340	7,720,000	5762.48	321,152			79,844		429,596			(160,576)				0010
.J243009SPX DIGITAL09/29|.J243009| &20240930EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/30/2024	09/29/2025	2,020	11,640,000	5762.48	642,644			159,773		817,837			(321,322)				0010
.F243009SPX EUR009/29/25|.F243009| &20240930EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	09/30/2024	09/29/2025	667	3,845,000	5762.48	230,316			57,261		307,941			(115,158)				0010
.C243009SPX EUR009/29/25|.C243009| &20240930EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	09/30/2024	09/29/2025	1,056	6,085,000	5762.48	343,803			85,476		460,743			(171,901)				0010
.V093024SPX EUR009/29/25|.V093024| &20240930EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	09/30/2024	09/29/2025	1,513	8,720,000	5762.48	401,120			99,726		539,340			(200,560)				0010
.W093024SPX EUR009/29/25|.W093024| &20240930EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	09/30/2024	09/29/2025	849	4,890,000	5762.48	234,720			58,356		315,916			(117,360)				0010
.K093024SPX EUR009/29/25|.K093024| &20240930EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	09/30/2024	09/29/2025	1,024	5,900,000	5762.48	115,050			28,604		147,103			(57,525)				0010
.B243009SPX EUR009/29/25|.B243009| &20240930EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	09/30/2024	09/29/2025	2,620	15,095,000	5762.48	822,678			204,533		1,103,815			(411,339)				0010
.B093024EEJ EUR009/29/25|.B093024| &20240930EIVO007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2024	09/29/2025	3,168	470,000	148.341424	12,831			3,190		1,739			(6,415)				0010
.093024UEEJ EUR009/29/25|.093024U| &20240930EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2024	09/29/2025	2,960	435,000	146.96	13,311			3,309		2,561			(6,656)				0010
.C093024EEJ EUR009/29/25|.C093024| &20240930EIVO008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2024	09/29/2025	2,294	345,000	150.384168	7,556			1,878		588			(3,778)				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)
.R093024SPX EUR009/29/25|.R093024|&20240930EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	09/30/2024	09/29/2025	1,452	8,365,000	5762.48	324,562			80,692		432,468			(162,281)				0010
.093024IEEJ EUR009/29/25|.093024I|&20240930EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2024	09/29/2025	21,945	3,225,000	146.96	56,438			14,031		17,116			(28,219)				0010
.H243009SPX EUR009/29/25|.H243009|&20240930EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	09/30/2024	09/29/2025	130	750,000	5762.48	62,100			15,439		73,119			(31,050)				0010
.093024KEEJ EUR009/29/25|.093024K|&20240930EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2024	09/29/2025	40,045	5,885,000	146.96	115,346			28,677		32,722			(57,673)				0010
.093024VEEJ EUR009/29/25|.093024V|&20240930EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2024	09/29/2025	8,302	1,220,000	146.96	37,698			9,372		7,183			(18,849)				0010
.D093024EEJ EUR009/29/25|.D093024|&20240930EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2024	09/29/2025	7,526	1,145,000	152.147688	20,496			5,096		914			(10,248)				0010
.Y093024SPX EUR009/29/25|.Y093024|&20240930EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	09/30/2024	09/29/2025	1,608	9,265,000	5762.48	466,956			116,094		627,840			(233,478)				0010
.093024TEEJ EUR009/29/25|.093024T|&20240930EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2024	09/29/2025	2,314	340,000	146.96	10,506			2,612		2,002			(5,253)				0010
.093024JEEJ EUR009/29/25|.093024J|&20240930EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2024	09/29/2025	18,236	2,680,000	146.96	49,312			12,260		14,554			(24,656)				0010
.093024MEEJ EUR009/29/25|.093024M|&20240930EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2024	09/29/2025	9,288	1,365,000	146.96	30,030			7,466		7,847			(15,015)				0010
.093024AEEJ EUR008/14/25|.093024A|&20240930EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2024	08/14/2025	15,427	2,210,000	143.26	73,593			10,247		29,089			(42,153)				0010
.093024LEEJ EUR009/29/25|.093024L|&20240930EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2024	09/29/2025	10,683	1,570,000	146.96	32,499			8,080		8,883			(16,249)				0010
.093024YEEJ EUR008/21/26|.093024Y|&20240930EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2024	08/21/2026	3,416	495,000	144.89	24,107			14,576		12,411			(6,342)				0010
.N093024SPX EUR009/29/25|.N093024|&20240930EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	09/30/2024	09/29/2025	646	3,720,000	5762.48	101,928			25,341		132,895			(50,964)				0010
.093024BEEJ EUR008/21/25|.093024B|&20240930EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2024	08/21/2025	7,868	1,140,000	144.89	36,708			5,796		9,148			(20,570)				0010
.093024NEEJ EUR009/29/25|.093024N|&20240930EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2024	09/29/2025	5,035	740,000	146.96	17,538			4,360		4,312			(8,769)				0010
.M093024SPX EUR009/29/25|.M093024|&20240930EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	09/30/2024	09/29/2025	522	3,010,000	5762.48	76,755			19,083		99,606			(38,378)				0010
.093024CEEJ EUR008/28/25|.093024C|&20240930EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2024	08/28/2025	5,515	800,000	145.06	27,520			4,837		6,533			(15,094)				0010
.093024XEEJ EUR008/07/26|.093024X|&20240930EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2024	08/07/2026	2,126	300,000	141.14	19,110			11,398		11,619			(5,132)				0010

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.L093024SPX EUR009/29/25|.L093024|&20240930EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	09/30/2024	09/29/2025	2,224	12,815,000	5762.48	306,279			76,147		395,978			(153,139)				0010
.Q093024SPX EUR009/29/25|.Q093024|&20240930EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	09/30/2024	09/29/2025	316	1,820,000	5762.48	65,520			16,290		86,838			(32,760)				0010
.A093024EEJ EUR009/29/25|.A093024|&20240930EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2024	09/29/2025	4,253	625,000	146.96	19,625			4,879		3,680			(9,813)				0010
.093024OEEJ EUR009/29/25|.093024O|&20240930EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2024	09/29/2025	7,315	1,075,000	146.96	26,015			6,468		6,281			(13,007)				0010
.093024PEEJ EUR009/29/25|.093024P|&20240930EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2024	09/29/2025	4,627	680,000	146.96	17,952			4,463		3,997			(8,976)				0010
.093024ZEEJ EUR009/08/25|.093024Z|&20240930EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2024	09/08/2025	2,420	355,000	146.713944	11,112			2,248		1,794			(5,898)				0010
.X093024SPX EUR009/29/25|.X093024|&20240930EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	09/30/2024	09/29/2025	938	5,405,000	5762.48	269,169			66,920		361,999			(134,585)				0010
.093024QEEJ EUR009/29/25|.093024Q|&20240930EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2024	09/29/2025	7,791	1,145,000	146.96	31,488			7,828		6,737			(15,744)				0010
.A243009SPX EUR009/29/25|.A243009|&20240930EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	09/30/2024	09/29/2025	992	5,715,000	5762.48	310,325			77,153		416,736			(155,162)				0010
.O093024SPX EUR009/29/25|.O093024|&20240930EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	09/30/2024	09/29/2025	652	3,755,000	5762.48	116,030			28,847		152,141			(58,015)				0010
.G093024SPX ASIAN09/29/2|.G093024|&20240930EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	09/30/2024	09/29/2025	680	3,920,000	5762.48	49,784			12,377		73,426			(24,892)				0010
.093024GEEJ EUR009/29/25|.093024G|&20240930EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2024	09/29/2025	24,599	3,615,000	146.96	40,488			10,066		13,808			(20,244)				0010
.P093024SPX EUR009/29/25|.P093024|&20240930EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	09/30/2024	09/29/2025	744	4,285,000	5762.48	138,834			34,517		182,735			(69,417)				0010
.K243009PDLV5E EUR009/29|.K243009|&20240930EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/30/2024	09/29/2025	783	306,605	391.53	7,542			1,875		438			(3,771)				0010
.Q243009PDLV5E EUR009/28|.Q243009|&20240930EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/30/2024	09/28/2026	4,436	1,736,880	391.53	60,443			37,798		16,917			(15,069)				0010
.O243009PDLV5E EUR009/29|.O243009|&20240930EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/30/2024	09/29/2025	9,866	3,862,894	391.53	95,027			23,626		5,522			(47,514)				0010
.N243009PDLV5E EUR009/29|.N243009|&20240930EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/30/2024	09/29/2025	4,787	1,874,190	391.53	46,105			11,463		2,679			(23,053)				0010
.M243009PDLV5E EUR009/15|.M243009|&20240930EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/30/2024	09/15/2025	2,515	990,800	393.97	21,104			4,609		600			(10,977)				0010
.P243009PDLV5E EUR009/28|.P243009|&20240930EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/30/2024	09/28/2026	1,196	468,386	391.53	16,300			10,193		4,562			(4,064)				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)
.L243009PDLV5E EUR008/28|.L243009|&20 240930EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/30/2024	08/28/2025	3,484	1,356,118	389.24	36,073			6,340		1,546			(19,785)				0010
.K100724SPX EUR010/07/25|.K100724|&20241007EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2025	1,748	9,955,000	5695.94	398,200			107,503		530,029			(198,552)				0010
.W100724SPX EUR010/07/25|.W100724|&20241007EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2025	882	5,025,000	5695.94	283,209			76,459		388,301			(141,214)				0010
.100724HEEJ EUR010/07/25|.100724H|&20241007EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2025	11,444	1,665,000	145.49	41,958			11,328		16,214			(20,921)				0010
.I100724SPX EUR010/07/25|.I100724|&20241007EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2025	822	4,680,000	5695.94	173,722			46,900		230,794			(86,622)				0010
.G100724SPX EUR010/07/25|.G100724|&20241007EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2025	614	3,500,000	5695.94	109,200			29,481		143,245			(54,450)				0010
.H100724SPX EUR010/07/25|.H100724|&20241007EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2025	1,103	6,285,000	5695.94	208,034			56,163		273,880			(103,730)				0010
.100724YSPX ASIAN10/07/2|.100724Y|&20241007EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2024	10/07/2025	179	1,020,000	5695.94	38,446			10,379		45,114			(19,170)				0010
.E100724SPX EUR010/07/25|.E100724|&20241007EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2025	421	2,400,000	5695.94	62,232			16,801		81,275			(31,030)				0010
.100724BEEJ EUR010/07/25|.100724B|&20241007EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2025	32,545	4,735,000	145.49	82,389			22,243		39,906			(41,081)				0010
.D100724SPX EUR010/07/25|.D100724|&20241007EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2025	2,127	12,115,000	5695.94	292,214			78,890		380,943			(145,704)				0010
.100724PEEJ EUR010/07/25|.100724P|&20241007EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2025	5,636	820,000	145.49	25,666			6,929		8,058			(12,798)				0010
.100724VSPX ASIAN10/07/2|.100724V|&20241007EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2024	10/07/2025	952	5,425,000	5695.94	69,001			18,628		102,487			(34,405)				0010
.O100724SPX EUR010/07/25|.O100724|&20241007EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2025	1,355	7,720,000	5695.94	365,928			98,790		493,395			(182,460)				0010
.100724DEEJ EUR010/07/25|.100724D|&20241007EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2025	58,355	8,490,000	145.49	166,404			44,925		76,344			(82,973)				0010
.Q100724SPX EUR010/07/25|.Q100724|&20241007EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2025	1,246	7,095,000	5695.94	367,166			99,125		499,922			(183,077)				0010
.Z100724SPX EUR010/07/25|.Z100724|&20241007EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2025	1,178	6,710,000	5695.94	412,128			111,263		567,639			(205,496)				0010
.100724OEEJ EUR010/07/25|.100724O|&20241007EIOS048	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2025	14,193	2,065,000	145.49	63,396			17,115		20,293			(31,610)				0010
.100724EEEJ EUR010/07/25|.100724E|&20241007EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2025	4,571	665,000	145.49	14,630			3,950		6,275			(7,295)				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)
.100724NEEJ EUR010/07/25|.100724N|&20241007EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2025	4,811	700,000	145.49	21,210			5,726		6,879			(10,576)				0010
.R240710SPX DIGITAL10/07|.R240710|&20241007EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2024	10/07/2025	364	2,075,000	5695.94	114,032			30,785		145,765			(56,859)				0010
.100724TEEJ EUR010/07/25|.100724T|&20241007EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2025	14,881	2,165,000	145.49	67,765			18,295		21,276			(33,789)				0010
.100724MEEJ EUR010/07/25|.100724M|&20241007EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2025	3,334	485,000	145.49	14,890			4,020		4,766			(7,424)				0010
.J100724SPX EUR010/07/25|.J100724|&20241007EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2025	3,046	17,350,000	5695.94	692,265			186,892		919,832			(345,179)				0010
.F100724SPX EUR010/07/25|.F100724|&20241007EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2025	450	2,565,000	5695.94	71,307			19,251		93,223			(35,555)				0010
.100724UEEJ EUR010/07/26|.100724U|&20241007EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2026	2,199	320,000	145.49	13,568			8,629		7,870			(3,373)				0010
.100724CEEJ EUR010/07/25|.100724C|&20241007EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2025	16,805	2,445,000	145.49	45,233			12,212		21,348			(22,554)				0010
.A240710SPX EUR010/07/25|.A240710|&20241007EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2025	3,144	17,910,000	5695.94	1,106,301			298,671		1,524,264			(551,627)				0010
.100724FEEJ EUR010/07/25|.100724F|&20241007EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2025	4,880	710,000	145.49	16,259			4,389		6,781			(8,107)				0010
.S100724SPX EUR010/07/25|.S100724|&20241007EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2025	2,236	12,735,000	5695.94	663,494			179,125		902,923			(330,833)				0010
.100724WSPX ASIAN10/07/2|.100724W|&20241007EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2024	10/07/2025	150	855,000	5695.94	17,472			4,717		26,339			(8,712)				0010
.S240710SPX DIGITAL10/07|.S240710|&20241007EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2024	10/07/2025	1,459	8,310,000	5695.94	456,676			123,290		583,762			(227,709)				0010
.100724LEEJ EUR010/07/25|.100724L|&20241007EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2025	18,283	2,660,000	145.49	80,598			21,759		26,140			(40,188)				0010
.P100724SPX EUR010/07/25|.P100724|&20241007EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2025	1,199	6,830,000	5695.94	338,768			91,458		459,404			(168,917)				0010
.100724REEJ EUR010/07/25|.100724R|&20241007EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2025	3,003	445,000	148.181565	10,458			2,823		1,955			(5,214)				0010
.E240710SPX EUR010/07/25|.E240710|&20241007EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2025	176	1,000,000	5695.94	86,500			23,353		110,542			(43,131)				0010
.A100724SPX EUR010/07/25|.A100724|&20241007EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2025	3,005	17,115,000	5695.94	229,341			61,916		295,612			(114,355)				0010
.M100724SPX EUR010/07/25|.M100724|&20241007EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2025	423	2,410,000	5695.94	105,076			28,368		140,844			(52,393)				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)
.100724GEEJ EUR010/07/25|.100724G|&20241007EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2025	10,138	1,475,000	145.49	35,400			9,557		14,251			(17,651)				0010
.Y100724SPX EUR010/07/25|.Y100724|&20241007EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2025	786	4,475,000	5695.94	268,411			72,463		369,188			(133,836)				0010
.100724KEEJ EUR010/07/25|.100724K|&20241007EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2025	8,214	1,195,000	145.49	34,416			9,291		11,741			(17,161)				0010
.X100724SPX EUR010/07/25|.X100724|&20241007EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2025	381	2,170,000	5695.94	126,055			34,031		173,105			(62,854)				0010
.100724QEEJ EUR010/07/26|.100724Q|&20241007EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2026	3,196	465,000	145.49	19,716			12,539		11,435			(4,902)				0010
.T100724SPX EUR010/07/25|.T100724|&20241007EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2025	527	3,000,000	5695.94	162,300			43,817		221,903			(80,926)				0010
.100724AEEJ EUR010/07/25|.100724A|&20241007EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2025	16,393	2,385,000	145.49	26,474			7,147		13,691			(13,200)				0010
.100724ZSPX ASIAN10/07/2|.100724Z|&20241007EIAS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2024	10/07/2025	128	730,000	5695.94	29,826			8,052		32,333			(14,872)				0010
.100724XSPX ASIAN10/07/2|.100724X|&20241007EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2024	10/07/2025	139	790,000	5695.94	23,420			6,323		33,008			(11,678)				0010
.V100724SPX EUR010/07/25|.V100724|&20241007EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2025	2,562	14,595,000	5695.94	820,239			221,442		1,122,735			(408,990)				0010
.100724JEEJ EUR010/07/25|.100724J|&20241007EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2025	3,024	440,000	145.49	12,364			3,338		4,321			(6,165)				0010
.C100724SPX EUR010/07/25|.C100724|&20241007EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2025	305	1,735,000	5695.94	36,869			9,954		47,900			(18,384)				0010
.100724IEEJ EUR010/07/25|.100724I|&20241007EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2025	4,777	695,000	145.49	18,974			5,122		6,818			(9,461)				0010
.B100724SPX EUR010/07/25|.B100724|&20241007EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2025	779	4,435,000	5695.94	87,370			23,587		113,298			(43,564)				0010
.L100724SPX EUR010/07/25|.L100724|&20241007EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2025	1,947	11,090,000	5695.94	472,434			127,544		630,995			(235,566)				0010
.100724SEEJ EUR010/07/25|.100724S|&20241007EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2025	9,130	1,375,000	150.596699	24,475			6,608		2,549			(12,204)				0010
.240710CPDLV5E EUR010/07|.240710C|&20241007EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/07/2024	10/07/2025	20,859	8,039,032	385.4	198,564			53,607		37,531			(99,009)				0010
.Z240710PDLV5E EUR009/15|.Z240710|&20241007EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/07/2024	09/15/2025	6,505	2,557,947	393.22	38,625			8,609		1,871			(20,502)				0010
.240710FPDLV5E EUR009/14|.240710F|&20241007EIV0025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/07/2024	09/14/2026	4,871	1,919,722	394.09	46,265			28,875		15,312			(11,878)				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>.240710EPDLV5E EUR009/08|.240710E|&20 241007EIV0024</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Citibank N.A. E570DZWZ7FF32TWEFA76</td><td>10/07/2024</td><td>09/08/2026</td><td>7,777</td><td>3,043,717</td><td>391.37</td><td>81,267</td><td></td><td></td><td>50,458</td><td></td><td>29,094</td><td></td><td></td><td>(21,043)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.V240710PDLV5E EUR010/07|.V240710|&20 241007EIOS050</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Citibank N.A. E570DZWZ7FF32TWEFA76</td><td>10/07/2024</td><td>10/07/2025</td><td>1,058</td><td>407,927</td><td>385.4</td><td>10,076</td><td></td><td></td><td>2,720</td><td></td><td>1,904</td><td></td><td></td><td>(5,024)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.W240710PDLV5E EUR008/28|.W240710|&20 241007EIV0016</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Citibank N.A. E570DZWZ7FF32TWEFA76</td><td>10/07/2024</td><td>08/28/2025</td><td>6,445</td><td>2,514,116</td><td>390.06</td><td>44,248</td><td></td><td></td><td>7,946</td><td></td><td>2,355</td><td></td><td></td><td>(24,796)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.240710HPDLV5E EUR010/07|.240710H|&20 241007EIV0027</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Citibank N.A. E570DZWZ7FF32TWEFA76</td><td>10/07/2024</td><td>10/07/2026</td><td>12,480</td><td>4,809,647</td><td>385.4</td><td>167,376</td><td></td><td></td><td>106,449</td><td></td><td>71,738</td><td></td><td></td><td>(41,614)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.Y240710PDLV5E EUR009/08|.Y240710|&20 241007EIV0018</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Citibank N.A. E570DZWZ7FF32TWEFA76</td><td>10/07/2024</td><td>09/08/2025</td><td>10,001</td><td>3,912,919</td><td>391.25</td><td>65,346</td><td></td><td></td><td>13,500</td><td></td><td>3,764</td><td></td><td></td><td>(35,412)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.X240710PDLV5E EUR009/08|.X240710|&20 241007EIV0017</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Citibank N.A. E570DZWZ7FF32TWEFA76</td><td>10/07/2024</td><td>09/08/2025</td><td>3,196</td><td>1,253,876</td><td>392.27</td><td>19,686</td><td></td><td></td><td>4,067</td><td></td><td>944</td><td></td><td></td><td>(10,668)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.240710APDLV5E EUR009/29|.240710A|&20 241007EIV0020</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Citibank N.A. E570DZWZ7FF32TWEFA76</td><td>10/07/2024</td><td>09/29/2025</td><td>2,901</td><td>1,135,448</td><td>391.46</td><td>19,530</td><td></td><td></td><td>4,951</td><td></td><td>1,660</td><td></td><td></td><td>(9,957)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.240710GPDLV5E EUR010/07|.240710G|&20 241007EIV0026</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Citibank N.A. E570DZWZ7FF32TWEFA76</td><td>10/07/2024</td><td>10/07/2026</td><td>4,250</td><td>1,637,914</td><td>385.4</td><td>56,999</td><td></td><td></td><td>36,251</td><td></td><td>24,430</td><td></td><td></td><td>(14,172)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.U240710PDLV5E EUR010/07|.U240710|&20 241007EIOS049</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Citibank N.A. E570DZWZ7FF32TWEFA76</td><td>10/07/2024</td><td>10/07/2025</td><td>1,130</td><td>435,396</td><td>385.4</td><td>10,014</td><td></td><td></td><td>2,704</td><td></td><td>2,032</td><td></td><td></td><td>(4,993)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.240710BPDLV5E EUR010/07|.240710B|&20 241007EIV0021</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Citibank N.A. E570DZWZ7FF32TWEFA76</td><td>10/07/2024</td><td>10/07/2025</td><td>9,763</td><td>3,762,589</td><td>385.4</td><td>92,936</td><td></td><td></td><td>25,090</td><td></td><td>17,566</td><td></td><td></td><td>(46,340)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.240710DPDLV5E EUR009/08|.240710D|&20 241007EIV0023</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Citibank N.A. E570DZWZ7FF32TWEFA76</td><td>10/07/2024</td><td>09/08/2026</td><td>2,562</td><td>1,002,859</td><td>391.37</td><td>26,776</td><td></td><td></td><td>16,625</td><td></td><td>9,586</td><td></td><td></td><td>(6,934)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.100924ONDX DIGITAL10/07|.100924O|&20241009EID0005</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Mizuho Markets Ameri 549300Y6K4T3QBM4LN29</td><td>10/09/2024</td><td>10/07/2025</td><td>51</td><td>1,010,000</td><td>19800.74</td><td>55,752</td><td></td><td></td><td>15,135</td><td></td><td>79,774</td><td></td><td></td><td>(27,953)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.100924GNDX EUR010/07/25|.100924G|&20241009EIOS007</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>10/09/2024</td><td>10/07/2025</td><td>70</td><td>1,386,052</td><td>19800.74</td><td>83,725</td><td></td><td></td><td>22,729</td><td></td><td>126,409</td><td></td><td></td><td>(41,978)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.100924ENDX EUR009/29/25|.100924E|&20241009EIOS005</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>10/09/2024</td><td>09/29/2025</td><td>66</td><td>1,324,006</td><td>20060.69</td><td>75,487</td><td></td><td></td><td>19,246</td><td></td><td>116,622</td><td></td><td></td><td>(38,706)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.100924MNDX DIGITAL09/29|.100924M|&20241009EID0003</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Mizuho Markets Ameri 549300Y6K4T3QBM4LN29</td><td>10/09/2024</td><td>09/29/2025</td><td>51</td><td>1,030,000</td><td>20060.69</td><td>57,165</td><td></td><td></td><td>14,575</td><td></td><td>81,134</td><td></td><td></td><td>(29,311)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.100924DNDX EUR009/29/25|.100924D|&20241009EIOS004</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>10/09/2024</td><td>09/29/2025</td><td>263</td><td>5,275,961</td><td>20060.69</td><td>300,804</td><td></td><td></td><td>76,692</td><td></td><td>464,722</td><td></td><td></td><td>(154,236)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.100924NNDX DIGITAL10/07|.100924N|&20241009EID0004</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Mizuho Markets Ameri 549300Y6K4T3QBM4LN29</td><td>10/09/2024</td><td>10/07/2025</td><td>204</td><td>4,045,000</td><td>19800.74</td><td>223,284</td><td></td><td></td><td>60,614</td><td></td><td>319,490</td><td></td><td></td><td>(111,951)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.100924FNDX EUR010/07/25|.100924F|&20241009EIOS006</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>10/09/2024</td><td>10/07/2025</td><td>280</td><td>5,544,207</td><td>19800.74</td><td>334,900</td><td></td><td></td><td>90,915</td><td></td><td>505,636</td><td></td><td></td><td>(167,914)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.100924LNDX DIGITAL09/29|.100924L|&20241009EID0002</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Mizuho Markets Ameri 549300Y6K4T3QBM4LN29</td><td>10/09/2024</td><td>09/29/2025</td><td>205</td><td>4,120,000</td><td>20060.69</td><td>228,660</td><td></td><td></td><td>58,299</td><td></td><td>324,538</td><td></td><td></td><td>(117,245)</td><td></td><td></td><td></td><td>0010</td></tr>
</table>

SCHEDULE DB - PART A - SECTION 1

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.101424NEEJ EUR010/14/25|.101424N|&20241014EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	178,547	26,000,000	145.62	816,400			258,218		258,218	(98,476)						0010
.F101424SPX EUR010/14/25|.F101424|&20241014EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	648	3,800,000	5859.85	167,732			205,466		205,466	40,703						0010
.H101424SPX EUR010/14/25|.H101424|&20241014EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	6,616	38,770,000	5859.85	1,804,744			2,206,759		2,206,759	436,703						0010
.C101424SPX EUR010/14/25|.C101424|&20241014EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	1,382	8,100,000	5859.85	328,779			403,861		403,861	79,999						0010
.101424YSPX EUR010/14/25|.101424Y|&20241014EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	248	1,455,000	5859.85	49,819			61,333		61,333	11,921						0010
.101424OEEJ EUR010/14/26|.101424O|&20241014EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2026	50,783	7,395,000	145.62	315,767			180,500		180,500	2,545						0010
.P101424SPX EUR010/14/25|.P101424|&20241014EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	547	3,205,000	5859.85	169,801			206,828		206,828	40,808						0010
.J101424SPX EUR010/14/25|.J101424|&20241014EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	512	3,000,000	5859.85	146,970			179,378		179,378	35,423						0010
.M101424SPX EUR010/14/25|.M101424|&20241014EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	701	4,105,000	5859.85	213,214			259,834		259,834	51,304						0010
.X101424SPX EUR010/14/26|.X101424|&20241014EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2026	538	3,150,000	5859.85	417,060			456,752		456,752	59,028						0010
.T101424SPX EUR010/14/25|.T101424|&20241014EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	1,213	7,110,000	5859.85	428,022			516,029		516,029	103,487						0010
.101424EEEJ EUR010/14/25|.101424E|&20241014EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	47,864	6,970,000	145.62	135,915			39,314		62,535			(67,770)				0010
.B101424SPX EUR010/14/25|.B101424|&20241014EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	905	5,305,000	5859.85	208,911			60,429		256,889			(104,168)				0010
.D101424SPX EUR010/14/25|.D101424|&20241014EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	229	1,340,000	5859.85	57,352			16,589		70,328			(28,597)				0010
.101424DEEJ EUR010/14/25|.101424D|&20241014EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	3,228	470,000	145.62	8,836			2,556		4,132			(4,406)				0010
.Y101424SPX DIGITAL10/14|.Y101424|&20241014EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	281	1,645,000	5859.85	89,324			25,837		107,879			(44,539)				0010
.101424CEEJ EUR010/14/25|.101424C|&20241014EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	19,571	2,850,000	145.62	49,875			14,427		23,982			(24,869)				0010
.N101424SPX EUR010/14/25|.N101424|&20241014EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	805	4,715,000	5859.85	249,612			72,202		304,054			(124,462)				0010
.101424ZSPX EUR010/14/25|.101424Z|&20241014EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	535	3,135,000	5859.85	114,866			33,226		141,597			(57,275)				0010

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.R101424SPX EUR010/14/25|.R101424|&20241014EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	459	2,690,000	5859.85	148,488			42,951		180,542			(74,039)				0010
.101424HEEJ EUR010/14/25|.101424H|&20241014EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	8,172	1,190,000	145.62	36,176			10,464		11,818			(18,038)				0010
.101424SSPX EUR010/14/25|.101424S|&20241014EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	1,527	8,950,000	5859.85	118,140			34,173		143,756			(58,907)				0010
.L101424SPX EUR010/14/25|.L101424|&20241014EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	243	1,425,000	5859.85	72,718			21,034		88,667			(36,259)				0010
.V101424SPX EUR010/14/25|.V101424|&20241014EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	515	3,020,000	5859.85	184,341			53,322		221,496			(91,916)				0010
.Z101424SPX DIGITAL10/14|.Z101424|&20241014EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	1,123	6,580,000	5859.85	357,294			103,350		431,517			(178,155)				0010
.101424FEEJ EUR010/14/25|.101424F|&20241014EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	5,219	760,000	145.62	19,152			5,540		7,464			(9,550)				0010
.101424IEEJ EUR010/14/25|.101424I|&20241014EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	3,331	485,000	145.62	14,744			4,265		4,817			(7,352)				0010
.101424GEEJ EUR010/14/25|.101424G|&20241014EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	16,790	2,445,000	145.62	68,949			19,944		24,259			(34,379)				0010
.0101424SPX EUR010/14/25|.0101424|&20241014EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	2,734	16,020,000	5859.85	848,099			245,318		1,033,073			(422,881)				0010
.I101424SPX EUR010/14/25|.I101424|&20241014EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	1,581	9,265,000	5859.85	451,483			130,594		551,127			(225,120)				0010
.101424JEEJ EUR010/14/25|.101424J|&20241014EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	4,361	635,000	145.62	19,558			5,657		6,306			(9,752)				0010
.101424WSPX EUR010/14/25|.101424W|&20241014EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	370	2,170,000	5859.85	63,299			18,310		77,586			(31,562)				0010
.101424AEEJ EUR009/29/25|.101424A|&20241014EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	09/29/2025	1,871	275,000	146.96	6,985			1,806		1,619			(3,633)				0010
.101424XSPX EUR010/14/25|.101424X|&20241014EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	528	3,095,000	5859.85	101,764			29,436		125,112			(50,742)				0010
.Q101424SPX EUR010/14/25|.Q101424|&20241014EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	1,220	7,150,000	5859.85	392,464			113,523		477,367			(195,691)				0010
.101424VSPX EUR010/14/25|.101424V|&20241014EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	480	2,815,000	5859.85	73,753			21,334		90,207			(36,775)				0010
.E101424SPX EUR010/14/25|.E101424|&20241014EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	481	2,820,000	5859.85	121,232			35,067		148,647			(60,449)				0010
.101424USPX EUR010/14/25|.101424U|&20241014EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	1,246	7,300,000	5859.85	174,762			50,551		213,375			(87,140)				0010

STATEMENT AS OF JUNE 30, 2025 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)
.W101424SPX EURO10/14/25|.W101424| &20241014EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	1,052	6,165,000	5859.85	380,997			110,206		456,337			(189,974)				0010
.101424LEEJ EURO10/14/25|.101424L| &20241014EIVO003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	1,959	290,000	148.037292	7,076			2,047		1,441			(3,528)				0010
.A101424SPX EURO10/14/25|.A101424| &20241014EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	1,573	9,215,000	5859.85	361,965			104,701		445,107			(180,484)				0010
.101424RSPX ASIAN10/14/2|.101424R| &20241014EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	10/14/2024	10/14/2025	154	905,000	5859.85	25,598			7,404		21,859			(12,764)				0010
.S101424SPX EURO10/14/25|.S101424| &20241014EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	451	2,645,000	5859.85	152,008			43,969		184,414			(75,795)				0010
.101424TSPX EURO10/14/25|.101424T| &20241014EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	882	5,170,000	5859.85	101,694			29,416		123,881			(50,707)				0010
.U101424SPX EURO10/14/25|.U101424| &20241014EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	701	4,105,000	5859.85	248,353			71,838		299,036			(123,834)				0010
.101424KEEJ EURO10/14/25|.101424K| &20241014EIVO002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	3,125	455,000	145.62	14,287			4,133		4,519			(7,124)				0010
.101424PEEJ EURO10/14/25|.101424P| &20241014EIVO007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	6,764	985,000	145.62	30,929			8,946		9,782			(15,422)				0010
.G101424SPX EURO10/14/25|.G101424| &20241014EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	1,230	7,205,000	5859.85	320,767			92,784		392,787			(159,941)				0010
.K101424SPX EURO10/14/25|.K101424| &20241014EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	850	4,980,000	5859.85	253,084			73,206		308,633			(126,193)				0010
.101424MEEJ EURO10/14/25|.101424M| &20241014EIVO004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	6,967	1,050,000	150.7167	18,900			5,467		2,096			(9,424)				0010
.101424BEEJ EURO10/14/25|.101424B| &20241014EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025	16,619	2,420,000	145.62	26,862			7,770		13,755			(13,394)				0010
.101424QSPX ASIAN10/14/2|.101424Q| &20241014EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	10/14/2024	10/14/2025	732	4,290,000	5859.85	54,453			15,751		68,320			(27,151)				0010
.G241410PDLV5E EURO10/14|.G241410|&20 241014EIVO012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/14/2024	10/14/2025	169,413	65,749,054	388.1	1,630,577			215,513		215,513	(164,226)						0010
.D241410PDLV5E EURO09/15|.D241410|&20 241014EIVO009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/14/2024	09/15/2025	7,026	2,768,772	394.09	47,346			1,648		1,648	(5,832)						0010
.I241410PDLV5E EURO10/14|.I241410|&20 241014EIVO014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/14/2024	10/14/2026	1,026	398,303	388.1	13,861			8,949		5,037			(3,446)				0010
.A241410PDLV5E EURO10/14|.A241410|&20 241014EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/14/2024	10/14/2025	1,155	448,082	388.1	9,768			2,826		1,467			(4,871)				0010
.101524CSGIXCGMS EURO08/|.101524C|&2024 1015EIVO003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/15/2024	08/14/2025	2,639	868,815	329.21	15,439			2,257		3,586			(9,284)				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)
.101524BSGIXCGMS EUR007/|.101524B|&20241015EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	10/15/2024	07/28/2025	3,191	1,051,167	329.44	17,709			1,684		2,677			(11,286)				0010
.C241410PDLV5E EUR009/15|.C241410|&20241014EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/14/2024	09/15/2025	1,783	700,987	393.22	12,618			2,871		513			(6,838)				0010
.E241410PDLV5E EUR010/14|.E241410|&20241014EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/14/2024	10/14/2025	4,532	1,758,887	388.1	43,620			12,617		5,765			(21,750)				0010
.J241410PDLV5E EUR010/14|.J241410|&20241014EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/14/2024	10/14/2026	6,577	2,552,368	388.1	88,822			57,344		32,278			(22,084)				0010
.F241410PDLV5E EUR010/14|.F241410|&20241014EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/14/2024	10/14/2025	16,735	6,494,796	388.1	161,071			46,591		21,289			(80,314)				0010
.B241410PDLV5E EUR010/14|.B241410|&20241014EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/14/2024	10/14/2025	639	247,828	388.1	6,121			1,771		812			(3,052)				0010
.H241410PDLV5E EUR009/14|.H241410|&20241014EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/14/2024	09/14/2026	1,662	655,043	394.09	17,948			11,314		5,233			(4,654)				0010
.W102124SPX EUR010/21/25|.W102124|&20241021EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2025	255	1,490,000	5853.98	86,018			26,540		104,887			(42,890)				0010
.R102124SPX EUR010/21/25|.R102124|&20241021EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2025	768	4,495,000	5853.98	230,773			71,203		282,280			(115,069)				0010
.X102124SPX EUR010/21/25|.X102124|&20241021EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2025	837	4,900,000	5853.98	299,096			92,283		362,585			(149,136)				0010
.102124XEEJ EUR010/21/25|.102124X|&20241021EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2024	10/21/2025	5,221	760,000	145.554554	23,940			7,386		8,016			(11,937)				0010
.Z102124SPX EUR010/21/25|.Z102124|&20241021EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2025	2,017	11,810,000	5853.98	734,464			226,611		886,839			(366,220)				0010
.102124REEJ EUR010/21/25|.102124R|&20241021EIOS049	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2024	10/21/2025	2,233	325,000	145.54	9,945			3,068		3,440			(4,959)				0010
.102124WEEJ EUR010/21/26|.102124W|&20241021EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2024	10/21/2026	3,573	520,000	145.54	22,308			14,617		12,923			(5,546)				0010
.U102124SPX EUR010/21/25|.U102124|&20241021EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2025	928	5,430,000	5853.98	299,627			92,447		365,949			(149,401)				0010
.T102124SPX EUR010/21/25|.T102124|&20241021EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2025	3,106	18,180,000	5853.98	967,176			298,412		1,182,294			(482,256)				0010
.J102124SPX EUR010/21/25|.J102124|&20241021EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2025	1,771	10,370,000	5853.98	409,304			126,287		504,160			(204,088)				0010
.102124CEEJ EUR010/14/25|.102124C|&20241021EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2024	10/14/2025	1,854	270,000	145.62	8,559			2,524		2,681			(4,352)				0010
.102124SEEJ EUR010/21/25|.102124S|&20241021EIOS050	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2024	10/21/2025	8,795	1,280,000	145.54	39,552			12,203		13,549			(19,722)				0010

SCHEDULE DB - PART A - SECTION 1

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.Q242110SPX DIGITAL10/21|.Q242110|&20241021EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2024	10/21/2025	1,469	8,600,000	5853.98	473,430			146,072		569,109			(236,063)				0010
.102124AEEJ EUR010/07/25|.102124A|&20241021EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2024	10/07/2025	1,821	265,000	145.49	8,454			2,374		2,604			(4,384)				0010
.102124OEEJ EUR010/21/25|.102124O|&20241021EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2024	10/21/2025	22,090	3,215,000	145.54	93,235			28,767		34,013			(46,489)				0010
.E102124SPX EUR010/21/25|.E102124|&20241021EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2024	10/21/2025	1,148	6,720,328	5853.98	172,242			53,144		210,005			(85,884)				0010
.Q102124SPX EUR010/21/25|.Q102124|&20241021EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2024	10/21/2025	313	1,829,611	5853.98	93,932			28,982		114,897			(46,837)				0010
.102124JEEJ EUR010/21/25|.102124J|&20241021EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2024	10/21/2025	2,680	390,000	145.54	9,321			2,876		4,014			(4,648)				0010
.102124QEEJ EUR010/21/25|.102124Q|&20241021EIOS048	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2024	10/21/2025	1,786	260,000	145.54	8,060			2,487		2,752			(4,019)				0010
.S102124SPX EUR010/21/25|.S102124|&20241021EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2024	10/21/2025	895	5,237,404	5853.98	278,630			85,968		340,602			(138,931)				0010
.G102124SPX EUR010/21/25|.G102124|&20241021EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2024	10/21/2025	1,091	6,388,961	5853.98	210,708			65,012		259,131			(105,064)				0010
.102124PEEJ EUR010/21/25|.102124P|&20241021EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2024	10/21/2025	11,681	1,700,000	145.54	52,020			16,050		17,995			(25,938)				0010
.F102124SPX EUR010/21/25|.F102124|&20241021EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2024	10/21/2025	652	3,818,892	5853.98	108,533			33,487		132,797			(54,117)				0010
.H102124SPX EUR010/21/25|.H102124|&20241021EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2024	10/21/2025	397	2,325,260	5853.98	85,616			26,416		105,670			(42,690)				0010
.102124EEEJ EUR010/21/25|.102124E|&20241021EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2024	10/21/2025	3,813	555,000	145.54	8,825			2,723		4,555			(4,400)				0010
.102124DEEJ EUR010/21/25|.102124D|&20241021EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2024	10/21/2025	21,128	3,075,000	145.54	34,440			10,626		18,084			(17,173)				0010
.102124UEEJ EUR010/21/25|.102124U|&20241021EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2024	10/21/2025	3,305	490,000	148.261598	11,613			3,583		2,442			(5,791)				0010
.102124FEEJ EUR010/21/25|.102124F|&20241021EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2024	10/21/2025	57,201	8,325,000	145.54	146,520			45,207		73,401			(73,058)				0010
.A102124SPX ASIAN10/21/2|.A102124|&20241021EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/21/2024	10/21/2025	152	890,000	5853.98	31,773			9,803		19,982			(15,843)				0010
.Y102124SPX EUR010/21/25|.Y102124|&20241021EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2024	10/21/2025	822	4,814,866	5853.98	297,799			91,883		359,979			(148,490)				0010
.102124YSPX ASIAN10/21/2|.102124Y|&20241021EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/21/2024	10/21/2025	802	4,695,000	5853.98	59,627			18,397		70,588			(29,731)				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)
.102124ZSPX ASIAN10/21/2|.102124Z|&20241021EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/21/2024	10/21/2025	197	1,155,000	5853.98	31,185			9,622		25,642			(15,550)				0010
.102124GEEJ EURO10/21/25|.102124G|&20241021EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2024	10/21/2025	12,368	1,800,000	145.54	33,480			10,330		16,490			(16,694)				0010
.I102124SPX EURO10/21/25|.I102124|&20241021EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2024	10/21/2025	2,077	12,160,018	5853.98	479,348			147,898		590,448			(239,014)				0010
.102124HEEJ EURO10/21/25|.102124H|&20241021EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2024	10/21/2025	50,021	7,280,000	145.54	142,688			44,025		68,768			(71,147)				0010
.C102124SPX EURO10/21/25|.C102124|&20241021EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2024	10/21/2025	1,059	6,197,168	5853.98	121,465			37,477		147,131			(60,565)				0010
.102124BEEJ EURO10/14/25|.102124B|&20241021EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2024	10/14/2025	6,386	930,000	145.62	28,737			8,476		9,236			(14,611)				0010
.102124NEEJ EURO10/21/25|.102124N|&20241021EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2024	10/21/2025	6,837	995,000	145.54	28,258			8,719		10,518			(14,090)				0010
.N102124SPX EURO10/21/25|.N102124|&20241021EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2024	10/21/2025	1,034	6,051,592	5853.98	296,044			91,341		362,452			(147,614)				0010
.102124IEEJ EURO10/21/25|.102124I|&20241021EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2024	10/21/2025	5,806	845,000	145.54	18,590			5,736		8,452			(9,269)				0010
.102124MEEJ EURO10/21/25|.102124M|&20241021EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2024	10/21/2025	2,783	405,000	145.54	10,814			3,336		4,261			(5,392)				0010
.102124VEEJ EURO10/21/25|.102124V|&20241021EIVO012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2024	10/21/2025	8,064	1,215,000	150.663008	21,870			6,748		2,760			(10,905)				0010
.V102124SPX EURO10/21/25|.V102124|&20241021EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2024	10/21/2025	341	1,994,426	5853.98	111,209			34,312		135,774			(55,451)				0010
.102124LEEJ EURO10/21/25|.102124L|&20241021EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2024	10/21/2025	4,397	640,000	145.54	16,192			4,996		6,680			(8,074)				0010
.D102124SPX EURO10/21/25|.D102124|&20241021EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2024	10/21/2025	469	2,746,782	5853.98	61,858			19,086		75,142			(30,844)				0010
.102124TEEJ EURO10/21/25|.102124T|&20241021EIVO010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2024	10/21/2025	3,676	535,000	145.54	16,853			5,200		5,663			(8,403)				0010
.B102124SPX EURO10/21/25|.B102124|&20241021EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2024	10/21/2025	1,725	10,095,467	5853.98	134,976			41,646		162,884			(67,302)				0010
.L102124SPX EURO10/21/25|.L102124|&20241021EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2024	10/21/2025	1,739	10,177,512	5853.98	451,067			139,172		553,801			(224,912)				0010
.102124KEEJ EURO10/21/25|.102124K|&20241021EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2024	10/21/2025	5,840	850,000	145.54	20,655			6,373		8,790			(10,299)				0010
.P242110SPX DIGITAL10/21|.P242110|&20241021EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2024	10/21/2025	367	2,150,000	5853.98	118,358			36,518		142,277			(59,016)				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)
.102224KSPX EUR009/15/25|.102224K|&20241022EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/22/2024	09/15/2025	203	1,143,517	5633.09	81,874			103,072		103,072	20,521						0010
.102224HSPX EUR009/15/25|.102224H|&20241022EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/22/2024	09/15/2025	471	2,653,185	5633.09	157,912			198,604		198,604	38,364						0010
.102224FSPX EUR009/15/25|.102224F|&20241022EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/22/2024	09/15/2025	398	2,241,970	5633.09	102,847			127,997		127,997	23,750						0010
.102224GSPX EUR009/15/25|.102224G|&20241022EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/22/2024	09/15/2025	1,729	9,739,613	5633.09	521,708			652,827		652,827	123,883						0010
.S102224SPX DIGITAL09/15|.S102224|&20241022EID0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/22/2024	09/15/2025	100	563,309	5633.09	33,799			7,879		41,020			(18,765)				0010
.242110EPDLV5E EUR009/28|.242110E|&20241021EIV0024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	10/21/2024	09/28/2026	933	365,339	391.53	10,668			6,870		3,570			(2,739)				0010
.Y242110PDLV5E EUR010/14|.Y242110|&20241021EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	10/21/2024	10/14/2025	3,407	1,318,622	387.09	32,834			9,684		5,031			(16,694)				0010
.T242110PDLV5E EUR009/22|.T242110|&20241021EIOS051	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	10/21/2024	09/22/2025	633	248,229	392.05	4,319			1,073		278			(2,341)				0010
.Z242110PDLV5E EUR010/21|.Z242110|&20241021EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	10/21/2024	10/21/2025	5,250	2,035,210	387.66	50,270			15,510		7,680			(25,066)				0010
.M102224SPX DIGITAL07/28|.M102224|&20241022EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/22/2024	07/28/2025	109	595,526	5463.54	41,568			4,052		51,519			(27,162)				0010
.242110FPDLV5E EUR010/21|.242110F|&20241021EIV0025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	10/21/2024	10/21/2026	2,344	908,664	387.66	31,622			20,719		11,949			(7,862)				0010
.Y102224SPX DIGITAL10/07|.Y102224|&20241022EID0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/22/2024	10/07/2025	167	951,222	5695.94	54,981			15,483		66,157			(28,596)				0010
.W102224SPX DIGITAL09/29|.W102224|&20241022EID0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/22/2024	09/29/2025	135	777,935	5762.48	44,109			11,676		53,517			(23,482)				0010
.242110DPDLV5E EUR009/21|.242110D|&20241021EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	10/21/2024	09/21/2026	4,158	1,629,996	392.05	46,455			29,750		15,162			(12,046)				0010
.242110GPDLV5E EUR010/21|.242110G|&20241021EIV0026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	10/21/2024	10/21/2026	4,742	1,838,259	387.66	63,971			41,915		24,173			(15,905)				0010
.N102224SPX DIGITAL08/21|.N102224|&20241022EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/22/2024	08/21/2025	59	331,630	5620.85	21,423			3,630		26,540			(12,882)				0010
.102224JSPX EUR009/15/25|.102224J|&20241022EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/22/2024	09/15/2025	475	2,675,718	5633.09	183,493			42,777		231,388			(101,878)				0010
.102224LSPX EUR009/22/25|.102224L|&20241022EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/22/2024	09/22/2025	501	2,865,004	5718.57	148,076			36,908		186,676			(80,486)				0010
.V242110PDLV5E EUR009/15|.V242110|&20241021EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	10/21/2024	09/15/2025	2,472	974,409	394.17	15,493			3,601		565			(8,576)				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)
.X102224SPX DIGITAL09/29|.X102224|&20241022EID0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/22/2024	09/29/2025	540	3,111,739	5762.48	176,436			46,704		214,068			(93,926)				0010
.242110BPDLV5E EUR009/14|.242110B|&20241021EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	10/21/2024	09/14/2026	1,984	781,753	394.09	20,404			12,992		6,202			(5,345)				0010
.O102224SPX DIGITAL08/21|.O102224|&20241022EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/22/2024	08/21/2025	235	1,320,900	5620.85	85,330			14,458		105,711			(51,311)				0010
.W242110PDLV5E EUR009/22|.W242110|&20241021EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	10/21/2024	09/22/2025	591	235,038	397.62	3,055			759		72			(1,656)				0010
.U242110PDLV5E EUR010/21|.U242110|&20241021EIOS052	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	10/21/2024	10/21/2025	1,053	408,208	387.66	10,083			3,111		1,540			(5,027)				0010
.242110CPDLV5E EUR009/21|.242110C|&20241021EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	10/21/2024	09/21/2026	1,272	498,647	392.05	14,211			9,101		4,638			(3,685)				0010
.102224NSPX EUR009/29/25|.102224N|&20241022EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/22/2024	09/29/2025	499	2,875,478	5762.48	119,121			31,532		148,968			(63,415)				0010
.Q102224SPX DIGITAL09/08|.Q102224|&20241022EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/22/2024	09/08/2025	76	415,800	5471.05	27,027			5,846		32,620			(15,335)				0010
.102224ASPX EUR008/28/25|.102224A|&20241022EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/22/2024	08/28/2025	930	5,200,727	5592.18	261,535			49,250		330,504			(153,694)				0010
.U102224SPX DIGITAL09/22|.U102224|&20241022EID0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/22/2024	09/22/2025	61	348,833	5718.57	20,790			5,182		25,269			(11,301)				0010
.102224BSPX EUR008/28/25|.102224B|&20241022EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/22/2024	08/28/2025	181	1,012,185	5592.18	58,092			10,939		73,729			(34,138)				0010
.102224MSPX EUR009/22/25|.102224M|&20241022EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/22/2024	09/22/2025	334	1,910,002	5718.57	120,744			30,095		151,431			(65,630)				0010
.102224CSPX EUR008/28/25|.102224C|&20241022EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/22/2024	08/28/2025	510	2,852,012	5592.18	203,439			38,310		260,726			(119,553)				0010
.P102224SPX DIGITAL08/28|.P102224|&20241022EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/22/2024	08/28/2025	142	794,090	5592.18	51,060			9,615		62,743			(30,006)				0010
.102224QSPX EUR010/07/25|.102224Q|&20241022EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/22/2024	10/07/2025	395	2,249,896	5695.94	116,758			32,880		145,061			(60,728)				0010
.102224ESPX EUR009/15/25|.102224E|&20241022EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/22/2024	09/15/2025	272	1,532,200	5633.09	69,635			16,234		86,638			(38,662)				0010
.X242110PDLV5E EUR009/22|.X242110|&20241021EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	10/21/2024	09/22/2025	4,385	1,717,547	391.7	31,946			7,939		2,073			(17,312)				0010
.102224DSPX EUR009/08/25|.102224D|&20241022EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/22/2024	09/08/2025	638	3,490,530	5471.05	242,089			52,364		301,073			(137,361)				0010
.R102224SPX DIGITAL09/08|.R102224|&20241022EID0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/22/2024	09/08/2025	302	1,652,257	5471.05	107,397			23,230		129,621			(60,937)				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)
.V102224SPX DIGITAL09/22|.V102224|&20241022EID0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/22/2024	09/22/2025	236	1,349,583	5718.57	80,435			20,048		97,761			(43,720)				0010
.102224OSPX EUR009/29/25|.102224O|&20241022EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/22/2024	09/29/2025	444	2,558,541	5762.48	146,564			38,796		183,253			(78,024)				0010
.102224ISPX EUR009/15/25|.102224I|&20241022EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/22/2024	09/15/2025	192	1,081,553	5633.09	69,414			16,182		87,630			(38,540)				0010
.242110APDLV5E EUR010/21|.242110A|&20241021EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E57ODZWZ7FF32TWEFA76	10/21/2024	10/21/2025	8,259	3,201,519	387.66	79,078			24,399		12,081			(39,430)				0010
.102224PSPX EUR010/07/25|.102224P|&20241022EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/22/2024	10/07/2025	952	5,422,535	5695.94	233,583			65,779		287,891			(121,490)				0010
.T102224SPX DIGITAL09/15|.T102224|&20241022EID0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/22/2024	09/15/2025	402	2,264,502	5633.09	135,870			31,675		164,902			(75,437)				0010
.102424FNDX EUR010/21/25|.102424F|&20241024EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/24/2024	10/21/2025	119	2,423,015	20361.47	127,375			39,849		197,913			(64,399)				0010
.102424NNDX DIGITAL10/21|.102424N|&20241024EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/24/2024	10/21/2025	144	2,930,000	20361.47	160,945			50,351		230,146			(81,372)				0010
.102424DNDX EUR010/14/25|.102424D|&20241024EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/24/2024	10/14/2025	173	3,535,956	20439.05	180,263			53,925		283,156			(92,956)				0010
.102424LNDX DIGITAL10/14|.102424L|&20241024EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/24/2024	10/14/2025	166	3,390,000	20439.05	177,738			53,169		256,376			(91,654)				0010
.102424ONDX DIGITAL10/21|.102424O|&20241024EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/24/2024	10/21/2025	36	735,000	20361.47	40,374			12,631		57,733			(20,412)				0010
.102424RMXEA ASIAN10/14/|.102424R|&20241024EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZO031MB27	10/24/2024	10/14/2025	125	302,679	2421.43	4,256			1,273		7,598			(2,195)				0010
.102424WMXEA EUR010/07/2|.102424W|&20241024EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZO031MB27	10/24/2024	10/07/2025	347	842,783	2428.77	17,242			4,912		35,294			(9,072)				0010
.102424ZMXEA EUR010/21/2|.102424Z|&20241024EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZO031MB27	10/24/2024	10/21/2025	332	794,038	2391.68	8,569			2,681		14,529			(4,332)				0010
.102424ENDX EUR010/14/25|.102424E|&20241024EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/24/2024	10/14/2025	43	878,879	20439.05	44,805			13,403		70,380			(23,105)				0010
.102424GNDX EUR010/21/25|.102424G|&20241024EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/24/2024	10/21/2025	30	610,844	20361.47	32,111			10,046		49,894			(16,235)				0010
.102424YMXEA EUR010/14/2|.102424Y|&20241024EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZO031MB27	10/24/2024	10/14/2025	179	433,436	2421.43	9,798			2,931		19,626			(5,053)				0010
.102424XMXEA EUR010/14/2|.102424X|&20241024EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZO031MB27	10/24/2024	10/14/2025	522	1,263,986	2421.43	16,192			4,844		30,143			(8,350)				0010
.102424VMXEA EUR010/07/2|.102424V|&20241024EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZO031MB27	10/24/2024	10/07/2025	442	1,073,516	2428.77	11,200			3,191		21,127			(5,893)				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)
.A102424MXEA EURO10/21/2|.A102424|&20241024EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	10/24/2024	10/21/2025	97	231,993	2391.68	5,862			1,834		10,894			(2,964)				0010
.102424PMXEA ASIAN09/29/|.102424P|&20241024EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	10/24/2024	09/29/2025	144	355,487	2468.66	3,423			917		3,974			(1,844)				0010
.102424QMXEA ASIAN10/07/|.102424Q|&20241024EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	10/24/2024	10/07/2025	216	524,614	2428.77	5,772			1,644		11,364			(3,037)				0010
.102424MNDX DIGITAL10/14|.102424M|&20241024EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/24/2024	10/14/2025	41	845,000	20439.05	44,303			13,253		63,905			(22,846)				0010
.102424SMXEA ASIAN10/21/|.102424S|&20241024EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	10/24/2024	10/21/2025	176	420,936	2391.68	6,215			1,944		12,051			(3,142)				0010
.102424TMXEA EUR009/29/2|.102424T|&20241024EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	10/24/2024	09/29/2025	196	483,857	2468.66	4,279			1,146		9,032			(2,305)				0010
.102424UMXEA EUR009/29/2|.102424U|&20241024EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	10/24/2024	09/29/2025	335	827,001	2468.66	15,792			4,230		31,680			(8,507)				0010
.102824HEEJ EURO10/28/25|.102824H|&20241028EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2024	10/28/2025	8,107	1,180,000	145.55	27,376			8,975		12,384			(13,650)				0010
.J102824SPX EURO10/28/25|.J102824|&20241028EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2024	10/28/2025	1,242	7,235,000	5823.52	358,494			117,523		443,825			(178,753)				0010
.102824MEEJ EURO10/28/25|.102824M|&20241028EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2024	10/28/2025	16,455	2,395,000	145.55	70,174			23,005		26,282			(34,990)				0010
.102824LEEJ EURO10/28/25|.102824L|&20241028EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2024	10/28/2025	11,852	1,725,000	145.55	49,335			16,173		18,909			(24,600)				0010
.102824NEEJ EURO10/28/25|.102824N|&20241028EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2024	10/28/2025	4,569	665,000	145.55	20,482			6,714		7,303			(10,213)				0010
.I102824SPX EURO10/28/25|.I102824|&20241028EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2024	10/28/2025	183	1,065,000	5823.52	45,965			15,069		57,376			(22,919)				0010
.H102824SPX EURO10/28/25|.H102824|&20241028EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2024	10/28/2025	888	5,170,000	5823.52	205,301			67,302		256,577			(102,368)				0010
.W102824SPX DIGITAL10/28|.W102824|&20241028EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	10/28/2024	10/28/2025	464	2,700,000	5823.52	147,938			48,498		178,027			(73,765)				0010
.S102824SPX EURO10/28/25|.S102824|&20241028EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2024	10/28/2025	394	2,295,000	5823.52	135,543			44,434		169,216			(67,585)				0010
.A102824SPX EURO10/28/25|.A102824|&20241028EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2024	10/28/2025	1,047	6,095,000	5823.52	121,900			39,962		146,154			(60,782)				0010
.102824OEEJ EURO10/28/25|.102824O|&20241028EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2024	10/28/2025	2,199	320,000	145.55	9,984			3,273		3,514			(4,978)				0010
.102824JEEJ EURO10/28/25|.102824J|&20241028EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2024	10/28/2025	15,012	2,185,000	145.55	55,936			18,337		23,593			(27,891)				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)
.102824FEEJ EUR010/28/25|.102824F| &20241028EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/28/2024	10/28/2025	7,248	1,055,000	145.55	21,311			6,986		10,365			(10,626)				0010
.102824TEEJ EUR010/28/25|.102824T| &20241028EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/28/2024	10/28/2025	8,198	1,235,000	150.64425	22,601			7,409		3,117			(11,269)				0010
.102824GEEJ EUR010/28/25|.102824G| &20241028EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/28/2024	10/28/2025	9,619	1,400,000	145.55	31,220			10,235		14,459			(15,567)				0010
.102824ZSPX EUR010/28/25|.102824Z| &20241028EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/28/2024	10/28/2025	2,944	17,145,000	5823.52	235,229			77,114		279,075			(117,291)				0010
.K102824SPX EUR010/28/25|.K102824| &20241028EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/28/2024	10/28/2025	1,126	6,560,000	5823.52	337,578			110,666		420,670			(168,324)				0010
.U102824SPX EUR010/28/25|.U102824| &20241028EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/28/2024	10/28/2025	631	3,675,000	5823.52	230,129			75,442		287,124			(114,747)				0010
.102824IEEJ EUR010/28/25|.102824I| &20241028EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/28/2024	10/28/2025	4,569	665,000	145.55	16,160			5,297		7,083			(8,057)				0010
.B102824SPX EUR010/28/25|.B102824| &20241028EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/28/2024	10/28/2025	342	1,990,000	5823.52	42,586			13,961		52,121			(21,234)				0010
.D102824SPX EUR010/28/25|.D102824| &20241028EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/28/2024	10/28/2025	600	3,495,000	5823.52	98,000			32,127		120,687			(48,865)				0010
.102824REEJ EUR010/28/25|.102824R| &20241028EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/28/2024	10/28/2025	7,453	1,085,000	145.57911	34,503			11,311		11,832			(17,204)				0010
.E102824SPX EUR010/28/25|.E102824| &20241028EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/28/2024	10/28/2025	1,496	8,710,000	5823.52	291,262			95,483		356,818			(145,230)				0010
.102824BEEJ EUR010/28/25|.102824B| &20241028EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/28/2024	10/28/2025	25,902	3,770,000	145.55	42,224			13,842		22,460			(21,054)				0010
.P102824SPX EUR010/28/25|.P102824| &20241028EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/28/2024	10/28/2025	216	1,255,000	5823.52	71,861			23,558		89,682			(35,832)				0010
.C102824SPX EUR010/28/25|.C102824| &20241028EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/28/2024	10/28/2025	1,618	9,425,000	5823.52	244,108			80,024		294,379			(121,718)				0010
.102824SEEJ EUR010/28/25|.102824S| &20241028EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/28/2024	10/28/2025	3,079	455,000	147.76236	11,512			3,774		2,797			(5,740)				0010
.102824CEEJ EUR010/28/25|.102824C| &20241028EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/28/2024	10/28/2025	2,439	355,000	145.55	5,325			1,746		2,808			(2,655)				0010
.102824XSPX ASIAN10/28/2|.102824X| &20241028EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	10/28/2024	10/28/2025	198	1,155,000	5823.52	34,768			11,398		38,288			(17,336)				0010
.F102824SPX EUR010/28/25|.F102824| &20241028EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/28/2024	10/28/2025	876	5,100,000	5823.52	189,720			62,195		233,474			(94,599)				0010
.102824DEEJ EUR010/28/25|.102824D| &20241028EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/28/2024	10/28/2025	28,032	4,080,000	145.55	72,216			23,674		36,827			(36,009)				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)
.N102824SPX EURO10/28/25|.N102824|&20241028EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/28/2024	10/28/2025	566	3,295,000	5823.52	177,436			58,168		221,204			(88,473)				0010
.102824WSPX ASIAN10/28/2|.102824W|&20241028EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	10/28/2024	10/28/2025	749	4,360,000	5823.52	57,338			18,797		77,319			(28,590)				0010
.102824EEEJ EURO10/28/25|.102824E|&20241028EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/28/2024	10/28/2025	72,209	10,510,000	145.55	205,996			67,530		101,407			(102,714)				0010
.102824KEEJ EURO10/28/25|.102824K|&20241028EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/28/2024	10/28/2025	4,363	635,000	145.55	17,082			5,600		6,921			(8,517)				0010
.102824YSPX ASIAN10/28/2|.102824Y|&20241028EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	10/28/2024	10/28/2025	222	1,290,000	5823.52	50,692			16,618		43,817			(25,276)				0010
.102824AEEJ EURO10/14/25|.102824A|&20241028EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/28/2024	10/14/2025	11,571	1,685,000	145.62	40,103			12,065		16,296			(20,798)				0010
.V102824SPX EURO10/28/25|.V102824|&20241028EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/28/2024	10/28/2025	2,601	15,145,000	5823.52	948,380			310,901		1,183,265			(472,884)				0010
.R102824SPX EURO10/28/25|.R102824|&20241028EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/28/2024	10/28/2025	1,272	7,410,000	5823.52	435,338			142,714		540,957			(217,069)				0010
.G102824SPX EURO10/28/25|.G102824|&20241028EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/28/2024	10/28/2025	1,569	9,135,000	5823.52	369,968			121,284		452,119			(184,474)				0010
.Q102824SPX EURO10/28/25|.Q102824|&20241028EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/28/2024	10/28/2025	888	5,170,000	5823.52	297,017			97,369		369,447			(148,099)				0010
.M102824SPX EURO10/28/25|.M102824|&20241028EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/28/2024	10/28/2025	2,025	11,790,000	5823.52	634,302			207,939		787,820			(316,277)				0010
.102824UEEJ EURO10/28/25|.102824U|&20241028EIVO004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/28/2024	10/28/2025	6,218	905,000	145.55	28,870			9,464		9,939			(14,395)				0010
.T102824SPX EURO10/28/25|.T102824|&20241028EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/28/2024	10/28/2025	352	2,050,000	5823.52	125,071			41,001		156,167			(62,363)				0010
.102824PEEJ EURO10/28/25|.102824P|&20241028EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/28/2024	10/28/2025	1,512	220,000	145.55	6,798			2,229		2,416			(3,390)				0010
.102824VEEJ EURO10/28/26|.102824V|&20241028EIVO005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/28/2024	10/28/2026	1,786	260,000	145.55	11,284			7,502		6,507			(2,805)				0010
.O102824SPX EURO10/28/25|.O102824|&20241028EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/28/2024	10/28/2025	305	1,775,000	5823.52	98,566			32,312		122,951			(49,147)				0010
.102824QEEJ EURO10/28/25|.102824Q|&20241028EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/28/2024	10/28/2025	5,909	860,000	145.55	26,918			8,824		9,445			(13,422)				0010
.X102824SPX DIGITAL10/28|.X102824|&20241028EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern	W22LROWP2IHZNBB6K528	10/28/2024	10/28/2025	1,855	10,800,000	5823.52	591,753			193,991		712,108			(295,061)				0010
.L102824SPX EURO10/28/25|.L102824|&20241028EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/28/2024	10/28/2025	322	1,875,000	5823.52	96,938			31,778		120,339			(48,335)				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)
.102924FSGIXCGMS EUR004/|.102924F|&20241029EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	10/29/2024	04/07/2026	1,079	356,773	330.75	7,109			3,806		4,323			(2,460)				0010
.102924CSGIXCGMS EUR010/|.102924C|&20241029EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	10/29/2024	10/14/2025	1,671	544,526	325.81	10,713			3,232		6,652			(5,572)				0010
.102924BSGIXCGMS EUR009/|.102924B|&20241029EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	10/29/2024	09/22/2025	1,584	527,228	332.76	6,401			1,630		1,857			(3,554)				0010
.102924ESGIXCGMS EUR003/|.102924E|&20241029EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	10/29/2024	03/16/2026	2,198	729,799	332.03	13,254			6,825		7,451			(4,788)				0010
.102924DSGIXCGMS EUR010/|.102924D|&20241029EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	10/29/2024	10/28/2025	1,375	444,440	323.17	10,479			3,445		7,705			(5,240)				0010
.102924ASGIXCGMS EUR009/|.102924A|&20241029EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	10/29/2024	09/15/2025	2,520	840,305	333.49	9,550			2,275		2,321			(5,419)				0010
.Q110724SPX EUR011/07/25|.Q110724|&20241107EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/07/2025	826	4,935,000	5973.1	258,446			92,610		284,655			(129,941)				0010
.I240711SPX EUR011/07/25|.I240711|&20241107EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/07/2025	256	1,530,000	5973.1	125,491			44,967		112,833			(63,094)				0010
.E110724SPX EUR011/07/25|.E110724|&20241107EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/07/2025	654	3,905,000	5973.1	134,410			48,164		151,575			(67,578)				0010
.110724UEEJ EQFWD11/07/2|.110724U|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2024	11/07/2025	9,890	1,440,000	145.6	14,400			5,160		16,556			(7,240)				0010
.110724JEEJ EUR011/07/25|.110724J|&20241107EIOS048	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2024	11/07/2025	15,956	2,325,000	145.71	66,495			23,827		25,954			(33,432)				0010
.C240711SPX EUR011/07/25|.C240711|&20241107EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/07/2025	2,920	17,440,000	5973.1	1,062,445			380,709		1,129,372			(534,174)				0010
.F110724SPX EUR011/07/25|.F110724|&20241107EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/07/2025	731	4,365,000	5973.1	159,628			57,200		179,502			(80,257)				0010
.W110724SPX EUR011/07/25|.W110724|&20241107EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/07/2025	251	1,500,000	5973.1	84,090			30,132		91,257			(42,279)				0010
.110724WSPX ASIAN11/07/2|.110724W|&20241107EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/07/2024	11/07/2025	1,069	6,385,000	5973.1	79,021			28,316		46,866			(39,730)				0010
.110724OEEJ EUR011/07/25|.110724O|&20241107EIOS053	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2024	11/07/2025	8,133	1,185,000	145.71	36,972			13,248		13,264			(18,589)				0010
.110724KEEJ EUR011/07/25|.110724K|&20241107EIOS049	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2024	11/07/2025	26,354	3,840,000	145.71	112,512			40,317		42,928			(56,569)				0010
.J240711SPX EUR011/09/26|.J240711|&20241107EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/09/2026	136	810,000	5973.1	106,847			72,897		107,342			(26,602)				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)
.110724IEEJ EURO11/07/25|.110724I|&20241107EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2024	11/07/2025	5,113	745,000	145.71	20,115			7,208		8,260			(10,113)				0010
.A240711SPX EURO11/07/25|.A240711|&20241107EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/07/2025	622	3,715,000	5973.1	223,532			80,099		238,392			(112,387)				0010
.D110724SPX EURO11/07/25|.D110724|&20241107EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/07/2025	1,344	8,030,000	5973.1	260,011			93,171		294,024			(130,728)				0010
.R110724SPX EURO11/07/25|.R110724|&20241107EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/07/2025	3,306	19,750,000	5973.1	1,034,308			370,627		1,139,197			(520,027)				0010
.110724XSPX ASIAN11/07/2|.110724X|&20241107EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/07/2024	11/07/2025	193	1,150,000	5973.1	29,884			10,708		10,111			(15,025)				0010
.H110724SPX EURO11/07/25|.H110724|&20241107EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/07/2025	2,944	17,585,000	5973.1	688,629			246,759		771,934			(346,227)				0010
.110724HEEJ EURO11/07/25|.110724H|&20241107EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2024	11/07/2025	11,084	1,615,000	145.71	41,344			14,815		17,702			(20,787)				0010
.Z110724SPX EURO11/07/25|.Z110724|&20241107EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/07/2025	419	2,505,000	5973.1	148,622			53,256		159,083			(74,724)				0010
.W240711SPX DIGITAL11/07|.W240711|&20241107EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2024	11/07/2025	694	4,145,000	5973.1	226,732			81,245		254,227			(113,996)				0010
.Y240711SPX DIGITAL11/09|.Y240711|&20241107EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2024	11/09/2026	2,773	16,565,000	5973.1	853,098			582,031		925,090			(212,394)				0010
.B240711SPX EURO11/07/25|.B240711|&20241107EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/07/2025	984	5,875,000	5973.1	356,319			127,681		379,226			(179,149)				0010
.110724SEEJ EURO11/07/25|.110724S|&20241107EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2024	11/07/2025	17,260	2,515,000	145.71	79,977			28,658		28,151			(40,211)				0010
.110724GEEJ EURO11/07/25|.110724G|&20241107EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2024	11/07/2025	11,873	1,730,000	145.71	42,385			15,188		18,719			(21,310)				0010
.T110724SPX EURO11/07/25|.T110724|&20241107EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/07/2025	343	2,050,000	5973.1	111,254			39,866		121,596			(55,936)				0010
.110724YSPX ASIAN11/07/2|.110724Y|&20241107EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/07/2024	11/07/2025	142	850,000	5973.1	30,599			10,965		7,521			(15,385)				0010
.110724BEEJ EURO11/07/25|.110724B|&20241107EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2024	11/07/2025	40,457	5,895,000	145.71	103,752			37,178		52,993			(52,164)				0010
.Y110724SPX EURO11/07/25|.Y110724|&20241107EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/07/2025	2,727	16,290,000	5973.1	927,390			332,315		1,002,782			(466,271)				0010
.110724AEEJ EURO11/07/25|.110724A|&20241107EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2024	11/07/2025	33,937	4,945,000	145.71	55,384			19,846		29,173			(27,846)				0010
.110724TEEJ EURO11/09/26|.110724T|&20241107EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2024	11/09/2026	2,230	325,000	145.71	14,170			9,668		8,081			(3,528)				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>.110724LEEJ EUR011/07/25|.110724L|&20241107EIOS050</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>11/07/2024</td><td>11/07/2025</td><td>16,025</td><td>2,335,000</td><td>145.71</td><td>72,152</td><td></td><td></td><td>25,854</td><td></td><td>26,135</td><td></td><td></td><td>(36,276)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.110724NEEJ EUR011/07/25|.110724N|&20241107EIOS052</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>11/07/2024</td><td>11/07/2025</td><td>3,500</td><td>510,000</td><td>145.71</td><td>15,759</td><td></td><td></td><td>5,647</td><td></td><td>5,708</td><td></td><td></td><td>(7,923)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.110724CEEJ EUR011/07/25|.110724C|&20241107EIOS041</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>11/07/2024</td><td>11/07/2025</td><td>25,153</td><td>3,665,000</td><td>145.71</td><td>68,169</td><td></td><td></td><td>24,427</td><td></td><td>34,246</td><td></td><td></td><td>(34,274)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.0110724SPX EUR011/07/25|.0110724|&20241107EIOS016</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Barclays Bank PLC G5GSEF7VJP5I7OUK5573</td><td>11/07/2024</td><td>11/07/2025</td><td>477</td><td>2,850,000</td><td>5973.1</td><td>143,612</td><td></td><td></td><td>51,461</td><td></td><td>159,281</td><td></td><td></td><td>(72,205)</td><td></td><td></td><td></td><td>0010</td></tr>
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<tr><td>.V110724SPX EUR011/07/25|.V110724|&20241107EIOS023</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Barclays Bank PLC G5GSEF7VJP5I7OUK5573</td><td>11/07/2024</td><td>11/07/2025</td><td>458</td><td>2,735,000</td><td>5973.1</td><td>150,917</td><td></td><td></td><td>54,079</td><td></td><td>164,347</td><td></td><td></td><td>(75,878)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.110724PEEJ EUR011/07/25|.110724P|&20241107EIVO012</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>11/07/2024</td><td>11/07/2025</td><td>5,387</td><td>785,000</td><td>145.71</td><td>24,963</td><td></td><td></td><td>8,945</td><td></td><td>8,787</td><td></td><td></td><td>(12,551)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.110724DEEJ EUR011/07/25|.110724D|&20241107EIOS042</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>11/07/2024</td><td>11/07/2025</td><td>42,413</td><td>6,180,000</td><td>145.71</td><td>125,454</td><td></td><td></td><td>44,954</td><td></td><td>61,077</td><td></td><td></td><td>(63,075)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.110724EEEJ EUR011/07/25|.110724E|&20241107EIOS043</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>11/07/2024</td><td>11/07/2025</td><td>11,187</td><td>1,630,000</td><td>145.71</td><td>36,349</td><td></td><td></td><td>13,025</td><td></td><td>16,990</td><td></td><td></td><td>(18,276)</td><td></td><td></td><td></td><td>0010</td></tr>
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<tr><td>.I110724SPX EUR011/07/25|.I110724|&20241107EIOS010</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Barclays Bank PLC G5GSEF7VJP5I7OUK5573</td><td>11/07/2024</td><td>11/07/2025</td><td>1,795</td><td>10,720,000</td><td>5973.1</td><td>420,867</td><td></td><td></td><td>150,811</td><td></td><td>471,736</td><td></td><td></td><td>(211,603)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.110724FEEJ EUR011/07/25|.110724F|&20241107EIOS044</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>11/07/2024</td><td>11/07/2025</td><td>8,750</td><td>1,275,000</td><td>145.71</td><td>29,453</td><td></td><td></td><td>10,554</td><td></td><td>13,497</td><td></td><td></td><td>(14,808)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.110724REEJ EUR011/07/25|.110724R|&20241107EIVO014</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>11/07/2024</td><td>11/07/2025</td><td>13,496</td><td>2,035,000</td><td>150.780708</td><td>37,444</td><td></td><td></td><td>13,417</td><td></td><td>5,651</td><td></td><td></td><td>(18,826)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.110724QEEJ EUR011/07/25|.110724Q|&20241107EIVO013</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>11/07/2024</td><td>11/07/2025</td><td>3,142</td><td>465,000</td><td>147.983076</td><td>11,672</td><td></td><td></td><td>4,182</td><td></td><td>2,937</td><td></td><td></td><td>(5,868)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.M110724SPX EUR011/07/25|.M110724|&20241107EIOS014</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Barclays Bank PLC G5GSEF7VJP5I7OUK5573</td><td>11/07/2024</td><td>11/07/2025</td><td>1,728</td><td>10,320,000</td><td>5973.1</td><td>497,630</td><td></td><td></td><td>178,318</td><td></td><td>553,410</td><td></td><td></td><td>(250,198)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.A110724SPX EUR011/07/25|.A110724|&20241107EIOS002</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Barclays Bank PLC G5GSEF7VJP5I7OUK5573</td><td>11/07/2024</td><td>11/07/2025</td><td>237</td><td>1,415,000</td><td>5973.1</td><td>23,291</td><td></td><td></td><td>8,346</td><td></td><td>26,500</td><td></td><td></td><td>(11,710)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.N110724SPX EUR011/07/25|.N110724|&20241107EIOS015</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Barclays Bank PLC G5GSEF7VJP5I7OUK5573</td><td>11/07/2024</td><td>11/07/2025</td><td>1,525</td><td>9,110,000</td><td>5973.1</td><td>458,689</td><td></td><td></td><td>164,363</td><td></td><td>508,753</td><td></td><td></td><td>(230,618)</td><td></td><td></td><td></td><td>0010</td></tr>
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<tr><td>.C110724SPX EUR011/07/25|.C110724|&20241107EIOS004</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Barclays Bank PLC G5GSEF7VJP5I7OUK5573</td><td>11/07/2024</td><td>11/07/2025</td><td>2,256</td><td>13,475,000</td><td>5973.1</td><td>362,478</td><td></td><td></td><td>129,888</td><td></td><td>413,360</td><td></td><td></td><td>(182,246)</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)
.U110724SPX EUR011/07/25|.U110724|&20241107EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/07/2025	200	1,195,000	5973.1	65,462			23,457		71,405			(32,913)				0010
.B110724SPX EUR011/07/25|.B110724|&20241107EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/07/2025	2,037	12,170,000	5973.1	242,305			86,826		276,582			(121,825)				0010
.240711EPDLV5E EUR010/28|.240711E|&20241107EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2024	10/28/2025	7,459	2,861,541	383.65	75,545			25,685		20,008			(39,067)				0010
.240711FPDLV5E EUR011/07|.240711F|&20241107EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2024	11/07/2025	9,992	3,843,888	384.7	96,866			34,710		24,974			(48,702)				0010
.Z240711PDLV5E EUR011/07|.Z240711|&20241107EIOS054	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2024	11/07/2025	604	232,178	384.7	5,804			2,080		1,508			(2,918)				0010
.240711HPDLV5E EUR011/09|.240711H|&20241107EIV0025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2024	11/09/2026	2,803	1,078,446	384.7	38,608			26,341		17,504			(9,612)				0010
.240711APDLV5E EUR011/07|.240711A|&20241107EIOS055	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2024	11/07/2025	1,561	600,426	384.7	15,131			5,422		3,901			(7,607)				0010
.240711IPDLV5E EUR011/09|.240711I|&20241107EIV0026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2024	11/09/2026	8,394	3,229,037	384.7	115,600			78,868		52,411			(28,781)				0010
.240711CPDLV5E EUR009/29|.240711C|&20241107EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2024	09/29/2025	3,766	1,474,482	391.53	23,739			6,656		2,151			(13,386)				0010
.240711GPDLV5E EUR011/07|.240711G|&20241107EIV0024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2024	11/07/2025	25,066	9,642,870	384.7	243,000			87,075		62,650			(122,175)				0010
.240711DPDLV5E EUR010/07|.240711D|&20241107EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2024	10/07/2025	685	264,099	385.4	6,180			1,841		1,238			(3,400)				0010
.240711BPDLV5E EUR009/22|.240711B|&20241107EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2024	09/22/2025	1,117	437,324	391.38	6,997			1,850		574			(4,033)				0010
.111224FNDX EUR011/07/25|.111224F|&20241112EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/12/2024	11/07/2025	329	6,942,417	21101.57	360,012			129,725		487,455			(182,017)				0010
.111224LNDX DIGITAL10/28|.111224L|&20241112EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/12/2024	10/28/2025	233	4,745,000	20351.07	291,011			99,512		370,595			(151,359)				0010
.111224NNDX DIGITAL11/07|.111224N|&20241112EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/12/2024	11/07/2025	535	11,280,000	21101.57	601,675			216,805		782,841			(304,199)				0010
.111224DNDX EUR010/28/25|.111224D|&20241112EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/12/2024	10/28/2025	244	4,965,661	20351.07	295,796			101,149		397,525			(153,848)				0010
.111224XSGIXCGMS EUR008/|.111224X|&20241112EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/12/2024	08/28/2026	1,126	372,360	330.66	7,748			5,026		5,767			(2,151)				0010
.111224RSGIXCGMS EUR004/|.111224R|&20241112EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/12/2024	04/28/2026	1,732	567,463	327.57	12,092			6,867		9,347			(4,129)				0010
.111224ENDX EUR010/28/25|.111224E|&20241112EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/12/2024	10/28/2025	61	1,241,415	20351.07	73,949			25,287		99,381			(38,462)				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)
.111224VSGIXCGMS EUR008/|.111224V|&20241112EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/12/2024	08/14/2026	1,521	500,742	329.21	10,891			6,982		8,451			(3,090)				0010
.111224WSGIXCGMS EUR008/|.111224W|&20241112EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/12/2024	08/21/2026	1,243	412,280	331.62	8,168			5,268		5,899			(2,292)				0010
.111224MNDX DIGITAL10/28|.111224M|&20241112EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/12/2024	10/28/2025	58	1,185,000	20351.07	72,676			24,852		92,551			(37,800)				0010
.111224USGIXCGMS EUR008/|.111224U|&20241112EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/12/2024	08/07/2026	2,109	685,123	324.9	17,840			11,365		15,420			(5,117)				0010
.111224ONDX DIGITAL11/07|.111224O|&20241112EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/12/2024	11/07/2025	134	2,820,000	21101.57	150,419			54,201		195,710			(76,050)				0010
.111224TSGIXCGMS EUR007/|.111224T|&20241112EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/12/2024	07/28/2026	1,386	456,538	329.44	9,645			6,088		7,418			(2,811)				0010
.111224PSGIXCGMS EUR011/|.111224P|&20241112EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/12/2024	11/07/2025	1,845	594,232	322.14	13,208			4,759		11,705			(6,678)				0010
.111224GNDX EUR011/07/25|.111224G|&20241112EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/12/2024	11/07/2025	82	1,730,329	21101.57	89,729			32,333		121,493			(45,366)				0010
.111224SSGIXCGMS EUR006/|.111224S|&20241112EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/12/2024	06/15/2026	2,708	901,075	332.77	15,516			9,368		10,567			(4,859)				0010
.111224QSGIXCGMS EUR004/|.111224Q|&20241112EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/12/2024	04/14/2026	1,855	607,346	327.47	12,742			7,087		9,864			(4,469)				0010
.Y111424SPX EUR011/16/26|.Y111424|&20241114EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/14/2024	11/16/2026	339	2,080,000	6134.78	241,280			239,574		239,574	30,720						0010
.M111424SPX EUR011/14/25|.M111424|&20241114EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/14/2024	11/14/2025	324	1,930,000	5949.17	104,220			117,194		117,194	23,203						0010
.B111424SPX EUR011/14/25|.B111424|&20241114EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/14/2024	11/14/2025	1,017	6,050,000	5949.17	243,815			278,723		278,723	52,693						0010
.111424LEEJ EUR011/16/26|.111424L|&20241114EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2024	11/16/2026	29,385	4,245,000	144.46	186,356			123,038		123,038	4,049						0010
.C111424SPX EUR011/14/25|.C111424|&20241114EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/14/2024	11/14/2025	545	3,245,000	5949.17	142,780			162,784		162,784	30,889						0010
.R111424SPX EUR011/14/25|.R111424|&20241114EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/14/2024	11/14/2025	1,789	10,645,000	5949.17	641,894			705,555		705,555	138,685						0010
.F111424SPX EUR011/14/25|.F111424|&20241114EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/14/2024	11/14/2025	549	3,265,000	5949.17	159,985			181,417		181,417	34,540						0010
.111424KEEJ EUR011/14/25|.111424K|&20241114EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2024	11/14/2025	74,000	10,690,000	144.46	349,563			163,925		163,925	(27,420)						0010
.X111424SPX EUR011/16/26|.X111424|&20241114EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/14/2024	11/16/2026	371	2,205,000	5949.17	298,557			301,638		301,638	37,910						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)
.D111424SPX EUR011/14/25|.D111424|&20241114EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	11/14/2024	11/14/2025	6,727	40,020,000	5949.17	1,860,930			2,112,311		2,112,311	401,715						0010
.V111424SPX EUR011/14/25|.V111424|&20241114EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	11/14/2024	11/14/2025	644	4,020,000	6246.63	214,266			171,598		171,598	15,092						0010
.111424XSPX EUR011/14/25|.111424X|&20241114EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	11/14/2024	11/14/2025	274	1,630,000	5949.17	55,420			63,623		63,623	12,031						0010
.W111424SPX EUR011/14/25|.W111424|&20241114EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	11/14/2024	11/14/2025	456	2,875,000	6306.12	137,713			105,582		105,582	7,544						0010
.I111424SPX EUR011/14/25|.I111424|&20241114EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	11/14/2024	11/14/2025	835	4,965,000	5949.17	257,684			291,351		291,351	56,968						0010
.K111424SPX EUR011/14/25|.K111424|&20241114EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	11/14/2024	11/14/2025	584	3,475,000	5949.17	183,828			207,698		207,698	41,078						0010
.111424JEEJ EUR011/14/25|.111424J|&20241114EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/14/2024	11/14/2025	9,200	1,375,000	149.458316	26,125			9,842		6,170			(13,099)				0010
.111424RSPX ASIAN11/14/2|.111424R|&20241114EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	11/14/2024	11/14/2025	296	1,760,000	5949.17	59,694			22,489		30,916			(29,930)				0010
.111424AEEJ EUR011/14/25|.111424A|&20241114EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/14/2024	11/14/2025	18,898	2,730,000	144.46	31,122			11,725		20,303			(15,604)				0010
.N111424SPX EUR011/14/25|.N111424|&20241114EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	11/14/2024	11/14/2025	290	1,725,000	5949.17	96,773			36,457		108,023			(48,520)				0010
.Q111424SPX EUR011/14/25|.Q111424|&20241114EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	11/14/2024	11/14/2025	381	2,265,000	5949.17	130,691			49,235		145,135			(65,526)				0010
.111424QSPX ASIAN11/14/2|.111424Q|&20241114EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	11/14/2024	11/14/2025	708	4,210,000	5949.17	55,231			20,807		51,899			(27,692)				0010
.111424SSPX EUR011/14/25|.111424S|&20241114EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	11/14/2024	11/14/2025	1,504	8,950,000	5949.17	119,035			44,844		136,590			(59,682)				0010
.111424BEEJ EUR011/14/25|.111424B|&20241114EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/14/2024	11/14/2025	11,249	1,625,000	144.46	29,250			11,019		19,107			(14,665)				0010
.111424YSPX EUR011/14/25|.111424Y|&20241114EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	11/14/2024	11/14/2025	701	4,170,000	5949.17	151,788			57,183		174,278			(76,104)				0010
.T111424SPX EUR011/14/25|.T111424|&20241114EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	11/14/2024	11/14/2025	561	3,335,000	5949.17	205,436			77,394		224,785			(103,003)				0010
.J111424SPX EUR011/14/25|.J111424|&20241114EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	11/14/2024	11/14/2025	539	3,205,000	5949.17	169,545			63,873		191,560			(85,007)				0010
.A111424SPX EUR011/14/25|.A111424|&20241114EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	11/14/2024	11/14/2025	685	4,075,000	5949.17	159,740			60,179		182,563			(80,091)				0010
.A241411SPX DIGITAL11/14|.A241411|&20241114EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/14/2024	11/14/2025	1,037	6,170,000	5949.17	339,350			127,844		385,322			(170,145)				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)
.111424VSPX EUR011/14/25|.111424V|&20241114EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/14/2024	11/14/2025	343	2,040,000	5949.17	59,976			22,595		69,395			(30,071)				0010
.S111424SPX EUR011/14/25|.S111424|&20241114EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/14/2024	11/14/2025	556	3,310,000	5949.17	200,917			75,692		220,591			(100,737)				0010
.111424USPX EUR011/14/25|.111424U|&20241114EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/14/2024	11/14/2025	1,649	9,810,000	5949.17	262,908			99,046		304,092			(131,818)				0010
.111424MEEJ EUR011/14/25|.111424M|&20241114EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2024	11/14/2025	5,123	740,000	144.46	24,198			9,116		11,347			(12,133)				0010
.H111424SPX EUR011/14/25|.H111424|&20241114EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/14/2024	11/14/2025	1,014	6,035,000	5949.17	307,182			115,725		347,385			(154,016)				0010
.P111424SPX EUR011/14/25|.P111424|&20241114EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/14/2024	11/14/2025	1,347	8,015,000	5949.17	462,466			174,225		513,330			(231,873)				0010
.111424FEEJ EUR011/14/25|.111424F|&20241114EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2024	11/14/2025	13,568	1,960,000	144.46	58,604			22,078		29,979			(29,383)				0010
.G111424SPX EUR011/14/25|.G111424|&20241114EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/14/2024	11/14/2025	248	1,475,000	5949.17	74,488			28,062		84,297			(37,347)				0010
.111424EEEJ EUR011/14/25|.111424E|&20241114EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2024	11/14/2025	4,430	640,000	144.46	16,704			6,293		9,501			(8,375)				0010
.O111424SPX EUR011/14/25|.O111424|&20241114EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/14/2024	11/14/2025	830	4,935,000	5949.17	276,854			104,299		309,039			(138,810)				0010
.111424TSPX EUR011/14/25|.111424T|&20241114EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/14/2024	11/14/2025	893	5,315,000	5949.17	105,769			39,846		122,338			(53,031)				0010
.111424NEEJ EUR011/16/26|.111424N|&20241114EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2024	11/16/2026	3,357	485,000	144.46	21,292			14,711		14,057			(5,294)				0010
.111424DEEJ EUR011/14/25|.111424D|&20241114EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2024	11/14/2025	5,815	840,000	144.46	20,664			7,785		12,170			(10,361)				0010
.111424OEEJ EQFWD11/14/2|.111424O|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2024	11/14/2025	6,099	885,000	145.11	8,850			3,334		11,787			(4,437)				0010
.Z111424SPX DIGITAL11/14|.Z111424|&20241114EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2024	11/14/2025	260	1,545,000	5949.17	84,975			32,013		96,487			(42,605)				0010
.111424ZSPX EUR011/14/25|.111424Z|&20241114EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/14/2024	11/14/2025	788	4,690,000	5949.17	183,379			69,085		209,852			(91,943)				0010
.E111424SPX EUR011/14/25|.E111424|&20241114EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/14/2024	11/14/2025	1,451	8,635,000	5949.17	420,525			158,425		476,504			(210,845)				0010
.L111424SPX EUR011/14/25|.L111424|&20241114EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/14/2024	11/14/2025	1,962	11,675,000	5949.17	617,608			232,672		697,805			(309,659)				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)
.111424CEEJ EUR011/14/25|.111424C|&20241114EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2024	11/14/2025	37,761	5,455,000	144.46	112,373			42,334		71,164			(56,342)				0010
.U111424SPX EUR011/14/25|.U111424|&20241114EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/14/2024	11/14/2025	1,526	9,080,000	5949.17	562,052			211,743		614,154			(281,804)				0010
.111424WSPX EUR011/14/25|.111424W|&20241114EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/14/2024	11/14/2025	982	5,840,000	5949.17	191,552			72,164		220,589			(96,041)				0010
.111424HEEJ EUR011/14/25|.111424H|&20241114EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2024	11/14/2025	3,946	570,000	144.46	18,639			7,022		8,741			(9,345)				0010
.111424GEEJ EUR011/14/25|.111424G|&20241114EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2024	11/14/2025	4,326	625,000	144.46	20,000			7,535		9,584			(10,028)				0010
.111424IEEJ EUR011/14/25|.111424I|&20241114EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2024	11/14/2025	2,355	345,000	146.511332	9,108			3,431		3,346			(4,567)				0010
.J241411PDLV5E EUR011/14|.J241411|&20241114EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/14/2024	11/14/2025	153,652	58,962,468	383.74	1,485,854			448,865		448,865	(107,192)						0010
.E241411PDLV5E EUR010/14|.E241411|&20241114EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/14/2024	10/14/2025	3,865	1,500,000	388.1	28,200			4,957		4,957	(3,777)						0010
.C241411PDLV5E EUR010/14|.C241411|&20241114EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/14/2024	10/14/2025	1,021	396,064	388.1	7,446			2,369		1,309			(4,084)				0010
.F241411PDLV5E EUR010/28|.F241411|&20241114EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/14/2024	10/28/2025	1,540	591,189	383.84	14,366			4,970		4,023			(7,559)				0010
.H241411PDLV5E EUR011/14|.H241411|&20241114EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/14/2024	11/14/2025	7,175	2,753,422	383.74	69,386			26,140		20,961			(34,789)				0010
.B241411PDLV5E EUR011/14|.B241411|&20241114EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/14/2024	11/14/2025	879	337,421	383.74	7,153			2,695		2,533			(3,587)				0010
.K241411PDLV5E EUR011/16|.K241411|&20241114EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/14/2024	11/16/2026	2,059	790,052	383.74	28,284			19,542		13,694			(7,032)				0010
.I241411PDLV5E EUR011/14|.I241411|&20241114EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/14/2024	11/14/2025	12,183	4,675,000	383.74	117,810			44,383		35,589			(59,068)				0010
.D241411PDLV5E EUR010/14|.D241411|&20241114EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/14/2024	10/14/2025	3,089	1,198,706	388.1	22,536			7,170		3,961			(12,360)				0010
.L241411PDLV5E EUR011/16|.L241411|&20241114EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/14/2024	11/16/2026	4,951	1,900,000	383.74	68,020			46,997		32,932			(16,912)				0010
.G241411PDLV5E EUR010/28|.G241411|&20241114EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/14/2024	10/28/2025	7,816	3,000,000	383.84	72,900			25,218		20,414			(38,357)				0010
.111824BSGIXCGMS EUR009/|.111824B|&20241118EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/18/2024	09/08/2026	6,852	2,268,703	331.11	44,537			29,420		34,516			(12,270)				0010
.111824ASGIXCGMS EUR011/|.111824A|&20241118EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/18/2024	11/14/2025	851	272,715	320.49	6,288			2,382		6,361			(3,170)				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)
.U112124SPX EUR011/21/25|.U112124|&20241121EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2024	11/21/2025	2,342	13,930,000	5948.71	800,557			317,118		897,355			(401,387)				0010
.112124SEEJ EUR011/23/26|.112124S|&20241121EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2024	11/23/2026	6,773	985,000	145.42	42,749			29,948		25,742			(10,629)				0010
.112124REEJ EUR011/21/25|.112124R|&20241121EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2024	11/21/2025	12,756	1,855,000	145.42	59,175			23,440		23,691			(29,669)				0010
.112124NEEJ EUR011/21/25|.112124N|&20241121EIOS048	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2024	11/21/2025	2,441	355,000	145.42	10,970			4,345		4,533			(5,500)				0010
.W112124SPX EUR011/21/25|.W112124|&20241121EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2024	11/21/2025	933	5,550,000	5948.71	336,497			133,294		373,299			(168,714)				0010
.Y112124SPX EUR011/21/25|.Y112124|&20241121EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2024	11/21/2025	2,648	15,750,000	5948.71	970,515			384,442		1,073,029			(486,602)				0010
.F112124SPX EUR011/21/25|.F112124|&20241121EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2024	11/21/2025	1,395	8,300,000	5948.71	323,866			128,290		371,246			(162,382)				0010
.O112124SPX EUR011/21/25|.O112124|&20241121EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2024	11/21/2025	336	2,000,000	5948.71	101,300			40,127		115,424			(50,790)				0010
.P112124SPX EUR011/21/25|.P112124|&20241121EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2024	11/21/2025	3,044	18,110,000	5948.71	954,397			378,058		1,086,002			(478,520)				0010
.0242111SPX DIGITAL11/21|.0242111|&20241121EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2024	11/21/2025	1,304	7,760,000	5948.71	426,024			168,757		484,326			(213,602)				0010
.112124WSPX ASIAN11/21/2|.112124W|&20241121EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/21/2024	11/21/2025	113	675,000	5948.71	28,394			11,247		10,608			(14,236)				0010
.112124OEEJ EUR011/21/25|.112124O|&20241121EIOS049	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2024	11/21/2025	3,473	505,000	145.42	15,807			6,261		6,449			(7,925)				0010
.S112124SPX EUR011/21/25|.S112124|&20241121EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2024	11/21/2025	977	5,810,000	5948.71	324,779			128,652		365,918			(162,839)				0010
.112124YSPX EUR011/21/25|.112124Y|&20241121EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2024	11/21/2025	878	5,225,000	5948.71	101,417			40,174		117,251			(50,849)				0010
.112124BEEJ EUR011/14/25|.112124B|&20241121EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2024	11/14/2025	17,167	2,480,000	144.46	67,704			26,011		36,844			(34,617)				0010
.112124VSPX ASIAN11/21/2|.112124V|&20241121EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/21/2024	11/21/2025	105	625,000	5948.71	24,338			9,641		9,815			(12,202)				0010
.112124AEEJ EUR011/14/25|.112124A|&20241121EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2024	11/14/2025	18,102	2,615,000	144.46	50,731			19,490		31,709			(25,939)				0010
.D112124SPX EUR011/21/25|.D112124|&20241121EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2024	11/21/2025	1,212	7,210,000	5948.71	237,714			94,164		274,086			(119,186)				0010
.112124CEEJ EUR011/21/25|.112124C|&20241121EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2024	11/21/2025	28,057	4,080,000	145.42	45,696			18,101		25,962			(22,911)				0010

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.112124LEEJ EUR011/21/25|.112124L| &20241121EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2024	11/21/2025	8,424	1,225,000	145.42	35,893			14,218		15,609			(17,996)				0010
.E112124SPX EUR011/21/25|.E112124| &20241121EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2024	11/21/2025	576	3,425,000	5948.71	124,293			49,235		142,810			(62,319)				0010
.112124XSPX EUR011/21/25|.112124X| &20241121EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2024	11/21/2025	2,068	12,300,000	5948.71	163,959			64,948		187,936			(82,207)				0010
.Q112124SPX EUR011/21/25|.Q112124| &20241121EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2024	11/21/2025	857	5,100,000	5948.71	268,974			106,546		306,054			(134,860)				0010
.112124TSPX ASIAN11/21/2|.112124T| &20241121EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/21/2024	11/21/2025	733	4,360,000	5948.71	54,967			21,773		47,572			(27,559)				0010
.112124USPX ASIAN11/21/2|.112124U| &20241121EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/21/2024	11/21/2025	241	1,435,000	5948.71	41,037			16,256		22,248			(20,575)				0010
.112124MEEJ EUR011/21/25|.112124M| &20241121EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2024	11/21/2025	3,885	565,000	145.42	17,459			6,916		7,215			(8,753)				0010
.M112124SPX EUR011/21/25|.M112124| &20241121EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2024	11/21/2025	901	5,360,000	5948.71	271,484			107,541		309,337			(136,118)				0010
.B112124SPX EUR011/21/25|.B112124| &20241121EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2024	11/21/2025	1,227	7,300,000	5948.71	195,932			77,613		227,660			(98,237)				0010
.112124PEEJ EUR011/21/25|.112124P| &20241121EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2024	11/21/2025	6,495	945,000	145.49271	29,862			11,829		11,880			(14,972)				0010
.G112124SPX EUR011/21/25|.G112124| &20241121EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2024	11/21/2025	1,536	9,140,000	5948.71	357,100			141,455		409,336			(179,045)				0010
.K112124SPX EUR011/21/25|.K112124| &20241121EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2024	11/21/2025	1,252	7,450,000	5948.71	361,400			143,158		412,282			(181,200)				0010
.112124IEEJ EUR011/21/25|.112124I| &20241121EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2024	11/21/2025	10,487	1,525,000	145.42	37,363			14,800		18,624			(18,733)				0010
.112124EEEJ EUR011/21/25|.112124E| &20241121EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2024	11/21/2025	7,289	1,060,000	145.42	19,716			7,810		10,954			(9,885)				0010
.112124DEEJ EUR011/21/25|.112124D| &20241121EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2024	11/21/2025	17,501	2,545,000	145.42	45,047			17,844		25,286			(22,586)				0010
.112124FEEJ EUR011/21/25|.112124F| &20241121EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2024	11/21/2025	23,828	3,465,000	145.42	69,993			27,726		38,025			(35,093)				0010
.N242111SPX DIGITAL11/21|.N242111| &20241121EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2024	11/21/2025	326	1,940,000	5948.71	106,506			42,189		121,081			(53,401)				0010
.A112124SPX EUR011/21/25|.A112124| &20241121EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2024	11/21/2025	289	1,720,000	5948.71	43,241			17,129		50,222			(21,680)				0010
.112124ZSPX EUR011/21/25|.112124Z| &20241121EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2024	11/21/2025	573	3,410,000	5948.71	75,191			29,785		87,200			(37,699)				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)
.112124QEEJ EUR011/21/25|.112124Q|&20241121EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2024	11/21/2025	7,907	1,190,000	150.495158	21,777			8,626		4,206			(10,919)				0010
.T112124SPX EUR011/21/25|.T112124|&20241121EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2024	11/21/2025	883	5,250,000	5948.71	299,670			118,706		336,308			(150,250)				0010
.112124GEEJ EUR011/21/25|.112124G|&20241121EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2024	11/21/2025	6,051	880,000	145.42	19,624			7,774		10,269			(9,839)				0010
.112124HEEJ EUR011/21/25|.112124H|&20241121EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2024	11/21/2025	10,177	1,480,000	145.42	35,372			14,012		17,869			(17,735)				0010
.C112124SPX EUR011/21/25|.C112124|&20241121EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2024	11/21/2025	509	3,030,000	5948.71	88,446			35,035		102,464			(44,345)				0010
.V112124SPX EUR011/21/25|.V112124|&20241121EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2024	11/21/2025	263	1,565,000	5948.71	94,792			37,549		105,174			(47,527)				0010
.112124JEEJ EUR011/21/25|.112124J|&20241121EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2024	11/21/2025	4,676	680,000	145.42	17,408			6,896		8,429			(8,728)				0010
.X112124SPX EUR011/21/25|.X112124|&20241121EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2024	11/21/2025	727	4,325,000	5948.71	266,507			105,569		294,657			(133,622)				0010
.112124KEEJ EUR011/21/25|.112124K|&20241121EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2024	11/21/2025	2,682	390,000	145.42	10,452			4,140		4,899			(5,240)				0010
.112224CSPX EUR008/14/25|.112224C|&20241122EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/22/2024	08/14/2025	261	1,423,810	5455.21	97,068			115,956		115,956	22,878						0010
.112224JSPX EUR010/14/25|.112224J|&20241122EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/22/2024	10/14/2025	184	1,078,212	5859.85	70,579			78,318		78,318	15,626						0010
.112224ASPX EUR008/14/25|.112224A|&20241122EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/22/2024	08/14/2025	308	1,680,205	5455.21	90,049			107,084		107,084	20,184						0010
.112224HSPX EUR010/14/25|.112224H|&20241122EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/22/2024	10/14/2025	171	1,002,034	5859.85	56,828			64,054		64,054	12,578						0010
.112224DSPX EUR008/14/25|.112224D|&20241122EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/22/2024	08/14/2025	309	1,685,660	5455.21	145,297			174,072		174,072	36,263						0010
.112224GSPX EUR010/14/25|.112224G|&20241122EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/22/2024	10/14/2025	916	5,367,623	5859.85	269,068			305,479		305,479	60,140						0010
.112224ESPX EUR010/14/25|.112224E|&20241122EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/22/2024	10/14/2025	224	1,312,606	5859.85	55,793			63,929		63,929	12,594						0010
.112224BSPX EUR008/14/25|.112224B|&20241122EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/22/2024	08/14/2025	1,809	9,868,475	5455.21	616,748			735,906		735,906	142,156						0010
.Q242111PDLV5E EUR011/21|.Q242111|&20241121EIOS050	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/21/2024	11/21/2025	653	251,940	385.91	5,618			2,226		1,522			(2,817)				0010
.T242111PDLV5E EUR011/21|.T242111|&20241121EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/21/2024	11/21/2025	4,408	1,701,079	385.91	42,867			16,981		10,331			(21,493)				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)
.W242111PDLV5E EUR011/23|.W242111|&20 241121EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/21/2024	11/23/2026	2,339	902,718	385.91	32,317			22,640		13,842			(8,035)				0010
.112224MSPX EUR010/28/25|.112224M| &20241122EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/22/2024	10/28/2025	933	5,433,344	5823.52	235,884			83,542		269,883			(127,068)				0010
.112224RSPX EQFWD10/07/2|.112224R|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/22/2024	10/07/2025	2,293	12,775,993	5572.85	1,676,702			521,641		1,658,185			(963,438)				0010
.V242111PDLV5E EUR010/14|.V242111|&20 241121EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/21/2024	10/14/2026	1,969	764,320	388.1	24,764			16,917		9,755			(6,515)				0010
.112224TSPX EUR010/21/26|.112224T| &20241122EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/22/2024	10/21/2026	286	1,674,238	5845.78	246,565			169,469		248,415			(64,306)				0010
.U242111PDLV5E EUR011/21|.U242111|&20 241121EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/21/2024	11/21/2025	12,353	4,767,183	385.91	120,133			47,587		28,951			(60,233)				0010
.112224LSPX EUR010/21/25|.112224L| &20241122EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/22/2024	10/21/2025	512	2,997,238	5853.98	172,598			58,757		194,480			(94,955)				0010
.R242111PDLV5E EUR009/29|.R242111|&20 241121EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/21/2024	09/29/2025	904	352,681	390.12	6,489			1,896		673			(3,814)				0010
.112224KSPX EUR010/21/25|.112224K| &20241122EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/22/2024	10/21/2025	567	3,319,207	5853.98	142,689			48,575		163,193			(78,501)				0010
.112224USPX EUR011/23/26|.112224U| &20241122EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/22/2024	11/23/2026	349	2,064,202	5912.42	291,329			204,371		293,284			(72,532)				0010
.S242111PDLV5E EUR010/21|.S242111|&20 241121EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/21/2024	10/21/2025	5,111	1,992,231	389.83	38,849			13,185		5,412			(21,308)				0010
.112224PSPX EUR011/07/25|.112224P| &20241122EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/22/2024	11/07/2025	645	3,852,650	5973.1	199,499			74,380		220,517			(104,362)				0010
.X242111PDLV5E EUR011/23|.X242111|&20 241121EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/21/2024	11/23/2026	7,717	2,978,104	385.91	106,616			74,690		45,664			(26,508)				0010
.U112224SPX DIGITAL11/07|.U112224| &20241122EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/07/2025	3,072	18,349,363	5973.1	997,847			372,030		1,122,591			(521,995)				0010
.112224ISPX EUR010/14/25|.112224I| &20241122EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/22/2024	10/14/2025	324	1,898,591	5859.85	112,175			36,579		126,101			(63,055)				0010
.112224NSPX EUR010/28/25|.112224N| &20241122EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/22/2024	10/28/2025	615	3,581,465	5823.52	217,396			76,994		245,054			(117,109)				0010
.112224FSPX EUR010/14/25|.112224F| &20241122EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/22/2024	10/14/2025	392	2,297,061	5859.85	97,891			31,921		112,152			(55,026)				0010
.112224OSPX EUR011/07/25|.112224O| &20241122EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/22/2024	11/07/2025	602	3,595,806	5973.1	140,353			52,328		157,454			(73,422)				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)
.112524ZNDX DIGITAL11/21|.112524Z|&20241125EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/25/2024	11/21/2025	174	3,610,000	20740.78	198,550			79,088		256,966			(100,105)				0010
.112524RNDX EUR011/21/25|.112524R|&20241125EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	11/25/2024	11/21/2025	240	4,977,787	20740.78	270,758			107,851		374,541			(136,511)				0010
.112524PNDX EUR011/14/25|.112524P|&20241125EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	11/25/2024	11/14/2025	235	4,910,717	20896.67	258,380			99,829		360,463			(132,860)				0010
.112524XNDX DIGITAL11/14|.112524X|&20241125EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/25/2024	11/14/2025	166	3,465,000	20896.67	190,575			73,631		249,966			(97,995)				0010
.112524CMXEA ASIAN11/14/|.112524C|&20241125EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZ0031MB27	11/25/2024	11/14/2025	406	928,222	2286.26	20,852			8,057		39,902			(10,722)				0010
.112524IMXEA EUR011/14/2|.112524I|&20241125EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZ0031MB27	11/25/2024	11/14/2025	300	685,878	2286.26	8,469			3,272		13,314			(4,355)				0010
.112524BMXEA ASIAN11/07/|.112524B|&20241125EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZ0031MB27	11/25/2024	11/07/2025	308	725,066	2354.11	10,429			3,899		24,483			(5,471)				0010
.112524QNDX EUR011/14/25|.112524Q|&20241125EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	11/25/2024	11/14/2025	59	1,232,904	20896.67	64,870			25,063		90,499			(33,356)				0010
.112524GMXEA EUR011/07/2|.112524G|&20241125EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZ0031MB27	11/25/2024	11/07/2025	355	835,709	2354.11	9,205			3,442		16,677			(4,829)				0010
.112524KMXEA EUR011/21/2|.112524K|&20241125EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZ0031MB27	11/25/2024	11/21/2025	387	878,796	2270.79	11,053			4,403		16,833			(5,573)				0010
.A112524NDX DIGITAL11/21|.A112524|&20241125EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/25/2024	11/21/2025	44	905,000	20740.78	49,775			19,827		64,419			(25,095)				0010
.112524JMXEA EUR011/14/2|.112524J|&20241125EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZ0031MB27	11/25/2024	11/14/2025	292	667,588	2286.26	22,913			8,853		34,179			(11,782)				0010
.112524HMXEA EUR011/07/2|.112524H|&20241125EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZ0031MB27	11/25/2024	11/07/2025	424	998,143	2354.11	22,688			8,483		46,199			(11,903)				0010
.112524LMXEA EUR011/21/2|.112524L|&20241125EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZ0031MB27	11/25/2024	11/21/2025	174	395,117	2270.79	11,068			4,409		18,486			(5,580)				0010
.112524SNDX EUR011/21/25|.112524S|&20241125EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	11/25/2024	11/21/2025	60	1,244,447	20740.78	67,690			26,963		93,635			(34,128)				0010
.112524YNDX DIGITAL11/14|.112524Y|&20241125EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/25/2024	11/14/2025	41	865,000	20896.67	47,575			18,381		62,401			(24,463)				0010
.112524AMXEA ASIAN10/28/|.112524A|&20241125EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZ0031MB27	11/25/2024	10/28/2025	203	480,897	2368.95	6,321			2,246		24,171			(3,415)				0010
.112524EMXEA EUR010/28/2|.112524E|&20241125EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZ0031MB27	11/25/2024	10/28/2025	302	715,423	2368.95	7,182			2,551		13,542			(3,880)				0010
.112524FMXEA EUR010/28/2|.112524F|&20241125EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZ0031MB27	11/25/2024	10/28/2025	236	559,072	2368.95	12,510			4,444		27,275			(6,759)				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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.112524DMXEA ASIAN11/21/|.112524D|& 20241125EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	11/25/2024	11/21/2025	241	547,260	2270.79	12,944			5,156		22,742			(6,526)				0010
.N112924SPX EUR011/28/25|.N112924| &20241129EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/29/2024	11/28/2025	1,287	7,765,000	6032.38	445,711			185,713		450,680			(224,094)				0010
.112924AEEJ EUR011/21/25|.112924A| &20241129EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2024	11/21/2025	1,650	240,000	145.42	8,352			3,383		3,065			(4,282)				0010
.112924SEEJ EUR011/28/25|.112924S| &20241129EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2024	11/28/2025	8,705	1,275,000	146.47	41,183			17,159		13,149			(20,706)				0010
.112924MEEJ EUR011/28/25|.112924M| &20241129EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2024	11/28/2025	5,325	780,000	146.47	24,414			10,173		8,043			(12,275)				0010
.112924NEEJ EUR011/28/25|.112924N| &20241129EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2024	11/28/2025	3,072	450,000	146.47	14,265			5,944		4,641			(7,172)				0010
.L112924SPX EUR011/28/25|.L112924| &20241129EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/29/2024	11/28/2025	971	5,855,000	6032.38	327,295			136,373		332,895			(164,556)				0010
.K112924SPX EUR011/28/25|.K112924| &20241129EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/29/2024	11/28/2025	3,121	18,830,000	6032.38	990,458			412,691		1,022,529			(497,980)				0010
.E112924SPX EUR011/28/25|.E112924| &20241129EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/29/2024	11/28/2025	1,387	8,365,000	6032.38	327,072			136,280		348,476			(164,444)				0010
.Q112924SPX EUR011/28/25|.Q112924| &20241129EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/29/2024	11/28/2025	1,490	8,990,000	6032.38	554,683			231,118		550,271			(278,882)				0010
.S112924SPX DIGITAL11/28|.S112924| &20241129EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2024	11/28/2025	1,324	7,985,000	6032.38	443,168			184,653		479,028			(222,815)				0010
.112924OEEJ EUR011/21/25|.112924O| &20241129EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2024	11/21/2025	3,026	440,000	145.42	15,840			6,417		5,619			(8,122)				0010
.112924TEEJ EUR011/30/26|.112924T| &20241129EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2024	11/30/2026	1,946	285,000	146.47	12,569			8,938		6,621			(3,129)				0010
.O112924SPX EUR011/28/25|.O112924| &20241129EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/29/2024	11/28/2025	606	3,655,000	6032.38	221,128			92,136		220,614			(111,178)				0010
.I112924SPX EUR011/28/25|.I112924| &20241129EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/29/2024	11/28/2025	350	2,110,000	6032.38	106,766			44,486		111,037			(53,680)				0010
.112924GEEJ EUR011/28/25|.112924G| &20241129EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2024	11/28/2025	20,072	2,940,000	146.47	72,030			30,013		28,965			(36,215)				0010
.112924REEJ EUR011/28/25|.112924R| &20241129EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2024	11/28/2025	5,342	810,000	151.625744	14,985			6,244		2,158			(7,534)				0010
.R112924SPX DIGITAL11/28|.R112924| &20241129EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2024	11/28/2025	331	1,995,000	6032.38	110,723			46,134		119,682			(55,669)				0010
.112924HEEJ EUR011/28/25|.112924H| &20241129EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2024	11/28/2025	5,564	815,000	146.47	21,109			8,795		8,186			(10,613)				0010

STATEMENT AS OF JUNE 30, 2025 OF THE Symetra Life Insurance Company

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.112924QEEJ EUR011/28/25|.112924Q| &20241129EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/29/2024	11/28/2025	3,301	490,000	148.432698	12,936			5,390		3,157			(6,504)				0010
.112924FEEJ EUR011/28/25|.112924F| &20241129EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/29/2024	11/28/2025	2,663	390,000	146.47	8,853			3,689		3,715			(4,451)				0010
.112924PEEJ EUR011/28/25|.112924P| &20241129EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/29/2024	11/28/2025	2,799	410,000	146.484647	13,202			5,501		4,214			(6,638)				0010
.112924DEEJ EUR011/28/25|.112924D| &20241129EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/29/2024	11/28/2025	14,645	2,145,000	146.47	40,541			16,892		18,251			(20,383)				0010
.D112924SPX EUR011/28/25|.D112924| &20241129EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	11/29/2024	11/28/2025	706	4,260,000	6032.38	155,064			64,610		165,778			(77,963)				0010
.112924EEEJ EUR011/28/25|.112924E| &20241129EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/29/2024	11/28/2025	47,109	6,900,000	146.47	141,450			58,938		62,027			(71,118)				0010
.P112924SPX EUR011/28/25|.P112924| &20241129EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	11/29/2024	11/28/2025	519	3,130,000	6032.38	192,182			80,076		190,811			(96,625)				0010
.G112924SPX EUR011/28/25|.G112924| &20241129EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	11/29/2024	11/28/2025	1,680	10,135,000	6032.38	490,534			204,389		514,516			(246,630)				0010
.F112924SPX EUR011/28/25|.F112924| &20241129EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	11/29/2024	11/28/2025	966	5,830,000	6032.38	228,536			95,223		243,474			(114,903)				0010
.B112924SPX EUR011/28/25|.B112924| &20241129EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	11/29/2024	11/28/2025	394	2,375,000	6032.38	70,300			29,292		75,582			(35,345)				0010
.112924LEEJ EUR011/28/25|.112924L| &20241129EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/29/2024	11/28/2025	8,500	1,245,000	146.47	38,969			16,237		12,839			(19,593)				0010
.A112924SPX EUR011/28/25|.A112924| &20241129EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	11/29/2024	11/28/2025	1,807	10,900,000	6032.38	293,210			122,171		316,135			(147,419)				0010
.C112924SPX EUR011/28/25|.C112924| &20241129EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	11/29/2024	11/28/2025	613	3,700,000	6032.38	122,470			51,029		130,960			(61,575)				0010
.M112924SPX EUR011/28/25|.M112924| &20241129EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	11/29/2024	11/28/2025	559	3,370,000	6032.38	191,079			79,616		193,915			(96,070)				0010
.112924XSPX ASIAN11/28/2|.112924X| &20241129EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	11/29/2024	11/28/2025	131	790,000	6032.38	27,176			11,323		8,546			(13,663)				0010
.112924WSPX ASIAN11/28/2|.112924W| &20241129EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	11/29/2024	11/28/2025	871	5,255,000	6032.38	71,426			29,761		44,454			(35,911)				0010
.112924CEEJ EUR011/28/25|.112924C| &20241129EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/29/2024	11/28/2025	22,974	3,365,000	146.47	59,561			24,817		27,337			(29,946)				0010
.112924UEEJ EQFWD11/28/2|.112924U|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/29/2024	11/28/2025	20,444	3,000,000	146.74	30,000			12,500		29,083			(15,083)				0010

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.112924ZSPX EUR011/28/25|.112924Z|&20241129EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/29/2024	11/28/2025	777	4,690,000	6032.38	93,331			38,888		101,846			(46,925)				0010
.112924IEEJ EUR011/28/25|.112924I|&20241129EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2024	11/28/2025	4,608	675,000	146.47	18,698			7,791		6,890			(9,401)				0010
.112924BEEJ EUR011/28/25|.112924B|&20241129EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2024	11/28/2025	15,464	2,265,000	146.47	25,595			10,664		12,058			(12,868)				0010
.112924KEEJ EUR011/28/25|.112924K|&20241129EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2024	11/28/2025	7,135	1,045,000	146.47	30,932			12,888		10,755			(15,552)				0010
.J112924SPX EUR011/28/25|.J112924|&20241129EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/29/2024	11/28/2025	773	4,660,000	6032.38	245,116			102,132		253,053			(123,239)				0010
.112924YSPX EUR011/28/25|.112924Y|&20241129EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/29/2024	11/28/2025	2,182	13,165,000	6032.38	177,728			74,053		192,264			(89,357)				0010
.H112924SPX EUR011/28/25|.H112924|&20241129EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/29/2024	11/28/2025	1,058	6,385,000	6032.38	323,081			134,617		336,006			(162,438)				0010
.112924JEEJ EUR011/28/25|.112924J|&20241129EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2024	11/28/2025	6,793	995,000	146.47	28,756			11,981		10,217			(14,458)				0010
.U112924PDLV5E EUR011/28|.U112924|&20241129EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/29/2024	11/28/2025	6,019	2,355,000	391.29	59,346			24,728		7,378			(29,838)				0010
.W112924PDLV5E EUR011/30|.W112924|&20241129EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/29/2024	11/30/2026	4,881	1,910,000	391.29	68,378			48,626		21,050			(17,024)				0010
.V112924PDLV5E EUR011/30|.V112924|&20241129EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/29/2024	11/30/2026	1,342	525,000	391.29	18,795			13,366		5,786			(4,679)				0010
.T112924PDLV5E EUR011/28|.T112924|&20241129EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/29/2024	11/28/2025	4,498	1,760,000	391.29	44,352			18,480		5,514			(22,299)				0010
.A120924SPX EUR012/08/25|.A120924|&20241209EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/08/2025	215	1,300,000	6052.85	32,799			14,497		34,923			(16,400)				0010
.M120924SPX EUR012/08/25|.M120924|&20241209EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/08/2025	2,433	14,725,000	6052.85	712,985			315,131		733,652			(356,492)				0010
.120924CEEJ EUR012/08/25|.120924C|&20241209EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/08/2025	14,585	2,125,000	145.7	39,950			17,657		21,503			(19,975)				0010
.120924WSPX ASIAN12/08/2|.120924W|&20241209EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/09/2024	12/08/2025	205	1,240,000	6052.85	46,376			20,498		7,607			(23,188)				0010
.120924BEEJ EUR012/08/25|.120924B|&20241209EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/08/2025	16,747	2,440,000	145.7	43,432			19,196		23,645			(21,716)				0010
.Y120924SPX EUR012/08/25|.Y120924|&20241209EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/08/2025	1,039	6,290,000	6052.85	384,759			170,059		377,713			(192,380)				0010
.120924OEEJ EUR012/08/25|.120924O|&20241209EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/08/2025	2,931	440,000	150.14385	8,844			3,909		1,944			(4,422)				0010

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.B120924SPX EUR012/08/25|.B120924|&20241209EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/08/2025	1,722	10,420,000	6052.85	281,027			124,211		298,438			(140,514)				0010
.120924YSPX EUR012/08/25|.120924Y|&20241209EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/08/2025	841	5,090,000	6052.85	99,611			44,027		107,051			(49,806)				0010
.T240912SPX DIGITAL12/08|.T240912|&20241209EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/08/2025	1,484	8,980,000	6052.85	501,084			221,474		537,321			(250,542)				0010
.120924DEEJ EUR012/08/25|.120924D|&20241209EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/08/2025	31,434	4,580,000	145.7	93,890			41,498		49,299			(46,945)				0010
.E240912SPX EUR012/08/25|.E240912|&20241209EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/08/2025	202	1,220,000	6052.85	101,260			44,756		84,545			(50,630)				0010
.120924USPX ASIAN12/08/2|.120924U|&20241209EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/09/2024	12/08/2025	785	4,750,000	6052.85	62,144			27,467		23,150			(31,072)				0010
.R120924SPX EUR012/08/25|.R120924|&20241209EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/08/2025	2,577	15,600,000	6052.85	820,716			362,747		831,753			(410,358)				0010
.120924PEEJ EUR012/08/25|.120924P|&20241209EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/08/2025	6,200	935,000	150.7995	17,485			7,728		3,455			(8,742)				0010
.Z120924SPX EUR012/08/25|.Z120924|&20241209EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/08/2025	3,098	18,750,000	6052.85	1,150,500			508,508		1,128,485			(575,250)				0010
.120924VSPX ASIAN12/08/2|.120924V|&20241209EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/09/2024	12/08/2025	114	690,000	6052.85	19,695			8,705		4,178			(9,847)				0010
.120924MEEJ EUR012/08/25|.120924M|&20241209EIOS049	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/08/2025	4,049	590,000	145.7	18,762			8,293		7,507			(9,381)				0010
.120924XSPX EUR012/08/25|.120924X|&20241209EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/08/2025	2,369	14,340,000	6052.85	192,013			84,867		207,559			(96,006)				0010
.Q120924SPX EUR012/08/25|.Q120924|&20241209EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/08/2025	337	2,040,000	6052.85	103,183			45,606		105,347			(51,592)				0010
.120924NEEJ EUR012/08/25|.120924N|&20241209EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/08/2025	4,836	705,000	145.77285	22,701			10,034		8,835			(11,350)				0010
.120924QEEJ EUR012/08/25|.120924Q|&20241209EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/08/2025	11,016	1,605,000	145.7	52,002			22,984		20,423			(26,001)				0010
.120924FEEJ EUR012/08/25|.120924F|&20241209EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/08/2025	38,401	5,595,000	145.7	137,637			60,834		67,197			(68,818)				0010
.T120924SPX EUR012/08/25|.T120924|&20241209EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/08/2025	762	4,610,000	6052.85	256,777			113,493		257,447			(128,389)				0010
.120924ZSPX EUR012/08/25|.120924Z|&20241209EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/08/2025	216	1,310,000	6052.85	29,357			12,976		31,380			(14,679)				0010
.120924REEJ EUR012/07/26|.120924R|&20241209EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/07/2026	3,706	540,000	145.7	23,814			17,188		13,845			(5,937)				0010

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.J120924SPX EURO12/08/25|.J120924| &20241209EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/08/2025	1,421	8,600,000	6052.85	336,346			148,661		352,889			(168,173)				0010
.V120924SPX EURO12/08/25|.V120924| &20241209EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/08/2025	1,563	9,460,000	6052.85	541,585			239,375		539,810			(270,793)				0010
.D120924SPX EURO12/08/25|.D120924| &20241209EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/08/2025	635	3,845,000	6052.85	118,695			52,462		125,362			(59,348)				0010
.120924LEEJ EURO12/08/25|.120924L| &20241209EIOS048	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/08/2025	3,535	515,000	145.7	16,171			7,147		6,552			(8,086)				0010
.120924KEEJ EURO12/08/25|.120924K| &20241209EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/08/2025	7,138	1,040,000	145.7	32,656			14,434		13,232			(16,328)				0010
.I120924SPX EURO12/08/25|.I120924| &20241209EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/08/2025	2,057	12,450,000	6052.85	486,297			214,938		510,229			(243,148)				0010
.120924GEEJ EURO12/08/25|.120924G| &20241209EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/08/2025	5,903	860,000	145.7	22,274			9,845		10,559			(11,137)				0010
.X120924SPX EURO12/08/25|.X120924| &20241209EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/08/2025	791	4,790,000	6052.85	288,741			127,620		284,394			(144,371)				0010
.U120924SPX EURO12/08/25|.U120924| &20241209EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/08/2025	392	2,370,000	6052.85	132,886			58,734		133,041			(66,443)				0010
.O120924SPX EURO12/08/25|.O120924| &20241209EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/08/2025	1,416	8,570,000	6052.85	433,128			191,438		442,262			(216,564)				0010
.W120924SPX EURO12/08/25|.W120924| &20241209EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/08/2025	433	2,620,000	6052.85	150,178			66,377		149,647			(75,089)				0010
.E120924SPX EURO12/08/25|.E120924| &20241209EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/08/2025	664	4,020,000	6052.85	130,931			57,870		138,064			(65,466)				0010
.120924SEEJ EQFWD12/08/2|.120924S|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/08/2025	9,992	1,460,000	146.11	14,600			6,453		17,015			(7,300)				0010
.120924AEEJ EURO12/08/25|.120924A| &20241209EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/08/2025	30,748	4,480,000	145.7	50,624			22,375		27,662			(25,312)				0010
.C120924SPX EURO12/08/25|.C120924| &20241209EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/08/2025	539	3,260,000	6052.85	93,334			41,253		98,868			(46,667)				0010
.120924JEEJ EURO12/08/25|.120924J| &20241209EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/08/2025	6,383	930,000	145.7	27,621			12,208		11,796			(13,811)				0010
.120924IEEJ EURO12/08/25|.120924I| &20241209EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/08/2025	14,276	2,080,000	145.7	60,320			26,661		26,300			(30,160)				0010
.F120924SPX EURO12/08/25|.F120924| &20241209EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/08/2025	597	3,615,000	6052.85	123,380			54,533		129,969			(61,690)				0010

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.S120924SPX EUR012/08/25|.S120924|&20241209EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/08/2025	722	4,370,000	6052.85	230,255			101,770		233,281			(115,128)				0010
.120924HEEJ EUR012/08/25|.120924H|&20241209EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/08/2025	2,368	345,000	145.7	9,384			4,148		4,301			(4,692)				0010
.S240912SPX DIGITAL12/08|.S240912|&20241209EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/08/2025	371	2,245,000	6052.85	125,271			55,368		134,330			(62,636)				0010
.G120924SPX EUR012/08/25|.G120924|&20241209EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/08/2025	422	2,555,000	6052.85	93,539			41,343		98,336			(46,769)				0010
.120924EEEJ EUR012/08/25|.120924E|&20241209EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/08/2025	4,461	650,000	145.7	14,300			6,320		7,342			(7,150)				0010
.240912CPDLV5E EUR012/07|.240912C|&20241209EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/09/2024	12/07/2026	1,959	755,153	385.47	28,092			20,276		12,087			(7,004)				0010
.240912APDLV5E EUR012/08|.240912A|&20241209EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/09/2024	12/08/2025	4,963	1,913,136	385.47	49,742			21,985		13,443			(24,871)				0010
.X240912PDLV5E EUR010/21|.X240912|&20241209EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/09/2024	10/21/2025	1,691	651,388	385.18	15,894			5,669		3,513			(9,162)				0010
.V240912PDLV5E EUR012/08|.V240912|&20241209EIOS050	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/09/2024	12/08/2025	894	344,642	385.47	8,409			3,717		2,418			(4,205)				0010
.Y240912PDLV5E EUR010/28|.Y240912|&20241209EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/09/2024	10/28/2025	1,061	406,960	383.46	10,947			4,058		2,886			(6,173)				0010
.W240912PDLV5E EUR012/08|.W240912|&20241209EIOS051	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/09/2024	12/08/2025	1,074	413,927	385.47	10,762			4,757		2,908			(5,381)				0010
.240912BPDLV5E EUR012/08|.240912B|&20241209EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/09/2024	12/08/2025	3,066	1,181,661	385.47	30,723			13,579		8,303			(15,362)				0010
.240912DPDLV5E EUR012/07|.240912D|&20241209EIV0024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/09/2024	12/07/2026	2,053	791,438	385.47	29,441			21,250		12,668			(7,340)				0010
.Z240912PDLV5E EUR010/28|.Z240912|&20241209EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/09/2024	10/28/2025	13,136	5,038,607	383.57	135,539			50,246		35,238			(76,425)				0010
.121124MNDX DIGITAL11/28|.121124M|&20241211EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/11/2024	11/28/2025	33	700,000	20930.37	42,168			18,072		48,706			(21,807)				0010
.121124GNDX EUR012/08/25|.121124G|&20241211EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2024	12/08/2025	40	857,633	21440.82	49,232			21,881		56,329			(24,753)				0010
.121124ONDX DIGITAL12/08|.121124O|&20241211EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/11/2024	12/08/2025	40	855,000	21440.82	50,248			22,333		58,140			(25,264)				0010
.121124ENDX EUR011/28/25|.121124E|&20241211EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2024	11/28/2025	77	1,611,638	20930.37	99,063			42,455		115,271			(51,230)				0010
.121124LNDX DIGITAL11/28|.121124L|&20241211EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/11/2024	11/28/2025	133	2,790,000	20930.37	168,070			72,030		194,128			(86,916)				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)
.121124DNDX EUR011/28/25|.121124D|&20241211EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2024	11/28/2025	308	6,446,554	20930.37	396,251			169,822		461,083			(204,919)				0010
.121124NNDX DIGITAL12/08|.121124N|&20241211EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/11/2024	12/08/2025	159	3,415,000	21440.82	200,700			89,200		232,218			(100,907)				0010
.121124FNDX EUR012/08/25|.121124F|&20241211EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2024	12/08/2025	160	3,430,531	21440.82	196,930			87,524		225,317			(99,012)				0010
.121624FEEJ EUR012/15/25|.121624F|&20241216EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/16/2024	12/15/2025	2,660	385,000	144.71	12,128			5,595		6,166			(6,064)				0010
.121624LEEJ EUR012/15/25|.121624L|&20241216EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/16/2024	12/15/2025	9,709	1,405,000	144.71	45,101			20,806		22,504			(22,550)				0010
.I121624SPX EUR012/15/25|.I121624|&20241216EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/16/2024	12/15/2025	451	2,740,000	6074.08	153,210			70,680		149,914			(76,605)				0010
.O121624SPX EUR012/15/25|.O121624|&20241216EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/16/2024	12/15/2025	1,446	8,785,000	6074.08	541,727			249,913		518,534			(270,864)				0010
.121624WSPX EUR012/15/25|.121624W|&20241216EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/16/2024	12/15/2025	1,311	7,965,000	6074.08	311,487			143,697		320,664			(155,744)				0010
.F121624SPX EUR012/15/25|.F121624|&20241216EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/16/2024	12/15/2025	2,408	14,625,000	6074.08	771,630			355,973		764,120			(385,815)				0010
.R121624SPX EUR012/15/25|.R121624|&20241216EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/16/2024	12/15/2025	236	1,520,000	6438.52	72,164			45,884		45,884	3,457						0010
.M121624SPX EUR012/15/25|.M121624|&20241216EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/16/2024	12/15/2025	498	3,025,000	6074.08	183,088			84,463		176,049			(91,544)				0010
.121624ZSPX EUR012/15/25|.121624Z|&20241216EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/16/2024	12/15/2025	7,004	42,545,000	6074.08	1,971,918			1,997,069		1,997,069	395,996						0010
.121624CEEJ EUR012/15/25|.121624C|&20241216EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/16/2024	12/15/2025	18,243	2,640,000	144.71	63,888			29,473		39,119			(31,944)				0010
.P121624SPX EUR012/15/25|.P121624|&20241216EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/16/2024	12/15/2025	250	1,445,000	5770.38	173,237			79,919		154,340			(86,618)				0010
.L121624SPX EUR012/15/25|.L121624|&20241216EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/16/2024	12/15/2025	3,857	23,430,000	6074.08	1,407,323			1,355,744		1,355,744	266,307						0010
.121624EEEJ EUR012/15/25|.121624E|&20241216EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/16/2024	12/15/2025	2,211	320,000	144.71	9,952			4,591		5,123			(4,976)				0010
.121624RSPX EUR012/15/25|.121624R|&20241216EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/16/2024	12/15/2025	479	2,910,000	6074.08	83,825			38,671		87,014			(41,913)				0010
.Q121624SPX EUR012/15/25|.Q121624|&20241216EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/16/2024	12/15/2025	1,054	6,720,000	6377.78	355,132			239,236		239,236	22,440						0010
.K121624SPX EUR012/15/25|.K121624|&20241216EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/16/2024	12/15/2025	1,762	10,705,000	6074.08	615,495			283,944		598,862			(307,747)				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)
.121624PSPX EUR012/15/25|.121624P| &20241216EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/16/2024	12/15/2025	725	4,405,000	6074.08	88,386			40,775		92,775			(44,193)				0010
.T121624SPX EUR012/14/26|.T121624| &20241216EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/16/2024	12/14/2026	403	2,525,000	6260.55	291,665			259,502		259,502	32,239						0010
.D121624SPX EUR012/15/25|.D121624| &20241216EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/16/2024	12/15/2025	216	1,310,000	6074.08	66,438			30,650		66,277			(33,219)				0010
.121624DEEJ EUR012/15/25|.121624D| &20241216EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/16/2024	12/15/2025	11,057	1,600,000	144.71	47,200			21,775		25,495			(23,600)				0010
.B121624SPX EUR012/15/25|.B121624| &20241216EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/16/2024	12/15/2025	486	2,955,000	6074.08	144,384			144,951		144,951	28,838						0010
.V121624SPX DIGITAL12/15|.V121624| &20241216EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/16/2024	12/15/2025	1,380	8,385,000	6074.08	454,467			209,657		488,906			(227,234)				0010
.121624JEEJ EUR012/15/25|.121624J| &20241216EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/16/2024	12/15/2025	6,376	955,000	149.77485	17,572			8,106		4,938			(8,786)				0010
.121624KEEJ EUR012/15/25|.121624K| &20241216EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/16/2024	12/15/2025	6,910	1,000,000	144.71	32,100			16,017		16,017	(2,200)						0010
.C121624SPX EUR012/15/25|.C121624| &20241216EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/16/2024	12/15/2025	819	4,975,000	6074.08	251,894			116,205		251,360			(125,947)				0010
.S121624SPX EUR012/14/26|.S121624| &20241216EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/16/2024	12/14/2026	393	2,385,000	6074.08	321,524			293,757		293,757	36,176						0010
.121624SSPX EUR012/15/25|.121624S| &20241216EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/16/2024	12/15/2025	289	1,755,000	6074.08	53,724			24,784		55,660			(26,862)				0010
.E121624SPX EUR012/15/25|.E121624| &20241216EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/16/2024	12/15/2025	1,218	7,400,000	6074.08	382,928			380,603		380,603	75,821						0010
.N121624SPX EUR012/15/25|.N121624| &20241216EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/16/2024	12/15/2025	589	3,575,000	6074.08	219,559			101,288		210,372			(109,779)				0010
.121624USPX EUR012/15/25|.121624U| &20241216EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/16/2024	12/15/2025	196	1,190,000	6074.08	40,443			41,824		41,824	7,714						0010
.121624VSPX EUR012/15/25|.121624V| &20241216EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/16/2024	12/15/2025	488	2,965,000	6074.08	108,676			50,135		112,089			(54,338)				0010
.121624YSPX EUR012/15/25|.121624Y| &20241216EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/16/2024	12/15/2025	1,596	9,695,000	6074.08	392,076			403,286		403,286	76,493						0010
.121624BEEJ EUR012/15/25|.121624B| &20241216EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/16/2024	12/15/2025	11,437	1,655,000	144.71	29,459			13,590		19,418			(14,730)				0010
.H121624SPX EUR012/15/25|.H121624| &20241216EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/16/2024	12/15/2025	646	3,925,000	6074.08	207,405			205,322		205,322	40,893						0010
.121624GEEJ EUR012/15/25|.121624G| &20241216EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/16/2024	12/15/2025	7,496	1,085,000	144.738942	34,720			16,017		17,282			(17,360)				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)
.121624NSPX ASIAN12/15/2|.121624N|&20241216EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/16/2024	12/15/2025	308	1,870,000	6074.08	68,208			31,466		19,913			(34,104)				0010
.121624TSPX EUR012/15/25|.121624T|&20241216EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/16/2024	12/15/2025	1,145	6,955,000	6074.08	230,795			106,472		238,764			(115,397)				0010
.G121624SPX EUR012/15/25|.G121624|&20241216EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/16/2024	12/15/2025	748	4,545,000	6074.08	239,981			110,709		237,611			(119,990)				0010
.121624AEEJ EUR012/15/25|.121624A|&20241216EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/16/2024	12/15/2025	24,394	3,530,000	144.71	39,889			18,402		25,719			(19,945)				0010
.121624MSPX ASIAN12/15/2|.121624M|&20241216EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/16/2024	12/15/2025	775	4,705,000	6074.08	64,002			29,526		37,511			(32,001)				0010
.121624HEEJ EUR012/15/25|.121624H|&20241216EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/16/2024	12/15/2025	4,141	605,000	146.084745	16,819			7,759		7,357			(8,409)				0010
.J121624SPX EUR012/15/25|.J121624|&20241216EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/16/2024	12/15/2025	710	4,310,000	6074.08	246,584			113,755		240,172			(123,292)				0010
.U121624SPX DIGITAL12/15|.U121624|&20241216EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/16/2024	12/15/2025	345	2,095,000	6074.08	113,549			52,383		122,154			(56,775)				0010
.121624QSPX EUR012/15/25|.121624Q|&20241216EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/16/2024	12/15/2025	1,641	9,970,000	6074.08	266,698			123,034		277,535			(133,349)				0010
.121624IEEJ EUR012/15/25|.121624I|&20241216EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/16/2024	12/15/2025	4,192	615,000	146.706998	15,990			7,377		6,553			(7,995)				0010
.121624OSPX EUR012/15/25|.121624O|&20241216EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/16/2024	12/15/2025	2,530	15,370,000	6074.08	205,789			94,936		218,416			(102,894)				0010
.121624XSPX EUR012/15/25|.121624X|&20241216EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/16/2024	12/15/2025	1,320	8,020,000	6074.08	317,993			146,698		327,280			(158,997)				0010
.A121624SPX EUR012/15/25|.A121624|&20241216EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/16/2024	12/15/2025	1,005	6,105,000	6074.08	296,209			136,649		297,706			(148,104)				0010
.Z121624PDLV5E EUR012/15|.Z121624|&20241216EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/16/2024	12/15/2025	157,667	59,963,777	380.32	1,559,058			746,913		746,913	(46,212)						0010
.A241612PDLV5E EUR008/28|.A241612|&20241216EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/16/2024	08/28/2026	2,202	857,301	389.28	20,318			13,907		9,441			(5,951)				0010
.B241612PDLV5E EUR009/28|.B241612|&20241216EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/16/2024	09/28/2026	789	309,102	391.53	6,862			4,800		3,091			(1,914)				0010
.X121624PDLV5E EUR012/15|.X121624|&20241216EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/16/2024	12/15/2025	3,932	1,495,353	380.32	38,879			17,936		18,626			(19,440)				0010
.C241612PDLV5E EUR010/28|.C241612|&20241216EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/16/2024	10/28/2026	1,468	563,630	383.84	17,698			12,615		9,569			(4,718)				0010
.W121624PDLV5E EUR010/28|.W121624|&20241216EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/16/2024	10/28/2025	976	374,560	383.84	6,667			2,527		2,558			(3,843)				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)
.Y121624PDLV5E EUR012/15|.Y121624|&20 241216EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/16/2024	12/15/2025	8,120	3,088,238	380.32	80,294			37,042		38,467			(40,147)				0010
.E241612PDLV5E EUR012/14|.E241612|&20 241216EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/16/2024	12/14/2026	4,002	1,522,155	380.32	56,472			41,304		32,947			(14,079)				0010
.D241612PDLV5E EUR010/28|.D241612|&20 241216EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/16/2024	10/28/2026	3,598	1,381,036	383.84	43,365			30,911		23,446			(11,560)				0010
.121724ASGIXCGMS EUR011/|.121724A|&2024 1217EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/17/2024	12/01/2025	1,927	620,455	322.04	15,105			6,660		12,894			(7,874)				0010
.121724FSGIXCGMS EUR010/|.121724F|&2024 1217EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/17/2024	10/14/2026	1,777	579,046	325.81	16,049			11,360		13,024			(4,375)				0010
.121724CSGIXCGMS EUR009/|.121724C|&2024 1217EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/17/2024	09/14/2026	5,109	1,703,764	333.49	33,106			22,976		21,995			(9,451)				0010
.121724ESGIXCGMS EUR010/|.121724E|&2024 1217EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/17/2024	10/07/2026	3,117	1,017,401	326.36	27,371			19,289		21,976			(7,541)				0010
.121724DSGIXCGMS EUR009/|.121724D|&2024 1217EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/17/2024	09/28/2026	1,942	648,651	334.0	12,546			8,790		8,233			(3,504)				0010
.121724BSGIXCGMS EUR012/|.121724B|&2024 1217EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/17/2024	12/08/2025	1,426	462,779	324.45	9,842			4,448		7,745			(5,032)				0010
.J122324SPX EUR012/22/25|.J122324|&20241223EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2024	12/22/2025	210	1,255,000	5974.07	72,388			34,891		78,588			(36,294)				0010
.122324XSPX EUR012/22/25|.122324X|&20241223EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2024	12/22/2025	1,122	6,700,000	5974.07	265,990			128,206		294,079			(133,363)				0010
.122324AEEJ EUR012/22/25|.122324A|&20241223EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2024	12/22/2025	36,416	5,190,000	142.52	58,128			28,017		50,771			(29,145)				0010
.122324NSPX EUR012/22/25|.122324N|&20241223EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2024	12/22/2025	2,189	13,075,000	5974.07	175,205			84,448		194,460			(87,845)				0010
.122324BEEJ EUR012/22/25|.122324B|&20241223EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2024	12/22/2025	8,665	1,235,000	142.52	21,860			10,536		20,289			(10,960)				0010
.122324CEEJ EUR012/22/25|.122324C|&20241223EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2024	12/22/2025	21,295	3,035,000	142.52	63,128			30,427		58,307			(31,651)				0010
.122324JEEJ EUR012/22/25|.122324J|&20241223EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2024	12/22/2025	13,220	1,950,000	147.5082	35,685			17,200		18,302			(17,892)				0010
.H242312SPX DIGITAL12/22|.H242312|&20241223EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2024	12/22/2025	285	1,705,000	5974.07	92,582			44,624		101,681			(46,419)				0010
.P122324SPX EUR012/22/25|.P122324|&20241223EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2024	12/22/2025	713	4,260,000	5974.07	269,062			129,686		288,634			(134,903)				0010
.122324LSPX ASIAN12/22/2|.122324L|&20241223EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/23/2024	12/22/2025	878	5,245,000	5974.07	65,736			31,684		63,642			(32,959)				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)
.I242312SPX DIGITAL12/22|.I242312|&20241223EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2024	12/22/2025	1,141	6,815,000	5974.07	370,055			178,364		406,425			(185,540)				0010
.122324USPX EURO12/22/25|.122324U|&20241223EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2024	12/22/2025	515	3,075,000	5974.07	113,560			54,735		125,805			(56,937)				0010
.122324WSPX EURO12/22/25|.122324W|&20241223EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2024	12/22/2025	2,029	12,120,000	5974.07	480,558			231,626		531,288			(240,945)				0010
.122324MSPX ASIAN12/22/2|.122324M|&20241223EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/23/2024	12/22/2025	235	1,405,000	5974.07	45,022			21,700		29,352			(22,573)				0010
.F122324SPX EURO12/22/25|.F122324|&20241223EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2024	12/22/2025	734	4,385,000	5974.07	230,476			111,088		253,269			(115,557)				0010
.122324RSPX EURO12/22/25|.122324R|&20241223EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2024	12/22/2025	1,127	6,730,000	5974.07	193,824			93,422		216,280			(97,180)				0010
.N122324SPX EURO12/22/25|.N122324|&20241223EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2024	12/22/2025	1,941	11,595,000	5974.07	705,556			340,074		760,668			(353,755)				0010
.122324FEEJ EURO12/22/25|.122324F|&20241223EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2024	12/22/2025	21,155	3,015,000	142.52	77,184			37,202		68,303			(38,699)				0010
.S122324SPX EURO12/22/25|.S122324|&20241223EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2024	12/22/2025	175	1,000,000	5717.18	116,490			56,148		117,056			(58,406)				0010
.122324SSPX EURO12/22/25|.122324S|&20241223EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2024	12/22/2025	420	2,510,000	5974.07	77,634			37,419		86,444			(38,925)				0010
.M122324SPX EURO12/22/25|.M122324|&20241223EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2024	12/22/2025	248	1,480,000	5974.07	88,726			42,765		95,838			(44,486)				0010
.E122324SPX EURO12/22/25|.E122324|&20241223EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2024	12/22/2025	1,372	8,195,000	5974.07	424,255			204,489		466,790			(212,715)				0010
.H122324SPX EURO12/22/25|.H122324|&20241223EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2024	12/22/2025	2,545	15,205,000	5974.07	821,374			395,898		899,402			(411,825)				0010
.O122324SPX EURO12/22/25|.O122324|&20241223EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2024	12/22/2025	708	4,230,000	5974.07	260,060			125,348		280,020			(130,390)				0010
.122324KEEJ EURO12/22/25|.122324K|&20241223EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2024	12/22/2025	8,455	1,205,000	142.52	38,440			18,528		29,430			(19,273)				0010
.122324TSPX EURO12/22/25|.122324T|&20241223EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2024	12/22/2025	1,191	7,115,000	5974.07	237,712			114,576		264,131			(119,185)				0010
.I122324SPX EURO12/22/25|.I122324|&20241223EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2024	12/22/2025	418	2,500,000	5974.07	143,325			69,082		155,720			(71,861)				0010
.G122324SPX EURO12/22/25|.G122324|&20241223EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2024	12/22/2025	816	4,875,000	5974.07	262,568			126,556		287,577			(131,647)				0010
.122324GEEJ EURO12/22/25|.122324G|&20241223EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2024	12/22/2025	9,122	1,300,000	142.52	40,170			19,362		31,717			(20,141)				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)
.A122324SPX EUR012/22/25|.A122324|&20241223EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2024	12/22/2025	2,534	15,140,000	5974.07	696,137			335,534		767,976			(349,033)				0010
.T122324SPX EUR012/21/26|.T122324|&20241223EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2024	12/21/2026	137	820,000	5974.07	112,471			83,461		112,391			(28,079)				0010
.122324IEEJ EUR012/22/25|.122324I|&20241223EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2024	12/22/2025	1,727	250,000	144.743312	6,300			3,037		4,128			(3,159)				0010
.K122324SPX EUR012/22/25|.K122324|&20241223EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2024	12/22/2025	2,491	14,880,000	5974.07	878,218			423,296		950,578			(440,325)				0010
.122324DEEJ EUR012/22/25|.122324D|&20241223EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2024	12/22/2025	10,595	1,510,000	142.52	36,391			17,540		32,833			(18,246)				0010
.L122324SPX EUR012/22/25|.L122324|&20241223EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2024	12/22/2025	731	4,365,000	5974.07	257,928			124,320		279,159			(129,321)				0010
.122324OSPX EUR012/22/25|.122324O|&20241223EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2024	12/22/2025	770	4,600,000	5974.07	90,850			43,789		101,525			(45,551)				0010
.122324EEEJ EUR012/22/25|.122324E|&20241223EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2024	12/22/2025	13,261	1,890,000	142.52	47,061			22,683		42,032			(23,596)				0010
.122324HEEJ EUR012/22/25|.122324H|&20241223EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2024	12/22/2025	2,385	340,000	142.548504	10,812			5,211		8,265			(5,421)				0010
.122324PSPX EUR012/22/25|.122324P|&20241223EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2024	12/22/2025	336	2,005,000	5974.07	49,604			23,909		55,582			(24,871)				0010
.122324QSPX EUR012/22/25|.122324Q|&20241223EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2024	12/22/2025	1,427	8,525,000	5974.07	231,539			111,601		258,865			(116,090)				0010
.N242312PDLV5E EUR012/15|.N242312|&20241223EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/23/2024	12/15/2025	9,288	3,532,551	380.32	66,059			44,590		44,590	(2,759)						0010
.T242312PDLV5E EUR011/16|.T242312|&20241223EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/23/2024	11/16/2026	1,378	528,859	383.74	13,327			9,715		9,373			(3,496)				0010
.P242312PDLV5E EUR012/22|.P242312|&20241223EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/23/2024	12/22/2025	7,252	2,716,285	374.55	70,352			33,909		57,138			(35,273)				0010
.L242312PDLV5E EUR012/22|.L242312|&20241223EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/23/2024	12/22/2025	1,896	710,035	374.55	18,390			8,864		14,936			(9,220)				0010
.S242312PDLV5E EUR010/14|.S242312|&20241223EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/23/2024	10/14/2026	1,145	446,267	389.62	8,390			6,002		5,294			(2,311)				0010
.R242312PDLV5E EUR008/14|.R242312|&20241223EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/23/2024	08/14/2026	955	369,804	387.19	7,174			4,923		4,654			(2,179)				0010
.K242312PDLV5E EUR012/22|.K242312|&20241223EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/23/2024	12/22/2025	1,346	504,059	374.55	12,450			6,001		10,531			(6,242)				0010
.W242312PDLV5E EUR012/21|.W242312|&20241223EIV0025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/23/2024	12/21/2026	5,333	1,997,372	374.55	73,903			54,841		58,751			(18,450)				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)
.Q242312PDLV5E EUR006/29|.Q242312|&20 241223EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	12/23/2024	06/29/2026	1,153	433,270	375.93	13,215			8,722		10,422			(4,349)				0010
.M242312PDLV5E EUR011/14|.M242312|&20 241223EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	12/23/2024	11/14/2025	2,864	1,098,914	383.74	15,495			6,524		8,554			(8,683)				0010
.O242312PDLV5E EUR012/22|.O242312|&20 241223EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	12/23/2024	12/22/2025	4,011	1,502,279	374.55	38,909			18,754		31,601			(19,508)				0010
.U242312PDLV5E EUR011/23|.U242312|&20 241223EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	12/23/2024	11/23/2026	1,039	400,982	385.91	9,303			6,807		6,322			(2,416)				0010
.V242312PDLV5E EUR012/21|.V242312|&20 241223EIV0024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	12/23/2024	12/21/2026	1,884	705,801	374.55	26,115			19,379		20,760			(6,520)				0010
.122724KMXEA EUR012/22/2|.122724K|& 20241227EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZO031MB27	12/27/2024	12/22/2025	375	841,196	2243.19	10,710			5,235		15,664			(5,475)				0010
.122724HMXEA EUR012/08/2|.122724H|& 20241227EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZO031MB27	12/27/2024	12/08/2025	378	892,757	2361.79	18,628			8,715		42,631			(9,913)				0010
.122724LMXEA EUR012/22/2|.122724L|& 20241227EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZO031MB27	12/27/2024	12/22/2025	422	946,626	2243.19	29,050			14,199		46,757			(14,852)				0010
.122724BMXEA ASIAN12/09/|.122724B|& 20241227EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZO031MB27	12/27/2024	12/09/2025	262	618,789	2361.79	6,595			3,095		17,675			(3,499)				0010
.122724JMXEA EUR012/15/2|.122724J|& 20241227EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZO031MB27	12/27/2024	12/15/2025	383	887,047	2316.05	25,083			12,002		50,581			(13,080)				0010
.122724FMXEA EUR011/28/2|.122724F|& 20241227EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZO031MB27	12/27/2024	11/28/2025	378	875,361	2315.77	22,011			9,945		44,151			(12,066)				0010
.122724AMXEA ASIAN11/28/|.122724A|& 20241227EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZO031MB27	12/27/2024	11/28/2025	139	321,892	2315.77	3,500			1,581		8,436			(1,919)				0010
.122724CMXEA ASIAN12/16/|.122724C|& 20241227EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZO031MB27	12/27/2024	12/16/2025	280	648,494	2316.05	8,526			4,092		20,505			(4,434)				0010
.122724GMXEA EUR012/08/2|.122724G|& 20241227EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZO031MB27	12/27/2024	12/08/2025	334	788,838	2361.79	8,547			3,999		16,905			(4,548)				0010
.122724DMXEA ASIAN12/23/|.122724D|& 20241227EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZO031MB27	12/27/2024	12/23/2025	375	841,196	2243.19	16,133			7,908		27,058			(8,224)				0010
.122724EMXEA EUR011/28/2|.122724E|& 20241227EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZO031MB27	12/27/2024	11/28/2025	309	715,573	2315.77	8,108			3,663		14,052			(4,445)				0010
.122724IMXEA EUR012/15/2|.122724I|& 20241227EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZO031MB27	12/27/2024	12/15/2025	555	1,285,408	2316.05	20,341			9,733		24,246			(10,608)				0010
.H123024SPX EUR012/29/25|.H123024| &20241230EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/30/2024	12/29/2025	335	1,980,000	5906.94	113,434			56,874		133,957			(56,560)				0010
.B123024SPX EUR012/29/25|.B123024| &20241230EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/30/2024	12/29/2025	201	1,185,000	5906.94	60,399			30,283		70,921			(30,116)				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)
.0123024SPX DIGITAL12/29|.0123024|&20241230EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	12/30/2024	12/29/2025	865	5,110,000	5906.94	281,620			141,200		317,227			(140,420)				0010
.123024NEEJ EUR012/29/25|.123024N|&20241230EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/30/2024	12/29/2025	2,461	350,000	142.2	10,745			5,387		9,108			(5,358)				0010
.K123024SPX EUR012/29/25|.K123024|&20241230EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/30/2024	12/29/2025	350	2,065,000	5906.94	122,042			61,190		143,961			(60,852)				0010
.J123024SPX EUR012/29/25|.J123024|&20241230EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/30/2024	12/29/2025	1,226	7,240,000	5906.94	421,440			211,304		497,367			(210,136)				0010
.D123024SPX EUR012/29/25|.D123024|&20241230EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/30/2024	12/29/2025	962	5,685,000	5906.94	297,496			149,160		349,845			(148,336)				0010
.123024YSPX EUR012/29/25|.123024Y|&20241230EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/30/2024	12/29/2025	1,214	7,170,000	5906.94	281,709			141,245		328,644			(140,464)				0010
.F123024SPX EUR012/29/25|.F123024|&20241230EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/30/2024	12/29/2025	1,130	6,675,000	5906.94	356,245			178,616		419,402			(177,629)				0010
.G123024SPX EUR012/29/25|.G123024|&20241230EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/30/2024	12/29/2025	292	1,725,000	5906.94	97,118			48,693		114,741			(48,424)				0010
.M123024SPX EUR012/29/25|.M123024|&20241230EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/30/2024	12/29/2025	1,177	6,950,000	5906.94	416,792			208,973		491,428			(207,818)				0010
.1230240EEJ EUR012/29/25|.1230240|&20241230EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/30/2024	12/29/2025	3,516	500,000	142.2	15,700			7,872		13,018			(7,828)				0010
.E123024SPX EUR012/29/25|.E123024|&20241230EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/30/2024	12/29/2025	565	3,340,000	5906.94	176,719			88,604		207,967			(88,115)				0010
.Q123024SGIXCGMS EUR011/|.Q123024|&20241230EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/30/2024	11/09/2026	3,390	1,091,942	322.14	30,100			22,085		31,128			(8,015)				0010
.123024HEEJ EUR012/29/25|.123024H|&20241230EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/30/2024	12/29/2025	9,037	1,285,000	142.2	28,270			14,174		27,597			(14,096)				0010
.123024TSPX EUR012/29/25|.123024T|&20241230EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/30/2024	12/29/2025	1,153	6,810,000	5906.94	183,870			92,190		213,528			(91,680)				0010
.123024GEEJ EUR012/29/25|.123024G|&20241230EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/30/2024	12/29/2025	26,653	3,790,000	142.2	78,074			39,145		76,248			(38,929)				0010
.R123024SGIXCGMS EUR011/|.R123024|&20241230EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/30/2024	11/16/2026	2,522	808,164	320.49	24,006			17,679		25,372			(6,327)				0010
.P123024SGIXCGMS EUR010/|.P123024|&20241230EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/30/2024	10/28/2026	3,604	1,164,798	323.17	30,420			22,174		31,058			(8,246)				0010
.123024FEEJ EUR012/29/25|.123024F|&20241230EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/30/2024	12/29/2025	15,366	2,185,000	142.2	38,019			19,062		37,331			(18,957)				0010
.S123024SGIXCGMS EUR011/|.S123024|&20241230EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/30/2024	11/23/2026	3,255	1,042,165	320.21	31,505			23,286		33,335			(8,219)				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)
.123024EEEJ EUR012/29/25|.123024E| &20241230EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/30/2024	12/29/2025	17,581	2,500,000	142.2	27,750			13,913		25,316			(13,837)				0010
.123024VSPX EUR012/29/25|.123024V| &20241230EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/30/2024	12/29/2025	572	3,380,000	5906.94	102,515			51,400		119,504			(51,116)				0010
.123024JEEJ EUR012/29/25|.123024J| &20241230EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/30/2024	12/29/2025	16,561	2,355,000	142.2	59,346			29,755		56,370			(29,591)				0010
.123024KEEJ EUR012/29/25|.123024K| &20241230EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/30/2024	12/29/2025	5,274	750,000	142.2	19,500			9,777		18,317			(9,723)				0010
.123024PSPX ASIAN12/29/2|.123024P| &20241230EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/30/2024	12/29/2025	773	4,565,000	5906.94	86,735			43,488		91,244			(43,247)				0010
.123024USPX EUR012/29/25|.123024U| &20241230EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/30/2024	12/29/2025	696	4,110,000	5906.94	117,875			59,101		137,139			(58,774)				0010
.123024QSPX EUR012/29/25|.123024Q| &20241230EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/30/2024	12/29/2025	1,679	9,915,000	5906.94	131,671			66,018		150,003			(65,653)				0010
.123024IEEJ EUR012/29/25|.123024I| &20241230EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/30/2024	12/29/2025	11,357	1,615,000	142.2	38,922			19,515		37,340			(19,407)				0010
.A123024SPX EUR012/29/25|.A123024| &20241230EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/30/2024	12/29/2025	1,056	6,235,000	5906.94	286,810			143,802		331,579			(143,008)				0010
.123024RSPX EUR012/29/25|.123024R| &20241230EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/30/2024	12/29/2025	648	3,825,000	5906.94	76,538			38,375		88,111			(38,163)				0010
.L123024SPX EUR012/29/25|.L123024| &20241230EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/30/2024	12/29/2025	410	2,420,000	5906.94	144,643			72,522		170,545			(72,121)				0010
.C123024SPX EUR012/29/25|.C123024| &20241230EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/30/2024	12/29/2025	633	3,740,000	5906.94	191,413			95,972		224,830			(95,441)				0010
.123024SSPX EUR012/29/25|.123024S| &20241230EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/30/2024	12/29/2025	229	1,355,000	5906.94	34,512			17,304		40,020			(17,208)				0010
.N123024SPX DIGITAL12/29|.N123024| &20241230EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern	W22LROWP2IHZNBB6K528	12/30/2024	12/29/2025	217	1,280,000	5906.94	70,543			35,369		79,462			(35,174)				0010
.123024MEEJ EUR012/29/25|.123024M| &20241230EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/30/2024	12/29/2025	5,169	735,000	142.2	21,242			10,650		18,892			(10,591)				0010
.123024ZSPX EUR012/29/25|.123024Z| &20241230EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/30/2024	12/29/2025	541	3,195,000	5906.94	125,691			63,020		146,640			(62,672)				0010
.123024XSPX EUR012/29/25|.123024X| &20241230EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/30/2024	12/29/2025	703	4,150,000	5906.94	152,596			76,509		177,982			(76,086)				0010
.123024AEEJ EUR012/15/25|.123024A| &20241230EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/30/2024	12/15/2025	23,944	3,465,000	144.71	53,015			25,514		45,311			(27,500)				0010
.123024LEEJ EUR012/29/25|.123024L| &20241230EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/30/2024	12/29/2025	6,505	925,000	142.2	26,085			13,079		23,578			(13,006)				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)
.123024BEEJ EUR012/15/25|.123024B|&20241230EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/30/2024	12/15/2025	12,473	1,805,000	144.71	34,837			16,766		27,884			(18,071)				0010
.123024WSPX EUR012/29/25|.123024W|&20241230EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/30/2024	12/29/2025	949	5,605,000	5906.94	186,030			93,273		217,023			(92,757)				0010
.123024CEEJ EUR012/15/25|.123024C|&20241230EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/30/2024	12/15/2025	9,433	1,365,000	144.71	28,256			13,598		21,660			(14,657)				0010
.I123024SPX EUR012/29/25|.I123024|&20241230EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/30/2024	12/29/2025	506	2,990,000	5906.94	172,732			86,605		203,918			(86,127)				0010
.123024DEEJ EUR012/15/25|.123024D|&20241230EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/30/2024	12/15/2025	8,845	1,280,000	144.71	28,032			13,491		20,491			(14,541)				0010
.X123024PDLV5E EUR012/29|.X123024|&20241230EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	12/30/2024	12/29/2025	4,284	1,604,432	374.54	41,715			20,915		34,144			(20,800)				0010
.W123024PDLV5E EUR012/29|.W123024|&20241230EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	12/30/2024	12/29/2025	6,302	2,360,245	374.54	61,366			30,768		50,228			(30,598)				0010
.T123024PDLV5E EUR011/21|.T123024|&20241230EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	12/30/2024	11/21/2025	610	235,497	385.91	2,873			1,272		1,473			(1,601)				0010
.U123024PDLV5E EUR012/29|.U123024|&20241230EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	12/30/2024	12/29/2025	723	270,865	374.54	6,284			3,151		5,565			(3,133)				0010
.Z123024PDLV5E EUR012/28|.Z123024|&20241230EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	12/30/2024	12/28/2026	3,567	1,336,119	374.54	49,570			37,263		39,477			(12,307)				0010
.Y123024PDLV5E EUR012/28|.Y123024|&20241230EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	12/30/2024	12/28/2026	2,138	800,732	374.54	29,707			22,332		23,658			(7,376)				0010
.V123024PDLV5E EUR011/28|.V123024|&20241230EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	12/30/2024	11/28/2025	1,428	559,004	391.33	4,752			2,160		1,818			(2,592)				0010
.010225GNDX EUR012/22/25|.010225G|&20250102EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	01/02/2025	12/22/2025	68	1,462,216	21503.17		68,245		33,927		93,540			(34,317)				0010
.010225YNDX DIGITAL12/22|.010225Y|&20250102EID0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/02/2025	12/22/2025	47	1,015,000	21503.17		50,243		24,978		65,308			(25,265)				0010
.010225HNDX EUR008/07/25|.010225H|&20250102EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	01/02/2025	08/07/2025	65	1,161,379	17867.37		106,271		18,460		132,801			(87,811)				0010
.010225ENDX EUR012/15/25|.010225E|&20250102EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	01/02/2025	12/15/2025	81	1,789,829	22096.66		74,595		36,319		102,620			(38,276)				0010
.010225RNDX DIGITAL10/07|.010225R|&20250102EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/02/2025	10/07/2025	38	760,000	19800.74		47,272		16,908		60,028			(30,365)				0010
.010225WNDX DIGITAL12/15|.010225W|&20250102EID0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/02/2025	12/15/2025	50	1,115,000	22096.66		49,952		24,321		65,925			(25,631)				0010
.010225LNDX EUR011/07/25|.010225L|&20250102EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	01/02/2025	11/07/2025	109	2,300,071	21101.57		113,859		48,157		159,408			(65,702)				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)
.010225QNDX DIGITAL09/08|.010225Q|&20250102EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/02/2025	09/08/2025	72	1,350,000	18660.78		95,445		26,880		115,599			(68,565)				0010
.010225MNDX EUR011/21/25|.010225M|&20250102EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/02/2025	11/21/2025	68	1,410,373	20740.78		75,666		33,919		103,930			(41,747)				0010
.010225DNDX EUR012/15/25|.010225D|&20250102EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/02/2025	12/15/2025	326	7,203,511	22096.66		300,223		146,173		413,013			(154,050)				0010
.010225XNDX DIGITAL12/22|.010225X|&20250102EID0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/02/2025	12/22/2025	189	4,060,000	21503.17		200,970		99,911		261,231			(101,059)				0010
.010225FNDX EUR012/22/25|.010225F|&20250102EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/02/2025	12/22/2025	273	5,870,365	21503.17		273,983		136,209		375,536			(137,774)				0010
.010225VNDX DIGITAL12/15|.010225V|&20250102EID0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/02/2025	12/15/2025	202	4,460,000	22096.66		199,808		97,283		263,702			(102,525)				0010
.010225KNDX EUR010/21/25|.010225K|&20250102EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/02/2025	10/21/2025	51	1,038,435	20361.47		59,633		23,191		82,594			(36,443)				0010
.010225SNDX DIGITAL11/21|.010225S|&20250102EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/02/2025	11/21/2025	62	1,280,000	20740.78		70,784		31,731		91,112			(39,053)				0010
.010225INDX EUR009/22/25|.010225I|&20250102EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/02/2025	09/22/2025	50	992,610	19852.2		64,723		20,741		89,385			(43,982)				0010
.010225TNDX DIGITAL12/08|.010225T|&20250102EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/02/2025	12/08/2025	44	940,000	21440.82		48,598		23,142		63,919			(25,456)				0010
.010225JNDX EUR010/07/25|.010225J|&20250102EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/02/2025	10/07/2025	121	2,395,890	19800.74		155,591		55,650		211,381			(99,942)				0010
.031324BSPX EUR012/31/25|.031324B|&20240313EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/13/2024	12/31/2025	348	2,200,000	6322.752972628	99,220			27,679		99,888			(32,065)				0010
.031324ASPX EUR012/31/25|.031324A|&20240313EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/13/2024	12/31/2025	4,113	25,400,000	6175.711541656	1,419,860			396,089		1,555,705			(458,857)				0010
.031324CSPX EUR012/31/25|.031324C|&20240313EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/13/2024	12/31/2025	247	1,600,000	6469.793544844	58,240			16,247		50,402			(18,821)				0010
.010625ESPX EUR011/14/25|.010625E|&20250106EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/06/2025	11/14/2025	1,167	6,942,681	5949.17		284,048		320,608		320,608	36,560						0010
.010625FSPX EUR011/14/25|.010625F|&20250106EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/06/2025	11/14/2025	578	3,438,620	5949.17		182,145		79,909		204,932			(102,236)				0010
.010625ASPX EUR009/08/25|.010625A|&20250106EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/06/2025	09/08/2025	377	2,062,586	5471.05		135,630		38,512		157,499			(97,117)				0010
.010625CSPX EUR011/07/25|.010625C|&20250106EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/06/2025	11/07/2025	489	2,920,846	5973.1		148,143		63,071		166,069			(85,072)				0010
.010625ISPX EUR011/21/25|.010625I|&20250106EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/06/2025	11/21/2025	523	3,111,175	5948.71		165,540		74,676		186,496			(90,864)				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)
.010625DSPX EUR011/14/25|.010625D|&20250106EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/06/2025	11/14/2025	945	5,621,966	5949.17		223,152		97,899		252,179			(125,253)				0010
.010625JSPX EUR011/28/25|.010625J|&20250106EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/06/2025	11/28/2025	496	2,992,060	6032.38		115,479		53,462		129,973			(62,016)				0010
.010625HSPX EUR011/21/25|.010625H|&20250106EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/06/2025	11/21/2025	356	2,117,741	5948.71		83,820		37,812		94,708			(46,009)				0010
.010625BSPX EUR009/22/25|.010625B|&20250106EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/06/2025	09/22/2025	191	1,092,247	5718.57		70,414		22,741		81,560			(47,673)				0010
.010625KSPX EUR012/08/25|.010625K|&20250106EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/06/2025	12/08/2025	346	2,094,286	6052.85		88,272		42,286		99,206			(45,986)				0010
.010625GSPX EUR011/14/25|.010625G|&20250106EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/06/2025	11/14/2025	327	1,945,379	5949.17		116,085		50,928		128,389			(65,157)				0010
.010625LSPX EUR012/15/25|.010625L|&20250106EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/06/2025	12/15/2025	771	4,683,116	6074.08		216,659		106,106		239,777			(110,553)				0010
.010725QEEJ EUR001/07/26|.010725Q|&20250107EIOS054	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2025	01/07/2026	1,794	255,000	142.14		5,253		2,757		5,219			(2,496)				0010
.U010725SPX EUR001/07/26|.U010725|&20250107EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2025	01/07/2026	578	3,415,000	5909.03		157,875		82,635		184,048			(75,241)				0010
.Y010725SPX EUR001/07/26|.Y010725|&20250107EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2025	01/07/2026	1,284	7,585,000	5909.03		397,757		208,193		466,551			(189,565)				0010
.D250701SPX EUR001/07/26|.D250701|&20250107EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2025	01/07/2026	641	3,790,000	5909.03		215,386		112,736		253,927			(102,649)				0010
.O010725SPX EUR001/07/26|.O010725|&20250107EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2025	01/07/2026	1,181	6,980,000	5909.03		274,174		143,507		319,003			(130,667)				0010
.G250701SPX EUR001/07/26|.G250701|&20250107EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2025	01/07/2026	413	2,440,000	5909.03		146,595		76,730		172,575			(69,865)				0010
.Z250701SPX DIGITAL01/07|.Z250701|&20250107EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2025	01/07/2026	932	5,510,000	5909.03		292,581		153,142		331,906			(139,439)				0010
.010725SEEJ EUR001/07/26|.010725S|&20250107EIOS056	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2025	01/07/2026	4,714	670,000	142.14		20,569		10,796		17,885			(9,773)				0010
.010725REEJ EUR001/07/26|.010725R|&20250107EIOS055	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2025	01/07/2026	4,292	610,000	142.14		18,483		9,701		16,263			(8,782)				0010
.I010725SPX EUR001/07/26|.I010725|&20250107EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2025	01/07/2026	502	2,965,000	5909.03		85,451		44,727		99,313			(40,725)				0010
.A250701SPX EUR001/07/26|.A250701|&20250107EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2025	01/07/2026	1,038	6,135,000	5909.03		329,695		172,568		387,284			(157,127)				0010
.E250701SPX EUR001/07/26|.E250701|&20250107EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2025	01/07/2026	2,518	14,880,000	5909.03		869,141		454,922		1,023,673			(414,219)				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 (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)
.F250701SPX EUR001/07/26|.F250701|&20250107EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/07/2025	01/07/2026	823	4,865,000	5909.03		284,992		149,169		335,710			(135,822)				0010
.010725WEEJ EUR012/29/25|.010725W|&20250107EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/07/2025	12/29/2025	3,762	535,000	142.2		17,067		8,751		13,929			(8,316)				0010
.010725VEEJ EUR012/29/25|.010725V|&20250107EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/07/2025	12/29/2025	5,979	880,000	147.177		16,016		8,212		9,130			(7,804)				0010
.010725EEEJ EUR012/29/25|.010725E|&20250107EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/07/2025	12/29/2025	2,778	395,000	142.2		12,324		6,319		10,278			(6,005)				0010
.T010725SPX EUR001/07/26|.T010725|&20250107EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/07/2025	01/07/2026	404	2,385,000	5909.03		108,899		57,000		126,884			(51,900)				0010
.A010725EEJ EUR001/07/26|.A010725|&20250107EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/07/2025	01/07/2026	9,076	1,290,000	142.14		40,248		21,125		34,453			(19,123)				0010
.D010725SPX ASIAN01/07/2|.D010725|&20250107EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	01/07/2025	01/07/2026	131	775,000	5909.03		29,297		15,335		22,010			(13,963)				0010
.E010725SPX ASIAN01/07/2|.E010725|&20250107EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	01/07/2025	01/07/2026	164	970,000	5909.03		41,805		21,881		27,875			(19,924)				0010
.010725UEEJ EUR012/29/25|.010725U|&20250107EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/07/2025	12/29/2025	2,194	315,000	143.5509		8,694		4,458		6,560			(4,236)				0010
.B250701SPX EUR001/07/26|.B250701|&20250107EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/07/2025	01/07/2026	902	5,330,000	5909.03		296,082		154,974		348,637			(141,108)				0010
.010725IEEJ EUR001/07/26|.010725I|&20250107EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/07/2025	01/07/2026	4,678	665,000	142.14		14,630		7,679		14,503			(6,951)				0010
.010725KEEJ EUR001/07/26|.010725K|&20250107EIOS048	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/07/2025	01/07/2026	4,432	630,000	142.14		15,372		8,068		15,045			(7,304)				0010
.C010725SPX ASIAN01/07/2|.C010725|&20250107EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	01/07/2025	01/07/2026	120	710,000	5909.03		19,780		10,353		17,642			(9,427)				0010
.010725TEEJ EUR012/29/25|.010725T|&20250107EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/07/2025	12/29/2025	7,488	1,065,000	142.22844		33,761		17,311		27,603			(16,450)				0010
.010725JEEJ EUR001/07/26|.010725J|&20250107EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/07/2025	01/07/2026	9,181	1,305,000	142.14		30,929		16,233		30,396			(14,695)				0010
.B010725SPX ASIAN01/07/2|.B010725|&20250107EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	01/07/2025	01/07/2026	572	3,380,000	5909.03		42,869		22,438		45,608			(20,430)				0010
.W010725SPX EUR001/07/26|.W010725|&20250107EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/07/2025	01/07/2026	750	4,430,000	5909.03		227,392		119,021		266,360			(108,371)				0010
.Y250701SPX DIGITAL01/07|.Y250701|&20250107EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/07/2025	01/07/2026	233	1,375,000	5909.03		73,013		38,216		82,826			(34,797)				0010
.010725GEEJ EUR001/07/26|.010725G|&20250107EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/07/2025	01/07/2026	17,975	2,555,000	142.14		44,968		23,602		44,771			(21,366)				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)
.K010725SPX EUR001/07/26|.K010725|&20250107EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2025	01/07/2026	421	2,485,000	5909.03		76,463		40,022		89,016			(36,441)				0010
.L010725SPX EUR001/07/26|.L010725|&20250107EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2025	01/07/2026	713	4,215,000	5909.03		137,788		72,121		160,394			(65,668)				0010
.010725HEEJ EUR001/07/26|.010725H|&20250107EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2025	01/07/2026	23,990	3,410,000	142.14		69,564		36,511		69,288			(33,052)				0010
.010725DEEJ EUR012/29/25|.010725D|&20250107EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2025	12/29/2025	17,018	2,420,000	142.2		27,346		14,022		24,506			(13,324)				0010
.0107250EEJ EUR001/07/26|.0107250|&20250107EIOS052	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2025	01/07/2026	3,905	555,000	142.14		15,929		8,360		14,603			(7,568)				0010
.010725PEEJ EUR001/07/26|.010725P|&20250107EIOS053	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2025	01/07/2026	2,322	330,000	142.14		9,999		5,248		8,798			(4,751)				0010
.Z010725SPX EUR001/07/26|.Z010725|&20250107EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2025	01/07/2026	606	3,580,000	5909.03		189,275		99,069		222,086			(90,205)				0010
.010725ZEEJ EUR001/07/26|.010725Z|&20250107EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2025	01/07/2026	9,924	1,460,000	147.1149		26,134		13,717		15,951			(12,417)				0010
.M010725SPX EUR001/07/26|.M010725|&20250107EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2025	01/07/2026	403	2,380,000	5909.03		83,705		43,812		97,399			(39,892)				0010
.010725MEEJ EUR001/07/26|.010725M|&20250107EIOS050	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2025	01/07/2026	5,417	770,000	142.14		20,251		10,629		19,373			(9,622)				0010
.010725YEEJ EUR001/07/26|.010725Y|&20250107EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2025	01/07/2026	2,717	390,000	143.547186		10,491		5,506		8,300			(4,985)				0010
.010725AEEJ EUR012/22/25|.010725A|&20250107EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2025	12/22/2025	15,472	2,205,000	142.52		40,131		20,181		38,153			(19,949)				0010
.P010725SPX EUR001/07/26|.P010725|&20250107EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2025	01/07/2026	1,105	6,530,000	5909.03		261,004		136,614		303,597			(124,390)				0010
.010725FEEJ EUR001/07/26|.010725F|&20250107EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2025	01/07/2026	28,388	4,035,000	142.14		44,789		23,508		41,037			(21,281)				0010
.J010725SPX EUR001/07/26|.J010725|&20250107EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2025	01/07/2026	718	4,240,000	5909.03		124,402		65,114		144,643			(59,288)				0010
.C250701SPX EUR001/07/26|.C250701|&20250107EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2025	01/07/2026	404	2,390,000	5909.03		133,123		69,679		156,808			(63,444)				0010
.F010725SPX EUR001/07/26|.F010725|&20250107EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2025	01/07/2026	2,782	16,440,000	5909.03		217,337		113,758		247,936			(103,579)				0010
.010725LEEJ EUR001/07/26|.010725L|&20250107EIOS049	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2025	01/07/2026	21,036	2,990,000	142.14		75,049		39,390		72,817			(35,659)				0010
.010725BEEJ EUR012/22/25|.010725B|&20250107EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2025	12/22/2025	3,894	555,000	142.52		15,318		7,703		13,313			(7,615)				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)
.R010725SPX EUR001/07/26|.R010725|&20250107EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/07/2025	01/07/2026	607	3,585,000	5909.03		150,606		78,830		175,266			(71,776)				0010
.010725CEEJ EUR012/22/25|.010725C|&20250107EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/07/2025	12/22/2025	3,929	560,000	142.52		15,792		7,942		13,531			(7,850)				0010
.G010725SPX EUR001/07/26|.G010725|&20250107EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/07/2025	01/07/2026	597	3,530,000	5909.03		68,976		36,103		79,307			(32,873)				0010
.010725XEEJ EUR001/07/26|.010725X|&20250107EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/07/2025	01/07/2026	2,392	340,000	142.14		10,608		5,568		9,081			(5,040)				0010
.010725NEEJ EUR001/07/26|.010725N|&20250107EIOS051	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/07/2025	01/07/2026	5,663	805,000	142.14		22,621		11,873		20,985			(10,748)				0010
.H010725SPX EUR001/07/26|.H010725|&20250107EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/07/2025	01/07/2026	1,812	10,705,000	5909.03		285,502		149,436		331,122			(136,066)				0010
.250701FPDLV5E EUR001/07|.250701F|&20250107EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	01/07/2025	01/07/2026	12,641	4,701,105	371.9		117,058		61,270		123,295			(55,788)				0010
.250701CPDLV5E EUR001/07|.250701C|&20250107EIOS058	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	01/07/2025	01/07/2026	1,039	386,342	371.9		9,465		4,954		10,107			(4,511)				0010
.250701JPDLV5E EUR001/07|.250701J|&20250107EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	01/07/2025	01/07/2027	6,876	2,557,210	371.9		90,270		68,818		86,256			(21,451)				0010
.250701DPDLV5E EUR011/28|.250701D|&20250107EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	01/07/2025	11/28/2025	2,665	1,034,174	388.0		8,273		3,842		5,251			(4,431)				0010
.250701HPDLV5E EUR012/07|.250701H|&20250107EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	01/07/2025	12/07/2026	6,473	2,495,327	385.47		49,158		36,957		41,340			(12,201)				0010
.250701EPDLV5E EUR001/07|.250701E|&20250107EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	01/07/2025	01/07/2026	4,990	1,855,798	371.9		46,209		24,187		48,672			(22,023)				0010
.250701GPDLV5E EUR012/07|.250701G|&20250107EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	01/07/2025	12/07/2026	877	338,027	385.47		6,659		5,006		5,600			(1,653)				0010
.250701BPDLV5E EUR001/07|.250701B|&20250107EIOS057	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	01/07/2025	01/07/2026	1,808	672,220	371.9		13,915		7,283		15,791			(6,632)				0010
.250701IPDLV5E EUR001/07|.250701I|&20250107EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	01/07/2025	01/07/2027	2,742	1,019,666	371.9		35,994		27,441		34,394			(8,554)				0010
.011025NNDX DIGITAL01/07|.011025N|&20250110EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/10/2025	01/07/2026	109	2,310,000	21173.04		116,424		61,789		147,504			(54,635)				0010
.011025LNDX DIGITAL12/29|.011025L|&20250110EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/10/2025	12/29/2025	121	2,560,000	21197.09		133,888		69,438		170,704			(64,450)				0010
.011025DNDX EUR012/29/25|.011025D|&20250110EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	01/10/2025	12/29/2025	331	7,016,237	21197.09		352,869		183,007		468,789			(169,863)				0010
.011025MNDX DIGITAL12/29|.011025M|&20250110EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/10/2025	12/29/2025	30	640,000	21197.09		33,472		17,359		42,676			(16,113)				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)
.011025FNDX EUR001/07/26|.011025F|&20250110EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	01/10/2025	01/07/2026	166	3,514,725	21173.04		177,363		94,131		234,523			(83,232)				0010
.011025GNDX EUR001/07/26|.011025G|&20250110EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	01/10/2025	01/07/2026	42	889,268	21173.04		44,875		23,816		59,337			(21,059)				0010
.0110250NDX DIGITAL01/07|.0110250|&20250110EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/10/2025	01/07/2026	27	580,000	21173.04		29,232		15,514		37,036			(13,718)				0010
.011025ENDX EUR012/29/25|.011025E|&20250110EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	01/10/2025	12/29/2025	83	1,759,358	21197.09		88,484		45,890		117,551			(42,594)				0010
.E011425SPX EUR001/14/26|.E011425|&20250114EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	01/14/2025	01/14/2026	10,075	58,865,000	5842.91		2,742,344		3,361,104		3,361,104	618,760						0010
.S011425SPX EUR001/14/27|.S011425|&20250114EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	01/14/2025	01/14/2027	470	2,745,000	5842.91		375,689		438,111		438,111	62,423						0010
.B011425SPX EUR001/14/26|.B011425|&20250114EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	01/14/2025	01/14/2026	776	4,535,000	5842.91		200,247		245,112		245,112	44,865						0010
.011425MEEJ EUR001/14/27|.011425M|&20250114EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/14/2025	01/14/2027	50,645	7,185,000	141.87		303,926		286,843		286,843	(17,082)						0010
.011425USPX EUR001/14/26|.011425U|&20250114EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	01/14/2025	01/14/2026	166	970,000	5842.91		33,144		40,288		40,288	7,144						0010
.H011425SPX EUR001/14/26|.H011425|&20250114EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	01/14/2025	01/14/2026	1,292	7,550,000	5842.91		394,918		486,482		486,482	91,565						0010
.011425LEEJ EUR001/14/26|.011425L|&20250114EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/14/2025	01/14/2026	124,339	17,640,000	141.87		550,368		497,904		497,904	(52,464)						0010
.R011425SPX EUR001/14/26|.R011425|&20250114EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	01/14/2025	01/14/2026	1,959	11,445,000	5842.91		700,789		875,414		875,414	174,625						0010
.011425ZSPX EUR001/14/26|.011425Z|&20250114EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	01/14/2025	01/14/2026	7,192	42,020,000	5842.91		1,696,936		2,073,299		2,073,299	376,363						0010
.F011425SPX EUR001/14/26|.F011425|&20250114EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	01/14/2025	01/14/2026	795	4,645,000	5842.91		228,181		280,135		280,135	51,954						0010
.J011425SPX EUR001/14/26|.J011425|&20250114EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	01/14/2025	01/14/2026	471	2,750,000	5842.91		146,946		181,271		181,271	34,324						0010
.011425BEEJ EUR001/14/26|.011425B|&20250114EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/14/2025	01/14/2026	21,851	3,100,000	141.87		34,410		18,674		32,383			(15,736)				0010
.N011425SPX EUR001/14/26|.N011425|&20250114EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	01/14/2025	01/14/2026	230	1,345,000	5842.91		75,001		40,703		92,848			(34,298)				0010
.011425VSPX EUR001/14/26|.011425V|&20250114EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	01/14/2025	01/14/2026	486	2,840,000	5842.91		98,894		53,670		120,321			(45,224)				0010
.A011425SPX EUR001/14/26|.A011425|&20250114EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	01/14/2025	01/14/2026	771	4,505,000	5842.91		187,940		101,995		229,713			(85,945)				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)
.011425FEEJ EUR001/14/26|.011425F|&20250114EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2025	01/14/2026	9,304	1,320,000	141.87		36,960		20,058		36,225			(16,902)				0010
.C011425SPX EUR001/14/26|.C011425|&20250114EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/14/2025	01/14/2026	1,184	6,920,000	5842.91		307,234		166,736		376,151			(140,498)				0010
.011425CEEJ EUR001/14/26|.011425C|&20250114EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2025	01/14/2026	9,128	1,295,000	141.87		22,533		12,229		23,167			(10,304)				0010
.011425DEEJ EUR001/14/26|.011425D|&20250114EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2025	01/14/2026	14,485	2,055,000	141.87		41,922		22,751		43,506			(19,171)				0010
.P011425SPX EUR001/14/26|.P011425|&20250114EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/14/2025	01/14/2026	445	2,600,000	5842.91		152,415		82,715		189,485			(69,699)				0010
.G011425SPX EUR001/14/26|.G011425|&20250114EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/14/2025	01/14/2026	438	2,560,000	5842.91		131,428		71,326		161,698			(60,102)				0010
.011425KEEJ EUR001/14/26|.011425K|&20250114EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2025	01/14/2026	9,534	1,400,000	146.83545		25,060		13,600		16,702			(11,460)				0010
.011425EEEJ EUR001/14/26|.011425E|&20250114EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2025	01/14/2026	13,956	1,980,000	141.87		49,698		26,971		50,540			(22,727)				0010
.011425YSPX EUR001/14/26|.011425Y|&20250114EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/14/2025	01/14/2026	519	3,030,000	5842.91		120,794		65,555		147,562			(55,239)				0010
.011425TSPX EUR001/14/26|.011425T|&20250114EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/14/2025	01/14/2026	600	3,505,000	5842.91		109,381		59,361		132,574			(50,020)				0010
.011425RSPX EUR001/14/26|.011425R|&20250114EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/14/2025	01/14/2026	865	5,055,000	5842.91		135,075		73,305		162,648			(61,770)				0010
.T011425SPX DIGITAL01/14|.T011425|&20250114EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2025	01/14/2026	194	1,135,000	5842.91		59,134		32,092		69,654			(27,042)				0010
.011425QSPX EUR001/14/26|.011425Q|&20250114EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/14/2025	01/14/2026	695	4,060,000	5842.91		79,101		42,928		94,389			(36,173)				0010
.K011425SPX EUR001/14/26|.K011425|&20250114EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/14/2025	01/14/2026	413	2,415,000	5842.91		131,098		71,147		161,906			(59,951)				0010
.011425PSPX EUR001/14/26|.011425P|&20250114EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/14/2025	01/14/2026	2,006	11,720,000	5842.91		153,051		83,061		181,382			(69,990)				0010
.011425JEEJ EUR001/14/26|.011425J|&20250114EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2025	01/14/2026	3,806	540,000	141.87		16,848		9,143		15,242			(7,705)				0010
.M011425SPX EUR001/14/26|.M011425|&20250114EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/14/2025	01/14/2026	705	4,120,000	5842.91		228,553		124,036		282,831			(104,517)				0010
.011425GEEJ EUR001/14/26|.011425G|&20250114EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2025	01/14/2026	3,877	550,000	141.87		11,660		6,328		12,081			(5,332)				0010
.L011425SPX EUR001/14/26|.L011425|&20250114EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/14/2025	01/14/2026	1,428	8,345,000	5842.91		454,385		246,595		561,321			(207,791)				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)
.0114250EEJ EUR001/14/27|.0114250|&20250114EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2025	01/14/2027	1,727	245,000	141.87		10,364		8,000		9,781			(2,363)				0010
.0011425SPX EUR001/14/26|.0011425|&20250114EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/14/2025	01/14/2026	378	2,210,000	5842.91		125,680		68,207		155,797			(57,474)				0010
.011425WSPX EUR001/14/26|.011425W|&20250114EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/14/2025	01/14/2026	212	1,240,000	5842.91		45,186		24,522		55,090			(20,663)				0010
.011425NEEJ EUR001/14/26|.011425N|&20250114EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2025	01/14/2026	10,326	1,465,000	141.87		45,708		24,806		41,351			(20,902)				0010
.Q011425SPX EUR001/14/26|.Q011425|&20250114EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/14/2025	01/14/2026	1,717	10,035,000	5842.91		589,024		319,663		732,386			(269,361)				0010
.011425SSPX EUR001/14/26|.011425S|&20250114EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/14/2025	01/14/2026	529	3,090,000	5842.91		86,653		47,026		104,548			(39,626)				0010
.011425XSPX EUR001/14/26|.011425X|&20250114EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/14/2025	01/14/2026	651	3,805,000	5842.91		148,323		80,495		181,146			(67,828)				0010
.D011425SPX EUR001/14/26|.D011425|&20250114EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/14/2025	01/14/2026	934	5,460,000	5842.91		247,491		134,313		303,149			(113,178)				0010
.I011425SPX EUR001/14/26|.I011425|&20250114EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/14/2025	01/14/2026	637	3,720,000	5842.91		195,720		106,217		241,190			(89,503)				0010
.011425IEEJ EUR001/14/26|.011425I|&20250114EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2025	01/14/2026	3,630	515,000	141.87		15,759		8,552		14,526			(7,207)				0010
.U011425SPX DIGITAL01/14|.U011425|&20250114EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2025	01/14/2026	780	4,555,000	5842.91		237,316		128,791		279,537			(108,524)				0010
.011425HEEJ EUR001/14/26|.011425H|&20250114EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2025	01/14/2026	2,643	375,000	141.87		11,325		6,146		10,560			(5,179)				0010
.011425AEEJ EUR012/22/25|.011425A|&20250114EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2025	12/22/2025	5,157	735,000	142.52		20,433		10,457		17,946			(9,976)				0010
.C251401PDLV5E EUR001/14|.C251401|&20250114EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/14/2025	01/14/2027	7,871	2,918,828	370.85		102,743		79,315		103,700			(23,428)				0010
.W011425PDLV5E EUR012/08|.W011425|&20250114EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/14/2025	12/08/2025	8,537	3,289,994	385.39		29,939		14,694		24,320			(15,245)				0010
.Z011425PDLV5E EUR001/14|.Z011425|&20250114EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/14/2025	01/14/2026	6,651	2,466,672	370.85		61,420		33,333		70,088			(28,087)				0010
.V011425PDLV5E EUR001/14|.V011425|&20250114EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/14/2025	01/14/2026	866	321,311	370.85		7,969		4,325		9,125			(3,644)				0010
.A251401PDLV5E EUR001/14|.A251401|&20250114EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/14/2025	01/14/2026	152,617	56,597,852	370.85		1,409,287		1,608,177		1,608,177	198,891						0010
.X011425PDLV5E EUR012/15|.X011425|&20250114EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/14/2025	12/15/2025	10,057	3,825,000	380.32		51,255		49,012		49,012	(2,243)						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)
.011525ESGIXCGMS EUR012/|.011525E|&20250115EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	01/15/2025	12/28/2026	4,088	1,302,498	318.59		40,638		31,194		46,068			(9,444)				0010
.Y011425PDLV5E EUR001/14|.Y011425|&20250114EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	01/14/2025	01/14/2026	3,022	1,120,568	370.85		27,902		15,142		31,840			(12,760)				0010
.011525DSGIXCGMS EUR012/|.011525D|&20250115EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	01/15/2025	12/21/2026	2,106	672,547	319.33		20,261		15,505		22,824			(4,755)				0010
.011525ASGIXCGMS EUR012/|.011525A|&20250115EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	01/15/2025	12/15/2025	867	280,006	322.87		4,518		2,273		5,522			(2,246)				0010
.011525CSGIXCGMS EUR012/|.011525C|&20250115EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	01/15/2025	12/14/2026	2,820	910,384	322.87		23,516		17,941		25,391			(5,575)				0010
.011525BSGIXCGMS EUR001/|.011525B|&20250115EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	01/15/2025	01/07/2026	1,539	489,258	317.83		11,314		6,056		15,034			(5,259)				0010
.B251401PDLV5E EUR001/14|.B251401|&20250114EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	01/14/2025	01/14/2027	2,636	977,613	370.85		34,412		26,565		34,733			(7,847)				0010
.012125DEEJ EUR001/21/26|.012125D|&20250121EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/21/2025	01/21/2026	4,966	715,000	143.99		15,945		8,961		12,144			(6,984)				0010
.012125VSPX EUR001/21/26|.012125V|&20250121EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	01/21/2025	01/21/2026	712	4,310,000	6049.24		139,618		78,463		148,813			(61,155)				0010
.L012125SPX EUR001/21/26|.L012125|&20250121EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	01/21/2025	01/21/2026	412	2,490,000	6049.24		142,645		80,164		149,201			(62,481)				0010
.012125EEEJ EUR001/21/26|.012125E|&20250121EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/21/2025	01/21/2026	4,410	635,000	143.99		15,113		8,493		11,356			(6,620)				0010
.0121250EEJ EUR001/21/26|.0121250|&20250121EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/21/2025	01/21/2026	7,918	1,180,000	149.02965		21,240		11,937		9,023			(9,303)				0010
.012125IEEJ EUR001/21/26|.012125I|&20250121EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/21/2025	01/21/2026	9,063	1,305,000	143.99		39,672		22,295		26,218			(17,377)				0010
.012125ZSPX EUR001/21/26|.012125Z|&20250121EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	01/21/2025	01/21/2026	569	3,440,000	6049.24		141,343		79,432		150,738			(61,910)				0010
.J012125SPX EUR001/21/26|.J012125|&20250121EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	01/21/2025	01/21/2026	214	1,295,000	6049.24		71,264		40,049		74,763			(31,215)				0010
.G012125SPX EUR001/21/26|.G012125|&20250121EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	01/21/2025	01/21/2026	504	3,050,000	6049.24		163,504		91,887		171,891			(71,618)				0010
.012125RSPX EUR001/21/26|.012125R|&20250121EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	01/21/2025	01/21/2026	606	3,665,000	6049.24		73,307		41,198		78,937			(32,110)				0010
.B012125SPX EUR001/21/26|.B012125|&20250121EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	01/21/2025	01/21/2026	1,110	6,715,000	6049.24		297,448		167,161		317,251			(130,287)				0010
.012125FEEJ EUR001/21/26|.012125F|&20250121EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/21/2025	01/21/2026	5,209	750,000	143.99		18,375		10,326		13,714			(8,049)				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)
.012125QSPX EUR001/21/26|.012125Q|&20250121EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/21/2025	01/21/2026	2,231	13,495,000	6049.24		179,430		100,836		193,280			(78,593)				0010
.012125MEEJ EUR001/21/26|.012125M|&20250121EIVO008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2025	01/21/2026	4,098	590,000	143.99		18,526		10,411		11,870			(8,115)				0010
.012125SSPX EUR001/21/26|.012125S|&20250121EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/21/2025	01/21/2026	1,021	6,175,000	6049.24		165,441		92,975		176,933			(72,466)				0010
.012125HEEJ EUR001/21/26|.012125H|&20250121EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2025	01/21/2026	3,959	570,000	143.99		16,473		9,258		11,330			(7,215)				0010
.012125GEEJ EUR001/21/26|.012125G|&20250121EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2025	01/21/2026	9,237	1,330,000	143.99		33,516		18,835		24,768			(14,681)				0010
.012125BEEJ EUR001/21/26|.012125B|&20250121EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2025	01/21/2026	11,251	1,620,000	143.99		28,350		15,932		22,028			(12,418)				0010
.012125XSPX EUR001/21/26|.012125X|&20250121EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/21/2025	01/21/2026	317	1,920,000	6049.24		73,085		41,072		77,894			(32,012)				0010
.012125TSPX EUR001/21/26|.012125T|&20250121EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/21/2025	01/21/2026	412	2,490,000	6049.24		73,866		41,511		78,816			(32,354)				0010
.012125AEEJ EUR001/21/26|.012125A|&20250121EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2025	01/21/2026	25,766	3,710,000	143.99		41,181		23,143		30,330			(18,038)				0010
.B252101SPX DIGITAL01/21|.B252101|&20250121EIDO001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2025	01/21/2026	200	1,210,000	6049.24		63,525		35,700		67,779			(27,825)				0010
.012125NEEJ EUR001/21/26|.012125N|&20250121EIVO009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2025	01/21/2026	1,953	285,000	145.919466		7,296		4,100		4,080			(3,196)				0010
.012125CEEJ EUR001/21/26|.012125C|&20250121EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2025	01/21/2026	17,050	2,455,000	143.99		50,573		28,421		38,895			(22,152)				0010
.012125JEEJ EUR001/21/26|.012125J|&20250121EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2025	01/21/2026	8,751	1,260,000	143.99		28,350		15,932		21,586			(12,418)				0010
.C252101SPX DIGITAL01/21|.C252101|&20250121EIDO002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2025	01/21/2026	800	4,840,000	6049.24		254,100		142,800		271,114			(111,300)				0010
.012125PEEJ EUR001/21/26|.012125P|&20250121EIVO011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2025	01/21/2026	11,424	1,645,000	143.99		51,653		29,028		33,094			(22,625)				0010
.012125KEEJ EUR001/21/26|.012125K|&20250121EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2025	01/21/2026	2,153	310,000	143.99		9,424		5,296		6,228			(4,128)				0010
.M012125SPX EUR001/21/26|.M012125|&20250121EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/21/2025	01/21/2026	1,222	7,390,000	6049.24		425,154		238,930		444,568			(186,225)				0010
.K012125SPX EUR001/21/26|.K012125|&20250121EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/21/2025	01/21/2026	444	2,685,000	6049.24		151,042		84,883		158,186			(66,159)				0010
.H012125SPX EUR001/21/26|.H012125|&20250121EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/21/2025	01/21/2026	1,789	10,820,000	6049.24		582,538		327,377		612,239			(255,161)				0010

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.012125YSPX EUR001/21/26|.012125Y|&20250121EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/21/2025	01/21/2026	563	3,405,000	6049.24		133,418		74,979		142,248			(58,439)				0010
.I012125SPX EUR001/21/26|.I012125|&20250121EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/21/2025	01/21/2026	674	4,080,000	6049.24		223,604		125,662		234,650			(97,942)				0010
.C012125SPX EUR001/21/26|.C012125|&20250121EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/21/2025	01/21/2026	561	3,395,000	6049.24		153,685		86,368		163,919			(67,317)				0010
.012125LEEJ EUR001/21/26|.012125L|&20250121EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2025	01/21/2026	4,167	600,000	143.99		18,480		10,385		12,066			(8,095)				0010
.E012125SPX EUR001/21/26|.E012125|&20250121EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/21/2025	01/21/2026	225	1,360,000	6049.24		71,078		39,944		74,868			(31,133)				0010
.012125USPX EUR001/21/26|.012125U|&20250121EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/21/2025	01/21/2026	785	4,750,000	6049.24		141,707		79,637		151,199			(62,070)				0010
.J252101PDLV5E EUR012/14|.J252101|&20250121EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/21/2025	12/14/2026	2,075	789,044	380.32		23,671		18,217		17,302			(5,455)				0010
.F252101PDLV5E EUR012/15|.F252101|&20250121EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/21/2025	12/15/2025	2,706	1,028,414	380.09		19,848		10,168		13,261			(9,681)				0010
.G252101PDLV5E EUR012/15|.G252101|&20250121EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/21/2025	12/15/2025	2,692	1,022,809	379.9		19,945		10,217		13,425			(9,728)				0010
.H252101PDLV5E EUR012/22|.H252101|&20250121EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/21/2025	12/22/2025	3,408	1,269,444	372.53		37,702		19,700		30,976			(18,002)				0010
.K252101PDLV5E EUR001/21|.K252101|&20250121EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/21/2025	01/21/2027	1,562	588,362	376.6		20,769		16,233		15,910			(4,536)				0010
.E252101PDLV5E EUR001/21|.E252101|&20250121EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/21/2025	01/21/2026	719	270,720	376.6		6,714		3,773		5,083			(2,941)				0010
.I252101PDLV5E EUR001/21|.I252101|&20250121EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/21/2025	01/21/2026	2,664	1,003,272	376.6		24,981		14,039		18,844			(10,942)				0010
.012325DMXEA ASIAN01/21/|.012325D|&20250123EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	01/23/2025	01/21/2026	163	378,664	2323.09		6,523		3,707		10,740			(2,816)				0010
.A012325NDX DIGITAL01/21|.A012325|&20250123EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/23/2025	01/21/2026	32	680,000	21566.51		36,652		20,827		41,067			(15,825)				0010
.012325IMXEA EUR001/14/2|.012325I|&20250123EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	01/23/2025	01/14/2026	443	990,287	2235.41		16,276		9,109		17,916			(7,167)				0010
.012325CMXEA ASIAN01/14/|.012325C|&20250123EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	01/23/2025	01/14/2026	237	529,792	2235.41		9,978		5,584		12,697			(4,394)				0010
.012325EMXEA EUR012/29/2|.012325E|&20250123EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	01/23/2025	12/29/2025	218	492,593	2259.6		6,749		3,636		8,952			(3,114)				0010
.012325BMXEA ASIAN01/07/|.012325B|&20250123EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	01/23/2025	01/07/2026	250	571,885	2287.54		18,258		10,055		31,863			(8,203)				0010

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.012325JMXEA EUR001/14/2|.012325J|&20250123EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	01/23/2025	01/14/2026	162	362,136	2235.41		12,618		7,062		17,679			(5,556)				0010
.012325AMXEA ASIAN12/29/|.012325A|&20250123EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	01/23/2025	12/29/2025	225	508,410	2259.6		9,932		5,350		13,566			(4,581)				0010
.012325KMXEA EUR001/21/2|.012325K|&20250123EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	01/23/2025	01/21/2026	152	353,110	2323.09		4,505		2,560		6,470			(1,945)				0010
.012325FMXEA EUR012/29/2|.012325F|&20250123EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	01/23/2025	12/29/2025	112	253,075	2259.6		7,762		4,181		11,255			(3,581)				0010
.012325SNDX EUR001/21/26|.012325S|&20250123EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/23/2025	01/21/2026	43	927,360	21566.51		51,373		29,192		58,097			(22,180)				0010
.012325LMXEA EUR001/21/2|.012325L|&20250123EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	01/23/2025	01/21/2026	171	397,248	2323.09		11,992		6,815		20,117			(5,178)				0010
.012325YNDX DIGITAL01/14|.012325Y|&20250123EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/23/2025	01/14/2026	22	460,000	20757.41		27,140		15,189		30,386			(11,951)				0010
.012325HMXEA EUR001/07/2|.012325H|&20250123EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	01/23/2025	01/07/2026	337	770,901	2287.54		26,947		14,840		41,812			(12,106)				0010
.012325QNDX EUR001/14/26|.012325Q|&20250123EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/23/2025	01/14/2026	38	788,782	20757.41		49,810		27,877		56,714			(21,934)				0010
.012325GMXEA EUR001/07/2|.012325G|&20250123EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	01/23/2025	01/07/2026	393	899,003	2287.54		12,266		6,755		18,450			(5,511)				0010
.012325PNDX EUR001/14/26|.012325P|&20250123EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/23/2025	01/14/2026	151	3,134,369	20757.41		197,931		110,774		225,364			(87,157)				0010
.012325RNDX EUR001/21/26|.012325R|&20250123EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/23/2025	01/21/2026	172	3,709,440	21566.51		205,490		116,769		232,387			(88,721)				0010
.012325XNDX DIGITAL01/14|.012325X|&20250123EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/23/2025	01/14/2026	89	1,840,000	20757.41		108,560		60,757		121,542			(47,803)				0010
.012325ZNDX DIGITAL01/21|.012325Z|&20250123EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/23/2025	01/21/2026	126	2,715,000	21566.51		146,339		83,156		163,965			(63,182)				0010
.012825TEEJ EUR001/28/26|.012825T|&20250128EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2025	01/28/2026	4,098	590,000	143.977568		18,467		10,734		12,102			(7,733)				0010
.012825IEEJ EUR001/28/26|.012825I|&20250128EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2025	01/28/2026	18,413	2,650,000	143.92		67,045		38,971		50,500			(28,074)				0010
.R012825SPX EUR001/28/26|.R012825|&20250128EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2025	01/28/2026	855	5,185,000	6067.7		277,398		161,242		288,299			(116,155)				0010
.G012825SPX EUR001/28/26|.G012825|&20250128EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2025	01/28/2026	269	1,635,000	6067.7		49,671		28,872		52,597			(20,799)				0010
.012825UEEJ EUR001/28/26|.012825U|&20250128EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2025	01/28/2026	1,923	280,000	145.618256		7,392		4,297		4,334			(3,095)				0010

STATEMENT AS OF JUNE 30, 2025 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>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>.012825VEEJ EUR001/28/26|.012825V|&20250128EIV0005</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>01/28/2025</td><td>01/28/2026</td><td>7,519</td><td>1,120,000</td><td>148.9572</td><td></td><td>20,272</td><td></td><td>11,783</td><td></td><td>9,024</td><td></td><td></td><td>(8,489)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.E012825SPX EUR001/28/26|.E012825|&20250128EIOS008</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>01/28/2025</td><td>01/28/2026</td><td>250</td><td>1,515,000</td><td>6067.7</td><td></td><td>44,844</td><td></td><td>26,066</td><td></td><td>47,494</td><td></td><td></td><td>(18,778)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.012825KEEJ EUR001/28/26|.012825K|&20250128EIOS037</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>01/28/2025</td><td>01/28/2026</td><td>2,328</td><td>335,000</td><td>143.92</td><td></td><td>8,878</td><td></td><td>5,160</td><td></td><td>6,570</td><td></td><td></td><td>(3,717)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.C012825SPX EUR001/28/26|.C012825|&20250128EIOS006</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>01/28/2025</td><td>01/28/2026</td><td>163</td><td>990,000</td><td>6067.7</td><td></td><td>27,849</td><td></td><td>16,188</td><td></td><td>29,524</td><td></td><td></td><td>(11,661)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.I012825SPX EUR001/28/26|.I012825|&20250128EIOS012</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>01/28/2025</td><td>01/28/2026</td><td>232</td><td>1,405,000</td><td>6067.7</td><td></td><td>47,377</td><td></td><td>27,538</td><td></td><td>50,163</td><td></td><td></td><td>(19,838)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.O012825SPX EUR001/28/26|.O012825|&20250128EIOS018</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>01/28/2025</td><td>01/28/2026</td><td>1,546</td><td>9,380,000</td><td>6067.7</td><td></td><td>412,908</td><td></td><td>240,010</td><td></td><td>436,448</td><td></td><td></td><td>(172,898)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.012825EEEJ EUR001/28/26|.012825E|&20250128EIOS031</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>01/28/2025</td><td>01/28/2026</td><td>17,301</td><td>2,490,000</td><td>143.92</td><td></td><td>43,824</td><td></td><td>25,473</td><td></td><td>34,542</td><td></td><td></td><td>(18,350)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.J012825SPX EUR001/28/26|.J012825|&20250128EIOS013</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>01/28/2025</td><td>01/28/2026</td><td>297</td><td>1,800,000</td><td>6067.7</td><td></td><td>64,890</td><td></td><td>37,718</td><td></td><td>68,719</td><td></td><td></td><td>(27,172)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.N012825SPX EUR001/28/26|.N012825|&20250128EIOS017</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>01/28/2025</td><td>01/28/2026</td><td>916</td><td>5,555,000</td><td>6067.7</td><td></td><td>230,699</td><td></td><td>134,098</td><td></td><td>244,249</td><td></td><td></td><td>(96,601)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.012825JEEJ EUR001/28/26|.012825J|&20250128EIOS036</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>01/28/2025</td><td>01/28/2026</td><td>2,849</td><td>410,000</td><td>143.92</td><td></td><td>10,619</td><td></td><td>6,172</td><td></td><td>7,937</td><td></td><td></td><td>(4,447)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.Y012825SPX DIGITAL01/28|.Y012825|&20250128EID0001</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Goldman Sachs Intern W22LROWP2IHZNBB6K528</td><td>01/28/2025</td><td>01/28/2026</td><td>262</td><td>1,590,000</td><td>6067.7</td><td></td><td>83,770</td><td></td><td>48,693</td><td></td><td>89,285</td><td></td><td></td><td>(35,077)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.012825FEEJ EUR001/28/26|.012825F|&20250128EIOS032</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>01/28/2025</td><td>01/28/2026</td><td>26,959</td><td>3,880,000</td><td>143.92</td><td></td><td>79,928</td><td></td><td>46,460</td><td></td><td>62,590</td><td></td><td></td><td>(33,469)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.M012825SPX EUR001/28/26|.M012825|&20250128EIOS016</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>01/28/2025</td><td>01/28/2026</td><td>653</td><td>3,965,000</td><td>6067.7</td><td></td><td>159,393</td><td></td><td>92,650</td><td></td><td>168,750</td><td></td><td></td><td>(66,743)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.012825GEEJ EUR001/28/26|.012825G|&20250128EIOS033</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>01/28/2025</td><td>01/28/2026</td><td>11,430</td><td>1,645,000</td><td>143.92</td><td></td><td>37,506</td><td></td><td>21,801</td><td></td><td>28,997</td><td></td><td></td><td>(15,705)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.A012825SPX EUR001/28/26|.A012825|&20250128EIOS004</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>01/28/2025</td><td>01/28/2026</td><td>335</td><td>2,030,000</td><td>6067.7</td><td></td><td>51,379</td><td></td><td>29,865</td><td></td><td>54,588</td><td></td><td></td><td>(21,514)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.B012825SPX EUR001/28/26|.B012825|&20250128EIOS005</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>01/28/2025</td><td>01/28/2026</td><td>1,295</td><td>7,860,000</td><td>6067.7</td><td></td><td>210,334</td><td></td><td>122,260</td><td></td><td>223,190</td><td></td><td></td><td>(88,074)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.V012825SPX EUR001/28/26|.V012825|&20250128EIOS025</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>01/28/2025</td><td>01/28/2026</td><td>639</td><td>3,875,000</td><td>6067.7</td><td></td><td>220,410</td><td></td><td>128,117</td><td></td><td>227,933</td><td></td><td></td><td>(92,293)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.012825HEEJ EUR001/28/26|.012825H|&20250128EIOS034</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>01/28/2025</td><td>01/28/2026</td><td>2,814</td><td>405,000</td><td>143.92</td><td></td><td>9,963</td><td></td><td>5,791</td><td></td><td>7,572</td><td></td><td></td><td>(4,172)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.L012825SPX EUR001/28/26|.L012825|&20250128EIOS015</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>01/28/2025</td><td>01/28/2026</td><td>244</td><td>1,480,000</td><td>6067.7</td><td></td><td>57,557</td><td></td><td>33,456</td><td></td><td>60,943</td><td></td><td></td><td>(24,101)</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)
.012825BEEJ EUR001/14/26|.012825B| &20250128EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2025	01/14/2026	8,247	1,170,000	141.87		25,155		14,199		22,218			(10,956)				0010
.012825MEEJ EUR001/28/26|.012825M| &20250128EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2025	01/28/2026	21,609	3,110,000	143.92		90,190		52,424		63,522			(37,766)				0010
.012825NEEJ EUR001/28/26|.012825N| &20250128EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2025	01/28/2026	9,519	1,370,000	143.92		41,785		24,288		28,320			(17,497)				0010
.012825ZSPX EUR001/28/26|.012825Z| &20250128EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2025	01/28/2026	251	1,525,000	6067.7		32,727		19,023		34,912			(13,704)				0010
.012825CEEJ EUR001/14/26|.012825C| &20250128EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2025	01/14/2026	14,943	2,120,000	141.87		60,420		34,105		51,709			(26,315)				0010
.012825AEEJ EUR012/29/25|.012825A| &20250128EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2025	12/29/2025	23,523	3,345,000	142.2		79,277		43,090		67,900			(36,186)				0010
.012825YSPX EUR001/28/26|.012825Y| &20250128EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2025	01/28/2026	273	1,655,000	6067.7		32,008		18,605		34,244			(13,403)				0010
.012825LEEJ EUR001/28/26|.012825L| &20250128EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2025	01/28/2026	3,683	530,000	143.92		14,999		8,718		10,735			(6,281)				0010
.012825DEEJ EUR001/28/26|.012825D| &20250128EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2025	01/28/2026	26,855	3,865,000	143.92		42,902		24,937		31,941			(17,964)				0010
.H012825SPX EUR001/28/26|.H012825| &20250128EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2025	01/28/2026	807	4,895,000	6067.7		158,451		92,102		167,747			(66,349)				0010
.012825XSPX EUR001/28/26|.012825X| &20250128EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2025	01/28/2026	2,663	16,160,000	6067.7		213,312		123,991		229,845			(89,321)				0010
.X012825SPX EUR001/28/27|.X012825| &20250128EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2025	01/28/2027	202	1,225,000	6067.7		162,864		128,859		157,906			(34,005)				0010
.012825OEEJ EUR001/28/26|.012825O| &20250128EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2025	01/28/2026	3,683	530,000	143.92		11,501		6,685		8,950			(4,816)				0010
.S012825SPX EUR001/28/26|.S012825| &20250128EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2025	01/28/2026	2,588	15,705,000	6067.7		840,218		488,391		873,236			(351,827)				0010
.W012825SPX EUR001/28/26|.W012825| &20250128EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2025	01/28/2026	1,918	11,640,000	6067.7		665,692		386,945		688,193			(278,747)				0010
.Q012825SPX EUR001/28/26|.Q012825| &20250128EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2025	01/28/2026	307	1,860,000	6067.7		96,664		56,188		100,682			(40,476)				0010
.P012825SPX EUR001/28/26|.P012825| &20250128EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2025	01/28/2026	1,170	7,100,000	6067.7		319,145		185,509		336,705			(133,636)				0010
.Z012825SPX DIGITAL01/28|.Z012825| &20250128EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	01/28/2025	01/28/2026	1,050	6,370,000	6067.7		335,606		195,077		357,700			(140,529)				0010
.F012825SPX EUR001/28/26|.F012825| &20250128EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2025	01/28/2026	851	5,165,000	6067.7		156,603		91,028		165,850			(65,575)				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)
.U012825SPX EUR001/28/26|.U012825|&20250128EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2025	01/28/2026	485	2,945,000	6067.7		165,804		96,376		171,627			(69,427)				0010
.012825QEEJ EUR001/28/26|.012825Q|&20250128EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2025	01/28/2026	3,405	490,000	143.92		14,945		8,687		10,129			(6,258)				0010
.012825WEEJ EUR001/28/26|.012825W|&20250128EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2025	01/28/2026	11,875	1,715,000	144.42372		51,279		29,807		32,666			(21,472)				0010
.D012825SPX EUR001/28/26|.D012825|&20250128EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2025	01/28/2026	641	3,890,000	6067.7		113,821		66,161		120,586			(47,661)				0010
.T012825SPX EUR001/28/26|.T012825|&20250128EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2025	01/28/2026	869	5,275,000	6067.7		288,701		167,812		299,457			(120,888)				0010
.012825PEEJ EUR001/28/26|.012825P|&20250128EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2025	01/28/2026	6,497	935,000	143.92		21,879		12,718		16,850			(9,161)				0010
.K012825SPX EUR001/28/26|.K012825|&20250128EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2025	01/28/2026	779	4,725,000	6067.7		183,519		106,674		194,314			(76,845)				0010
.012825SEEJ EUR012/21/26|.012825S|&20250128EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2025	12/21/2026	4,175	595,000	142.52		27,846		21,712		21,906			(6,134)				0010
.012825REEJ EUR001/28/26|.012825R|&20250128EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2025	01/28/2026	5,385	775,000	143.92		23,948		13,920		16,039			(10,028)				0010
.C252801PDLV5E EUR001/28|.C252801|&20250128EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/28/2025	01/28/2026	3,245	1,221,580	376.42		30,540		17,752		23,549			(12,788)				0010
.B252801PDLV5E EUR001/21|.B252801|&20250128EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/28/2025	01/21/2026	1,079	406,452	376.64		9,836		5,636		7,587			(4,200)				0010
.F252801PDLV5E EUR001/28|.F252801|&20250128EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/28/2025	01/28/2027	2,628	989,265	376.42		34,921		27,630		27,108			(7,291)				0010
.D252801PDLV5E EUR001/28|.D252801|&20250128EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/28/2025	01/28/2026	8,426	3,171,750	376.42		79,294		46,091		61,143			(33,203)				0010
.G252801PDLV5E EUR001/28|.G252801|&20250128EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/28/2025	01/28/2027	7,900	2,973,782	376.42		104,975		83,057		81,488			(21,918)				0010
.A252801PDLV5E EUR001/28|.A252801|&20250128EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/28/2025	01/28/2026	724	272,625	376.42		6,652		3,867		5,239			(2,785)				0010
.E252801PDLV5E EUR012/14|.E252801|&20250128EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/28/2025	12/14/2026	1,242	472,465	380.32		13,796		10,726		10,295			(3,070)				0010
.020325XSPX EUR010/21/25|.020325X|&20250203EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/03/2025	10/21/2025	568	3,243,105	5711.83		332,895		144,513		351,034			(188,382)				0010
.020325ASPX ASIAN01/14/2|.020325A|&20250203EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/03/2025	01/14/2026	644	3,762,834	5842.91		53,921		30,969		60,154			(22,952)				0010
.020325FSPX ASIAN01/28/2|.020325F|&20250203EIAS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/03/2025	01/28/2026	744	4,514,369	6067.7		52,844		31,233		47,430			(21,611)				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)
.020325GSPX ASIAN01/28/2|.020325G|&20250203EIAS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/03/2025	01/28/2026	257	1,559,399	6067.7		44,236		26,145		28,958			(18,091)				0010
.020325ESPX ASIAN01/21/2|.020325E|&20250203EIAS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/03/2025	01/21/2026	247	1,494,162	6049.24		44,800		26,112		24,148			(18,688)				0010
.B250302SPX DIGITAL11/14|.B250302|&20250203EID0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	02/03/2025	11/14/2025	52	310,000	5949.17		16,784		8,094		18,635			(8,689)				0010
.D250302SPX DIGITAL11/21|.D250302|&20250203EID0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	02/03/2025	11/21/2025	69	410,000	5948.71		22,366		11,067		24,793			(11,299)				0010
.020325VSPX EUR008/28/25|.020325V|&20250203EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/03/2025	08/28/2025	361	2,035,554	5642.3		219,133		62,302		228,375			(156,830)				0010
.M250302SPX DIGITAL12/29|.M250302|&20250203EID0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	02/03/2025	12/29/2025	41	240,000	5906.94		12,716		7,039		13,931			(5,678)				0010
.F020325SPX EUR009/08/26|.F020325|&20250203EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/03/2025	09/08/2026	235	1,318,523	5620.99		226,953		169,824		242,339			(57,130)				0010
.G020325SPX EUR011/23/26|.G020325|&20250203EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/03/2025	11/23/2026	268	1,594,254	5951.26		207,443		161,274		219,123			(46,169)				0010
.020325DSPX ASIAN01/21/2|.020325D|&20250203EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/03/2025	01/21/2026	216	1,306,636	6049.24		33,901		19,760		20,477			(14,142)				0010
.020325CSPX ASIAN01/21/2|.020325C|&20250203EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/03/2025	01/21/2026	664	4,016,695	6049.24		46,477		27,090		38,167			(19,388)				0010
.U020325SPX DIGITAL10/07|.U020325|&20250203EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	02/03/2025	10/07/2025	47	270,000	5695.94		16,845		6,766		18,802			(10,079)				0010
.B020325SPX EUR012/15/25|.B020325|&20250203EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/03/2025	12/15/2025	307	1,840,446	5997.06		136,013		72,569		142,455			(63,444)				0010
.020325BSPX ASIAN01/14/2|.020325B|&20250203EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/03/2025	01/14/2026	243	1,419,827	5842.91		56,275		32,321		57,131			(23,954)				0010
.K250302SPX DIGITAL12/15|.K250302|&20250203EID0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	02/03/2025	12/15/2025	41	250,000	6074.08		12,886		6,875		14,412			(6,011)				0010
.G250302SPX DIGITAL11/28|.G250302|&20250203EID0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	02/03/2025	11/28/2025	52	315,000	6032.38		16,399		8,310		18,215			(8,089)				0010
.Z020325SPX DIGITAL11/07|.Z020325|&20250203EID0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	02/03/2025	11/07/2025	83	495,000	5973.1		26,741		12,544		29,747			(14,197)				0010
.I250302SPX DIGITAL12/08|.I250302|&20250203EID0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	02/03/2025	12/08/2025	117	710,000	6052.85		36,551		19,112		40,748			(17,439)				0010
.Q250302SPX DIGITAL01/21|.Q250302|&20250203EID0023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	02/03/2025	01/21/2026	109	660,000	6049.24		34,043		19,842		37,453			(14,201)				0010
.020325RSPX EUR012/29/25|.020325R|&20250203EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/03/2025	12/29/2025	281	1,659,850	5906.94		68,240		37,772		76,296			(30,468)				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)
.D020325SPX EUR001/14/26|.D020325|&20250203EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/03/2025	01/14/2026	261	1,484,099	5686.76		177,733		102,080		190,502			(75,653)				0010
.J250302SPX DIGITAL12/15|.J250302|&20250203EID0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	02/03/2025	12/15/2025	176	1,070,000	6074.08		55,153		29,427		61,682			(25,726)				0010
.E020325SPX EUR001/28/26|.E020325|&20250203EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/03/2025	01/28/2026	251	1,450,180	5776.19		154,875		91,537		165,330			(63,338)				0010
.020325QSPX EUR012/22/25|.020325Q|&20250203EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/03/2025	12/22/2025	294	1,756,377	5974.07		91,073		49,521		102,680			(41,552)				0010
.020325PSPX EUR012/15/25|.020325P|&20250203EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/03/2025	12/15/2025	262	1,591,409	6074.08		77,693		41,453		86,655			(36,240)				0010
.020325ISPX EUR009/15/25|.020325I|&20250203EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/03/2025	09/15/2025	293	1,650,495	5633.09		111,008		38,003		128,952			(73,005)				0010
.F250302SPX DIGITAL11/28|.F250302|&20250203EID0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	02/03/2025	11/28/2025	193	1,165,000	6032.38		60,338		30,577		67,017			(29,761)				0010
.V020325SPX DIGITAL10/14|.V020325|&20250203EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	02/03/2025	10/14/2025	154	900,000	5859.85		51,731		21,641		58,056			(30,091)				0010
.020325TSPX EUR012/29/25|.020325T|&20250203EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/03/2025	12/29/2025	137	809,251	5906.94		49,135		27,197		55,138			(21,938)				0010
.020325HSPX EUR009/08/25|.020325H|&20250203EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/03/2025	09/08/2025	203	1,110,623	5471.05		82,215		26,385		94,798			(55,830)				0010
.W020325SPX DIGITAL10/21|.W020325|&20250203EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	02/03/2025	10/21/2025	47	275,000	5853.98		16,648		7,227		18,629			(9,421)				0010
.020325SSPX EUR012/29/25|.020325S|&20250203EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/03/2025	12/29/2025	408	2,410,032	5906.94		133,643		73,974		149,788			(59,669)				0010
.P250302SPX DIGITAL01/14|.P250302|&20250203EID0022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	02/03/2025	01/14/2026	132	770,000	5842.91		43,288		24,862		47,254			(18,426)				0010
.O250302SPX DIGITAL01/07|.O250302|&20250203EID0021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	02/03/2025	01/07/2026	51	300,000	5909.03		16,349		9,245		17,886			(7,104)				0010
.020325MSPX EUR011/07/25|.020325M|&20250203EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/03/2025	11/07/2025	253	1,511,194	5973.1		78,308		36,734		88,225			(41,574)				0010
.N250302SPX DIGITAL12/29|.N250302|&20250203EID0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	02/03/2025	12/29/2025	177	1,045,000	5906.94		55,442		30,688		60,738			(24,754)				0010
.E250302SPX DIGITAL11/21|.E250302|&20250203EID0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	02/03/2025	11/21/2025	288	1,715,000	5948.71		93,557		46,293		103,706			(47,264)				0010
.020325NSPX EUR011/14/25|.020325N|&20250203EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/03/2025	11/14/2025	202	1,201,732	5949.17		62,954		30,361		71,360			(32,593)				0010
.C250302SPX DIGITAL11/14|.C250302|&20250203EID0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	02/03/2025	11/14/2025	221	1,315,000	5949.17		71,195		34,335		79,047			(36,860)				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)
.0203250SPX EUR012/08/25|.0203250| &20250203EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	02/03/2025	12/08/2025	178	1,077,407	6052.85		52,248		27,319		58,480			(24,929)				0010
.A250302SPX DIGITAL11/07|.A250302| &20250203EID0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern	W22LROWP2IHZNBB6K528	02/03/2025	11/07/2025	45	270,000	5973.1		15,074		7,071		16,769			(8,003)				0010
.020325JSPX EUR010/07/25|.020325J| &20250203EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	02/03/2025	10/07/2025	275	1,566,384	5695.94		104,645		42,030		119,952			(62,616)				0010
.A020325SPX EUR011/28/25|.A020325| &20250203EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	02/03/2025	11/28/2025	359	2,087,203	5821.54		192,508		97,555		203,185			(94,953)				0010
.L250302SPX DIGITAL12/22|.L250302| &20250203EID0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern	W22LROWP2IHZNBB6K528	02/03/2025	12/22/2025	71	425,000	5974.07		22,258		12,103		24,476			(10,155)				0010
.R250302SPX DIGITAL01/21|.R250302| &20250203EID0024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern	W22LROWP2IHZNBB6K528	02/03/2025	01/21/2026	446	2,700,000	6049.24		139,266		81,172		153,218			(58,094)				0010
.H250302SPX DIGITAL12/08|.H250302| &20250203EID0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern	W22LROWP2IHZNBB6K528	02/03/2025	12/08/2025	479	2,900,000	6052.85		149,292		78,061		166,435			(71,231)				0010
.020325KSPX EUR010/21/25|.020325K| &20250203EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	02/03/2025	10/21/2025	207	1,211,774	5853.98		70,735		30,707		80,483			(40,028)				0010
.020325ZSPX EUR010/28/25|.020325Z| &20250203EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	02/03/2025	10/28/2025	200	1,281,174	6398.52		37,936		17,035		32,387			(20,901)				0010
.020325LSPX EUR010/28/25|.020325L| &20250203EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	02/03/2025	10/28/2025	201	1,170,528	5823.52		69,260		31,102		78,590			(38,158)				0010
.Y020325SPX DIGITAL10/28|.Y020325| &20250203EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern	W22LROWP2IHZNBB6K528	02/03/2025	10/28/2025	118	685,000	5823.52		39,616		17,790		44,143			(21,826)				0010
.0020725SPX EUR002/09/26|.0020725| &20250207EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2026	478	2,880,000	6025.99		130,723		80,307		142,342			(50,417)				0010
.020725QEEJ EUR002/09/26|.020725Q| &20250207EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2026	2,221	320,000	144.058806		10,016		6,153		6,644			(3,863)				0010
.020725EEEJ EUR002/09/26|.020725E| &20250207EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2026	14,268	2,055,000	144.03		47,060		28,910		36,379			(18,150)				0010
.020725FEEJ EUR002/09/26|.020725F| &20250207EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2026	8,470	1,220,000	144.03		30,012		18,437		22,806			(11,575)				0010
.020725REEJ EUR002/09/26|.020725R| &20250207EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2026	1,406	205,000	145.815972		5,351		3,287		3,168			(2,064)				0010
.I020725SPX EUR002/09/26|.I020725| &20250207EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2026	1,441	8,685,000	6025.99		340,105		208,935		369,546			(131,170)				0010
.B020725SPX EUR002/09/26|.B020725| &20250207EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2026	407	2,450,000	6025.99		72,912		44,792		79,183			(28,120)				0010
.020725KEEJ EUR002/09/26|.020725K| &20250207EIOS050	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2026	4,444	640,000	144.03		14,080		8,650		10,935			(5,430)				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)
.020725GEEJ EUR002/09/26|.020725G|&20250207EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2026	11,387	1,640,000	144.03		41,328		25,389		31,273			(15,939)				0010
.U020725SPX EUR002/09/26|.U020725|&20250207EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2026	832	5,015,000	6025.99		271,211		166,612		293,238			(104,599)				0010
.020725CEEJ EUR002/09/26|.020725C|&20250207EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2026	23,363	3,365,000	144.03		69,319		42,584		54,047			(26,735)				0010
.C020725SPX EUR002/09/26|.C020725|&20250207EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2026	515	3,105,000	6025.99		92,405		56,767		100,352			(35,638)				0010
.020725DEEJ EUR002/09/26|.020725D|&20250207EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2026	5,034	725,000	144.03		15,878		9,754		12,330			(6,124)				0010
.020725PEEJ EUR001/07/27|.020725P|&20250207EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/07/2025	01/07/2027	2,884	410,000	142.14		20,664		16,501		15,859			(4,163)				0010
.F020725SPX EUR002/09/26|.F020725|&20250207EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2026	939	5,660,000	6025.99		184,233		113,179		199,928			(71,054)				0010
.U250702SPX DIGITAL02/09|.U250702|&20250207EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2026	337	2,030,000	6025.99		105,986		65,110		114,018			(40,876)				0010
.V020725SPX EUR002/09/26|.V020725|&20250207EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2026	7,098	42,775,000	6025.99		2,354,764		1,446,590		2,544,468			(908,173)				0010
.020725IEEJ EUR002/09/26|.020725I|&20250207EIOS048	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2026	19,788	2,850,000	144.03		82,365		50,599		58,516			(31,766)				0010
.020725LEEJ EUR002/09/26|.020725L|&20250207EIOS051	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2026	4,201	605,000	144.03		18,392		11,299		12,592			(7,093)				0010
.A020725SPX EUR002/09/26|.A020725|&20250207EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2026	371	2,235,000	6025.99		63,318		38,898		68,820			(24,420)				0010
.S020725SPX EUR002/09/26|.S020725|&20250207EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2026	844	5,085,000	6025.99		269,505		165,564		291,646			(103,941)				0010
.020725HEEJ EUR002/09/26|.020725H|&20250207EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2026	4,131	595,000	144.03		16,779		10,308		12,105			(6,471)				0010
.020725OEEJ EUR012/28/26|.020725O|&20250207EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/07/2025	12/28/2026	2,321	330,000	142.2		16,500		13,128		12,606			(3,372)				0010
.020725BEEJ EUR002/09/26|.020725B|&20250207EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2026	17,739	2,555,000	144.03		44,713		27,468		35,039			(17,245)				0010
.020725MEEJ EUR002/09/26|.020725M|&20250207EIOS052	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2026	3,333	480,000	144.03		14,784		9,082		10,005			(5,702)				0010
.W020725SPX EUR002/09/26|.W020725|&20250207EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2026	1,917	11,550,000	6025.99		638,600		392,308		689,815			(246,292)				0010
.V250702SPX DIGITAL02/09|.V250702|&20250207EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2026	1,348	8,125,000	6025.99		424,206		260,601		456,352			(163,606)				0010

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.M020725SPX EUR002/09/26|.M020725|&20250207EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2026	1,771	10,670,000	6025.99		471,614		289,724		513,255			(181,890)				0010
.020725NEEJ EUR012/14/26|.020725N|&20250207EIVO012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2025	12/14/2026	2,730	395,000	144.71		16,116		12,754		11,417			(3,363)				0010
.020725AEEJ EUR002/09/26|.020725A|&20250207EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2026	40,512	5,835,000	144.03		64,769		39,789		47,721			(24,980)				0010
.X020725SPX EUR002/09/26|.X020725|&20250207EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2026	320	1,930,000	6025.99		109,257		67,120		117,919			(42,138)				0010
.E020725SPX EUR002/09/26|.E020725|&20250207EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2026	324	1,950,000	6025.99		59,885		36,789		65,031			(23,096)				0010
.C250702SPX EQFWD11/07/2|.C250702|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2025	11/07/2025	830	5,000,000	6025.99		339,450		162,785		331,680			(176,665)				0010
.020725SEEJ EUR002/09/26|.020725S|&20250207EIVO017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2026	13,054	1,945,000	148.999035		35,399		21,746		16,396			(13,652)				0010
.020725JEEJ EUR002/09/26|.020725J|&20250207EIOS049	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2026	9,338	1,345,000	144.03		41,023		25,201		27,995			(15,821)				0010
.D250702SPX EQFWD02/09/2|.D250702|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2026	830	5,000,000	6025.99		415,150		255,037		424,403			(160,113)				0010
.020725WSPX EUR002/09/26|.020725W|&20250207EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2026	429	2,585,000	6025.99		52,501		32,253		57,354			(20,248)				0010
.020725ZSPX EUR002/09/26|.020725Z|&20250207EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2026	174	1,050,000	6025.99		28,665		17,610		31,165			(11,055)				0010
.T020725SPX EUR002/09/26|.T020725|&20250207EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2026	430	2,590,000	6025.99		138,306		84,965		149,628			(53,341)				0010
.Y020725SPX EUR002/09/26|.Y020725|&20250207EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2026	382	2,300,000	6025.99		133,055		81,739		143,497			(51,316)				0010
.020725VSPX EUR002/09/26|.020725V|&20250207EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2026	3,694	22,260,000	6025.99		294,277		180,782		320,238			(113,495)				0010
.020725UEEJ EUR002/09/26|.020725U|&20250207EIVO019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2026	5,415	780,000	144.044403		24,492		15,046		16,231			(9,446)				0010
.G020725SPX EUR002/09/26|.G020725|&20250207EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2026	372	2,240,000	6025.99		79,363		48,755		86,132			(30,608)				0010
.N020725SPX EUR002/09/26|.N020725|&20250207EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2026	1,882	11,340,000	6025.99		514,156		315,859		559,879			(198,297)				0010
.K020725SPX EUR002/09/26|.K020725|&20250207EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2026	1,602	9,655,000	6025.99		404,062		248,225		439,348			(155,837)				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)
.D020725SPX EUR002/09/26|.D020725|&20250207EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2026	743	4,480,000	6025.99		135,834		83,446		147,510			(52,388)				0010
.020725XSPX EUR002/09/26|.020725X|&20250207EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2026	753	4,540,000	6025.99		115,452		70,925		125,689			(44,527)				0010
.020725TEEJ EUR002/08/27|.020725T|&20250207EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2025	02/08/2027	5,693	820,000	144.03		35,014		28,271		26,671			(6,743)				0010
.020725YSPX EUR002/09/26|.020725Y|&20250207EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2026	1,178	7,100,000	6025.99		190,990		117,330		207,650			(73,660)				0010
.J020725SPX EUR002/09/26|.J020725|&20250207EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2026	1,362	8,205,000	6025.99		328,446		201,773		356,978			(126,673)				0010
.250702DPDLV5E EUR002/08|.250702D|&20250207EIV0025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/07/2025	02/08/2027	2,303	869,000	377.39		30,502		24,628		22,846			(5,874)				0010
.Z250702PDLV5E EUR001/07|.Z250702|&20250207EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/07/2025	01/07/2026	933	347,000	371.9		10,826		6,233		8,952			(4,593)				0010
.250702APDLV5E EUR002/09|.250702A|&20250207EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/07/2025	02/09/2026	2,475	934,000	377.39		23,070		14,172		17,039			(8,897)				0010
.Y250702PDLV5E EUR012/29|.Y250702|&20250207EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/07/2025	12/29/2025	1,274	477,000	374.54		12,879		7,262		10,056			(5,617)				0010
.250702BPDLV5E EUR002/09|.250702B|&20250207EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/07/2025	02/09/2026	8,726	3,293,000	377.39		81,337		49,967		60,075			(31,370)				0010
.X250702PDLV5E EUR002/09|.X250702|&20250207EIOS053	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/07/2025	02/09/2026	1,354	511,000	377.39		12,520		7,691		9,311			(4,828)				0010
.250702CPDLV5E EUR012/28|.250702C|&20250207EIV0024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/07/2025	12/28/2026	1,196	448,000	374.54		16,890		13,438		13,112			(3,452)				0010
.250702EPDLV5E EUR002/08|.250702E|&20250207EIV0026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/07/2025	02/08/2027	7,154	2,700,000	377.39		94,770		76,520		70,982			(18,250)				0010
.021125FNDX EUR002/09/26|.021125F|&20250211EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/11/2025	02/09/2026	504	10,831,620	21491.31		611,176		377,541		693,947			(233,635)				0010
.021125LNDX DIGITAL01/28|.021125L|&20250211EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/11/2025	01/28/2026	135	2,890,000	21463.04		157,794		95,400		177,770			(62,394)				0010
.021125DNDX EUR001/28/26|.021125D|&20250211EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/11/2025	01/28/2026	185	3,970,662	21463.04		223,965		135,406		254,973			(88,559)				0010
.021125NNDX DIGITAL02/09|.021125N|&20250211EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/11/2025	02/09/2026	261	5,610,000	21491.31		300,696		185,749		337,556			(114,948)				0010
.021125GNDX EUR002/09/26|.021125G|&20250211EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/11/2025	02/09/2026	126	2,707,905	21491.31		152,794		94,385		173,487			(58,409)				0010
.021125ENDX EUR001/28/26|.021125E|&20250211EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/11/2025	01/28/2026	46	987,300	21463.04		55,689		33,668		63,399			(22,020)				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)
.021125MNDX DIGITAL01/28|.021125M|&20250211EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/11/2025	01/28/2026	34	725,000	21463.04		39,585		23,932		44,596			(15,653)				0010
.021125ONDX DIGITAL02/09|.021125O|&20250211EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/11/2025	02/09/2026	65	1,405,000	21491.31		75,308		46,520		84,539			(28,788)				0010
.K021425SPX EUR002/17/26|.K021425|&20250214EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	02/14/2025	02/17/2026	1,977	12,090,000	6114.63		482,270		495,540		495,540	13,270						0010
.B251402SPX EUR002/17/26|.B251402|&20250214EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	02/14/2025	02/17/2026	302	1,960,000	6481.51		90,728		73,149		73,149	(17,579)						0010
.P021425SPX EUR002/17/26|.P021425|&20250214EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	02/14/2025	02/17/2026	7,916	48,405,000	6114.63		2,230,986		2,264,175		2,264,175	33,188						0010
.A251402SPX EUR002/17/26|.A251402|&20250214EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	02/14/2025	02/17/2026	586	3,765,000	6420.36		194,236		161,319		161,319	(32,917)						0010
.Q021425SPX EUR002/17/26|.Q021425|&20250214EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	02/14/2025	02/17/2026	213	1,300,000	6114.63		63,427		63,974		63,974	547						0010
.021425VEEJ EUR002/17/26|.021425V|&20250214EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/14/2025	02/17/2026	44,462	6,435,000	144.73		201,416		121,271		121,271	(80,145)						0010
.R021425SPX EUR002/17/26|.R021425|&20250214EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	02/14/2025	02/17/2026	1,078	6,590,000	6114.63		339,978		341,291		341,291	1,313						0010
.D251402SPX EUR002/16/27|.D251402|&20250214EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	02/14/2025	02/16/2027	675	4,255,000	6303.57		482,049		449,584		449,584	(32,465)						0010
.U021425SPX EUR002/17/26|.U021425|&20250214EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	02/14/2025	02/17/2026	908	5,555,000	6114.63		292,137		292,893		292,893	756						0010
.021425WEEJ EUR002/16/27|.021425W|&20250214EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/14/2025	02/16/2027	36,067	5,220,000	144.73		221,328		158,607		158,607	(62,721)						0010
.C251402SPX EUR002/16/27|.C251402|&20250214EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	02/14/2025	02/16/2027	471	2,880,000	6114.63		382,723		361,847		361,847	(20,876)						0010
.M021425SPX EUR002/17/26|.M021425|&20250214EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	02/14/2025	02/17/2026	505	3,090,000	6114.63		135,311		137,734		137,734	2,423						0010
.Y021425SPX EUR002/17/26|.Y021425|&20250214EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	02/14/2025	02/17/2026	1,463	8,945,000	6114.63		536,611		531,495		531,495	(5,115)						0010
.D021425SPX EUR002/17/26|.D021425|&20250214EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	02/14/2025	02/17/2026	553	3,380,000	6114.63		98,662		62,785		100,893			(35,877)				0010
.021425NEEJ EUR002/17/26|.021425N|&20250214EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/14/2025	02/17/2026	7,013	1,015,000	144.73		30,856		19,636		19,089			(11,220)				0010
.021425BEEJ EUR001/21/26|.021425B|&20250214EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/14/2025	01/21/2026	6,320	910,000	143.99		27,391		16,630		17,848			(10,761)				0010
.021425DEEJ EUR002/17/26|.021425D|&20250214EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/14/2025	02/17/2026	30,712	4,445,000	144.73		49,340		31,398		33,419			(17,942)				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)
.S021425SPX EUR002/17/26|.S021425|&20250214EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	02/14/2025	02/17/2026	260	1,590,000	6114.63		83,459		53,110		83,717			(30,349)				0010
.021425MEEJ EUR002/17/26|.021425M|&20250214EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/14/2025	02/17/2026	2,798	405,000	144.73		11,664		7,423		7,518			(4,241)				0010
.021425LEEJ EUR002/17/26|.021425L|&20250214EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/14/2025	02/17/2026	8,257	1,195,000	144.73		33,699		21,445		21,989			(12,254)				0010
.021425GEEJ EUR002/17/26|.021425G|&20250214EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/14/2025	02/17/2026	2,798	405,000	144.73		8,870		5,644		6,283			(3,225)				0010
.021425AEEJ EUR001/14/26|.021425A|&20250214EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/14/2025	01/14/2026	11,701	1,660,000	141.87		64,076		38,368		46,174			(25,708)				0010
.021425KEEJ EUR002/17/26|.021425K|&20250214EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/14/2025	02/17/2026	4,387	635,000	144.73		16,383		10,426		11,154			(5,957)				0010
.021425HEEJ EUR002/17/26|.021425H|&20250214EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/14/2025	02/17/2026	21,868	3,165,000	144.73		72,795		46,324		51,092			(26,471)				0010
.021425TEEJ EUR002/17/26|.021425T|&20250214EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/14/2025	02/17/2026	3,679	540,000	146.785166		13,662		8,694		7,144			(4,968)				0010
.021425IEEJ EUR002/17/26|.021425I|&20250214EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/14/2025	02/17/2026	4,007	580,000	144.73		14,210		9,043		9,835			(5,167)				0010
.021425SEEJ EUR002/17/26|.021425S|&20250214EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/14/2025	02/17/2026	6,387	925,000	144.816838		28,768		18,307		17,186			(10,461)				0010
.J021425SPX EUR002/17/26|.J021425|&20250214EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	02/14/2025	02/17/2026	685	4,190,000	6114.63		165,044		105,028		169,575			(60,016)				0010
.021425JEEJ EUR002/17/26|.021425J|&20250214EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/14/2025	02/17/2026	11,608	1,680,000	144.73		42,336		26,941		29,042			(15,395)				0010
.E251402SPX DIGITAL02/17|.E251402|&20250214EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/14/2025	02/17/2026	150	915,000	6114.63		48,211		30,680		50,130			(17,531)				0010
.021425UEEJ EUR002/17/26|.021425U|&20250214EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/14/2025	02/17/2026	8,011	1,200,000	149.79555		21,600		13,745		8,835			(7,855)				0010
.L021425SPX EUR002/17/26|.L021425|&20250214EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	02/14/2025	02/17/2026	798	4,880,000	6114.63		202,959		129,156		207,456			(73,803)				0010
.021425ZSPX EUR002/17/26|.021425Z|&20250214EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	02/14/2025	02/17/2026	2,268	13,870,500	6114.63		185,726		118,189		189,843			(67,537)				0010
.A021425SPX EUR002/17/26|.A021425|&20250214EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	02/14/2025	02/17/2026	721	4,410,000	6114.63		89,479		56,941		91,416			(32,538)				0010
.B021425SPX EUR002/17/26|.B021425|&20250214EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	02/14/2025	02/17/2026	1,770	10,820,000	6114.63		284,458		181,019		291,865			(103,439)				0010
.W021425SPX EUR002/17/26|.W021425|&20250214EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	02/14/2025	02/17/2026	4,858	29,705,000	6114.63		1,618,625		1,030,034		1,619,890			(588,591)				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)
.N021425SPX EUR002/17/26|.N021425|&20250214EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	02/14/2025	02/17/2026	1,790	10,945,000	6114.63		481,471		306,390		490,742			(175,080)				0010
.0214250EEJ EUR002/17/26|.0214250|&20250214EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/14/2025	02/17/2026	5,217	755,000	144.73		16,459		10,474		11,669			(5,985)				0010
.H021425SPX EUR002/17/26|.H021425|&20250214EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	02/14/2025	02/17/2026	317	1,940,000	6114.63		70,791		45,049		72,631			(25,742)				0010
.021425QEEJ EUR002/17/26|.021425Q|&20250214EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/14/2025	02/17/2026	4,491	650,000	144.73		19,760		12,575		12,225			(7,185)				0010
.021425FEEJ EUR002/17/26|.021425F|&20250214EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/14/2025	02/17/2026	29,849	4,320,000	144.73		88,560		56,356		63,130			(32,204)				0010
.T021425SPX EUR002/17/26|.T021425|&20250214EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	02/14/2025	02/17/2026	688	4,205,000	6114.63		221,141		140,726		221,558			(80,415)				0010
.021425EEEJ EUR002/17/26|.021425E|&20250214EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/14/2025	02/17/2026	9,500	1,375,000	144.73		23,925		15,225		17,199			(8,700)				0010
.V021425SPX EUR002/17/26|.V021425|&20250214EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	02/14/2025	02/17/2026	300	1,835,000	6114.63		98,338		62,579		98,431			(35,759)				0010
.X021425SPX EUR002/17/26|.X021425|&20250214EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	02/14/2025	02/17/2026	1,330	8,135,000	6114.63		445,717		283,638		445,054			(162,079)				0010
.021425CEEJ EUR002/09/26|.021425C|&20250214EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/14/2025	02/09/2026	1,944	280,000	144.03		9,324		5,857		5,828			(3,467)				0010
.F021425SPX EUR002/17/26|.F021425|&20250214EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	02/14/2025	02/17/2026	1,631	9,970,000	6114.63		322,928		205,500		331,712			(117,428)				0010
.I021425SPX EUR002/17/26|.I021425|&20250214EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	02/14/2025	02/17/2026	1,591	9,730,000	6114.63		378,400		240,800		388,922			(137,600)				0010
.021425REEJ EUR002/17/26|.021425R|&20250214EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/14/2025	02/17/2026	2,902	420,000	144.73		12,936		8,232		7,910			(4,704)				0010
.Z021425SPX EUR002/17/26|.Z021425|&20250214EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	02/14/2025	02/17/2026	208	1,270,000	6114.63		104,635		66,586		94,877			(38,049)				0010
.021425XEEJ EUR002/16/27|.021425X|&20250214EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/14/2025	02/16/2027	2,418	350,000	144.73		14,840		12,146		10,635			(2,694)				0010
.C021425SPX EUR002/17/26|.C021425|&20250214EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	02/14/2025	02/17/2026	174	1,065,000	6114.63		29,277		18,631		29,987			(10,646)				0010
.G021425SPX EUR002/17/26|.G021425|&20250214EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	02/14/2025	02/17/2026	692	4,230,000	6114.63		137,433		87,457		140,736			(49,976)				0010
.021425YEEJ EUR002/17/26|.021425Y|&20250214EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/14/2025	02/17/2026	13,436	1,945,000	144.758946		60,879		38,741		36,481			(22,138)				0010
.F251402SPX DIGITAL02/17|.F251402|&20250214EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/14/2025	02/17/2026	599	3,660,000	6114.63		192,845		122,720		200,518			(70,126)				0010

STATEMENT AS OF JUNE 30, 2025 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)
.021425PEEJ EUR002/17/26|.021425P|&20250214EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2025	02/17/2026	4,457	645,000	144.73		14,964		9,523		10,504			(5,441)				0010
.E021425SPX EUR002/17/26|.E021425|&20250214EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	02/14/2025	02/17/2026	523	3,200,000	6114.63		95,968		61,071		98,106			(34,897)				0010
.0021425SPX EUR002/17/26|.0021425|&20250214EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	02/14/2025	02/17/2026	1,379	8,430,000	6114.63		379,266		241,351		384,949			(137,915)				0010
.H251402PDLV5E EUR012/15|.H251402|&20250214EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/14/2025	12/15/2025	3,213	1,222,000	380.32		23,829		15,297		15,297	(8,532)						0010
.Q251402PDLV5E EUR002/16|.Q251402|&20250214EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/14/2025	02/16/2027	5,296	2,002,000	378.02		70,470		57,675		51,257			(12,795)				0010
.M251402PDLV5E EUR002/17|.M251402|&20250214EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/14/2025	02/17/2026	155,468	58,770,000	378.02		1,457,496		1,035,241		1,035,241	(422,255)						0010
.0251402PDLV5E EUR001/14|.0251402|&20250214EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/14/2025	01/14/2027	2,524	936,000	370.85		41,371		33,502		32,588			(7,869)				0010
.G251402PDLV5E EUR011/14|.G251402|&20250214EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/14/2025	11/14/2025	1,261	484,000	383.74		6,970		3,736		3,736	(3,233)						0010
.L251402PDLV5E EUR002/17|.L251402|&20250214EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/14/2025	02/17/2026	13,076	4,943,000	378.02		122,586		78,010		87,072			(44,577)				0010
.K251402PDLV5E EUR002/17|.K251402|&20250214EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/14/2025	02/17/2026	4,299	1,625,000	378.02		40,300		25,645		28,625			(14,655)				0010
.I251402PDLV5E EUR001/07|.I251402|&20250214EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/14/2025	01/07/2026	2,594	963,000	371.3		31,779		18,752		25,851			(13,027)				0010
.P251402PDLV5E EUR002/16|.P251402|&20250214EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/14/2025	02/16/2027	2,193	829,000	378.02		29,181		23,883		21,225			(5,298)				0010
.N251402PDLV5E EUR001/07|.N251402|&20250214EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/14/2025	01/07/2027	1,807	672,000	371.9		28,560		23,072		22,276			(5,488)				0010
.J251402PDLV5E EUR001/14|.J251402|&20250214EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/14/2025	01/14/2026	1,402	520,000	370.89		17,680		10,587		14,442			(7,094)				0010
.022125LEEJ EUR002/23/26|.022125L|&20250221EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/21/2025	02/23/2026	6,696	965,000	144.12		27,117		17,704		19,822			(9,412)				0010
.022125MEEJ EUR002/23/26|.022125M|&20250221EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/21/2025	02/23/2026	7,390	1,065,000	144.12		32,376		21,138		22,447			(11,238)				0010
.022125REEJ EUR002/23/26|.022125R|&20250221EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/21/2025	02/23/2026	7,643	1,140,000	149.1642		20,406		13,323		9,844			(7,083)				0010
.022125AEEJ EUR007/07/25|.022125A|&20250221EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/21/2025	07/07/2025	17,368	2,525,000	145.38		43,683		1,986		2,060			(41,697)				0010
.022125ZSPX EUR002/23/26|.022125Z|&20250221EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/21/2025	02/23/2026	266	1,600,000	6013.13		59,027		38,538		64,363			(20,489)				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)
.022125GEEJ EUR002/23/26|.022125G|&20250221EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/21/2025	02/23/2026	3,157	455,000	144.12		10,693		6,981		8,273			(3,711)				0010
.022125KEEJ EUR002/23/26|.022125K|&20250221EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/21/2025	02/23/2026	5,482	790,000	144.12		21,567		14,081		15,984			(7,486)				0010
.022125QEEJ EUR002/23/26|.022125Q|&20250221EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/21/2025	02/23/2026	4,403	635,000	144.235296		19,622		12,811		13,179			(6,811)				0010
.022125YSPX EUR002/23/26|.022125Y|&20250221EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	02/21/2025	02/23/2026	484	2,910,000	6013.13		96,731		63,155		105,435			(33,576)				0010
.022125EEEJ EUR002/23/26|.022125E|&20250221EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/21/2025	02/23/2026	8,743	1,260,000	144.12		23,814		15,548		18,711			(8,266)				0010
.022125BEEJ EUR012/22/25|.022125B|&20250221EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/21/2025	12/22/2025	6,806	970,000	142.52		34,338		19,916		23,611			(14,422)				0010
.022125WSPX EUR002/23/26|.022125W|&20250221EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	02/21/2025	02/23/2026	1,910	11,485,000	6013.13		341,380		222,885		371,950			(118,496)				0010
.022125USPX EUR002/23/26|.022125U|&20250221EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	02/21/2025	02/23/2026	2,386	14,350,000	6013.13		191,716		125,170		208,229			(66,546)				0010
.022125FEEJ EUR002/23/26|.022125F|&20250221EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/21/2025	02/23/2026	25,951	3,740,000	144.12		83,028		54,208		64,568			(28,820)				0010
.022125VSPX EUR002/23/26|.022125V|&20250221EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	02/21/2025	02/23/2026	600	3,605,000	6013.13		76,076		49,670		83,203			(26,407)				0010
.022125DEEJ EUR002/23/26|.022125D|&20250221EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/21/2025	02/23/2026	7,737	1,115,000	144.12		19,624		12,812		15,390			(6,812)				0010
.D022125SPX EUR002/23/26|.D022125|&20250221EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	02/21/2025	02/23/2026	1,208	7,265,000	6013.13		327,441		213,784		358,442			(113,657)				0010
.J022125SPX EUR002/23/26|.J022125|&20250221EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	02/21/2025	02/23/2026	1,019	6,125,000	6013.13		341,377		222,882		372,816			(118,494)				0010
.022125CEEJ EUR002/23/26|.022125C|&20250221EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/21/2025	02/23/2026	19,810	2,855,000	144.12		31,691		20,690		23,177			(11,000)				0010
.Y022125SPX DIGITAL02/23|.Y022125|&20250221EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/21/2025	02/23/2026	184	1,105,000	6013.13		58,786		38,381		63,332			(20,405)				0010
.022125HEEJ EUR002/23/26|.022125H|&20250221EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/21/2025	02/23/2026	6,557	945,000	144.12		23,153		15,116		17,742			(8,036)				0010
.B022125SPX EUR002/23/26|.B022125|&20250221EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	02/21/2025	02/23/2026	1,859	11,180,000	6013.13		446,809		291,718		488,307			(155,091)				0010
.022125JEEJ EUR002/23/26|.022125J|&20250221EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/21/2025	02/23/2026	4,649	670,000	144.12		17,286		11,286		13,069			(6,000)				0010
.022125IEEJ EUR002/23/26|.022125I|&20250221EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/21/2025	02/23/2026	4,892	705,000	144.12		17,766		11,599		13,515			(6,167)				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)
.022125XSPX EUR002/23/26|.022125X|&20250221EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/21/2025	02/23/2026	1,434	8,625,000	6013.13		279,519		182,496		305,205			(97,023)				0010
.022125PEEJ EUR002/23/26|.022125P|&20250221EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/21/2025	02/23/2026	2,567	370,000	144.12		11,359		7,416		7,812			(3,943)				0010
.I022125SPX EUR002/23/26|.I022125|&20250221EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/21/2025	02/23/2026	3,069	18,455,000	6013.13		1,025,655		669,643		1,120,200			(356,013)				0010
.022125NEEJ EUR002/23/26|.022125N|&20250221EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/21/2025	02/23/2026	7,945	1,145,000	144.12		26,908		17,568		20,806			(9,340)				0010
.H022125SPX EUR002/23/26|.H022125|&20250221EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/21/2025	02/23/2026	443	2,665,000	6013.13		142,785		93,224		156,143			(49,562)				0010
.K022125SPX EUR002/23/26|.K022125|&20250221EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/21/2025	02/23/2026	560	3,370,000	6013.13		196,141		128,059		214,102			(68,082)				0010
.022125TEEJ EUR002/22/27|.022125T|&20250221EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/21/2025	02/22/2027	2,116	305,000	144.12		12,902		10,665		9,924			(2,236)				0010
.Z022125SPX DIGITAL02/23|.Z022125|&20250221EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/21/2025	02/23/2026	736	4,425,000	6013.13		235,410		153,697		253,614			(81,713)				0010
.022125SEEJ EUR002/23/26|.022125S|&20250221EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/21/2025	02/23/2026	4,996	720,000	144.12		22,536		14,714		15,216			(7,822)				0010
.A022125SPX EUR002/23/26|.A022125|&20250221EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/21/2025	02/23/2026	564	3,390,000	6013.13		133,488		87,153		145,909			(46,335)				0010
.E022125SPX EUR002/23/26|.E022125|&20250221EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/21/2025	02/23/2026	1,113	6,695,000	6013.13		313,775		204,861		344,024			(108,913)				0010
.0221250EEJ EUR002/23/26|.0221250|&20250221EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/21/2025	02/23/2026	5,031	725,000	144.12		22,040		14,390		15,282			(7,650)				0010
.H252102PDLV5E EUR001/21|.H252102|&20250221EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/21/2025	01/21/2027	1,816	684,000	376.6		26,197		21,448		18,393			(4,749)				0010
.B252102PDLV5E EUR002/23|.B252102|&20250221EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/21/2025	02/23/2026	2,090	793,000	379.48		19,111		12,478		12,531			(6,634)				0010
.D252102PDLV5E EUR001/21|.D252102|&20250221EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/21/2025	01/21/2026	5,401	2,034,000	376.6		56,138		34,704		37,993			(21,435)				0010
.F252102PDLV5E EUR002/23|.F252102|&20250221EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/21/2025	02/23/2026	6,483	2,460,000	379.48		60,762		39,671		39,058			(21,091)				0010
.J252102PDLV5E EUR002/22|.J252102|&20250221EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/21/2025	02/22/2027	7,326	2,780,000	379.48		97,578		80,666		66,371			(16,912)				0010
.E252102PDLV5E EUR002/23|.E252102|&20250221EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/21/2025	02/23/2026	2,978	1,130,000	379.48		27,911		18,223		17,941			(9,688)				0010
.022425MSGIXCGMS EUR001/|.022425M|&20250224EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/24/2025	01/14/2027	942	297,072	315.39		12,028		9,840		12,396			(2,189)				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)
.0224250SGIXCGMS EUR001/|.0224250|&2025 0224EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	02/24/2025	01/28/2027	3,220	1,029,005	319.53		35,521		29,187		35,066			(6,334)				0010
.022425JSGIXCGMS EUR001/|.022425J|&2025 0224EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	02/24/2025	01/14/2026	902	284,362	315.39		9,016		5,516		10,431			(3,500)				0010
.022425NSGIXCGMS EUR001/|.022425N|&2025 0224EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	02/24/2025	01/21/2027	750	239,452	319.41		8,269		6,780		8,189			(1,489)				0010
.I252102PDLV5E EUR002/22|.I252102|&20 250221EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	02/21/2025	02/22/2027	1,739	660,000	379.48		23,166		19,151		15,757			(4,015)				0010
.022425KSGIXCGMS EUR001/|.022425K|&2025 0224EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	02/24/2025	01/21/2026	2,153	687,811	319.41		17,270		10,709		18,996			(6,562)				0010
.C252102PDLV5E EUR001/21|.C252102|&20 250221EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	02/21/2025	01/21/2026	1,556	586,000	376.6		16,174		9,998		10,946			(6,175)				0010
.G252102PDLV5E EUR001/21|.G252102|&20 250221EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	02/21/2025	01/21/2027	1,033	389,000	376.6		14,899		12,198		10,461			(2,701)				0010
.022425PSGIXCGMS EUR002/|.022425P|&2025 0224EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	02/24/2025	02/08/2027	2,283	731,961	320.65		24,311		20,043		23,644			(4,268)				0010
.022425LSGIXCGMS EUR001/|.022425L|&2025 0224EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	02/24/2025	01/07/2027	1,924	611,460	317.83		22,336		18,230		22,561			(4,106)				0010
.022525RNDX EUR002/23/26|.022525R| &20250225EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	02/25/2025	02/23/2026	123	2,658,532	21614.08		134,123		88,053		166,920			(46,070)				0010
.022525ZNDX DIGITAL02/23|.022525Z| &20250225EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/25/2025	02/23/2026	127	2,745,000	21614.08		135,878		89,205		163,806			(46,673)				0010
.022525PNDX EUR002/17/26|.022525P| &20250225EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	02/25/2025	02/17/2026	334	7,386,306	22114.69		330,549		215,090		417,832			(115,459)				0010
.022525XNDX DIGITAL02/17|.022525X| &20250225EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/25/2025	02/17/2026	116	2,575,000	22114.69		117,163		76,238		143,449			(40,924)				0010
.022525FMXEA EUR001/28/2|.022525F|& 20250225EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	02/25/2025	01/28/2026	442	1,038,307	2349.11		39,721		25,018		52,301			(14,703)				0010
.022525YNDX DIGITAL02/17|.022525Y| &20250225EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/25/2025	02/17/2026	29	645,000	22114.69		29,348		19,097		35,932			(10,251)				0010
.022525EMXEA EUR001/28/2|.022525E|& 20250225EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	02/25/2025	01/28/2026	261	613,118	2349.11		10,676		6,724		12,663			(3,952)				0010
.022525GMXEA EUR002/09/2|.022525G|& 20250225EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	02/25/2025	02/09/2026	258	615,418	2385.34		9,636		6,192		11,659			(3,443)				0010
.A022525NDX DIGITAL02/23|.A022525| &20250225EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/25/2025	02/23/2026	32	685,000	21614.08		33,908		22,261		40,877			(11,647)				0010
.022525QNDX EUR002/17/26|.022525Q| &20250225EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	02/25/2025	02/17/2026	83	1,835,519	22114.69		82,142		53,450		103,833			(28,692)				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)
.022525HMXEA EUR002/09/2|.022525H|& 20250225EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/25/2025	02/09/2026	474	1,130,651	2385.34		38,982		25,052		53,468			(13,930)				0010
.022525BMXEA ASIAN02/09/|.022525B|& 20250225EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/25/2025	02/09/2026	155	369,728	2385.34		9,121		5,861		13,702			(3,259)				0010
.022525CMXEA ASIAN02/17/|.022525C|& 20250225EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/25/2025	02/17/2026	83	203,157	2447.68		3,602		2,344		6,561			(1,258)				0010
.022525SNDX EUR002/23/26|.022525S| &20250225EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/25/2025	02/23/2026	31	670,036	21614.08		33,803		22,192		42,069			(11,611)				0010
.022525IMXEA EUR002/17/2|.022525I|& 20250225EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/25/2025	02/17/2026	214	523,804	2447.68		7,739		5,036		10,336			(2,703)				0010
.022525DMXEA ASIAN02/23/|.022525D|& 20250225EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/25/2025	02/23/2026	108	263,876	2443.3		3,034		1,992		4,868			(1,042)				0010
.022525LMXEA EUR002/23/2|.022525L|& 20250225EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/25/2025	02/23/2026	272	664,578	2443.3		19,627		12,885		29,529			(6,742)				0010
.022525JMXEA EUR002/17/2|.022525J|& 20250225EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/25/2025	02/17/2026	298	729,409	2447.68		20,703		13,472		31,338			(7,232)				0010
.022525KMXEA EUR002/23/2|.022525K|& 20250225EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/25/2025	02/23/2026	468	1,143,464	2443.3		14,761		9,691		18,995			(5,070)				0010
.022525AMXEA ASIAN01/28/|.022525A|& 20250225EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/25/2025	01/28/2026	235	552,041	2349.11		16,573		10,438		23,355			(6,134)				0010
.B022825SPX EUR003/02/26|.B022825| &20250228EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/28/2025	03/02/2026	595	3,540,000	5954.5		137,352		92,325		157,734			(45,027)				0010
.022825YSPX EUR003/02/26|.022825Y| &20250228EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/28/2025	03/02/2026	1,774	10,565,000	5954.5		340,193		228,670		390,631			(111,523)				0010
.I022825SPX EUR003/02/26|.I022825| &20250228EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/28/2025	03/02/2026	4,722	28,115,000	5954.5		1,554,760		1,045,073		1,798,558			(509,687)				0010
.F022825SPX EUR003/02/26|.F022825| &20250228EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/28/2025	03/02/2026	1,051	6,260,000	5954.5		289,838		194,822		334,102			(95,016)				0010
.022825MEEJ EUR003/02/26|.022825M| &20250228EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2025	03/02/2026	15,030	2,150,000	143.05		51,170		34,395		46,096			(16,775)				0010
.G022825SPX EUR003/02/26|.G022825| &20250228EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/28/2025	03/02/2026	558	3,320,000	5954.5		176,292		118,499		204,411			(57,793)				0010
.022825XSPX EUR003/02/26|.022825X| &20250228EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/28/2025	03/02/2026	181	1,075,000	5954.5		31,605		21,244		36,316			(10,361)				0010
.M022825SPX DIGITAL03/02|.M022825| &20250228EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/28/2025	03/02/2026	733	4,365,000	5954.5		229,905		154,536		256,321			(75,368)				0010
.022825KEEJ EUR003/02/26|.022825K| &20250228EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2025	03/02/2026	18,141	2,595,000	143.05		73,179		49,189		63,433			(23,990)				0010

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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)
.022825REEJ EUR003/02/26|.022825R|&20250228EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2025	03/02/2026	7,060	1,010,000	143.05		31,613		21,250		25,613			(10,363)				0010
.022825JEEJ EUR003/02/26|.022825J|&20250228EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2025	03/02/2026	5,558	795,000	143.05		21,783		14,642		19,086			(7,141)				0010
.022825NEEJ EUR003/02/26|.022825N|&20250228EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2025	03/02/2026	6,851	980,000	143.05		29,792		20,025		24,754			(9,767)				0010
.022825LEEJ EUR003/02/26|.022825L|&20250228EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2025	03/02/2026	4,579	655,000	143.05		19,912		13,384		16,545			(6,528)				0010
.K022825SPX EUR003/02/26|.K022825|&20250228EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/28/2025	03/02/2026	1,415	8,425,000	5954.5		489,493		329,025		567,077			(160,467)				0010
.022825ZSPX EUR003/02/26|.022825Z|&20250228EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/28/2025	03/02/2026	569	3,390,000	5954.5		110,175		74,057		126,410			(36,118)				0010
.022825IEEJ EUR003/02/26|.022825I|&20250228EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2025	03/02/2026	2,621	375,000	143.05		9,675		6,503		8,629			(3,172)				0010
.022825AEEJ EUR003/02/26|.022825A|&20250228EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2025	03/02/2026	39,182	5,605,000	143.05		62,216		41,820		51,344			(20,396)				0010
.A022825SPX EUR003/02/26|.A022825|&20250228EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/28/2025	03/02/2026	857	5,105,000	5954.5		196,032		131,768		225,006			(64,264)				0010
.E022825SPX EUR003/02/26|.E022825|&20250228EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/28/2025	03/02/2026	279	1,660,000	5954.5		76,858		51,662		88,596			(25,196)				0010
.022825HEEJ EUR003/02/26|.022825H|&20250228EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2025	03/02/2026	20,098	2,875,000	143.05		72,450		48,699		64,863			(23,751)				0010
.J022825SPX EUR003/02/26|.J022825|&20250228EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/28/2025	03/02/2026	474	2,820,000	5954.5		163,278		109,752		189,190			(53,526)				0010
.L022825SPX DIGITAL03/02|.L022825|&20250228EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/28/2025	03/02/2026	183	1,090,000	5954.5		57,410		38,590		64,007			(18,820)				0010
.022825WSPX EUR003/02/26|.022825W|&20250228EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/28/2025	03/02/2026	2,229	13,270,000	5954.5		390,138		262,242		447,445			(127,896)				0010
.022825QEEJ EUR003/02/26|.022825Q|&20250228EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2025	03/02/2026	6,011	890,000	148.05675		16,020		10,768		9,860			(5,252)				0010
.022825VSPX EUR003/02/26|.022825V|&20250228EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/28/2025	03/02/2026	434	2,585,000	5954.5		72,380		48,652		82,978			(23,728)				0010
.H022825SPX EUR003/02/26|.H022825|&20250228EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/28/2025	03/02/2026	1,399	8,330,000	5954.5		458,983		308,518		530,559			(150,466)				0010
.022825EEEJ EUR003/02/26|.022825E|&20250228EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2025	03/02/2026	44,914	6,425,000	143.05		141,350		95,012		128,183			(46,338)				0010
.022825FEEJ EUR003/02/26|.022825F|&20250228EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2025	03/02/2026	2,621	375,000	143.05		8,475		5,697		7,680			(2,778)				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)
.022825PEEJ EUR003/02/26|.022825P|&20250228EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2025	03/02/2026	2,784	405,000	145.467545		9,801		6,588		7,063			(3,213)				0010
.022825USPX EUR003/02/26|.022825U|&20250228EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/28/2025	03/02/2026	320	1,905,000	5954.5		44,577		29,964		51,017			(14,613)				0010
.022825GEEJ EUR003/02/26|.022825G|&20250228EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2025	03/02/2026	3,775	540,000	143.05		12,852		8,639		11,578			(4,213)				0010
.D022825SPX EUR003/02/26|.D022825|&20250228EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/28/2025	03/02/2026	1,155	6,875,000	5954.5		301,813		202,871		347,140			(98,941)				0010
.022825CEEJ EUR003/02/26|.022825C|&20250228EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2025	03/02/2026	34,638	4,955,000	143.05		86,713		58,286		78,100			(28,426)				0010
.022825OEEJ EUR003/02/26|.022825O|&20250228EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2025	03/02/2026	3,526	505,000	143.235965		15,554		10,455		12,463			(5,099)				0010
.C022825SPX EUR003/02/26|.C022825|&20250228EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/28/2025	03/02/2026	449	2,675,000	5954.5		107,803		72,462		123,661			(35,340)				0010
.022825BEEJ EUR003/02/26|.022825B|&20250228EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2025	03/02/2026	2,062	295,000	143.05		4,720		3,173		4,213			(1,547)				0010
.022825SSPX EUR003/02/26|.022825S|&20250228EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/28/2025	03/02/2026	2,769	16,490,000	5954.5		214,370		144,094		243,306			(70,276)				0010
.022825TSPX EUR003/02/26|.022825T|&20250228EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/28/2025	03/02/2026	544	3,240,000	5954.5		61,884		41,597		70,949			(20,287)				0010
.022825DEEJ EUR003/02/26|.022825D|&20250228EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2025	03/02/2026	12,513	1,790,000	143.05		33,652		22,620		30,329			(11,032)				0010
.S022825PDLV5E EUR003/01|.S022825|&20250228EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/28/2025	03/01/2027	2,746	1,052,000	383.09		37,136		31,057		20,912			(6,079)				0010
.N022825PDLV5E EUR003/02|.N022825|&20250228EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/28/2025	03/02/2026	1,206	462,000	383.09		10,118		6,801		5,297			(3,317)				0010
.Q022825PDLV5E EUR003/02|.Q022825|&20250228EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/28/2025	03/02/2026	2,636	1,010,000	383.09		25,048		16,837		12,082			(8,211)				0010
.P022825PDLV5E EUR001/28|.P022825|&20250228EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/28/2025	01/28/2026	1,541	580,000	376.27		19,488		12,461		11,164			(7,027)				0010
.R022825PDLV5E EUR003/02|.R022825|&20250228EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/28/2025	03/02/2026	8,536	3,270,000	383.09		81,096		54,511		39,118			(26,585)				0010
.O022825PDLV5E EUR003/02|.O022825|&20250228EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/28/2025	03/02/2026	1,592	610,000	383.09		14,640		9,841		7,264			(4,799)				0010
.T022825PDLV5E EUR003/01|.T022825|&20250228EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/28/2025	03/01/2027	6,881	2,636,000	383.09		93,051		77,820		52,398			(15,231)				0010
.030725QEEJ EUR003/09/26|.030725Q|&20250307EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2025	03/09/2026	4,113	585,000	142.24		17,784		12,297		16,828			(5,487)				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)
.030725WEEJ EUR003/09/26|.030725W|&20250307EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/07/2025	03/09/2026	8,637	1,230,000	142.410688		37,884		26,195		34,745			(11,689)				0010
.A030725SPX EUR003/09/26|.A030725|&20250307EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/07/2025	03/09/2026	174	1,005,000	5770.2		28,743		19,875		36,000			(8,868)				0010
.030725KEEJ EUR003/09/26|.030725K|&20250307EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/07/2025	03/09/2026	2,672	380,000	142.24		9,310		6,437		9,367			(2,872)				0010
.F250703SPX DIGITAL03/09|.F250703|&20250307EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/07/2025	03/09/2026	594	3,425,000	5770.2		174,801		120,868		213,456			(53,933)				0010
.B030725SPX EUR003/09/26|.B030725|&20250307EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/07/2025	03/09/2026	1,728	9,970,000	5770.2		287,136		198,543		359,295			(88,593)				0010
.030725REEJ EUR003/09/26|.030725R|&20250307EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/07/2025	03/09/2026	1,828	260,000	142.24		8,008		5,537		7,504			(2,471)				0010
.030725JEEJ EUR003/09/26|.030725J|&20250307EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/07/2025	03/09/2026	2,742	390,000	142.24		9,282		6,418		9,331			(2,864)				0010
.030725CEEJ EUR003/02/26|.030725C|&20250307EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/07/2025	03/02/2026	4,684	670,000	143.05		17,621		12,077		16,833			(5,544)				0010
.030725ZSPX EUR003/09/26|.030725Z|&20250307EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/07/2025	03/09/2026	584	3,370,000	5770.2		88,968		61,518		110,927			(27,450)				0010
.P030725SPX EUR003/09/26|.P030725|&20250307EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/07/2025	03/09/2026	4,329	24,980,000	5770.2		1,376,398		951,724		1,780,288			(424,674)				0010
.E030725SPX EUR003/09/26|.E030725|&20250307EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/07/2025	03/09/2026	465	2,685,000	5770.2		95,855		66,280		121,118			(29,575)				0010
.F030725SPX EUR003/09/26|.F030725|&20250307EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/07/2025	03/09/2026	646	3,725,000	5770.2		142,295		98,391		180,110			(43,904)				0010
.030725IEEJ EUR003/09/26|.030725I|&20250307EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/07/2025	03/09/2026	11,460	1,630,000	142.24		36,675		25,359		36,923			(11,316)				0010
.Q030725SPX EUR003/09/26|.Q030725|&20250307EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/07/2025	03/09/2026	1,429	8,245,000	5770.2		479,859		331,803		623,996			(148,056)				0010
.030725TEEJ EUR003/09/26|.030725T|&20250307EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/07/2025	03/09/2026	2,220	320,000	144.117568		8,224		5,687		7,058			(2,537)				0010
.L030725SPX EUR003/09/26|.L030725|&20250307EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/07/2025	03/09/2026	1,252	7,225,000	5770.2		330,905		228,808		423,884			(102,097)				0010
.M030725SPX EUR003/09/26|.M030725|&20250307EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/07/2025	03/09/2026	450	2,595,000	5770.2		123,263		85,231		158,088			(38,031)				0010
.030725PEEJ EUR003/09/26|.030725P|&20250307EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/07/2025	03/09/2026	8,226	1,170,000	142.24		27,729		19,174		27,901			(8,556)				0010
.030725UEEJ EUR003/09/26|.030725U|&20250307EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/07/2025	03/09/2026	4,655	675,000	145.01368		15,660		10,828		12,959			(4,832)				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)
.0030725SPX EUR003/09/26|.0030725|&20250307EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2026	356	2,055,000	5770.2		108,710		75,168		140,111			(33,541)				0010
.C030725SPX EUR003/09/26|.C030725|&20250307EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2026	2,381	13,740,000	5770.2		435,558		301,171		546,994			(134,387)				0010
.D030725SPX EUR003/09/26|.D030725|&20250307EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2026	822	4,745,000	5770.2		151,366		104,663		190,272			(46,702)				0010
.030725VEEJ EUR003/09/26|.030725V|&20250307EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2025	03/09/2026	11,174	1,645,000	147.2184		29,610		20,474		21,851			(9,136)				0010
.030725LEEJ EUR003/09/26|.030725L|&20250307EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2025	03/09/2026	13,885	1,975,000	142.24		49,770		34,414		49,936			(15,356)				0010
.030725BEEJ EUR007/21/25|.030725B|&20250307EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2025	07/21/2025	36,486	5,285,000	144.85		58,135		8,808		23,226			(49,327)				0010
.I030725SPX EUR003/09/26|.I030725|&20250307EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2026	329	1,900,000	5770.2		78,660		54,390		100,051			(24,270)				0010
.030725FEEJ EUR003/09/26|.030725F|&20250307EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2025	03/09/2026	13,498	1,920,000	142.24		36,096		24,959		35,833			(11,137)				0010
.030725XSPX EUR003/09/26|.030725X|&20250307EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2026	2,193	12,655,000	5770.2		160,719		111,130		196,992			(49,588)				0010
.030725SEEJ EUR003/09/26|.030725S|&20250307EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2025	03/09/2026	5,236	745,000	142.282672		23,244		16,072		21,420			(7,172)				0010
.030725GEEJ EUR003/09/26|.030725G|&20250307EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2025	03/09/2026	2,672	380,000	142.24		7,372		5,097		7,345			(2,275)				0010
.030725HEEJ EUR003/09/26|.030725H|&20250307EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2025	03/09/2026	26,575	3,780,000	142.24		83,160		57,502		83,594			(25,658)				0010
.E250703SPX DIGITAL03/09|.E250703|&20250307EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2025	03/09/2026	189	1,090,000	5770.2		55,348		38,271		67,587			(17,077)				0010
.J030725SPX EUR003/09/26|.J030725|&20250307EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2026	1,191	6,875,000	5770.2		298,375		206,314		381,311			(92,061)				0010
.0307250EEJ EUR003/09/26|.0307250|&20250307EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2025	03/09/2026	6,925	985,000	142.24		29,944		20,705		28,334			(9,239)				0010
.030725YSPX EUR003/09/26|.030725Y|&20250307EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2026	618	3,565,000	5770.2		69,518		48,069		85,988			(21,449)				0010
.030725MEEJ EUR003/09/26|.030725M|&20250307EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2025	03/09/2026	14,799	2,105,000	142.24		57,677		39,881		57,024			(17,796)				0010
.G030725SPX EUR003/09/26|.G030725|&20250307EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2026	1,263	7,290,000	5770.2		281,394		194,573		356,568			(86,821)				0010
.030725EEEJ EUR003/09/26|.030725E|&20250307EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2025	03/09/2026	12,690	1,805,000	142.24		31,768		21,966		31,415			(9,802)				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)
.030725NEEJ EUR003/09/26|.030725N|&20250307EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2025	03/09/2026	8,015	1,140,000	142.24		32,148		22,229		31,526			(9,919)				0010
.030725DEEJ EUR003/09/26|.030725D|&20250307EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2025	03/09/2026	31,145	4,430,000	142.24		49,173		34,001		44,025			(15,172)				0010
.031025JSGIXCGMS EUR002/|.031025J|&20250310EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/10/2025	02/23/2026	1,790	574,405	320.92		10,184		6,936		14,614			(3,248)				0010
.N250703PDLV5E EUR002/08|.N250703|&20250307EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/07/2025	02/08/2027	843	318,000	377.39		12,847		10,789		8,275			(2,058)				0010
.H250703PDLV5E EUR003/09|.H250703|&20250307EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/07/2025	03/09/2026	2,029	775,000	381.96		16,275		11,254		9,705			(5,021)				0010
.031025MSGIXCGMS EUR002/|.031025M|&20250310EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/10/2025	02/16/2027	3,568	1,147,177	321.52		30,435		25,650		35,528			(4,785)				0010
.J250703PDLV5E EUR002/09|.J250703|&20250307EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/07/2025	02/09/2026	1,031	389,000	377.39		11,748		7,820		7,024			(3,928)				0010
.P250703PDLV5E EUR003/08|.P250703|&20250307EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/07/2025	03/08/2027	1,113	425,000	381.96		14,748		12,476		9,019			(2,272)				0010
.L250703PDLV5E EUR003/09|.L250703|&20250307EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/07/2025	03/09/2026	2,225	850,000	381.96		20,995		14,517		11,368			(6,478)				0010
.031025NSGIXCGMS EUR002/|.031025N|&20250310EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/10/2025	02/22/2027	1,423	456,801	320.92		12,483		10,537		14,634			(1,946)				0010
.0310250SGIXCGMS EUR003/|.0310250|&20250310EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/10/2025	03/01/2027	4,415	1,426,857	323.2		35,760		30,239		40,672			(5,521)				0010
.031025KSGIXCGMS EUR003/|.031025K|&20250310EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/10/2025	03/02/2026	2,501	808,265	323.2		12,629		8,680		17,386			(3,949)				0010
.031025LSGIXCGMS EUR003/|.031025L|&20250310EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/10/2025	03/09/2026	1,657	525,342	317.09		12,094		8,386		17,704			(3,708)				0010
.031025PSGIXCGMS EUR003/|.031025P|&20250310EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/10/2025	03/08/2027	2,187	693,536	317.09		22,441		19,010		27,036			(3,431)				0010
.Q250703PDLV5E EUR003/08|.Q250703|&20250307EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/07/2025	03/08/2027	2,042	780,000	381.96		27,066		22,896		16,552			(4,170)				0010
.M250703PDLV5E EUR003/09|.M250703|&20250307EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/07/2025	03/09/2026	9,739	3,720,000	381.96		91,884		63,534		49,752			(28,350)				0010
.I250703PDLV5E EUR003/09|.I250703|&20250307EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/07/2025	03/09/2026	1,728	660,000	381.96		15,906		10,998		8,799			(4,908)				0010
.K250703PDLV5E EUR002/09|.K250703|&20250307EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/07/2025	02/09/2026	2,615	987,000	377.39		29,807		19,842		17,822			(9,965)				0010
.O250703PDLV5E EUR002/08|.O250703|&20250307EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/07/2025	02/08/2027	2,729	1,030,000	377.39		41,612		34,945		26,801			(6,667)				0010

STATEMENT AS OF JUNE 30, 2025 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)
.031125DNDX EUR003/02/26|.031125D|&20250311EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/11/2025	03/02/2026	210	4,385,726	20884.41		166,622		114,847		307,702			(51,775)				0010
.031125LNDX DIGITAL03/02|.031125L|&20250311EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/11/2025	03/02/2026	131	2,740,000	20884.41		109,244		75,298		175,863			(33,946)				0010
.031125FNDX EUR003/09/26|.031125F|&20250311EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/11/2025	03/09/2026	241	4,868,530	20201.37		218,013		151,583		370,528			(66,431)				0010
.031125NNDX DIGITAL03/09|.031125N|&20250311EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/11/2025	03/09/2026	121	2,445,000	20201.37		109,194		75,921		165,915			(33,272)				0010
.031125ENDX EUR003/02/26|.031125E|&20250311EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/11/2025	03/02/2026	53	1,106,874	20884.41		42,052		28,985		77,658			(13,067)				0010
.031125MNDX DIGITAL03/02|.031125M|&20250311EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/11/2025	03/02/2026	33	685,000	20884.41		27,311		18,825		43,966			(8,486)				0010
.031125ONDX DIGITAL03/09|.031125O|&20250311EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/11/2025	03/09/2026	30	610,000	20201.37		27,243		18,942		41,394			(8,301)				0010
.031125GNDX EUR003/09/26|.031125G|&20250311EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/11/2025	03/09/2026	60	1,212,082	20201.37		54,277		37,738		92,248			(16,539)				0010
.031225SSPX EUR001/28/26|.031225S|&20250312EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/12/2025	01/28/2026	448	2,718,330	6067.7		61,013		40,231		109,593			(20,783)				0010
.031225BSPX ASIAN02/09/2|.031225B|&20250312EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/12/2025	02/09/2026	364	2,193,460	6025.99		22,248		14,943		41,306			(7,304)				0010
.031225JSPX EUR009/15/25|.031225J|&20250312EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/12/2025	09/15/2025	474	2,670,085	5633.09		108,759		181,967		181,967	73,207						0010
.031225NSPX EUR001/07/26|.031225N|&20250312EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/12/2025	01/07/2026	485	2,865,880	5909.03		28,688		18,230		43,221			(10,458)				0010
.031225HSPX EUR008/14/25|.031225H|&20250312EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/12/2025	08/14/2025	137	747,364	5455.21		26,900		40,156		40,156	13,257						0010
.031225DSPX ASIAN02/09/2|.031225D|&20250312EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/12/2025	02/09/2026	198	1,193,146	6025.99		13,628		9,154		24,337			(4,474)				0010
.031225ISPX EUR008/14/25|.031225I|&20250312EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/12/2025	08/14/2025	423	2,307,554	5455.21		151,582		262,825		262,825	111,243						0010
.031225ASPX ASIAN02/09/2|.031225A|&20250312EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/12/2025	02/09/2026	950	5,724,691	6025.99		32,262		21,670		60,574			(10,592)				0010
.031225LSPX EUR011/14/25|.031225L|&20250312EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/12/2025	11/14/2025	600	3,569,502	5949.17		104,610		204,444		204,444	99,834						0010
.031225OSPX EUR001/14/26|.031225O|&20250312EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/12/2025	01/14/2026	234	1,367,241	5842.91		45,433		29,250		72,422			(16,184)				0010
.031225KSPX EUR010/14/25|.031225K|&20250312EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/12/2025	10/14/2025	330	1,933,751	5859.85		59,351		112,931		112,931	53,581						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)
.031225FSPX ASIAN02/17/2|.031225F|&20250312EIAS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/12/2025	02/17/2026	175	1,070,060	6114.63		8,283		5,627		17,678			(2,655)				0010
.031225VSPX EUR002/09/26|.031225V|&20250312EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/12/2025	02/09/2026	211	1,271,484	6025.99		39,039		26,222		70,374			(12,817)				0010
.031225MSPX EUR012/29/25|.031225M|&20250312EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/12/2025	12/29/2025	261	1,541,711	5906.94		4,239		2,646		6,174			(1,593)				0010
.031225USPX EUR002/09/26|.031225U|&20250312EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/12/2025	02/09/2026	394	2,374,240	6025.99		23,088		15,508		36,481			(7,580)				0010
.031225QSPX EUR001/21/26|.031225Q|&20250312EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/12/2025	01/21/2026	336	2,032,545	6049.24		48,206		31,419		87,178			(16,787)				0010
.031225ESPX ASIAN02/17/2|.031225E|&20250312EIAS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/12/2025	02/17/2026	633	3,870,561	6114.63		16,110		10,945		35,805			(5,165)				0010
.031225YSPX EUR003/02/26|.031225Y|&20250312EIVO003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/12/2025	03/02/2026	254	1,405,262	5526.37		129,925		89,807		218,781			(40,119)				0010
.031225GSPX ASIAN02/17/2|.031225G|&20250312EIAS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/12/2025	02/17/2026	192	1,174,009	6114.63		9,510		6,461		19,866			(3,049)				0010
.031225CSPX ASIAN02/09/2|.031225C|&20250312EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/12/2025	02/09/2026	173	1,042,496	6025.99		11,494		7,720		20,886			(3,774)				0010
.031225XSPX EUR002/23/26|.031225X|&20250312EIVO002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/12/2025	02/23/2026	164	950,075	5786.43		60,873		41,696		111,960			(19,177)				0010
.031225RSPX EUR001/21/26|.031225R|&20250312EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/12/2025	01/21/2026	894	5,408,021	6049.24		138,168		90,052		255,335			(48,116)				0010
.031225PSPX EUR001/14/26|.031225P|&20250312EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/12/2025	01/14/2026	391	2,284,578	5842.91		81,715		52,607		132,012			(29,108)				0010
.031225TSPX EUR001/28/26|.031225T|&20250312EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/12/2025	01/28/2026	494	2,997,444	6067.7		73,784		48,651		135,790			(25,133)				0010
.031225WSPX EUR002/09/26|.031225W|&20250312EIVO001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/12/2025	02/09/2026	162	1,102,756	6821.42		5,466		3,672		15,870			(1,795)				0010
.031425ZSPX EUR003/16/26|.031425Z|&20250314EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026	722	4,070,000	5638.94		128,205		91,121		169,977			(37,084)				0010
.X031425SPX EUR003/15/27|.X031425|&20250314EIVO004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/15/2027	574	3,235,000	5638.94		433,814		640,137		640,137	206,324						0010
.031425PEEJ EUR003/16/26|.031425P|&20250314EIVO009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026	6,068	890,000	146.663319		15,842		11,260		13,338			(4,582)				0010
.D031425SPX EUR003/16/26|.D031425|&20250314EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026	971	5,475,000	5638.94		204,765		145,535		275,224			(59,230)				0010
.J031425SPX EUR003/16/26|.J031425|&20250314EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026	6,399	36,085,000	5638.94		1,613,000		2,207,860		2,207,860	594,860						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)
.031425NEEJ EUR003/16/26|.031425N|&20250314EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026	2,960	420,000	141.874197		12,810		9,105		12,939			(3,705)				0010
.P031425SPX EUR003/16/26|.P031425|&20250314EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026	4,521	25,495,000	5638.94		1,366,787		971,435		1,915,303			(395,352)				0010
.031425REEJ EUR003/15/27|.031425R|&20250314EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/15/2027	60,555	8,580,000	141.69		362,076		360,453		360,453	(1,623)						0010
.031425OEEJ EUR003/16/26|.031425O|&20250314EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026	5,878	850,000	144.608814		19,210		13,653		17,721			(5,557)				0010
.B251403SPX DIGITAL03/16|.B251403|&20250314EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026	384	2,165,000	5638.94		109,289		77,677		138,809			(31,613)				0010
.K031425SPX EUR003/16/26|.K031425|&20250314EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026	752	4,240,000	5638.94		200,552		275,690		275,690	75,138						0010
.031425LEEJ EUR003/16/26|.031425L|&20250314EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026	3,529	500,000	141.69		14,000		9,950		14,987			(4,050)				0010
.Q031425SPX EUR003/16/26|.Q031425|&20250314EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026	479	2,700,000	5638.94		153,117		108,827		216,004			(44,290)				0010
.031425QEEJ EUR003/16/26|.031425Q|&20250314EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026	104,630	14,825,000	141.69		461,058		467,994		467,994	6,937						0010
.031425CEEJ EUR003/16/26|.031425C|&20250314EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026	30,136	4,270,000	141.69		47,397		33,687		44,611			(13,710)				0010
.031425WSPX EUR003/16/26|.031425W|&20250314EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026	207	1,165,000	5638.94		32,970		23,433		43,396			(9,537)				0010
.A031425SPX EUR003/16/26|.A031425|&20250314EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026	643	3,625,000	5638.94		117,088		155,723		155,723	38,636						0010
.031425XSPX EUR003/16/26|.031425X|&20250314EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026	1,565	8,825,000	5638.94		249,748		177,506		330,052			(72,241)				0010
.W031425SPX EUR003/16/26|.W031425|&20250314EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026	266	1,500,000	5638.94		134,250		95,417		225,256			(38,833)				0010
.G031425SPX EUR003/16/26|.G031425|&20250314EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026	203	1,145,000	5638.94		48,319		65,689		65,689	17,370						0010
.031425MEEJ EUR003/16/26|.031425M|&20250314EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026	4,623	655,000	141.69		19,716		14,013		20,506			(5,703)				0010
.N031425SPX EUR003/16/26|.N031425|&20250314EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026	450	2,535,000	5638.94		130,476		92,735		181,786			(37,741)				0010
.T031425SPX EUR003/16/26|.T031425|&20250314EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026	2,889	16,290,000	5638.94		971,861		1,380,532		1,380,532	408,671						0010
.A251403SPX DIGITAL03/16|.A251403|&20250314EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026	96	540,000	5638.94		27,259		19,374		34,622			(7,885)				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)
.B031425SPX EUR003/16/26|.B031425| &20250314EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026	372	2,100,000	5638.94		67,830		48,210		90,212			(19,620)				0010
.L031425SPX EUR003/16/26|.L031425| &20250314EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026	2,155	12,150,000	5638.94		612,360		850,313		850,313	237,953						0010
.031425KEEJ EUR003/16/26|.031425K| &20250314EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026	12,669	1,795,000	141.69		48,824		34,701		52,597			(14,123)				0010
.I031425SPX EUR003/16/26|.I031425| &20250314EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026	810	4,565,000	5638.94		203,599		144,707		278,979			(58,892)				0010
.M031425SPX EUR003/16/26|.M031425| &20250314EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026	1,272	7,170,000	5638.94		369,040		514,164		514,164	145,124						0010
.031425AEEJ EUR011/14/25|.031425A| &20250314EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	11/14/2025	3,184	460,000	144.46		7,590		4,283		7,054			(3,307)				0010
.S031425SPX EUR003/16/26|.S031425| &20250314EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026	1,598	9,010,000	5638.94		528,797		375,839		749,442			(152,958)				0010
.E031425SPX EUR003/16/26|.E031425| &20250314EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026	1,725	9,725,000	5638.94		375,385		506,579		506,579	131,194						0010
.F031425SPX EUR003/16/26|.F031425| &20250314EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026	1,021	5,755,000	5638.94		226,747		161,159		305,631			(65,588)				0010
.031425SEEJ EUR003/16/26|.031425S| &20250314EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026	3,388	480,000	141.69		14,928		10,610		15,153			(4,318)				0010
.031425YSPX EUR003/16/26|.031425Y| &20250314EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026	1,804	10,170,000	5638.94		314,253		223,353		417,873			(90,900)				0010
.031425BEEJ EUR003/09/26|.031425B| &20250314EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/09/2026	2,496	355,000	142.24		9,017		6,357		9,863			(2,660)				0010
.031425USPX EUR003/16/26|.031425U| &20250314EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026	643	3,625,000	5638.94		70,325		49,983		91,371			(20,342)				0010
.0031425SPX EUR003/16/26|.0031425| &20250314EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026	1,252	7,060,000	5638.94		377,004		267,953		527,984			(109,051)				0010
.031425EEEJ EUR003/16/26|.031425E| &20250314EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026	11,116	1,575,000	141.69		29,453		20,933		31,231			(8,519)				0010
.031425TSPX EUR003/16/26|.031425T| &20250314EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026	3,236	18,250,000	5638.94		224,475		159,544		294,035			(64,931)				0010
.031425VSPX EUR003/16/26|.031425V| &20250314EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026	606	3,415,000	5638.94		90,156		64,078		118,912			(26,078)				0010
.031425DEEJ EUR003/16/26|.031425D| &20250314EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026	23,326	3,305,000	141.69		58,168		41,343		61,432			(16,826)				0010
.H031425SPX EUR003/16/26|.H031425| &20250314EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026	2,009	11,330,000	5638.94		481,525		342,241		656,564			(139,284)				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)
.031425GEEJ EUR003/16/26|.031425G|&20250314EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026	7,516	1,065,000	141.69		23,856		16,956		25,872			(6,900)				0010
.R031425SPX EUR003/16/26|.R031425|&20250314EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026	519	2,925,000	5638.94		170,294		121,035		241,081			(49,258)				0010
.031425FEEJ EUR003/16/26|.031425F|&20250314EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026	30,454	4,315,000	141.69		94,499		67,164		101,970			(27,334)				0010
.V031425SPX EQFWD03/09/2|.V031425|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/09/2026	621	3,500,000	5638.94		310,450		218,885		521,613			(91,565)				0010
.U031425SPX EQFWD08/14/2|.U031425|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	08/14/2025	709	4,000,000	5638.94		220,000		64,966		435,515			(155,034)				0010
.031425HEEJ EUR003/16/26|.031425H|&20250314EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026	6,246	885,000	141.69		20,709		14,719		22,473			(5,990)				0010
.031425IEEJ EUR003/16/26|.031425I|&20250314EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026	11,963	1,695,000	141.69		42,375		30,118		46,111			(12,257)				0010
.C031425SPX EUR003/16/26|.C031425|&20250314EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026	841	4,740,000	5638.94		172,536		122,629		231,677			(49,907)				0010
.031425JEEJ EUR003/16/26|.031425J|&20250314EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026	1,729	245,000	141.69		6,297		4,475		6,821			(1,821)				0010
.K251403PDLV5E EUR003/15|.K251403|&20250314EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/14/2025	03/15/2027	5,265	2,000,000	379.84		69,400		59,377		47,569			(10,023)				0010
.D251403PDLV5E EUR002/17|.D251403|&20250314EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/14/2025	02/17/2026	1,476	558,000	378.02		14,620		10,051		9,800			(4,569)				0010
.F251403PDLV5E EUR003/16|.F251403|&20250314EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/14/2025	03/16/2026	6,450	2,450,000	379.84		60,515		43,011		39,356			(17,504)				0010
.I251403PDLV5E EUR002/16|.I251403|&20250314EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/14/2025	02/16/2027	749	283,000	378.02		10,358		8,804		7,224			(1,554)				0010
.G251403PDLV5E EUR003/16|.G251403|&20250314EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/14/2025	03/16/2026	21,549	8,185,000	379.84		202,170		143,691		131,481			(58,479)				0010
.E251403PDLV5E EUR002/17|.E251403|&20250314EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/14/2025	02/17/2026	4,489	1,697,000	378.02		44,461		30,567		29,805			(13,894)				0010
.J251403PDLV5E EUR002/16|.J251403|&20250314EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/14/2025	02/16/2027	2,370	896,000	378.02		32,794		27,875		22,873			(4,919)				0010
.C251403PDLV5E EUR003/16|.C251403|&20250314EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/14/2025	03/16/2026	1,269	482,000	379.84		11,809		8,393		7,738			(3,416)				0010
.H251403PDLV5E EUR003/16|.H251403|&20250314EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/14/2025	03/16/2026	153,354	58,250,000	379.84		1,438,775		935,710		935,710	(503,065)						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)
.L251403PDLV5E EUR003/15|.L251403|&20250314EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/14/2025	03/15/2027	9,333	3,545,000	379.84		123,012		105,245		84,316			(17,766)				0010
.032125CEEJ EUR003/16/26|.032125C|&20250321EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2025	03/16/2026	1,976	280,000	141.69		8,456		6,128		8,778			(2,328)				0010
.L032125SPX EUR003/23/26|.L032125|&20250321EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2025	03/23/2026	316	1,790,000	5667.56		79,780		58,242		108,077			(21,538)				0010
.032125TEEJ EUR003/23/26|.032125T|&20250321EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2025	03/23/2026	1,794	255,000	142.17		7,701		5,622		7,553			(2,079)				0010
.032125ZSPX EUR003/23/26|.032125Z|&20250321EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2025	03/23/2026	2,991	16,950,000	5667.56		211,197		154,180		269,137			(57,017)				0010
.H032125SPX EUR003/23/26|.H032125|&20250321EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2025	03/23/2026	1,248	7,075,000	5667.56		264,605		193,169		352,212			(71,436)				0010
.A032125SPX EUR003/23/26|.A032125|&20250321EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2025	03/23/2026	1,009	5,720,000	5667.56		114,000		83,223		147,132			(30,777)				0010
.032125DEEJ EUR003/16/26|.032125D|&20250321EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2025	03/16/2026	1,659	235,000	141.69		7,191		5,211		7,398			(1,980)				0010
.032125NEEJ EUR003/23/26|.032125N|&20250321EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2025	03/23/2026	6,260	890,000	142.17		24,208		17,673		24,654			(6,536)				0010
.032125YEEJ EUR003/23/26|.032125Y|&20250321EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2025	03/23/2026	5,900	840,000	142.369038		25,620		18,703		24,375			(6,917)				0010
.032125PEEJ EUR003/23/26|.032125P|&20250321EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2025	03/23/2026	3,939	560,000	142.17		16,856		12,305		16,577			(4,551)				0010
.S032125SPX EUR003/23/26|.S032125|&20250321EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2025	03/23/2026	1,403	7,950,000	5667.56		461,816		337,138		648,190			(124,677)				0010
.032125OEEJ EUR003/23/26|.032125O|&20250321EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2025	03/23/2026	7,386	1,050,000	142.17		29,400		21,463		29,741			(7,937)				0010
.032125REEJ EUR003/23/26|.032125R|&20250321EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2025	03/23/2026	7,983	1,135,000	142.17		27,581		20,135		28,463			(7,446)				0010
.032125EEEJ EUR003/23/26|.032125E|&20250321EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2025	03/23/2026	34,079	4,845,000	142.17		53,780		39,261		48,339			(14,519)				0010
.032125XEEJ EUR003/22/27|.032125X|&20250321EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2025	03/22/2027	4,994	710,000	142.17		29,891		25,862		28,604			(4,029)				0010
.G252103SPX DIGITAL03/23|.G252103|&20250321EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2025	03/23/2026	156	885,000	5667.56		45,011		32,859		56,446			(12,152)				0010
.D032125SPX EUR003/23/26|.D032125|&20250321EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2025	03/23/2026	663	3,760,000	5667.56		114,454		83,555		150,343			(30,900)				0010
.032125FEEJ EUR003/23/26|.032125F|&20250321EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2025	03/23/2026	11,008	1,565,000	142.17		27,701		20,222		27,812			(7,478)				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)
.032125QEEJ EUR003/23/26|.032125Q|&20250321EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2025	03/23/2026	2,005	285,000	142.17		6,584		4,806		6,775			(1,777)				0010
.J032125SPX EUR003/23/26|.J032125|&20250321EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2025	03/23/2026	1,232	6,985,000	5667.56		295,186		215,494		397,474			(79,692)				0010
.Q032125SPX EUR003/23/26|.Q032125|&20250321EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2025	03/23/2026	4,258	24,130,000	5667.56		1,289,749		941,552		1,788,734			(348,197)				0010
.032125GEEJ EUR003/23/26|.032125G|&20250321EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2025	03/23/2026	7,948	1,130,000	142.17		21,131		15,426		21,299			(5,705)				0010
.H252103SPX DIGITAL03/23|.H252103|&20250321EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2025	03/23/2026	623	3,530,000	5667.56		179,536		131,066		225,144			(48,470)				0010
.032125JEEJ EUR003/23/26|.032125J|&20250321EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2025	03/23/2026	20,328	2,890,000	142.17		68,204		49,791		70,215			(18,413)				0010
.032125BEEJ EUR003/16/26|.032125B|&20250321EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2025	03/16/2026	1,659	235,000	141.69		5,758		4,173		6,223			(1,585)				0010
.B032125SPX EUR003/23/26|.B032125|&20250321EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2025	03/23/2026	1,135	6,430,000	5667.56		166,344		121,436		216,731			(44,908)				0010
.M032125SPX EUR003/23/26|.M032125|&20250321EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2025	03/23/2026	1,306	7,400,000	5667.56		330,484		241,262		447,838			(89,222)				0010
.C032125SPX EUR003/23/26|.C032125|&20250321EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2025	03/23/2026	1,691	9,585,000	5667.56		282,566		206,281		370,431			(76,285)				0010
.032125AEEJ EUR003/16/26|.032125A|&20250321EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2025	03/16/2026	9,598	1,360,000	141.69		32,232		23,359		34,897			(8,873)				0010
.032125IEEJ EUR003/23/26|.032125I|&20250321EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2025	03/23/2026	7,350	1,045,000	142.17		23,408		17,088		24,012			(6,320)				0010
.032125SEEJ EUR003/23/26|.032125S|&20250321EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2025	03/23/2026	8,511	1,210,000	142.17		30,250		22,083		31,160			(8,167)				0010
.032125HEEJ EUR003/23/26|.032125H|&20250321EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2025	03/23/2026	2,708	385,000	142.17		7,662		5,593		7,772			(2,068)				0010
.O032125SPX EUR003/23/26|.O032125|&20250321EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2025	03/23/2026	454	2,575,000	5667.56		132,123		96,454		182,333			(35,670)				0010
.R032125SPX EUR003/23/26|.R032125|&20250321EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2025	03/23/2026	323	1,830,000	5667.56		106,305		77,605		149,206			(28,699)				0010
.032125UEEJ EUR003/23/26|.032125U|&20250321EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2025	03/23/2026	1,969	280,000	142.17		8,540		6,234		8,322			(2,306)				0010
.I032125SPX EUR003/23/26|.I032125|&20250321EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2025	03/23/2026	1,021	5,785,000	5667.56		217,227		158,582		289,243			(58,645)				0010
.E032125SPX EUR003/23/26|.E032125|&20250321EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2025	03/23/2026	2,978	16,880,000	5667.56		545,224		398,029		718,579			(147,195)				0010

STATEMENT AS OF JUNE 30, 2025 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)
.032125LEEJ EUR003/23/26|.032125L|&20250321EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2025	03/23/2026	20,996	2,985,000	142.17		74,625		54,478		76,869			(20,147)				0010
.P032125SPX EUR003/23/26|.P032125|&20250321EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2025	03/23/2026	1,146	6,495,000	5667.56		346,378		252,866		480,210			(93,513)				0010
.032125MEEJ EUR003/23/26|.032125M|&20250321EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2025	03/23/2026	3,060	435,000	142.17		11,136		8,130		11,460			(3,006)				0010
.032125WEEJ EUR003/23/26|.032125W|&20250321EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2025	03/23/2026	8,733	1,285,000	147.14595		22,873		16,698		18,052			(6,175)				0010
.032125VEEJ EUR003/23/26|.032125V|&20250321EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2025	03/23/2026	1,793	255,000	142.184217		7,905		5,771		7,585			(2,134)				0010
.F032125SPX EUR003/23/26|.F032125|&20250321EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2025	03/23/2026	985	5,580,000	5667.56		182,299		133,083		240,415			(49,216)				0010
.032125KEEJ EUR003/23/26|.032125K|&20250321EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2025	03/23/2026	2,005	285,000	142.17		6,926		5,056		7,147			(1,870)				0010
.M252103PDLV5E EUR003/23|.M252103|&20250321EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/21/2025	03/23/2026	12,090	4,600,000	380.47		113,620		82,946		71,310			(30,674)				0010
.K252103PDLV5E EUR003/23|.K252103|&20250321EIOS049	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/21/2025	03/23/2026	1,611	613,000	380.47		14,957		10,919		9,484			(4,038)				0010
.0252103PDLV5E EUR003/22|.0252103|&20250321EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/21/2025	03/22/2027	7,995	3,042,000	380.47		105,557		91,328		70,424			(14,229)				0010
.N252103PDLV5E EUR003/22|.N252103|&20250321EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/21/2025	03/22/2027	2,434	926,000	380.47		32,132		27,801		21,437			(4,331)				0010
.J252103PDLV5E EUR003/23|.J252103|&20250321EIOS048	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/21/2025	03/23/2026	455	173,000	380.47		4,187		3,056		2,671			(1,130)				0010
.L252103PDLV5E EUR003/23|.L252103|&20250321EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/21/2025	03/23/2026	3,370	1,282,000	380.47		31,665		23,117		19,874			(8,549)				0010
.032825VSPX EUR003/30/26|.032825V|&20250328EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/28/2025	03/30/2026	1,287	7,180,000	5580.94		213,246		159,788		286,558			(53,458)				0010
.032825CEEJ EUR003/30/26|.032825C|&20250328EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2025	03/30/2026	21,446	3,040,000	141.75		56,544		42,369		60,030			(14,175)				0010
.032825PEEJ EUR003/30/26|.032825P|&20250328EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2025	03/30/2026	4,428	640,000	144.5283		14,656		10,982		13,892			(3,674)				0010
.032825DEEJ EUR003/30/26|.032825D|&20250328EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2025	03/30/2026	5,291	750,000	141.75		16,500		12,364		17,865			(4,136)				0010
.032825EEEJ EUR003/30/26|.032825E|&20250328EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2025	03/30/2026	21,869	3,100,000	141.75		72,850		54,587		79,478			(18,263)				0010
.F032825SPX EUR003/30/26|.F032825|&20250328EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/28/2025	03/30/2026	535	2,985,000	5580.94		152,832		114,519		215,418			(38,313)				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)
.032825QEEJ EUR003/30/26|.032825Q|&20250328EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2025	03/30/2026	10,019	1,470,000	146.725425		26,019		19,496		22,659			(6,523)				0010
.032825OEEJ EUR003/30/26|.032825O|&20250328EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2025	03/30/2026	2,115	300,000	141.83505		9,210		6,901		9,459			(2,309)				0010
.M032825SPX DIGITAL03/30|.M032825|&20250328EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2025	03/30/2026	230	1,285,000	5580.94		65,471		49,058		83,407			(16,413)				0010
.032825SSPX EUR003/30/26|.032825S|&20250328EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/28/2025	03/30/2026	832	4,645,000	5580.94		93,829		70,307		124,166			(23,522)				0010
.032825USPX EUR003/30/26|.032825U|&20250328EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/28/2025	03/30/2026	541	3,020,000	5580.94		85,164		63,814		114,045			(21,350)				0010
.032825AEEJ EUR003/30/26|.032825A|&20250328EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2025	03/30/2026	27,019	3,830,000	141.75		42,130		31,568		39,647			(10,562)				0010
.032825JEEJ EUR003/30/26|.032825J|&20250328EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2025	03/30/2026	5,397	765,000	141.75		18,513		13,872		20,194			(4,641)				0010
.032825TSPX EUR003/30/26|.032825T|&20250328EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/28/2025	03/30/2026	1,141	6,370,000	5580.94		162,435		121,714		216,973			(40,721)				0010
.H032825SPX EUR003/30/26|.H032825|&20250328EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/28/2025	03/30/2026	2,064	11,520,000	5580.94		618,624		463,542		879,226			(155,082)				0010
.032825BEEJ EUR003/30/26|.032825B|&20250328EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2025	03/30/2026	3,986	565,000	141.75		10,057		7,536		10,617			(2,521)				0010
.N032825SPX DIGITAL03/30|.N032825|&20250328EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2025	03/30/2026	919	5,130,000	5580.94		261,374		195,850		332,978			(65,523)				0010
.B032825SPX EUR003/30/26|.B032825|&20250328EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/28/2025	03/30/2026	1,364	7,610,000	5580.94		293,746		220,107		401,258			(73,639)				0010
.A032825SPX EUR003/30/26|.A032825|&20250328EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/28/2025	03/30/2026	650	3,625,000	5580.94		135,938		101,860		185,476			(34,078)				0010
.C032825SPX EUR003/30/26|.C032825|&20250328EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/28/2025	03/30/2026	977	5,455,000	5580.94		230,747		172,901		317,380			(57,846)				0010
.G032825SPX EUR003/30/26|.G032825|&20250328EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/28/2025	03/30/2026	1,896	10,580,000	5580.94		543,812		407,484		767,276			(136,328)				0010
.032825IEEJ EUR003/30/26|.032825I|&20250328EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2025	03/30/2026	9,630	1,365,000	141.75		41,087		30,787		43,192			(10,300)				0010
.032825WSPX EUR003/30/26|.032825W|&20250328EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/28/2025	03/30/2026	745	4,155,000	5580.94		126,312		94,647		169,641			(31,665)				0010
.D032825SPX EUR003/30/26|.D032825|&20250328EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/28/2025	03/30/2026	284	1,585,000	5580.94		70,850		53,088		98,099			(17,761)				0010
.032825NEEJ EUR003/30/26|.032825N|&20250328EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2025	03/30/2026	3,527	500,000	141.75		15,500		11,614		15,938			(3,886)				0010

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.032825HEEJ EUR003/30/26|.032825H|&20250328EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2025	03/30/2026	7,019	995,000	141.75		27,761		20,801		29,993			(6,959)				0010
.L032825SPX EUR003/30/26|.L032825|&20250328EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/28/2025	03/30/2026	2,176	12,145,000	5580.94		712,912		534,193		1,031,201			(178,719)				0010
.032825RSPX EUR003/30/26|.032825R|&20250328EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/28/2025	03/30/2026	2,566	14,320,000	5580.94		177,568		133,054		231,841			(44,514)				0010
.E032825SPX EUR003/30/26|.E032825|&20250328EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/28/2025	03/30/2026	1,126	6,285,000	5580.94		280,940		210,511		388,993			(70,428)				0010
.032825YSPX EUR003/30/26|.032825Y|&20250328EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/28/2025	03/30/2026	1,008	5,625,000	5580.94		183,375		137,405		247,202			(45,970)				0010
.032825MEEJ EUR003/30/26|.032825M|&20250328EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2025	03/30/2026	4,762	675,000	141.75		20,520		15,376		21,443			(5,144)				0010
.032825GEEJ EUR003/30/26|.032825G|&20250328EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2025	03/30/2026	5,256	745,000	141.75		20,190		15,128		21,898			(5,061)				0010
.J032825SPX EUR003/30/26|.J032825|&20250328EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/28/2025	03/30/2026	249	1,390,000	5580.94		78,952		59,160		113,307			(19,792)				0010
.K032825SPX EUR003/30/26|.K032825|&20250328EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/28/2025	03/30/2026	611	3,410,000	5580.94		199,485		149,476		288,415			(50,009)				0010
.032825XSPX EUR003/30/26|.032825X|&20250328EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/28/2025	03/30/2026	2,751	15,355,000	5580.94		495,966		371,633		667,815			(124,333)				0010
.032825FEEJ EUR003/30/26|.032825F|&20250328EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2025	03/30/2026	19,929	2,825,000	141.75		70,625		52,920		76,940			(17,705)				0010
.032825KEEJ EUR003/30/26|.032825K|&20250328EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2025	03/30/2026	11,146	1,580,000	141.75		39,342		29,479		42,988			(9,863)				0010
.032825ZSPX EUR003/30/26|.032825Z|&20250328EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/28/2025	03/30/2026	617	3,445,000	5580.94		124,020		92,930		168,538			(31,090)				0010
.032825LEEJ EUR003/30/26|.032825L|&20250328EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2025	03/30/2026	4,762	675,000	141.75		20,250		15,174		21,341			(5,076)				0010
.I032825SPX EUR003/30/26|.I032825|&20250328EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/28/2025	03/30/2026	569	3,175,000	5580.94		171,133		128,232		243,212			(42,901)				0010
.033125IMXEA EUR003/16/2|.033125I|&20250331EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	03/31/2025	03/16/2026	366	902,757	2466.55		11,423		8,469		17,549			(2,954)				0010
.033125DMXEA ASIAN03/23/|.033125D|&20250331EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	03/31/2025	03/23/2026	113	280,803	2484.98		4,743		3,540		8,726			(1,202)				0010
.033125HMXEA EUR003/09/2|.033125H|&20250331EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	03/31/2025	03/09/2026	462	1,153,027	2495.73		35,768		26,328		45,553			(9,440)				0010
.033125BMXEA ASIAN03/09/|.033125B|&20250331EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	03/31/2025	03/09/2026	169	421,778	2495.73		6,332		4,661		16,305			(1,671)				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)
.033125AMXEA ASIAN03/02/|.033125A|&20250331EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/31/2025	03/02/2026	124	300,410	2422.66		4,334		3,166		7,767			(1,168)				0010
.033125JMXEA EUR003/16/2|.033125J|&20250331EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/31/2025	03/16/2026	498	1,228,342	2466.55		30,388		22,529		51,166			(7,859)				0010
.0032825PDLV5E EUR003/30|.0032825|&20250328EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/28/2025	03/30/2026	862	329,000	381.78		7,732		5,793		4,606			(1,938)				0010
.033125VNDX EUR003/23/26|.033125V|&20250331EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/31/2025	03/23/2026	55	1,086,468	19753.97		50,550		37,734		87,369			(12,815)				0010
.D033125NDX DIGITAL03/23|.D033125|&20250331EID0005	EQUITY INDEXED ANNUITY	EXH 10	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/31/2025	03/23/2026	30	585,000	19753.97		26,735		19,957		40,307			(6,778)				0010
.033125FMXEA EUR003/02/2|.033125F|&20250331EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/31/2025	03/02/2026	298	721,953	2422.66		20,169		14,734		31,792			(5,435)				0010
.033125TNDX EUR003/16/26|.033125T|&20250331EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/31/2025	03/16/2026	94	1,852,235	19704.63		86,074		63,813		148,514			(22,261)				0010
.033125KMXEA EUR003/23/2|.033125K|&20250331EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/31/2025	03/23/2026	265	658,520	2484.98		6,683		4,989		10,250			(1,694)				0010
.033125LMXEA EUR003/23/2|.033125L|&20250331EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/31/2025	03/23/2026	431	1,071,026	2484.98		24,533		18,313		42,091			(6,220)				0010
.033125GMXEA EUR003/09/2|.033125G|&20250331EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/31/2025	03/09/2026	259	646,394	2495.73		6,234		4,589		9,760			(1,645)				0010
.Q032825PDLV5E EUR003/30|.Q032825|&20250328EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/28/2025	03/30/2026	2,567	980,000	381.78		24,206		18,138		13,907			(6,068)				0010
.B033125NDX DIGITAL03/16|.B033125|&20250331EID0003	EQUITY INDEXED ANNUITY	EXH 8	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/31/2025	03/16/2026	55	1,085,000	19704.63		50,127		37,163		75,391			(12,964)				0010
.033125EMXEA EUR003/02/2|.033125E|&20250331EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/31/2025	03/02/2026	232	562,057	2422.66		7,192		5,254		10,262			(1,938)				0010
.033125CMXEA ASIAN03/16/|.033125C|&20250331EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/31/2025	03/16/2026	155	382,315	2466.55		7,463		5,533		18,181			(1,930)				0010
.P032825PDLV5E EUR003/30|.P032825|&20250328EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/28/2025	03/30/2026	1,951	745,000	381.78		18,253		13,677		10,555			(4,576)				0010
.C033125NDX DIGITAL03/23|.C033125|&20250331EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/31/2025	03/23/2026	119	2,345,000	19753.97		107,167		79,998		161,572			(27,169)				0010
.033125OMXEA EUR003/23/2|.033125O|&20250331EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/31/2025	03/23/2026	168	417,477	2484.98		9,815		7,326		16,922			(2,488)				0010
.S032825PDLV5E EUR003/29|.S032825|&20250328EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/28/2025	03/29/2027	1,703	650,000	381.78		22,555		19,732		14,147			(2,823)				0010
.033125NMXEA EUR003/16/2|.033125N|&20250331EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/31/2025	03/16/2026	123	303,386	2466.55		7,812		5,791		13,252			(2,020)				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)
.033125SNDX EUR003/16/26|.033125S|&20250331EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	03/31/2025	03/16/2026	377	7,428,646	19704.63		345,211		255,933		595,634			(89,279)				0010
.033125MMXEA EUR003/09/2|.033125M|&20250331EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZ0031MB27	03/31/2025	03/09/2026	113	282,017	2495.73		6,600		4,858		11,835			(1,742)				0010
.033125UNDX EUR003/23/26|.033125U|&20250331EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	03/31/2025	03/23/2026	220	4,345,873	19753.97		202,200		150,938		349,477			(51,262)				0010
.A033125NDX DIGITAL03/16|.A033125|&20250331EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/31/2025	03/16/2026	220	4,335,000	19704.63		200,277		148,481		301,216			(51,796)				0010
.R032825PDLV5E EUR003/30|.R032825|&20250328EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	03/28/2025	03/30/2026	5,239	2,000,000	381.78		49,400		37,016		28,381			(12,384)				0010
.250704BPDLV5E EUR003/01|.250704B|&20250407EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	04/07/2025	03/01/2027	1,088	413,000	379.48		11,358		9,993		9,894			(1,364)				0010
.V040725SPX EUR004/07/26|.V040725|&20250407EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	04/07/2025	04/07/2026	2,328	11,785,000	5062.25		615,177		474,517		1,002,846			(140,660)				0010
.D040725SPX EUR004/07/26|.D040725|&20250407EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	04/07/2025	04/07/2026	3,454	17,485,000	5062.25		542,035		418,099		828,763			(123,936)				0010
.V250704PDLV5E EUR004/07|.V250704|&20250407EIOS057	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	04/07/2025	04/07/2026	711	267,000	375.73		6,114		4,716		5,801			(1,398)				0010
.040725REEJ EUR004/07/26|.040725R|&20250407EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/07/2025	04/07/2026	16,959	2,340,000	137.98		71,838		55,412		119,484			(16,426)				0010
.040725AEEJ EUR004/07/26|.040725A|&20250407EIOS044				JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/07/2025	04/07/2026	29,859	4,120,000	137.98		45,320		34,958		56,424			(10,362)				0010
.040725MEEJ EUR004/07/26|.040725M|&20250407EIOS056	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/07/2025	04/07/2026	14,241	1,965,000	137.98		52,859		40,772		87,553			(12,086)				0010
.040725NEEJ EUR004/07/26|.040725N|&20250407EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/07/2025	04/07/2026	5,181	715,000	138.007596		21,879		16,876		36,404			(5,003)				0010
.J040725SPX EUR004/07/26|.J040725|&20250407EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	04/07/2025	04/07/2026	314	1,590,000	5062.25		57,240		44,152		88,868			(13,088)				0010
.C040725SPX EUR004/07/26|.C040725|&20250407EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	04/07/2025	04/07/2026	2,447	12,385,000	5062.25		382,697		295,193		584,925			(87,504)				0010
.250704APDLV5E EUR002/22|.250704A|&20250407EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	04/07/2025	02/22/2027	3,231	1,226,000	379.48		33,470		29,408		29,229			(4,061)				0010
.X250704PDLV5E EUR004/07|.X250704|&20250407EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	04/07/2025	04/07/2026	6,034	2,267,000	375.73		54,408		41,968		50,625			(12,440)				0010
.W250704PDLV5E EUR004/07|.W250704|&20250407EIOS058	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	04/07/2025	04/07/2026	2,057	773,000	375.73		18,166		14,012		17,098			(4,154)				0010
.A250704SPX EUR004/07/26|.A250704|&20250407EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	04/07/2025	04/07/2026	2,209	11,185,000	5062.25		643,138		496,084		1,065,611			(147,053)				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)
.040725QEEJ EUR004/07/26|.040725Q|&20250407EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2025	04/07/2026	12,814	1,830,000	142.8093		32,025		24,702		52,601			(7,323)				0010
.D250704SPX EUR004/07/26|.D250704|&20250407EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/07/2025	04/07/2026	217	1,100,000	5062.25		119,460		92,145		294,799			(27,315)				0010
.040725OEEJ EUR004/07/26|.040725O|&20250407EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2025	04/07/2026	1,793	250,000	139.414992		6,550		5,052		10,924			(1,498)				0010
.B040725SPX EUR004/07/26|.B040725|&20250407EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/07/2025	04/07/2026	645	3,265,000	5062.25		97,297		75,050		147,797			(22,247)				0010
.040725EEEJ EUR004/07/26|.040725E|&20250407EIOS048	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2025	04/07/2026	22,431	3,095,000	137.98		76,756		59,206		124,211			(17,550)				0010
.K040725SPX EUR004/07/26|.K040725|&20250407EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/07/2025	04/07/2026	581	2,940,000	5062.25		109,368		84,361		170,533			(25,007)				0010
.040725PEEJ EUR004/07/26|.040725P|&20250407EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2025	04/07/2026	1,735	245,000	141.194934		5,219		4,025		8,673			(1,193)				0010
.Y250704PDLV5E EUR004/07|.Y250704|&20 250407EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/07/2025	04/07/2026	11,082	4,164,000	375.73		99,936		77,086		92,987			(22,850)				0010
.040725FEEJ EUR004/07/26|.040725F|&20250407EIOS049	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2025	04/07/2026	7,066	975,000	137.98		24,765		19,102		40,447			(5,663)				0010
.A040725SPX EUR004/07/26|.A040725|&20250407EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/07/2025	04/07/2026	247	1,250,000	5062.25		35,375		27,287		53,592			(8,089)				0010
.S040725SPX EUR004/07/26|.S040725|&20250407EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/07/2025	04/07/2026	1,152	5,830,000	5062.25		289,751		223,499		469,205			(66,252)				0010
.E250704SPX EUR004/07/27|.E250704|&20250407EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/07/2025	04/07/2027	180	910,000	5062.25		133,497		118,277		283,670			(15,220)				0010
.040725HEEJ EUR004/07/26|.040725H|&20250407EIOS051	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2025	04/07/2026	1,812	250,000	137.98		6,600		5,091		10,904			(1,509)				0010
.250704EPDLV5E EUR004/07|.250704E|&20 250407EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/07/2025	04/07/2027	3,662	1,376,000	375.73		46,371		41,084		40,520			(5,287)				0010
.040725XSPX EUR004/07/26|.040725X|&20250407EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/07/2025	04/07/2026	1,298	6,570,000	5062.25		149,796		115,545		222,612			(34,251)				0010
.R040725SPX EUR004/07/26|.R040725|&20250407EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/07/2025	04/07/2026	362	1,835,000	5062.25		87,713		67,657		140,999			(20,056)				0010
.040725WSPX EUR004/07/26|.040725W|&20250407EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/07/2025	04/07/2026	1,472	7,450,000	5062.25		152,725		117,804		225,685			(34,921)				0010
.T040725SPX EUR004/07/26|.T040725|&20250407EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/07/2025	04/07/2026	4,024	20,370,000	5062.25		1,018,500		785,620		1,649,469			(232,880)				0010
.040725YSPX EUR004/07/26|.040725Y|&20250407EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/07/2025	04/07/2026	1,179	5,970,000	5062.25		153,429		118,347		230,899			(35,082)				0010

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.X040725SPX EUR004/07/26|.X040725|&20250407EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/07/2025	04/07/2026	356	1,800,000	5062.25		99,180		76,502		163,318			(22,678)				0010
.040725GEEJ EUR004/07/26|.040725G|&20250407EIOS050	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2025	04/07/2026	41,673	5,750,000	137.98		148,925		114,873		244,781			(34,052)				0010
.G040725SPX EUR004/07/26|.G040725|&20250407EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/07/2025	04/07/2026	3,180	16,100,000	5062.25		540,960		417,269		831,624			(123,691)				0010
.W040725SPX EUR004/07/26|.W040725|&20250407EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/07/2025	04/07/2026	696	3,525,000	5062.25		185,063		142,748		302,271			(42,315)				0010
.T250704SPX DIGITAL04/07|.T250704|&20250407EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2025	04/07/2026	1,226	6,205,000	5062.25		301,749		232,754		432,997			(68,995)				0010
.040725ZSPX EUR004/07/26|.040725Z|&20250407EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/07/2025	04/07/2026	366	1,855,000	5062.25		51,569		39,778		78,104			(11,791)				0010
.O040725SPX EUR004/07/26|.O040725|&20250407EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/07/2025	04/07/2026	596	3,015,000	5062.25		129,947		100,234		206,306			(29,712)				0010
.040725IEEJ EUR004/07/26|.040725I|&20250407EIOS052	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2025	04/07/2026	8,661	1,195,000	137.98		32,146		24,795		53,245			(7,350)				0010
.250704CPDLV5E EUR003/08|.250704C|&20250407EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/07/2025	03/08/2027	1,982	752,000	379.48		20,755		18,287		18,102			(2,468)				0010
.L040725SPX EUR004/07/26|.L040725|&20250407EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/07/2025	04/07/2026	260	1,315,000	5062.25		49,576		38,240		77,497			(11,335)				0010
.H040725SPX EUR004/07/26|.H040725|&20250407EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/07/2025	04/07/2026	581	2,940,000	5062.25		102,606		79,145		158,844			(23,461)				0010
.040725USPX EUR004/07/26|.040725U|&20250407EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/07/2025	04/07/2026	3,706	18,760,000	5062.25		228,872		176,540		326,250			(52,332)				0010
.040725KEEJ EUR004/07/26|.040725K|&20250407EIOS054	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2025	04/07/2026	1,993	275,000	137.98		7,783		6,003		13,036			(1,779)				0010
.Z250704PDLV5E EUR002/22|.Z250704|&20250407EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/07/2025	02/22/2027	983	373,000	379.48		10,183		8,947		8,893			(1,236)				0010
.040725JEEJ EUR004/07/26|.040725J|&20250407EIOS053	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2025	04/07/2026	10,074	1,390,000	137.98		38,364		29,592		64,126			(8,772)				0010
.250704DPDLV5E EUR004/07|.250704D|&20250407EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/07/2025	04/07/2027	3,141	1,180,000	375.73		39,766		35,232		34,748			(4,534)				0010
.040725DEEJ EUR004/07/26|.040725D|&20250407EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2025	04/07/2026	11,777	1,625,000	137.98		36,075		27,826		56,553			(8,249)				0010
.040725CEEJ EUR004/07/26|.040725C|&20250407EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2025	04/07/2026	65,372	9,020,000	137.98		166,870		128,715		245,684			(38,155)				0010
.040725LEEJ EUR004/07/26|.040725L|&20250407EIOS055	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2025	04/07/2026	5,399	745,000	137.98		22,276		17,182		37,422			(5,093)				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)
.N040725SPX EUR004/07/26|.N040725|&20250407EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/07/2025	04/07/2026	2,284	11,560,000	5062.25		471,648		363,806		743,551			(107,842)				0010
.040725VSPX EUR004/07/26|.040725V|&20250407EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/07/2025	04/07/2026	195	985,000	5062.25		16,450		12,688		23,922			(3,761)				0010
.F040725SPX EUR004/07/26|.F040725|&20250407EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/07/2025	04/07/2026	961	4,865,000	5062.25		163,464		126,088		251,295			(37,376)				0010
.E040725SPX EUR004/07/26|.E040725|&20250407EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/07/2025	04/07/2026	450	2,280,000	5062.25		73,644		56,805		112,924			(16,839)				0010
.Y040725SPX EUR004/07/26|.Y040725|&20250407EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/07/2025	04/07/2026	625	3,165,000	5062.25		181,355		139,888		300,255			(41,467)				0010
.040725BEEJ EUR004/07/26|.040725B|&20250407EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2025	04/07/2026	3,624	500,000	137.98		8,350		6,441		11,918			(1,909)				0010
.S250704SPX DIGITAL04/07|.S250704|&20250407EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2025	04/07/2026	306	1,550,000	5062.25		75,377		58,142		108,162			(17,235)				0010
.040825MSGIXCGMS EUR003/|.040825M|&20250408EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/08/2025	03/30/2026	494	156,209	316.09		2,669		2,050		5,676			(618)				0010
.040825LSGIXCGMS EUR003/|.040825L|&20250408EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/08/2025	03/23/2026	528	167,251	316.8		2,692		2,056		5,789			(636)				0010
.040825PSGIXCGMS EUR003/|.040825P|&20250408EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/08/2025	03/22/2027	4,742	1,502,392	316.8		38,651		34,193		59,613			(4,458)				0010
.040825KSGIXCGMS EUR003/|.040825K|&20250408EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/08/2025	03/16/2026	994	313,763	315.52		5,400		4,097		11,742			(1,302)				0010
.040825OSGIXCGMS EUR003/|.040825O|&20250408EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/08/2025	03/15/2027	1,039	327,756	315.52		8,850		7,820		13,792			(1,031)				0010
.040825QSGIXCGMS EUR003/|.040825Q|&20250408EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/08/2025	03/30/2027	1,555	491,586	316.09		13,126		11,629		20,212			(1,497)				0010
.040825RSGIXCGMS EUR004/|.040825R|&20250408EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/08/2025	04/07/2027	3,135	980,365	312.74		30,313		26,894		47,032			(3,419)				0010
.040825NSGIXCGMS EUR004/|.040825N|&20250408EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/08/2025	04/07/2026	2,276	711,834	312.74		15,227		11,778		31,687			(3,449)				0010
.040925GNDX EUR003/16/26|.040925G|&20250409EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/09/2025	03/16/2026	29	571,434	19704.63		27,294		49,422		49,422	22,128						0010
.040925ENDX EUR002/17/26|.040925E|&20250409EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/09/2025	02/17/2026	105	2,322,042	22114.69		47,463		141,298		141,298	93,835						0010
.040925CNDX EUR012/15/25|.040925C|&20250409EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/09/2025	12/15/2025	36	795,480	22096.66		12,979		46,877		46,877	33,898						0010
.040925NNDX EUR004/07/26|.040925N|&20250409EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/09/2025	04/07/2026	65	1,132,994	17430.68		75,143		58,283		103,274			(16,860)				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)
.040925YNDX DIGITAL04/07|.040925Y|&20250409EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/09/2025	04/07/2026	39	680,000	17430.68		40,304		31,260		51,049			(9,043)				0010
.B040925SPX EUR008/21/25|.B040925|&20250409EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/09/2025	08/21/2025	356	2,001,023	5620.85		76,091		29,399		182,732			(46,692)				0010
.040925WNDX DIGITAL03/30|.040925W|&20250409EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/09/2025	03/30/2026	47	900,000	19281.4		43,353		33,405		63,165			(9,948)				0010
.040925JNDX EUR003/30/26|.040925J|&20250409EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/09/2025	03/30/2026	48	925,507	19281.4		45,976		35,427		76,866			(10,550)				0010
.040925BNDX EUR009/08/25|.040925B|&20250409EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/09/2025	09/08/2025	47	877,057	18660.78		48,092		22,122		89,577			(25,970)				0010
.040925XNDX DIGITAL04/07|.040925X|&20250409EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/09/2025	04/07/2026	156	2,720,000	17430.68		161,214		125,042		204,197			(36,173)				0010
.040925HNDX EUR003/23/26|.040925H|&20250409EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/09/2025	03/23/2026	80	1,580,318	19753.97		70,041		53,644		125,046			(16,397)				0010
.040925MNDX EUR004/07/26|.040925M|&20250409EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/09/2025	04/07/2026	258	4,497,115	17430.68		298,261		231,338		409,920			(66,923)				0010
.040925VNDX DIGITAL03/30|.040925V|&20250409EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/09/2025	03/30/2026	186	3,595,000	19281.4		173,171		133,435		252,310			(39,736)				0010
.040925INDX EUR003/30/26|.040925I|&20250409EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/09/2025	03/30/2026	190	3,663,466	19281.4		181,990		140,230		304,263			(41,760)				0010
.040925UNDX DIGITAL03/23|.040925U|&20250409EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/09/2025	03/23/2026	59	1,170,000	19753.97		52,673		40,342		80,614			(12,331)				0010
.040925FNDX EUR002/23/26|.040925F|&20250409EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/09/2025	02/23/2026	56	1,210,388	21614.08		29,603		22,063		76,222			(7,540)				0010
.041125ENDX EUR001/21/26|.041125E|&20250411EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	01/21/2026	270	5,822,958	21566.51		132,686		96,327		369,529			(36,359)				0010
.041125CSPX EUR003/09/26|.041125C|&20250411EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	03/09/2026	1,852	10,686,410	5770.2		393,828		301,374		774,672			(92,453)				0010
.041125BSPX EUR003/09/26|.041125B|&20250411EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	03/09/2026	928	5,354,746	5770.2		172,450		131,966		326,480			(40,484)				0010
.041125ASPX EUR008/14/25|.041125A|&20250411EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	08/14/2025	550	3,000,366	5455.21		129,641		47,142		297,332			(82,499)				0010
.041125DNDX EUR008/21/25|.041125D|&20250411EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	08/21/2025	333	6,601,672	19824.84		242,890		96,777		798,171			(146,114)				0010
.041425MEEJ EUR004/14/26|.041425M|&20250414EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	3,266	460,000	140.829978416275		12,098		9,565		14,817			(2,533)				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)
.041425AEEJ EUR004/07/26|.041425A|&20250414EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/07/2026	5,617	775,000	137.980001267636		26,195		20,603		32,837			(5,592)				0010
.041425BEEJ EUR004/07/26|.041425B|&20250414EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/07/2026	5,834	805,000	137.979996842743		32,603		25,642		40,703			(6,960)				0010
.D041425SPX EUR004/14/26|.D041425|&20250414EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	1,125	6,080,000	5405.97		184,042		145,509		259,918			(38,532)				0010
.L041425SPX EUR004/14/26|.L041425|&20250414EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	627	3,390,000	5405.97		138,143		109,220		198,415			(28,922)				0010
.Y041425SPX EUR004/14/26|.Y041425|&20250414EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	208	1,125,000	5405.97		64,249		50,797		95,545			(13,452)				0010
.F251404SPX DIGITAL04/14|.F251404|&20250414EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	765	4,135,000	5405.97		205,510		162,483		276,857			(43,027)				0010
.V041425SPX EUR004/14/26|.V041425|&20250414EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	1,814	9,805,000	5405.97		505,840		399,934		743,052			(105,906)				0010
.041425NEEJ EUR004/14/26|.041425N|&20250414EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	12,071	1,700,000	140.829995662436		45,900		36,290		56,220			(9,610)				0010
.041425PEEJ EUR004/14/26|.041425P|&20250414EIOS048	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	2,556	360,000	140.829973625676		10,872		8,596		13,080			(2,276)				0010
.041425VEEJ EUR004/14/26|.041425V|&20250414EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	8,509	1,200,000	141.027147725937		36,240		28,653		42,790			(7,587)				0010
.C251404SPX EUR004/14/26|.C251404|&20250414EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	449	2,425,000	5405.97		244,561		193,358		477,439			(51,203)				0010
.041425OEEJ EUR004/14/26|.041425O|&20250414EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	1,775	250,000	140.829995662436		7,475		5,910		9,023			(1,565)				0010
.W041425SPX EUR004/14/26|.W041425|&20250414EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	1,945	10,515,000	5405.97		566,338		447,766		835,949			(118,572)				0010
.P041425SPX EUR004/14/26|.P041425|&20250414EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	165	890,000	5405.97		39,658		31,355		57,355			(8,303)				0010
.I041425SPX EUR004/14/26|.I041425|&20250414EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	2,678	14,475,000	5405.97		499,677		395,061		710,412			(104,616)				0010
.A251404SPX EUR004/14/26|.A251404|&20250414EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	2,270	12,270,000	5405.97		727,611		575,274		1,087,697			(152,337)				0010
.G041425SPX EUR004/14/26|.G041425|&20250414EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	1,897	10,255,000	5405.97		325,801		257,590		461,236			(68,212)				0010
.R041425SPX EUR004/14/26|.R041425|&20250414EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	159	860,000	5405.97		42,372		33,501		61,949			(8,871)				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)
.Q041425SPX EUR004/14/26|.Q041425|&20250414EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	960	5,190,000	5405.97		244,397		355,809		355,809	111,412						0010
.K041425SPX EUR004/14/26|.K041425|&20250414EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	2,637	14,255,000	5405.97		545,967		781,078		781,078	235,111						0010
.F041425SPX EUR004/14/26|.F041425|&20250414EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	176	950,000	5405.97		30,182		42,728		42,728	12,546						0010
.O041425SPX EUR004/14/26|.O041425|&20250414EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	7,326	39,605,000	5405.97		1,764,799		2,552,294		2,552,294	787,495						0010
.H041425SPX EUR004/14/26|.H041425|&20250414EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	235	1,270,000	5405.97		42,037		33,236		59,629			(8,801)				0010
.N041425SPX EUR004/14/26|.N041425|&20250414EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	228	1,235,000	5405.97		51,981		74,847		74,847	22,866						0010
.T041425SPX EUR004/14/26|.T041425|&20250414EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	493	2,665,000	5405.97		137,008		108,323		201,155			(28,685)				0010
.S041425SPX EUR004/14/26|.S041425|&20250414EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	1,423	7,695,000	5405.97		388,136		568,748		568,748	180,612						0010
.041425SEEJ EUR004/14/26|.041425S|&20250414EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	10,221	1,490,000	145.773132413084		26,075		20,616		27,775			(5,459)				0010
.U041425SPX EUR004/14/26|.U041425|&20250414EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	1,829	9,885,000	5405.97		509,967		749,115		749,115	239,148						0010
.041425GEEJ EUR004/14/26|.041425G|&20250414EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	9,089	1,280,000	140.830000310816		28,416		22,467		34,192			(5,949)				0010
.D251404SPX EUR004/14/27|.D251404|&20250414EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2027	511	2,765,000	5405.97		396,833		668,875		668,875	272,042						0010
.041425HEEJ EUR004/14/26|.041425H|&20250414EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	5,397	760,000	140.83000088167		17,860		14,121		21,694			(3,739)				0010
.041425UEEJ EUR004/14/27|.041425U|&20250414EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2027	70,653	9,950,000	140.830000047642		416,905		459,787		459,787	42,882						0010
.B041425SPX EUR004/14/26|.B041425|&20250414EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	560	3,030,000	5405.97		82,477		65,209		115,957			(17,268)				0010
.041425TEEJ EUR004/14/26|.041425T|&20250414EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	115,139	16,215,000	140.829999943399		499,422		592,145		592,145	92,723						0010
.041425EEEJ EUR004/14/26|.041425E|&20250414EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	26,947	3,795,000	140.829999843324		70,587		55,808		82,157			(14,778)				0010
.B251404SPX EUR004/14/26|.B251404|&20250414EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	2,383	12,880,000	5405.97		777,308		1,165,003		1,165,003	387,695						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)
.C041425SPX EUR004/14/26|.C041425|&20250414EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	455	2,460,000	5405.97		73,948		58,465		104,405			(15,482)				0010
.E251404SPX DIGITAL04/14|.E251404|&20250414EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	191	1,035,000	5405.97		51,440		40,670		69,298			(10,770)				0010
.041425FEEJ EUR004/14/26|.041425F|&20250414EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	1,953	275,000	140.830002874468		5,940		4,696		7,099			(1,244)				0010
.041425DEEJ EUR004/14/26|.041425D|&20250414EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	1,882	265,000	140.830003146621		4,691		3,708		5,393			(982)				0010
.X041425SPX EUR004/14/26|.X041425|&20250414EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	573	3,100,000	5405.97		168,020		132,842		248,200			(35,178)				0010
.Z041425SPX EUR004/14/26|.Z041425|&20250414EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	617	3,335,000	5405.97		197,199		155,912		294,669			(41,287)				0010
.041425XSPX EUR004/14/26|.041425X|&20250414EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	215	1,160,000	5405.97		19,894		15,729		27,544			(4,165)				0010
.M041425SPX EUR004/14/26|.M041425|&20250414EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	2,345	12,675,000	5405.97		532,350		420,894		766,323			(111,456)				0010
.041425WSPX EUR004/14/26|.041425W|&20250414EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	2,280	12,327,000	5405.97		149,773		118,416		205,398			(31,357)				0010
.041425LEEJ EUR004/14/26|.041425L|&20250414EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	2,272	320,000	140.830001860276		9,600		7,590		11,576			(2,010)				0010
.041425CEEJ EUR004/14/26|.041425C|&20250414EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	21,622	3,045,000	140.830000221767		33,495		26,482		33,895			(7,013)				0010
.A041425SPX EUR004/14/26|.A041425|&20250414EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	732	3,955,000	5405.97		98,796		78,111		138,441			(20,685)				0010
.E041425SPX EUR004/14/26|.E041425|&20250414EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	1,781	9,630,000	5405.97		305,945		241,890		433,125			(64,055)				0010
.041425QEEJ EUR004/14/26|.041425Q|&20250414EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	3,299	465,000	140.956747103862		14,136		11,176		16,723			(2,960)				0010
.J041425SPX EUR004/14/26|.J041425|&20250414EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	1,323	7,150,000	5405.97		248,320		196,330		353,085			(51,990)				0010
.041425KEEJ EUR004/14/26|.041425K|&20250414EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	11,290	1,590,000	140.829999404528		42,930		33,942		52,632			(8,988)				0010
.041425ZSPX EUR004/14/26|.041425Z|&20250414EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	614	3,320,000	5405.97		77,920		61,606		108,938			(16,314)				0010
.041425REEJ EUR004/14/26|.041425R|&20250414EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	3,693	530,000	143.505769595313		12,137		9,596		13,719			(2,541)				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)
.041425IEEJ EUR004/14/26|.041425I|&20250414EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	11,361	1,600,000	140.82999938114		39,840		31,499		48,621			(8,341)				0010
.041425YSPX EUR004/14/26|.041425Y|&20250414EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	993	5,370,000	5405.97		111,320		88,013		155,008			(23,307)				0010
.041425JEEJ EUR004/14/26|.041425J|&20250414EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026	20,699	2,915,000	140.829999744718		75,790		59,922		92,936			(15,868)				0010
.I251404PDLV5E EUR003/16|.I251404|&20250414EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	04/14/2025	03/16/2026	9,214	3,500,000	379.84		70,700		57,008		57,008	(13,692)						0010
.K251404PDLV5E EUR004/14|.K251404|&20250414EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	04/14/2025	04/14/2026	184,822	69,750,000	377.39		1,674,000		1,402,426		1,402,426	(271,574)						0010
.L251404PDLV5E EUR004/14|.L251404|&20250414EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	04/14/2025	04/14/2027	1,272	480,000	377.39		16,128		14,444		13,118			(1,684)				0010
.H251404PDLV5E EUR002/23|.H251404|&20250414EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	04/14/2025	02/23/2026	2,938	1,115,000	379.48		22,189		16,801		17,933			(5,388)				0010
.J251404PDLV5E EUR004/14|.J251404|&20250414EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	04/14/2025	04/14/2026	2,027	765,000	377.39		18,360		14,516		15,381			(3,844)				0010
.G251404PDLV5E EUR002/23|.G251404|&20250414EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	04/14/2025	02/23/2026	2,108	800,000	379.48		15,920		12,054		12,867			(3,866)				0010
.K042125SPX EUR004/21/26|.K042125|&20250421EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	04/21/2025	04/21/2026	1,622	8,365,000	5158.2		298,631		241,866		460,350			(56,764)				0010
.042125MEEJ EUR004/21/26|.042125M|&20250421EIOS053	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/21/2025	04/21/2026	2,955	420,000	142.11		12,264		9,933		12,726			(2,331)				0010
.X042125SPX EUR004/21/26|.X042125|&20250421EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	04/21/2025	04/21/2026	239	1,235,000	5158.2		68,049		55,114		110,476			(12,935)				0010
.0421250EEJ EUR004/21/26|.0421250|&20250421EIOS055	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/21/2025	04/21/2026	2,885	410,000	142.11		12,341		9,995		12,639			(2,346)				0010
.R042125SPX EUR004/21/26|.R042125|&20250421EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	04/21/2025	04/21/2026	680	3,505,000	5158.2		168,591		136,544		268,339			(32,046)				0010
.H042125SPX EUR004/21/26|.H042125|&20250421EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	04/21/2025	04/21/2026	2,759	14,230,000	5158.2		472,436		382,634		724,040			(89,802)				0010
.042125NEEJ EUR004/21/26|.042125N|&20250421EIOS054	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/21/2025	04/21/2026	6,861	975,000	142.11		29,055		23,532		29,913			(5,523)				0010
.N042125SPX EUR004/21/26|.N042125|&20250421EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	04/21/2025	04/21/2026	1,949	10,055,000	5158.2		394,156		319,234		612,977			(74,922)				0010
.F252104SPX EUR004/21/26|.F252104|&20250421EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	04/21/2025	04/21/2026	485	2,500,000	5158.2		266,750		216,045		621,955			(50,705)				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)
.A252104SPX EUR004/21/26|.A252104|&20250421EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/21/2025	04/21/2026	2,811	14,500,000	5158.2		829,400		671,745		1,354,238			(157,655)				0010
.W252104SPX DIGITAL04/21|.W252104|&20250421EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/21/2025	04/21/2026	566	2,920,000	5158.2		136,948		110,917		196,287			(26,031)				0010
.042125WEEJ EUR004/21/27|.042125W|&20250421EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2025	04/21/2027	2,393	340,000	142.11		14,280		12,927		14,009			(1,353)				0010
.T042125SPX EUR004/21/26|.T042125|&20250421EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/21/2025	04/21/2026	1,235	6,370,000	5158.2		317,226		256,927		506,454			(60,299)				0010
.042125VEEJ EUR004/21/26|.042125V|&20250421EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2025	04/21/2026	8,303	1,180,000	142.11		36,580		29,627		36,733			(6,953)				0010
.042125PEEJ EUR004/21/26|.042125P|&20250421EIOS056	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2025	04/21/2026	2,955	420,000	142.11		12,768		10,341		13,019			(2,427)				0010
.E042125SPX EUR004/21/26|.E042125|&20250421EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/21/2025	04/21/2026	637	3,285,000	5158.2		97,565		79,019		148,045			(18,545)				0010
.042125QEEJ EUR004/07/27|.042125Q|&20250421EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2025	04/07/2027	2,754	380,000	137.98		21,508		19,430		22,473			(2,079)				0010
.V042125SPX EUR004/21/26|.V042125|&20250421EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/21/2025	04/21/2026	1,523	7,855,000	5158.2		407,675		330,183		655,910			(77,492)				0010
.042125REEJ EUR004/14/27|.042125R|&20250421EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2025	04/14/2027	2,982	420,000	140.83		19,152		17,319		19,408			(1,833)				0010
.042125SEEJ EUR004/21/26|.042125S|&20250421EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2025	04/21/2026	3,307	470,000	142.11		14,570		11,801		14,631			(2,770)				0010
.042125DEEJ EUR004/21/26|.042125D|&20250421EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2025	04/21/2026	6,122	870,000	142.11		19,401		15,713		20,315			(3,688)				0010
.D042125SPX EUR004/21/26|.D042125|&20250421EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/21/2025	04/21/2026	264	1,360,000	5158.2		36,856		29,850		55,423			(7,006)				0010
.042125TEEJ EUR004/21/26|.042125T|&20250421EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2025	04/21/2026	2,715	390,000	143.644788		10,257		8,307		9,920			(1,950)				0010
.F042125SPX EUR004/21/26|.F042125|&20250421EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/21/2025	04/21/2026	835	4,305,000	5158.2		131,303		106,344		199,897			(24,958)				0010
.042125CEEJ EUR004/21/26|.042125C|&20250421EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2025	04/21/2026	21,533	3,060,000	142.11		57,222		46,345		58,243			(10,877)				0010
.V252104SPX DIGITAL04/21|.V252104|&20250421EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/21/2025	04/21/2026	142	730,000	5158.2		34,237		27,729		49,072			(6,508)				0010
.S042125SPX EUR004/21/26|.S042125|&20250421EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/21/2025	04/21/2026	489	2,520,000	5158.2		123,984		100,417		197,722			(23,567)				0010
.G042125SPX EUR004/21/26|.G042125|&20250421EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/21/2025	04/21/2026	2,185	11,270,000	5158.2		373,037		302,129		570,977			(70,908)				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)
.042125EEEJ EUR004/21/26|.042125E|&20250421EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2025	04/21/2026	8,902	1,265,000	142.11		31,372		25,409		33,068			(5,963)				0010
.I042125SPX EUR004/21/26|.I042125|&20250421EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/21/2025	04/21/2026	405	2,090,000	5158.2		74,613		60,430		115,019			(14,183)				0010
.042125FEEJ EUR004/21/26|.042125F|&20250421EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2025	04/21/2026	3,800	540,000	142.11		13,824		11,196		14,568			(2,628)				0010
.C042125SPX EUR004/21/26|.C042125|&20250421EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/21/2025	04/21/2026	656	3,385,000	5158.2		83,271		67,443		124,546			(15,828)				0010
.042125GEEJ EUR004/21/26|.042125G|&20250421EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2025	04/21/2026	4,679	665,000	142.11		17,423		14,111		18,325			(3,312)				0010
.A042125SPX EUR004/21/26|.A042125|&20250421EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/21/2025	04/21/2026	680	3,505,000	5158.2		70,801		57,343		104,704			(13,458)				0010
.M042125SPX EUR004/21/26|.M042125|&20250421EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/21/2025	04/21/2026	523	2,700,000	5158.2		105,840		85,722		164,517			(20,118)				0010
.042125JEEJ EUR004/21/26|.042125J|&20250421EIOS050	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2025	04/21/2026	8,796	1,250,000	142.11		36,875		29,866		38,090			(7,009)				0010
.042125HEEJ EUR004/21/26|.042125H|&20250421EIOS048	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2025	04/21/2026	3,413	485,000	142.11		13,144		10,645		13,807			(2,498)				0010
.U042125SPX EUR004/21/26|.U042125|&20250421EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/21/2025	04/21/2026	389	2,005,000	5158.2		104,060		84,280		167,422			(19,780)				0010
.B042125SPX EUR004/21/26|.B042125|&20250421EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/21/2025	04/21/2026	796	4,105,000	5158.2		93,594		75,803		139,548			(17,791)				0010
.042125IEEJ EUR004/21/26|.042125I|&20250421EIOS049	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2025	04/21/2026	2,041	290,000	142.11		8,352		6,764		8,700			(1,588)				0010
.042125YSPX EUR004/21/26|.042125Y|&20250421EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/21/2025	04/21/2026	292	1,505,000	5158.2		24,080		19,503		35,109			(4,577)				0010
.042125ZSPX EUR004/21/26|.042125Z|&20250421EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/21/2025	04/21/2026	209	1,080,000	5158.2		19,116		15,482		27,977			(3,634)				0010
.042125XSPX EUR004/21/26|.042125X|&20250421EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/21/2025	04/21/2026	2,718	14,021,000	5158.2		166,850		135,135		239,777			(31,715)				0010
.042125KEEJ EUR004/21/26|.042125K|&20250421EIOS051	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2025	04/21/2026	2,111	300,000	142.11		8,940		7,241		9,199			(1,699)				0010
.O042125SPX EUR004/21/26|.O042125|&20250421EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/21/2025	04/21/2026	1,383	7,135,000	5158.2		289,681		234,618		451,527			(55,063)				0010
.042125LEEJ EUR004/21/26|.042125L|&20250421EIOS052	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2025	04/21/2026	7,002	995,000	142.11		29,950		24,257		30,696			(5,693)				0010
.042125BEEJ EUR004/21/26|.042125B|&20250421EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2025	04/21/2026	2,850	405,000	142.11		7,088		5,740		7,157			(1,347)				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)
.042125UEEJ EUR004/21/26|.042125U|&20250421EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2025	04/21/2026	8,124	1,195,000	147.098061		21,152		17,131		18,250			(4,021)				0010
.Y042125SPX EUR004/21/26|.Y042125|&20250421EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/21/2025	04/21/2026	778	4,015,000	5158.2		229,257		185,679		373,743			(43,578)				0010
.042125AEEJ EUR004/21/26|.042125A|&20250421EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2025	04/21/2026	25,579	3,635,000	142.11		40,349		32,679		36,225			(7,670)				0010
.252104APDLV5E EUR011/14|.252104A|&20250421EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/21/2025	11/14/2025	1,326	509,000	383.74		4,886		3,938		3,938	(949)						0010
.252104BPDLV5E EUR012/15|.252104B|&20250421EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/21/2025	12/15/2025	1,572	598,000	380.32		8,432		7,502		7,502	(930)						0010
.252104FPDLV5E EUR004/14|.252104F|&20250421EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/21/2025	04/14/2026	3,961	1,495,000	377.39		32,591		30,040		30,040	(2,551)						0010
.252104EPDLV5E EUR003/16|.252104E|&20250421EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/21/2025	03/16/2026	2,238	850,000	379.84		15,300		13,734		13,734	(1,566)						0010
.252104DPDLV5E EUR003/09|.252104D|&20250421EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/21/2025	03/09/2026	7,624	2,912,000	381.96		45,427		35,632		39,392			(9,795)				0010
.Z252104PDLV5E EUR004/21|.Z252104|&20250421EIOS058	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/21/2025	04/21/2026	1,231	463,000	376.03		10,881		8,812		10,182			(2,068)				0010
.042225MMXEA EUR003/30/2|.042225M|&20250422EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	04/22/2025	03/30/2026	109	267,199	2451.37		6,251		5,001		10,474			(1,250)				0010
.042225OMXEA EUR004/14/2|.042225O|&20250422EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	04/22/2025	04/14/2026	119	280,205	2354.66		9,023		7,294		13,116			(1,728)				0010
.252104KPDLV5E EUR004/21|.252104K|&20250421EIV0027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/21/2025	04/21/2027	3,138	1,180,000	376.03		39,766		35,997		34,512			(3,769)				0010
.042225PMXEA EUR004/21/2|.042225P|&20250422EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	04/22/2025	04/21/2026	72	173,858	2414.7		5,209		4,231		8,195			(979)				0010
.252104HPDLV5E EUR004/21|.252104H|&20250421EIV0024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/21/2025	04/21/2026	4,907	1,845,000	376.03		44,280		35,863		41,036			(8,417)				0010
.042225NMXEA EUR004/07/2|.042225N|&20250422EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	04/22/2025	04/07/2026	221	473,590	2142.94		21,318		17,152		24,762			(4,166)				0010
.042225JMXEA EUR004/14/2|.042225J|&20250422EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	04/22/2025	04/14/2026	194	456,804	2354.66		14,701		11,885		21,371			(2,816)				0010
.042225IMXEA EUR004/14/2|.042225I|&20250422EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	04/22/2025	04/14/2026	248	583,956	2354.66		7,936		6,416		10,488			(1,520)				0010
.252104CPDLV5E EUR003/09|.252104C|&20250421EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/21/2025	03/09/2026	2,136	816,000	381.96		12,730		9,985		11,038			(2,745)				0010
.042225KMXEA EUR004/21/2|.042225K|&20250422EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	04/22/2025	04/21/2026	242	584,357	2414.7		7,466		6,063		10,549			(1,402)				0010

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.042225HMXEA EUR004/07/2|.042225H|& 20250422EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	04/22/2025	04/07/2026	390	835,747	2142.94		50,404		40,555		41,215			(9,849)				0010
.042225AMXEA ASIAN03/30/|.042225A|& 20250422EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	04/22/2025	03/30/2026	137	335,838	2451.37		5,686		4,548		10,394			(1,137)				0010
.042225GMXEA EUR004/07/2|.042225G|& 20250422EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	04/22/2025	04/07/2026	465	996,467	2142.94		17,396		13,997		18,911			(3,399)				0010
.252104GPDLV5E EUR004/21|.252104G|&20 250421EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/21/2025	04/21/2026	4,367	1,642,000	376.03		39,408		31,917		36,521			(7,491)				0010
.042225BMXEA ASIAN04/07/|.042225B|& 20250422EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	04/22/2025	04/07/2026	328	702,884	2142.94		34,794		27,995		36,222			(6,799)				0010
.042225FMXEA EUR003/30/2|.042225F|& 20250422EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	04/22/2025	03/30/2026	383	938,875	2451.37		23,574		18,859		39,937			(4,715)				0010
.042225LMXEA EUR004/21/2|.042225L|& 20250422EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	04/22/2025	04/21/2026	325	784,778	2414.7		21,060		17,104		32,623			(3,956)				0010
.Y252104PDLV5E EUR004/21|.Y252104|&20 250421EIOS057	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/21/2025	04/21/2026	891	335,000	376.03		7,169		5,806		6,839			(1,363)				0010
.042225CMXEA ASIAN04/14/|.042225C|& 20250422EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	04/22/2025	04/14/2026	315	741,718	2354.66		23,726		19,181		35,689			(4,545)				0010
.042225EMXEA EUR003/30/2|.042225E|& 20250422EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	04/22/2025	03/30/2026	225	551,558	2451.37		6,273		5,018		9,562			(1,255)				0010
.252104JPDLV5E EUR004/21|.252104J|&20 250421EIV0026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/21/2025	04/21/2027	2,372	892,000	376.03		30,060		27,211		26,089			(2,849)				0010
.252104IPDLV5E EUR003/29|.252104I|&20 250421EIV0025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/21/2025	03/29/2027	1,383	528,000	381.78		13,781		12,432		11,618			(1,349)				0010
.042225DMXEA ASIAN04/21/|.042225D|& 20250422EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	04/22/2025	04/21/2026	125	301,838	2414.7		5,328		4,327		8,395			(1,001)				0010
.042325DNDX EUR004/14/26|.042325D| &20250423EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/23/2025	04/14/2026	51	958,597	18796.02		53,118		87,425		87,425	34,307						0010
.042325GNDX EUR004/21/26|.042325G| &20250423EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/23/2025	04/21/2026	223	3,971,251	17808.3		246,660		200,881		358,752			(45,779)				0010
.042325MNDX DIGITAL04/14|.042325M| &20250423EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/23/2025	04/14/2026	174	3,275,000	18796.02		159,493		129,306		233,003			(30,186)				0010
.042325ONDX DIGITAL04/21|.042325O| &20250423EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/23/2025	04/21/2026	173	3,085,000	17808.3		166,590		135,672		226,983			(30,918)				0010
.042325ENDX EUR004/14/26|.042325E| &20250423EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/23/2025	04/14/2026	307	5,770,378	18796.02		299,512		242,825		488,685			(56,687)				0010
.042325HNDX EUR004/21/26|.042325H| &20250423EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/23/2025	04/21/2026	56	997,265	17808.3		61,942		50,446		90,090			(11,496)				0010

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.042325PNDX DIGITAL04/21|.042325P|&20250423EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/23/2025	04/21/2026	43	770,000	17808.3		41,580		33,863		56,654			(7,717)				0010
.042325NNDX DIGITAL04/14|.042325N|&20250423EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/23/2025	04/14/2026	44	820,000	18796.02		39,934		32,376		58,340			(7,558)				0010
.042325FNDX EUR004/14/26|.042325F|&20250423EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/23/2025	04/14/2026	77	1,447,294	18796.02		75,122		60,904		122,569			(14,218)				0010
.042525JSPX EUR011/21/25|.042525J|&20250425EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/25/2025	11/21/2025	208	1,237,332	5948.71		28,542		19,813		74,380			(8,729)				0010
.042525KSPX EUR002/09/26|.042525K|&20250425EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/25/2025	02/09/2026	213	1,283,536	6025.99		29,626		23,100		65,826			(6,526)				0010
.0042525SPX DIGITAL03/23|.0042525|&20250425EID0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/25/2025	03/23/2026	53	299,909	5667.56		13,526		10,928		19,080			(2,598)				0010
.I042525SPX DIGITAL02/09|.I042525|&20250425EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/25/2025	02/09/2026	142	856,008	6025.99		28,163		21,959		48,142			(6,204)				0010
.M042525SPX DIGITAL03/09|.M042525|&20250425EID0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/25/2025	03/09/2026	81	465,053	5770.2		19,625		15,688		28,947			(3,938)				0010
.0425250SPX EUR002/23/26|.0425250|&20250425EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/25/2025	02/23/2026	197	1,184,587	6013.13		32,219		25,453		71,847			(6,766)				0010
.042525QSPX EUR003/02/26|.042525Q|&20250425EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/25/2025	03/02/2026	142	845,539	5954.5		25,645		20,383		53,505			(5,263)				0010
.J042525SPX DIGITAL02/17|.J042525|&20250425EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/25/2025	02/17/2026	252	1,543,533	6114.63		46,769		36,747		84,895			(10,022)				0010
.042525PSPX EUR003/02/26|.042525P|&20250425EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/25/2025	03/02/2026	312	1,857,804	5954.5		43,365		34,466		83,118			(8,899)				0010
.042525SSPX EUR003/16/26|.042525S|&20250425EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/25/2025	03/16/2026	398	2,244,298	5638.94		104,622		84,089		171,236			(20,533)				0010
.K042525SPX DIGITAL02/23|.K042525|&20250425EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/25/2025	02/23/2026	127	760,709	6013.13		26,092		20,613		43,599			(5,479)				0010
.042525NSPX EUR002/23/26|.042525N|&20250425EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/25/2025	02/23/2026	294	1,767,860	6013.13		36,718		29,007		74,720			(7,711)				0010
.042525RSPX EUR003/16/26|.042525R|&20250425EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/25/2025	03/16/2026	317	1,787,544	5638.94		57,659		46,343		89,063			(11,316)				0010
.L042525SPX DIGITAL03/02|.L042525|&20250425EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/25/2025	03/02/2026	111	662,026	5954.5		24,164		19,205		38,875			(4,959)				0010
.P042525SPX DIGITAL03/30|.P042525|&20250425EID0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/25/2025	03/30/2026	116	649,243	5580.94		30,644		24,881		42,248			(5,763)				0010
.042525XSPX EUR003/30/26|.042525X|&20250425EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/25/2025	03/30/2026	259	1,445,463	5580.94		69,534		56,457		108,525			(13,076)				0010

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.042525LSPX EUR002/17/26|.042525L|&20250425EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/25/2025	02/17/2026	148	904,965	6114.63		15,820		12,430		36,329			(3,390)				0010
.042525USPX EUR003/23/26|.042525U|&20250425EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/25/2025	03/23/2026	343	1,943,973	5667.56		88,106		71,184		145,403			(16,923)				0010
.042525WSPX EUR003/30/26|.042525W|&20250425EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/25/2025	03/30/2026	242	1,350,587	5580.94		43,303		35,160		64,224			(8,144)				0010
.042525VSPX EUR003/30/26|.042525V|&20250425EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/25/2025	03/30/2026	243	1,356,168	5580.94		38,450		31,219		56,471			(7,231)				0010
.042525MSPX EUR002/17/26|.042525M|&20250425EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/25/2025	02/17/2026	415	2,537,571	6114.63		55,569		43,661		138,019			(11,908)				0010
.042525TSPX EUR003/23/26|.042525T|&20250425EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/25/2025	03/23/2026	167	946,483	5667.56		30,621		24,740		47,833			(5,882)				0010
.N042525SPX DIGITAL03/16|.N042525|&20250425EID0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/25/2025	03/16/2026	117	660,103	5638.94		30,035		24,140		42,215			(5,895)				0010
.042525BSPX EUR012/15/25|.042525B|&20250425EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/25/2025	12/15/2025	196	1,190,520	6074.08		21,672		60,926		60,926	39,255						0010
.042525GSPX EUR002/17/26|.042525G|&20250425EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/25/2025	02/17/2026	329	2,011,713	6114.63		44,283		110,271		110,271	65,988						0010
.042525HSPX EUR003/16/26|.042525H|&20250425EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/25/2025	03/16/2026	563	3,174,723	5638.94		119,395		187,924		187,924	68,528						0010
.042525ASPX EUR012/15/25|.042525A|&20250425EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/25/2025	12/15/2025	385	2,338,521	6074.08		39,374		106,863		106,863	67,489						0010
.042525ESPX EUR001/14/26|.042525E|&20250425EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/25/2025	01/14/2026	198	1,156,896	5842.91		39,853		83,195		83,195	43,341						0010
.042525DSPX EUR001/14/26|.042525D|&20250425EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/25/2025	01/14/2026	923	5,393,006	5842.91		150,901		290,835		290,835	139,934						0010
.042525CSPX EUR012/15/25|.042525C|&20250425EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/25/2025	12/15/2025	211	1,281,631	6074.08		25,067		74,061		74,061	48,994						0010
.042525FSPX EUR002/17/26|.042525F|&20250425EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/25/2025	02/17/2026	526	3,216,295	6114.63		62,378		147,358		147,358	84,980						0010
.042525ISPX EUR003/16/26|.042525I|&20250425EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/25/2025	03/16/2026	362	2,041,296	5638.94		96,256		157,952		157,952	61,696						0010
.B042525SPX ASIAN02/23/2|.B042525|&20250425EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/25/2025	02/23/2026	579	3,481,602	6013.13		15,951		12,602		63,166			(3,350)				0010
.F042525SPX ASIAN03/23/2|.F042525|&20250425EIAS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/25/2025	03/23/2026	802	4,545,383	5667.56		63,927		51,649		128,813			(12,279)				0010
.D042525SPX ASIAN03/09/2|.D042525|&20250425EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/25/2025	03/09/2026	789	4,552,688	5770.2		48,121		38,466		120,832			(9,655)				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)
.H042525SPX DIGITAL02/17|.H042525|&20250425EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/25/2025	02/17/2026	63	385,883	6114.63		12,040		9,460		21,828			(2,580)				0010
.G042525SPX ASIAN03/30/2|.G042525|&20250425EIAS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	04/25/2025	03/30/2026	938	5,234,922	5580.94		76,100		61,789		130,236			(14,311)				0010
.C042525SPX ASIAN03/02/2|.C042525|&20250425EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	04/25/2025	03/02/2026	1,164	6,931,038	5954.5		44,022		34,989		149,761			(9,034)				0010
.E042525SPX ASIAN03/16/2|.E042525|&20250425EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	04/25/2025	03/16/2026	834	4,702,876	5638.94		66,011		53,056		125,565			(12,955)				0010
.042825XEEJ EUR004/28/27|.042825X|&20250428EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/28/2025	04/28/2027	4,230	605,000	143.01		26,197		23,965		22,982			(2,231)				0010
.O042825SPX EUR004/28/26|.O042825|&20250428EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	04/28/2025	04/28/2026	1,427	7,887,500	5528.75		320,564		265,812		448,425			(54,752)				0010
.U042825SPX EUR004/28/26|.U042825|&20250428EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	04/28/2025	04/28/2026	1,423	7,869,500	5528.75		419,004		347,438		604,533			(71,565)				0010
.J042825SPX EUR004/28/26|.J042825|&20250428EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	04/28/2025	04/28/2026	3,239	17,905,500	5528.75		615,681		510,523		849,881			(105,158)				0010
.042825PEEJ EUR004/28/26|.042825P|&20250428EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/28/2025	04/28/2026	2,762	395,000	143.01		12,048		9,990		10,880			(2,058)				0010
.Q042825SPX EUR004/28/26|.Q042825|&20250428EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	04/28/2025	04/28/2026	276	1,524,000	5528.75		73,941		61,312		105,385			(12,629)				0010
.042825QEEJ EUR004/28/26|.042825Q|&20250428EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/28/2025	04/28/2026	1,888	270,000	143.01		8,343		6,918		7,474			(1,425)				0010
.R042825SPX EUR004/28/26|.R042825|&20250428EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	04/28/2025	04/28/2026	413	2,284,000	5528.75		114,100		94,611		163,185			(19,488)				0010
.042825OEEJ EUR004/28/26|.042825O|&20250428EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/28/2025	04/28/2026	19,369	2,770,000	143.01		83,654		69,366		75,973			(14,288)				0010
.M042825SPX EUR004/28/26|.M042825|&20250428EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	04/28/2025	04/28/2026	225	1,243,000	5528.75		48,998		40,629		68,353			(8,369)				0010
.G042825SPX EUR004/28/26|.G042825|&20250428EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	04/28/2025	04/28/2026	815	4,504,000	5528.75		138,228		114,619		189,379			(23,609)				0010
.B252804SPX DIGITAL04/28|.B252804|&20250428EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/28/2025	04/28/2026	856	4,732,500	5528.75		240,837		199,702		314,141			(41,135)				0010
.X042825SPX EUR004/28/26|.X042825|&20250428EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	04/28/2025	04/28/2026	551	3,044,500	5528.75		177,884		147,502		260,620			(30,382)				0010
.Z042825SPX EUR004/28/26|.Z042825|&20250428EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	04/28/2025	04/28/2026	1,764	9,753,000	5528.75		579,543		480,558		851,741			(98,985)				0010
.T042825SPX EUR004/28/26|.T042825|&20250428EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	04/28/2025	04/28/2026	1,815	10,035,000	5528.75		512,508		424,972		734,935			(87,536)				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 (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)
.W042825SPX EUR004/28/26|.W042825|&20250428EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	04/28/2025	04/28/2026	264	1,461,000	5528.75		83,772		69,464		122,327			(14,308)				0010
.042825NEEJ EUR004/28/26|.042825N|&20250428EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/28/2025	04/28/2026	3,147	450,000	143.01		13,410		11,120		12,253			(2,290)				0010
.042825WEEJ EUR004/28/26|.042825W|&20250428EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/28/2025	04/28/2026	9,894	1,415,000	143.01		44,573		36,960		39,325			(7,613)				0010
.L042825SPX EUR004/28/26|.L042825|&20250428EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	04/28/2025	04/28/2026	2,727	15,077,000	5528.75		556,613		461,544		772,590			(95,069)				0010
.042825LEEJ EUR004/28/26|.042825L|&20250428EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/28/2025	04/28/2026	5,244	750,000	143.01		22,650		18,781		20,565			(3,869)				0010
.E042825SPX EUR004/28/26|.E042825|&20250428EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	04/28/2025	04/28/2026	539	2,978,500	5528.75		82,814		68,670		112,852			(14,145)				0010
.I042825SPX EUR004/28/26|.I042825|&20250428EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	04/28/2025	04/28/2026	3,275	18,108,000	5528.75		621,702		515,516		858,101			(106,186)				0010
.H042825SPX EUR004/28/26|.H042825|&20250428EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	04/28/2025	04/28/2026	858	4,741,000	5528.75		150,693		124,955		206,970			(25,738)				0010
.042825TEEJ EUR004/28/26|.042825T|&20250428EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/28/2025	04/28/2026	1,913	275,000	143.725048025071		8,030		6,658		6,949			(1,372)				0010
.042825HEEJ EUR004/28/26|.042825H|&20250428EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/28/2025	04/28/2026	8,286	1,185,000	143.01		31,403		26,039		29,378			(5,363)				0010
.042825IEEJ EUR004/28/26|.042825I|&20250428EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/28/2025	04/28/2026	4,021	575,000	143.01		15,813		13,112		14,723			(2,701)				0010
.F042825SPX EUR004/28/26|.F042825|&20250428EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	04/28/2025	04/28/2026	297	1,643,000	5528.75		49,027		40,653		67,063			(8,374)				0010
.042825SEEJ EUR004/28/26|.042825S|&20250428EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/28/2025	04/28/2026	2,937	420,000	143.01		13,230		10,970		11,672			(2,260)				0010
.042825JEEJ EUR004/28/26|.042825J|&20250428EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/28/2025	04/28/2026	3,461	495,000	143.01		14,009		11,616		12,979			(2,393)				0010
.042825AEEJ EUR004/28/26|.042825A|&20250428EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/28/2025	04/28/2026	26,711	3,820,000	143.01		42,784		35,477		34,999			(7,308)				0010
.042825UEEJ EUR004/28/26|.042825U|&20250428EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/28/2025	04/28/2026	1,824	265,000	145.25525623959		6,572		5,450		5,404			(1,122)				0010
.042825KEEJ EUR004/28/26|.042825K|&20250428EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/28/2025	04/28/2026	17,936	2,565,000	143.01		76,694		63,594		69,880			(13,099)				0010
.042825FEEJ EUR004/28/26|.042825F|&20250428EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/28/2025	04/28/2026	6,188	885,000	143.01		21,771		18,053		20,438			(3,718)				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)
.042825REEJ EUR007/21/25|.042825R|&20250428EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2025	07/21/2025	3,107	460,000	148.065670085997		1,794		438		153			(1,356)				0010
.042825ZSPX EUR004/28/26|.042825Z|&20250428EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	04/28/2025	04/28/2026	278	1,538,500	5528.75		27,011		22,398		36,004			(4,614)				0010
.042825EEEJ EUR004/28/26|.042825E|&20250428EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2025	04/28/2026	2,657	380,000	143.01		9,158		7,594		8,582			(1,564)				0010
.A042825SPX EUR004/28/26|.A042825|&20250428EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	04/28/2025	04/28/2026	318	1,758,500	5528.75		36,753		30,475		49,344			(6,277)				0010
.P042825SPX EUR004/28/26|.P042825|&20250428EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	04/28/2025	04/28/2026	1,616	8,935,000	5528.75		373,948		310,078		524,554			(63,870)				0010
.N042825SPX EUR004/28/26|.N042825|&20250428EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	04/28/2025	04/28/2026	584	3,230,500	5528.75		130,664		108,347		182,702			(22,317)				0010
.Y042825SPX EUR004/28/26|.Y042825|&20250428EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	04/28/2025	04/28/2026	645	3,564,500	5528.75		210,259		174,347		308,585			(35,912)				0010
.042825GEEJ EUR004/28/26|.042825G|&20250428EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2025	04/28/2026	2,727	390,000	143.01		10,023		8,311		9,412			(1,712)				0010
.042825YSPX EUR004/28/26|.042825Y|&20250428EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	04/28/2025	04/28/2026	2,162	11,953,900	5528.75		147,451		122,267		194,034			(25,185)				0010
.S042825SPX EUR004/28/26|.S042825|&20250428EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	04/28/2025	04/28/2026	626	3,461,000	5528.75		175,220		145,293		250,986			(29,927)				0010
.B042825SPX EUR004/28/26|.B042825|&20250428EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	04/28/2025	04/28/2026	426	2,356,500	5528.75		55,314		45,867		74,627			(9,448)				0010
.D042825SPX EUR004/28/26|.D042825|&20250428EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	04/28/2025	04/28/2026	375	2,076,000	5528.75		54,935		45,552		74,635			(9,383)				0010
.A252804SPX DIGITAL04/28|.A252804|&20250428EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2025	04/28/2026	214	1,183,000	5528.75		60,203		49,920		78,527			(10,283)				0010
.K042825SPX EUR004/28/26|.K042825|&20250428EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	04/28/2025	04/28/2026	682	3,769,500	5528.75		139,162		115,394		193,160			(23,769)				0010
.042825BEEJ EUR004/28/26|.042825B|&20250428EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2025	04/28/2026	8,601	1,230,000	143.01		21,402		17,747		19,511			(3,655)				0010
.042825DEEJ EUR004/28/26|.042825D|&20250428EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2025	04/28/2026	4,510	645,000	143.01		14,190		11,766		13,240			(2,424)				0010
.042825VEEJ EUR004/28/26|.042825V|&20250428EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2025	04/28/2026	11,115	1,645,000	148.001049		29,775		24,689		21,981			(5,085)				0010
.C042825SPX EUR004/28/26|.C042825|&20250428EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	04/28/2025	04/28/2026	287	1,589,000	5528.75		39,873		33,063		54,039			(6,810)				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)
.V042825SPX EUR004/28/26|.V042825|&20250428EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	04/28/2025	04/28/2026	393	2,172,000	5528.75		116,111		96,279		167,625			(19,832)				0010
.042825MEEJ EUR004/28/26|.042825M|&20250428EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2025	04/28/2026	5,349	765,000	143.01		23,333		19,347		21,081			(3,985)				0010
.042825CEEJ EUR004/28/26|.042825C|&20250428EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2025	04/28/2026	18,495	2,645,000	143.01		49,726		41,233		45,704			(8,493)				0010
.J252804PDLV5E EUR004/28|.J252804|&20250428EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/28/2025	04/28/2027	1,025	388,000	378.39		13,076		11,962		10,190			(1,114)				0010
.C252804PDLV5E EUR004/28|.C252804|&20250428EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/28/2025	04/28/2026	671	254,000	378.39		5,690		4,718		4,662			(972)				0010
.G252804PDLV5E EUR004/28|.G252804|&20250428EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/28/2025	04/28/2026	1,929	730,000	378.39		17,520		14,528		13,951			(2,992)				0010
.H252804PDLV5E EUR004/28|.H252804|&20250428EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/28/2025	04/28/2026	4,968	1,880,000	378.39		45,120		37,414		35,929			(7,706)				0010
.K252804PDLV5E EUR004/28|.K252804|&20250428EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/28/2025	04/28/2027	2,894	1,095,000	378.39		36,902		33,759		28,758			(3,143)				0010
.F252804PDLV5E EUR003/30|.F252804|&20250428EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/28/2025	03/30/2026	5,728	2,187,000	381.78		41,553		33,840		31,371			(7,713)				0010
.E252804PDLV5E EUR002/23|.E252804|&20250428EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/28/2025	02/23/2026	1,115	423,000	379.48		8,672		6,873		6,748			(1,798)				0010
.I252804PDLV5E EUR003/29|.I252804|&20250428EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/28/2025	03/29/2027	2,334	891,000	381.78		25,839		23,544		19,602			(2,295)				0010
.D252804PDLV5E EUR004/28|.D252804|&20250428EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/28/2025	04/28/2026	1,028	389,000	378.39		9,297		7,709		7,422			(1,588)				0010
.G050725SPX EUR005/07/26|.G050725|&20250507EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2026	1,592	8,965,000	5631.28		276,122		235,807		364,891			(40,315)				0010
.S050725SPX EUR005/07/26|.S050725|&20250507EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2026	357	2,010,000	5631.28		98,490		84,110		134,672			(14,380)				0010
.D250705SPX EUR005/07/26|.D250705|&20250507EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2026	3,019	17,000,000	5631.28		1,020,000		871,074		1,429,977			(148,926)				0010
.M050725SPX EUR005/07/26|.M050725|&20250507EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2026	4,522	25,465,000	5631.28		947,298		808,987		1,266,123			(138,311)				0010
.050725YEEJ EUR005/07/27|.050725Y|&20250507EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2025	05/07/2027	2,205	315,000	142.84		13,136		12,179		12,231			(956)				0010
.050725QEEJ EUR005/07/26|.050725Q|&20250507EIOS062	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2025	05/07/2026	5,286	755,000	142.84		22,424		19,150		21,523			(3,274)				0010
.050725XEEJ EUR005/07/26|.050725X|&20250507EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2025	05/07/2026	9,941	1,420,000	142.84		43,594		37,229		40,900			(6,365)				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)
.A250705SPX EUR005/07/26|.A250705|&20250507EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2026	330	1,860,000	5631.28		107,694		91,970		150,525			(15,724)				0010
.050725PEEJ EUR005/07/26|.050725P|&20250507EIOS061	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2025	05/07/2026	16,417	2,345,000	142.84		69,178		59,077		66,530			(10,100)				0010
.K050725SPX EUR005/07/26|.K050725|&20250507EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2026	2,990	16,840,000	5631.28		584,348		499,030		775,970			(85,318)				0010
.Y050725SPX EUR005/07/26|.Y050725|&20250507EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2026	2,472	13,920,000	5631.28		748,896		639,553		1,035,645			(109,343)				0010
.U050725SPX EUR005/07/26|.U050725|&20250507EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2026	2,263	12,745,000	5631.28		652,544		557,269		897,427			(95,275)				0010
.050725REEJ EUR005/07/26|.050725R|&20250507EIOS063	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2025	05/07/2026	3,920	560,000	142.84		16,856		14,395		16,055			(2,461)				0010
.050725SEEJ EUR005/07/26|.050725S|&20250507EIOS064	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2025	05/07/2026	2,065	295,000	142.84		8,614		7,356		8,323			(1,258)				0010
.250705CSPX DIGITAL05/07|.250705C|&20250507EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	05/07/2025	05/07/2026	1,280	7,208,000	5631.28		374,732		320,019		468,092			(54,713)				0010
.050725AEEJ EUR002/23/26|.050725A|&20250507EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2025	02/23/2026	2,220	320,000	144.12		7,520		6,146		6,744			(1,374)				0010
.N050725SPX EUR005/07/26|.N050725|&20250507EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2026	3,513	19,785,000	5631.28		809,207		691,058		1,088,712			(118,149)				0010
.050725TEEJ EUR003/01/27|.050725T|&20250507EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2025	03/01/2027	2,342	335,000	143.05		13,266		12,202		12,218			(1,064)				0010
.050725CEEJ EUR005/07/26|.050725C|&20250507EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2025	05/07/2026	7,176	1,025,000	142.84		17,425		14,881		16,473			(2,544)				0010
.050725OEEJ EUR005/07/26|.050725O|&20250507EIOS059	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2025	05/07/2026	980	140,000	142.84		4,214		3,599		4,014			(615)				0010
.A050725SPX EUR005/07/26|.A050725|&20250507EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2026	355	1,997,000	5631.28		36,545		31,209		47,204			(5,336)				0010
.B250705SPX EUR005/07/26|.B250705|&20250507EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2026	837	4,714,500	5631.28		281,927		240,764		395,092			(41,163)				0010
.B050725SPX EUR005/07/26|.B050725|&20250507EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2026	644	3,624,000	5631.28		77,916		66,540		101,077			(11,376)				0010
.050725BEEJ EUR005/07/26|.050725B|&20250507EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2025	05/07/2026	25,483	3,640,000	142.84		40,040		34,194		33,842			(5,846)				0010
.050725MEEJ EUR005/07/26|.050725M|&20250507EIOS057	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2025	05/07/2026	4,095	585,000	142.84		17,258		14,738		16,597			(2,520)				0010
.050725NEEJ EUR005/07/26|.050725N|&20250507EIOS058	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2025	05/07/2026	6,616	945,000	142.84		28,067		23,969		26,937			(4,098)				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></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>.050725DEEJ EUR005/07/26|.050725D|&20250507EIOS048</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank</td><td>7H6GLXDRUGQFU57RNE97</td><td>05/07/2025</td><td>05/07/2026</td><td>18,797</td><td>2,685,000</td><td>142.84</td><td></td><td>49,673</td><td></td><td>42,420</td><td></td><td>47,316</td><td></td><td></td><td>(7,253)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.050725ZSPX EUR005/07/26|.050725Z|&20250507EIOS001</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Societe Generale</td><td>02RNE8IBXP4R0TD8PU41</td><td>05/07/2025</td><td>05/07/2026</td><td>2,884</td><td>16,238,950</td><td>5631.28</td><td></td><td>201,363</td><td></td><td>171,963</td><td></td><td>257,152</td><td></td><td></td><td>(29,400)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.050725FEEJ EUR005/07/26|.050725F|&20250507EIOS050</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank</td><td>7H6GLXDRUGQFU57RNE97</td><td>05/07/2025</td><td>05/07/2026</td><td>2,065</td><td>295,000</td><td>142.84</td><td></td><td>6,490</td><td></td><td>5,542</td><td></td><td>6,344</td><td></td><td></td><td>(948)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.Z050725SPX EUR005/07/26|.Z050725|&20250507EIOS027</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Societe Generale</td><td>02RNE8IBXP4R0TD8PU41</td><td>05/07/2025</td><td>05/07/2026</td><td>618</td><td>3,480,000</td><td>5631.28</td><td></td><td>187,224</td><td></td><td>159,888</td><td></td><td>258,911</td><td></td><td></td><td>(27,336)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.050725LEEJ EUR005/07/26|.050725L|&20250507EIOS056</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank</td><td>7H6GLXDRUGQFU57RNE97</td><td>05/07/2025</td><td>05/07/2026</td><td>25,238</td><td>3,605,000</td><td>142.84</td><td></td><td>105,266</td><td></td><td>89,897</td><td></td><td>101,560</td><td></td><td></td><td>(15,369)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.050725GEEJ EUR005/07/26|.050725G|&20250507EIOS051</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank</td><td>7H6GLXDRUGQFU57RNE97</td><td>05/07/2025</td><td>05/07/2026</td><td>3,150</td><td>450,000</td><td>142.84</td><td></td><td>10,620</td><td></td><td>9,069</td><td></td><td>10,439</td><td></td><td></td><td>(1,551)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.T050725SPX EUR005/07/26|.T050725|&20250507EIOS021</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Societe Generale</td><td>02RNE8IBXP4R0TD8PU41</td><td>05/07/2025</td><td>05/07/2026</td><td>281</td><td>1,583,500</td><td>5631.28</td><td></td><td>79,175</td><td></td><td>67,615</td><td></td><td>108,520</td><td></td><td></td><td>(11,560)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.E050725SPX EUR005/07/26|.E050725|&20250507EIOS006</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Societe Generale</td><td>02RNE8IBXP4R0TD8PU41</td><td>05/07/2025</td><td>05/07/2026</td><td>510</td><td>2,874,500</td><td>5631.28</td><td></td><td>81,061</td><td></td><td>69,226</td><td></td><td>106,711</td><td></td><td></td><td>(11,835)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.V050725SPX EUR005/07/26|.V050725|&20250507EIOS023</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Societe Generale</td><td>02RNE8IBXP4R0TD8PU41</td><td>05/07/2025</td><td>05/07/2026</td><td>374</td><td>2,105,000</td><td>5631.28</td><td></td><td>108,408</td><td></td><td>92,579</td><td></td><td>149,378</td><td></td><td></td><td>(15,828)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.C050725SPX EUR005/07/26|.C050725|&20250507EIOS004</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Societe Generale</td><td>02RNE8IBXP4R0TD8PU41</td><td>05/07/2025</td><td>05/07/2026</td><td>405</td><td>2,282,500</td><td>5631.28</td><td></td><td>54,552</td><td></td><td>46,587</td><td></td><td>71,168</td><td></td><td></td><td>(7,965)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.L050725SPX EUR005/07/26|.L050725|&20250507EIOS013</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Societe Generale</td><td>02RNE8IBXP4R0TD8PU41</td><td>05/07/2025</td><td>05/07/2026</td><td>1,130</td><td>6,366,000</td><td>5631.28</td><td></td><td>236,815</td><td></td><td>202,239</td><td></td><td>316,518</td><td></td><td></td><td>(34,576)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.0050725SPX EUR005/07/26|.0050725|&20250507EIOS016</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Societe Generale</td><td>02RNE8IBXP4R0TD8PU41</td><td>05/07/2025</td><td>05/07/2026</td><td>991</td><td>5,578,000</td><td>5631.28</td><td></td><td>228,140</td><td></td><td>194,830</td><td></td><td>306,956</td><td></td><td></td><td>(33,310)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.050725KEEJ EUR005/07/26|.050725K|&20250507EIOS055</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank</td><td>7H6GLXDRUGQFU57RNE97</td><td>05/07/2025</td><td>05/07/2026</td><td>1,855</td><td>265,000</td><td>142.84</td><td></td><td>7,129</td><td></td><td>6,088</td><td></td><td>7,003</td><td></td><td></td><td>(1,041)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.D050725SPX EUR005/07/26|.D050725|&20250507EIOS005</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Societe Generale</td><td>02RNE8IBXP4R0TD8PU41</td><td>05/07/2025</td><td>05/07/2026</td><td>610</td><td>3,436,500</td><td>5631.28</td><td></td><td>89,693</td><td></td><td>76,597</td><td></td><td>117,641</td><td></td><td></td><td>(13,096)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.250705BSPX DIGITAL05/07|.250705B|&20250507EID0002</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Goldman Sachs Intern</td><td>W22LROWP2IHZNBB6K528</td><td>05/07/2025</td><td>05/07/2026</td><td>320</td><td>1,802,000</td><td>5631.28</td><td></td><td>93,683</td><td></td><td>80,005</td><td></td><td>117,023</td><td></td><td></td><td>(13,678)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.050725JEEJ EUR005/07/26|.050725J|&20250507EIOS054</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank</td><td>7H6GLXDRUGQFU57RNE97</td><td>05/07/2025</td><td>05/07/2026</td><td>28,003</td><td>4,000,000</td><td>142.84</td><td></td><td>103,600</td><td></td><td>88,474</td><td></td><td>101,967</td><td></td><td></td><td>(15,126)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.050725UEEJ EUR005/07/26|.050725U|&20250507EIV0011</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank</td><td>7H6GLXDRUGQFU57RNE97</td><td>05/07/2025</td><td>05/07/2026</td><td>5,593</td><td>800,000</td><td>143.039976</td><td></td><td>24,000</td><td></td><td>20,496</td><td></td><td>22,458</td><td></td><td></td><td>(3,504)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.050725IEEJ EUR005/07/26|.050725I|&20250507EIOS053</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank</td><td>7H6GLXDRUGQFU57RNE97</td><td>05/07/2025</td><td>05/07/2026</td><td>2,240</td><td>320,000</td><td>142.84</td><td></td><td>8,096</td><td></td><td>6,914</td><td></td><td>7,988</td><td></td><td></td><td>(1,182)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.F050725SPX EUR005/07/26|.F050725|&20250507EIOS007</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>Societe Generale</td><td>02RNE8IBXP4R0TD8PU41</td><td>05/07/2025</td><td>05/07/2026</td><td>1,034</td><td>5,820,000</td><td>5631.28</td><td></td><td>178,674</td><td></td><td>152,587</td><td></td><td>236,010</td><td></td><td></td><td>(26,087)</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)
.050725VEEJ EUR005/07/26|.050725V|&20250507EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2025	05/07/2026	2,200	320,000	145.48254		7,360		6,285		6,438			(1,075)				0010
.050725HEEJ EUR005/07/26|.050725H|&20250507EIOS052	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2025	05/07/2026	2,310	330,000	142.84		8,151		6,961		8,040			(1,190)				0010
.J050725SPX EUR005/07/26|.J050725|&20250507EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2026	2,892	16,287,500	5631.28		565,176		482,657		750,512			(82,519)				0010
.050725WEEJ EUR005/07/26|.050725W|&20250507EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2025	05/07/2026	10,687	1,580,000	147.8394		27,650		23,613		22,254			(4,037)				0010
.Q050725SPX EUR005/07/26|.Q050725|&20250507EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2026	1,148	6,463,500	5631.28		272,760		232,935		367,795			(39,824)				0010
.H050725SPX EUR005/07/26|.H050725|&20250507EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2026	605	3,408,000	5631.28		109,056		93,133		144,507			(15,923)				0010
.050725EEEJ EUR005/07/26|.050725E|&20250507EIOS049	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2025	05/07/2026	2,625	375,000	142.84		7,613		6,501		7,355			(1,111)				0010
.I050725SPX EUR005/07/26|.I050725|&20250507EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2026	819	4,613,500	5631.28		153,630		131,199		204,124			(22,431)				0010
.250705MPDLV5E EUR005/07|.250705M|&20250507EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/07/2025	05/07/2027	5,941	2,250,000	378.71		75,825		70,305		58,490			(5,520)				0010
.250705IPDLV5E EUR005/07|.250705I|&20250507EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/07/2025	05/07/2026	9,242	3,500,000	378.71		83,300		71,138		66,212			(12,162)				0010
.250705FPDLV5E EUR003/16|.250705F|&20250507EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/07/2025	03/16/2026	4,257	1,617,000	379.84		33,472		27,768		26,099			(5,704)				0010
.250705EPDLV5E EUR005/07|.250705E|&20250507EIOS060	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/07/2025	05/07/2026	1,299	492,000	378.71		11,562		9,874		9,265			(1,688)				0010
.250705JPDLV5E EUR003/15|.250705J|&20250507EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/07/2025	03/15/2027	2,383	905,000	379.84		28,236		26,019		21,627			(2,217)				0010
.250705LPDLV5E EUR005/07|.250705L|&20250507EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/07/2025	05/07/2027	2,540	962,000	378.71		32,419		30,059		25,008			(2,360)				0010
.250705HPDLV5E EUR005/07|.250705H|&20250507EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/07/2025	05/07/2026	5,469	2,071,000	378.71		49,290		42,093		39,178			(7,197)				0010
.250705KPDLV5E EUR004/14|.250705K|&20250507EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/07/2025	04/14/2027	1,876	708,000	377.39		24,780		22,917		19,315			(1,863)				0010
.250705GPDLV5E EUR004/14|.250705G|&20250507EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/07/2025	04/14/2026	1,227	463,000	377.39		11,482		9,693		9,293			(1,790)				0010
.050925ANDX EUR005/07/26|.050925A|&20250509EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/07/2026	72	1,430,494	19867.97		75,083		64,835		106,834			(10,248)				0010
.050925RNDX DIGITAL05/07|.050925R|&20250509EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/09/2025	05/07/2026	49	965,000	19867.97		48,540		41,914		63,919			(6,625)				0010

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.050925CNDX EUR005/07/26|.050925C|&20250509EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/07/2026	217	4,311,349	19867.97		232,453		200,725		331,441			(31,728)				0010
.050925SNDX DIGITAL05/07|.050925S|&20250509EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/09/2025	05/07/2026	194	3,855,000	19867.97		193,907		167,440		255,347			(26,466)				0010
.050925DNDX EUR005/07/26|.050925D|&20250509EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/07/2026	34	675,511	19867.97		39,969		34,514		57,451			(5,455)				0010
.050925BNDX EUR005/07/26|.050925B|&20250509EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/07/2026	27	536,435	19867.97		27,759		23,970		39,454			(3,789)				0010
.N051425SPX EUR005/14/26|.N051425|&20250514EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	8,202	48,330,000	5892.58		2,200,948		2,643,669		2,643,669	442,720						0010
.051425NEEJ EUR005/14/26|.051425N|&20250514EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	113,846	16,190,000	142.21		495,414		511,078		511,078	15,664						0010
.G051425SPX EUR005/14/26|.G051425|&20250514EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	2,182	12,855,000	5892.58		506,873		603,582		603,582	96,710						0010
.R051425SPX EUR005/14/26|.R051425|&20250514EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	1,082	6,375,000	5892.58		326,336		396,163		396,163	69,827						0010
.A251405SPX EUR005/14/26|.A251405|&20250514EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	2,537	14,950,000	5892.58		899,990		1,110,898		1,110,898	210,908						0010
.051425YSPX EUR005/14/26|.051425Y|&20250514EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	311	1,830,000	5892.58		60,408		71,403		71,403	10,995						0010
.0051425SPX EUR005/14/26|.0051425|&20250514EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	574	3,380,000	5892.58		163,457		197,313		197,313	33,856						0010
.L051425SPX EUR005/14/26|.L051425|&20250514EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	220	1,295,000	5892.58		55,840		66,823		66,823	10,983						0010
.U051425SPX EUR005/14/26|.U051425|&20250514EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	577	3,400,000	5892.58		177,684		216,204		216,204	38,520						0010
.0514250EEJ EUR005/14/27|.0514250|&20250514EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2027	74,221	10,555,000	142.21		440,144		436,433		436,433	(3,710)						0010
.H251405SPX EUR005/14/27|.H251405|&20250514EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2027	462	2,725,000	5892.58		371,363		450,551		450,551	79,188						0010
.I051425SPX EUR005/14/26|.I051425|&20250514EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	1,962	11,560,000	5892.58		456,389		398,554		543,504			(57,834)				0010
.S051425SPX EUR005/14/26|.S051425|&20250514EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	608	3,585,000	5892.58		183,516		160,261		222,784			(23,255)				0010
.D051425SPX EUR005/14/26|.D051425|&20250514EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	1,743	10,270,000	5892.58		379,374		331,299		450,382			(48,075)				0010
.051425QEEJ EUR005/14/26|.051425Q|&20250514EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	8,470	1,205,000	142.266884		36,753		32,095		37,774			(4,657)				0010

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.051425XSPX EUR005/14/26|.051425X|&20250514EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	632	3,725,000	5892.58		118,306		103,314		139,677			(14,992)				0010
.D251405SPX EQFWD01/07/2|.D251405|SPX EQFWD 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	01/07/2026	1,527	9,000,000	5892.58		609,210		490,466		880,213			(118,744)				0010
.051425PEEJ EUR005/14/27|.051425P|&20250514EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2027	2,356	335,000	142.21		13,970		13,087		13,852			(883)				0010
.M251405SPX DIGITAL05/14|.M251405|&20250514EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	683	4,022,000	5892.58		214,735		187,523		243,685			(27,212)				0010
.051425IEEJ EUR005/14/26|.051425I|&20250514EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	2,567	365,000	142.21		10,695		9,339		11,276			(1,355)				0010
.B251405SPX EUR005/14/26|.B251405|&20250514EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	2,440	14,380,000	5892.58		865,676		755,976		1,068,543			(109,700)				0010
.W051425SPX EUR005/14/26|.W051425|&20250514EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	1,115	6,570,000	5892.58		357,211		311,945		436,477			(45,266)				0010
.V051425SPX EUR005/14/26|.V051425|&20250514EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	1,588	9,355,000	5892.58		488,892		426,939		594,879			(61,953)				0010
.P051425SPX EUR005/14/26|.P051425|&20250514EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	241	1,420,000	5892.58		70,858		61,879		85,767			(8,979)				0010
.A051425SPX EUR005/14/26|.A051425|&20250514EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	771	4,545,000	5892.58		160,984		140,584		190,758			(20,400)				0010
.K051425SPX EUR005/14/26|.K051425|&20250514EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	1,610	9,485,000	5892.58		397,042		346,728		474,269			(50,314)				0010
.051425JEEJ EUR005/14/26|.051425J|&20250514EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	12,693	1,805,000	142.21		53,248		46,500		55,962			(6,748)				0010
.G251405SPX EUR005/14/26|.G251405|&20250514EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	352	2,075,000	5892.58		183,928		160,620		247,093			(23,308)				0010
.051425KEEJ EUR005/14/26|.051425K|&20250514EIOS048	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	3,551	505,000	142.21		15,201		13,274		15,851			(1,926)				0010
.F051425SPX EUR005/14/26|.F051425|&20250514EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	753	4,440,000	5892.58		169,697		148,193		201,760			(21,504)				0010
.Y051425SPX EUR005/14/26|.Y051425|&20250514EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	205	1,210,000	5892.58		70,579		61,635		86,884			(8,944)				0010
.051425RSPX EUR005/14/26|.051425R|&20250514EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	2,216	13,055,000	5892.58		167,757		146,498		192,104			(21,258)				0010
.F251405SPX EUR005/14/26|.F251405|&20250514EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	153	900,000	5892.58		79,776		69,667		107,173			(10,109)				0010
.C051425SPX EUR005/14/26|.C051425|&20250514EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	484	2,850,000	5892.58		105,279		91,938		124,984			(13,341)				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)
.T051425SPX EUR005/14/26|.T051425|&20250514EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	397	2,340,000	5892.58		122,359		106,853		148,799			(15,506)				0010
.051425DEEJ EUR005/14/26|.051425D|&20250514EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	5,661	805,000	142.21		18,757		16,380		19,862			(2,377)				0010
.051425GEEJ EUR005/14/26|.051425G|&20250514EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	11,954	1,700,000	142.21		49,470		43,201		52,295			(6,269)				0010
.051425SSPX EUR005/14/26|.051425S|&20250514EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	269	1,585,000	5892.58		30,258		26,423		34,999			(3,834)				0010
.051425FEEJ EUR005/14/26|.051425F|&20250514EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	17,474	2,485,000	142.21		64,362		56,206		68,552			(8,156)				0010
.051425EEEJ EUR005/14/26|.051425E|&20250514EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	8,262	1,175,000	142.21		28,318		24,729		29,996			(3,588)				0010
.B051425SPX EUR005/14/26|.B051425|&20250514EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	1,571	9,255,000	5892.58		329,941		288,130		391,056			(41,811)				0010
.051425HEEJ EUR005/14/26|.051425H|&20250514EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	9,598	1,365,000	142.21		40,541		35,403		42,558			(5,137)				0010
.051425ZSPX EUR005/14/26|.051425Z|&20250514EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	409	2,410,000	5892.58		82,518		72,062		97,647			(10,457)				0010
.051425LEEJ EUR005/14/26|.051425L|&20250514EIVO010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	4,286	610,000	142.323768		18,483		16,141		18,988			(2,342)				0010
.M051425SPX EUR005/14/26|.M051425|&20250514EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	1,510	8,900,000	5892.58		384,213		335,525		459,795			(48,688)				0010
.Z051425SPX EUR005/14/26|.Z051425|&20250514EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	662	3,900,000	5892.58		234,234		204,551		289,050			(29,683)				0010
.051425WSPX EUR005/14/26|.051425W|&20250514EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	759	4,475,000	5892.58		140,963		123,099		166,373			(17,863)				0010
.H051425SPX EUR005/14/26|.H051425|&20250514EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	490	2,890,000	5892.58		114,097		99,639		135,876			(14,459)				0010
.J051425SPX EUR005/14/26|.J051425|&20250514EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	519	3,060,000	5892.58		128,030		111,806		152,926			(16,224)				0010
.L251405SPX DIGITAL05/14|.L251405|&20250514EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	171	1,005,000	5892.58		53,657		46,857		60,891			(6,800)				0010
.051425USPX EUR005/14/26|.051425U|&20250514EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	541	3,190,000	5892.58		81,281		70,981		94,979			(10,300)				0010
.051425CEEJ EUR005/14/26|.051425C|&20250514EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	23,803	3,385,000	142.21		62,623		54,687		63,736			(7,936)				0010
.051425TSPX EUR005/14/26|.051425T|&20250514EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	711	4,190,000	5892.58		91,803		80,169		106,703			(11,633)				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)
.Q051425SPX EUR005/14/26|.Q051425|&20250514EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	304	1,790,000	5892.58		90,574		79,096		109,836			(11,478)				0010
.X051425SPX EUR005/14/26|.X051425|&20250514EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	354	2,085,000	5892.58		114,279		99,797		139,759			(14,482)				0010
.051425MEEJ EUR005/14/26|.051425M|&20250514EIVO011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	7,708	1,135,000	147.244234		19,636		17,147		17,918			(2,488)				0010
.051425VSPX EUR005/14/26|.051425V|&20250514EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	356	2,100,000	5892.58		58,842		51,385		69,040			(7,457)				0010
.E051425SPX EUR005/14/26|.E051425|&20250514EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	202	1,190,000	5892.58		45,482		39,718		54,075			(5,764)				0010
.051425AEEJ EUR005/14/26|.051425A|&20250514EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	25,912	3,685,000	142.21		40,535		35,398		36,201			(5,137)				0010
.051425BEEJ EUR005/14/26|.051425B|&20250514EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026	7,770	1,105,000	142.21		19,006		16,598		19,119			(2,408)				0010
.P251405PDLV5E EUR005/14|.P251405|&20250514EIVO016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/14/2025	05/14/2026	152,391	57,139,000	374.95		1,354,194		1,395,769		1,395,769	41,574						0010
.W251405PDLV5E EUR004/14|.W251405|&20250514EIVO023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/14/2025	04/14/2027	2,104	794,000	377.39		23,661		22,102		21,796			(1,559)				0010
.Q251405PDLV5E EUR004/14|.Q251405|&20250514EIVO017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/14/2025	04/14/2026	3,278	1,237,000	377.39		24,369		21,003		24,983			(3,366)				0010
.Z251405PDLV5E EUR005/14|.Z251405|&20250514EIVO026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/14/2025	05/14/2027	2,368	887,796	374.95		29,830		27,945		27,588			(1,885)				0010
.0251405PDLV5E EUR005/14|.0251405|&20250514EIOS050	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/14/2025	05/14/2026	757	284,000	374.95		6,702		5,853		6,923			(849)				0010
.S251405PDLV5E EUR004/21|.S251405|&20250514EIVO019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/14/2025	04/21/2026	1,957	736,000	376.03		15,898		13,747		16,384			(2,151)				0010
.U251405PDLV5E EUR005/14|.U251405|&20250514EIVO021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/14/2025	05/14/2026	4,421	1,657,656	374.95		39,286		34,308		40,493			(4,978)				0010
.V251405PDLV5E EUR004/07|.V251405|&20250514EIVO022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/14/2025	04/07/2027	1,046	393,000	375.73		12,419		11,592		11,574			(827)				0010
.051525FSGIXCGMS EUR004/|.051525F|&20250515EIVO006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/15/2025	04/21/2027	3,300	1,046,540	317.09		38,450		36,095		41,279			(2,355)				0010
.051525BSGIXCGMS EUR004/|.051525B|&20250515EIVO002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/15/2025	04/21/2026	1,144	362,599	317.09		9,960		8,689		12,511			(1,271)				0010
.051525CSGIXCGMS EUR005/|.051525C|&20250515EIVO003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/15/2025	05/07/2026	2,771	886,674	320.04		20,862		18,321		25,539			(2,541)				0010
.X251405PDLV5E EUR004/14|.X251405|&20250514EIVO024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/14/2025	04/14/2027	1,306	493,000	377.39		14,691		13,723		13,533			(968)				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)
.051525ESGIXCGMS EUR004/|.051525E|&2025 0515EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	05/15/2025	04/14/2027	3,689	1,168,429	316.71		43,423		40,736		46,834			(2,687)				0010
.N251405PDLV5E EUR005/14|.N251405|&20 250514EIOS049	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/14/2025	05/14/2026	1,141	428,000	374.95		8,860		7,737		9,223			(1,123)				0010
.T251405PDLV5E EUR005/14|.T251405|&20 250514EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/14/2025	05/14/2026	1,227	459,910	374.95		10,900		9,519		11,235			(1,381)				0010
.051525DSGIXCGMS EUR005/|.051525D|&2025 0515EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	05/15/2025	05/14/2026	759	241,723	318.64		6,243		5,498		7,660			(746)				0010
.051525ASGIXCGMS EUR004/|.051525A|&2025 0515EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	05/15/2025	04/14/2026	906	286,841	316.71		7,997		6,955		10,099			(1,042)				0010
.Y251405PDLV5E EUR005/14|.Y251405|&20 250514EIV0025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/14/2025	05/14/2027	1,181	442,890	374.95		14,881		13,941		13,763			(940)				0010
.R251405PDLV5E EUR004/14|.R251405|&20 250514EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/14/2025	04/14/2026	1,325	500,000	377.39		9,850		8,489		10,098			(1,361)				0010
.M252105SPX EUR005/21/27|.M252105| &20250521EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2025	05/21/2027	183	1,070,500	5844.61		147,269		139,379		185,328			(7,889)				0010
.052125REEJ EUR005/21/26|.052125R| &20250521EIOS063	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2025	05/21/2026	7,211	1,030,000	142.84		31,209		27,856		30,018			(3,353)				0010
.I052125SPX EUR005/21/26|.I052125| &20250521EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2025	05/21/2026	2,247	13,130,000	5844.61		486,335		434,084		584,092			(52,251)				0010
.052125WEEJ EUR005/21/26|.052125W| &20250521EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2025	05/21/2026	8,678	1,240,000	142.882852		38,192		34,089		36,140			(4,103)				0010
.052125PEEJ EUR005/21/26|.052125P| &20250521EIOS061	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2025	05/21/2026	13,022	1,860,000	142.84		55,242		49,307		53,571			(5,935)				0010
.B252105SPX EUR005/21/26|.B252105| &20250521EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2025	05/21/2026	607	3,550,000	5844.61		195,250		174,273		241,002			(20,977)				0010
.0521250EEJ EUR005/21/26|.0521250| &20250521EIOS060	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2025	05/21/2026	1,855	265,000	142.84		7,765		6,930		7,568			(834)				0010
.052125XEEJ EQFWD05/21/2|.052125X| EEJ EQFWD 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2025	05/21/2026	10,150	1,450,000	142.86		14,500		12,942		42,311			(1,558)				0010
.U052125SPX EUR005/21/26|.U052125| &20250521EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2025	05/21/2026	312	1,825,000	5844.61		91,944		82,065		112,386			(9,878)				0010
.K052125SPX EUR005/21/26|.K052125| &20250521EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2025	05/21/2026	2,028	11,855,000	5844.61		471,355		420,713		567,670			(50,641)				0010
.L252105SPX EUR005/21/26|.L252105| &20250521EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2025	05/21/2026	269	1,570,000	5844.61		143,467		128,053		199,785			(15,414)				0010
.052125QEEJ EUR005/21/26|.052125Q| &20250521EIOS062	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2025	05/21/2026	6,686	955,000	142.84		28,650		25,572		27,651			(3,078)				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)
.252105FSPX DIGITAL05/21|.252105F|&20250521EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2025	05/21/2026	607	3,550,000	5844.61		186,375		166,351		213,244			(20,024)				0010
.D252105SPX EUR005/21/26|.D252105|&20250521EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2025	05/21/2026	778	4,545,000	5844.61		276,472		246,769		346,159			(29,704)				0010
.F052125SPX EUR005/21/26|.F052125|&20250521EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2025	05/21/2026	466	2,725,000	5844.61		86,410		77,126		102,875			(9,284)				0010
.Z052125SPX EUR005/21/26|.Z052125|&20250521EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2025	05/21/2026	1,505	8,795,000	5844.61		464,816		414,877		571,085			(49,939)				0010
.N052125SPX EUR005/21/26|.N052125|&20250521EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2025	05/21/2026	1,591	9,300,000	5844.61		391,251		349,216		472,504			(42,035)				0010
.052125VEEJ EUR005/21/27|.052125V|&20250521EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2025	05/21/2027	2,800	400,000	142.84		16,840		15,938		15,658			(902)				0010
.052125AEEJ EUR005/14/26|.052125A|&20250521EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2025	05/14/2026	4,500	640,000	142.21		20,928		18,635		19,969			(2,293)				0010
.X052125SPX EUR005/21/26|.X052125|&20250521EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2025	05/21/2026	831	4,855,000	5844.61		251,246		224,253		307,975			(26,993)				0010
.H252105SPX EUR005/21/26|.H252105|&20250521EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2025	05/21/2026	1,848	10,800,000	5844.61		678,780		605,853		852,825			(72,927)				0010
.052125LEEJ EUR005/21/26|.052125L|&20250521EIOS057	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2025	05/21/2026	3,220	460,000	142.84		13,662		12,194		13,249			(1,468)				0010
.V052125SPX EUR005/21/26|.V052125|&20250521EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2025	05/21/2026	282	1,650,000	5844.61		84,909		75,787		104,008			(9,122)				0010
.J052125SPX EUR005/21/26|.J052125|&20250521EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2025	05/21/2026	576	3,365,000	5844.61		125,380		111,909		150,619			(13,471)				0010
.G252105SPX EUR005/21/26|.G252105|&20250521EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2025	05/21/2026	462	2,700,000	5844.61		169,695		151,463		213,206			(18,232)				0010
.H052125SPX EUR005/21/26|.H052125|&20250521EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2025	05/21/2026	1,486	8,685,000	5844.61		311,444		277,983		373,403			(33,461)				0010
.052125MEEJ EUR005/21/26|.052125M|&20250521EIOS058	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2025	05/21/2026	4,691	670,000	142.84		20,100		17,941		19,397			(2,159)				0010
.S052125SPX EUR005/21/26|.S052125|&20250521EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2025	05/21/2026	102	595,000	5844.61		28,304		25,263		34,440			(3,041)				0010
.052125NEEJ EUR005/21/26|.052125N|&20250521EIOS059	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2025	05/21/2026	1,785	255,000	142.84		7,727		6,896		7,432			(830)				0010
.052125ZSPX EUR005/21/26|.052125Z|&20250521EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2025	05/21/2026	2,384	13,933,500	5844.61		178,627		159,436		206,745			(19,191)				0010
.D052125SPX EUR005/21/26|.D052125|&20250521EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2025	05/21/2026	644	3,765,000	5844.61		100,751		89,927		119,018			(10,825)				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>.A252105SPX EUR005/21/26|.A252105|&20250521EIOS028</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>05/21/2025</td><td>05/21/2026</td><td>169</td><td>990,000</td><td>5844.61</td><td></td><td>54,450</td><td></td><td>48,600</td><td></td><td>67,209</td><td></td><td></td><td>(5,850)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.052125FEEJ EUR005/21/26|.052125F|&20250521EIOS051</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>05/21/2025</td><td>05/21/2026</td><td>1,960</td><td>280,000</td><td>142.84</td><td></td><td>6,580</td><td></td><td>5,873</td><td></td><td>6,459</td><td></td><td></td><td>(707)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.C052125SPX EUR005/21/26|.C052125|&20250521EIOS004</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>05/21/2025</td><td>05/21/2026</td><td>364</td><td>2,125,000</td><td>5844.61</td><td></td><td>52,233</td><td></td><td>46,621</td><td></td><td>61,458</td><td></td><td></td><td>(5,612)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.052125SEEJ EUR005/21/26|.052125S|&20250521EIV0012</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>05/21/2025</td><td>05/21/2026</td><td>2,765</td><td>395,000</td><td>142.84</td><td></td><td>12,206</td><td></td><td>10,894</td><td></td><td>11,574</td><td></td><td></td><td>(1,311)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.P052125SPX EUR005/21/26|.P052125|&20250521EIOS017</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>05/21/2025</td><td>05/21/2026</td><td>2,193</td><td>12,815,000</td><td>5844.61</td><td></td><td>557,965</td><td></td><td>498,018</td><td></td><td>675,181</td><td></td><td></td><td>(59,947)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.052125DEEJ EUR005/21/26|.052125D|&20250521EIOS049</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>05/21/2025</td><td>05/21/2026</td><td>19,357</td><td>2,765,000</td><td>142.84</td><td></td><td>51,429</td><td></td><td>45,904</td><td></td><td>48,893</td><td></td><td></td><td>(5,525)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.052125HEEJ EUR005/21/26|.052125H|&20250521EIOS053</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>05/21/2025</td><td>05/21/2026</td><td>2,450</td><td>350,000</td><td>142.84</td><td></td><td>8,715</td><td></td><td>7,779</td><td></td><td>8,592</td><td></td><td></td><td>(936)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.052125GEEJ EUR005/21/26|.052125G|&20250521EIOS052</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>05/21/2025</td><td>05/21/2026</td><td>6,126</td><td>875,000</td><td>142.84</td><td></td><td>21,175</td><td></td><td>18,900</td><td></td><td>20,868</td><td></td><td></td><td>(2,275)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.052125EEEJ EUR005/21/26|.052125E|&20250521EIOS050</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>05/21/2025</td><td>05/21/2026</td><td>4,691</td><td>670,000</td><td>142.84</td><td></td><td>14,740</td><td></td><td>13,156</td><td></td><td>14,371</td><td></td><td></td><td>(1,584)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.252105ESPX DIGITAL05/21|.252105E|&20250521EID0002</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>05/21/2025</td><td>05/21/2026</td><td>152</td><td>888,000</td><td>5844.61</td><td></td><td>46,638</td><td></td><td>41,627</td><td></td><td>53,341</td><td></td><td></td><td>(5,011)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.052125IEEJ EUR005/21/26|.052125I|&20250521EIOS054</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>05/21/2025</td><td>05/21/2026</td><td>18,307</td><td>2,615,000</td><td>142.84</td><td></td><td>68,252</td><td></td><td>60,919</td><td></td><td>67,266</td><td></td><td></td><td>(7,333)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.052125CEEJ EUR005/21/26|.052125C|&20250521EIOS048</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>05/21/2025</td><td>05/21/2026</td><td>12,567</td><td>1,795,000</td><td>142.84</td><td></td><td>31,413</td><td></td><td>28,038</td><td></td><td>29,515</td><td></td><td></td><td>(3,375)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.052125UEEJ EUR005/21/26|.052125U|&20250521EIV0014</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>05/21/2025</td><td>05/21/2026</td><td>9,504</td><td>1,405,000</td><td>147.8394</td><td></td><td>24,869</td><td></td><td>22,197</td><td></td><td>20,484</td><td></td><td></td><td>(2,672)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.E252105SPX EUR005/21/26|.E252105|&20250521EIOS032</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>05/21/2025</td><td>05/21/2026</td><td>177</td><td>1,035,000</td><td>5844.61</td><td></td><td>63,135</td><td></td><td>56,352</td><td></td><td>79,072</td><td></td><td></td><td>(6,783)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.A052125SPX EUR005/21/26|.A052125|&20250521EIOS002</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>05/21/2025</td><td>05/21/2026</td><td>307</td><td>1,795,000</td><td>5844.61</td><td></td><td>32,525</td><td></td><td>29,031</td><td></td><td>37,947</td><td></td><td></td><td>(3,494)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.Y052125SPX EUR005/21/26|.Y052125|&20250521EIOS026</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>05/21/2025</td><td>05/21/2026</td><td>376</td><td>2,200,000</td><td>5844.61</td><td></td><td>116,270</td><td></td><td>103,778</td><td></td><td>142,852</td><td></td><td></td><td>(12,492)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.L052125SPX EUR005/21/26|.L052125|&20250521EIOS013</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>05/21/2025</td><td>05/21/2026</td><td>500</td><td>2,920,000</td><td>5844.61</td><td></td><td>116,128</td><td></td><td>103,652</td><td></td><td>139,887</td><td></td><td></td><td>(12,477)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.B052125SPX EUR005/21/26|.B052125|&20250521EIOS003</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>05/21/2025</td><td>05/21/2026</td><td>867</td><td>5,070,000</td><td>5844.61</td><td></td><td>110,729</td><td></td><td>98,832</td><td></td><td>129,652</td><td></td><td></td><td>(11,896)</td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.052125BEEJ EUR005/21/26|.052125B|&20250521EIOS047</td><td>EQUITY INDEXED ANNUITY</td><td>EXH 5</td><td>Equity/Index</td><td>JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97</td><td>05/21/2025</td><td>05/21/2026</td><td>21,318</td><td>3,045,000</td><td>142.84</td><td></td><td>33,495</td><td></td><td>29,896</td><td></td><td>28,256</td><td></td><td></td><td>(3,599)</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)
.G052125SPX EUR005/21/26|.G052125|&20250521EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/21/2025	05/21/2026	310	1,810,000	5844.61		62,499		55,785		74,757			(6,715)				0010
.E052125SPX EUR005/21/26|.E052125|&20250521EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/21/2025	05/21/2026	396	2,315,000	5844.61		67,343		60,108		79,860			(7,235)				0010
.0052125SPX EUR005/21/26|.0052125|&20250521EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/21/2025	05/21/2026	572	3,345,000	5844.61		140,958		125,814		170,255			(15,144)				0010
.052125JEEJ EUR005/21/26|.052125J|&20250521EIOS055	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/21/2025	05/21/2026	1,890	270,000	142.84		7,506		6,700		7,384			(806)				0010
.052125KEEJ EUR005/21/26|.052125K|&20250521EIOS056	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/21/2025	05/21/2026	11,586	1,655,000	142.84		48,657		43,429		47,309			(5,228)				0010
.052125TEEJ EUR005/21/26|.052125T|&20250521EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/21/2025	05/21/2026	5,390	775,000	143.782744		21,700		19,369		20,133			(2,331)				0010
.052225JMXEA ASIAN05/07/|.052225J|&20250522EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	05/22/2025	05/07/2026	207	524,045	2531.62		14,852		13,346		18,171			(1,507)				0010
.052225VMXEA EUR005/14/2|.052225V|&20250522EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	05/22/2025	05/14/2026	354	901,199	2545.76		11,286		10,163		12,434			(1,122)				0010
.252105QPDLV5E EUR005/21|.252105Q|&20250521EIV0025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	05/21/2025	05/21/2027	4,700	1,766,000	375.77		59,338		56,159		53,050			(3,179)				0010
.052225IMXEA ASIAN04/28/|.052225I|&20250522EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	05/22/2025	04/28/2026	101	250,514	2480.34		6,673		5,978		7,676			(695)				0010
.052225WMXEA EUR005/14/2|.052225W|&20250522EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	05/22/2025	05/14/2026	153	389,501	2545.76		12,136		10,929		13,649			(1,207)				0010
.252105NPDLV5E EUR005/21|.252105N|&20250521EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	05/21/2025	05/21/2026	4,657	1,750,000	375.77		41,475		37,019		40,869			(4,456)				0010
.052225RMXEA EUR004/28/2|.052225R|&20250522EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	05/22/2025	04/28/2026	300	744,102	2480.34		25,122		22,505		27,458			(2,617)				0010
.052225YMXEA EUR005/21/2|.052225Y|&20250522EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	05/22/2025	05/21/2026	211	549,174	2602.72		17,994		16,240		20,749			(1,754)				0010
.052225XMXEA EUR005/21/2|.052225X|&20250522EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	05/22/2025	05/21/2026	254	661,091	2602.72		8,804		7,945		10,051			(858)				0010
.052225LMXEA ASIAN05/21/|.052225L|&20250522EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	05/22/2025	05/21/2026	138	359,175	2602.72		6,754		6,095		8,431			(658)				0010
.252105JPDLV5E EUR004/21|.252105J|&20250521EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	05/21/2025	04/21/2026	989	372,000	376.03		8,258		7,291		8,240			(967)				0010
.052225QMXEA EUR004/28/2|.052225Q|&20250522EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	05/22/2025	04/28/2026	204	505,989	2480.34		7,636		6,840		8,257			(795)				0010
.052225SMXEA EUR004/28/2|.052225S|&20250522EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	05/22/2025	04/28/2026	238	590,321	2480.34		24,616		22,052		27,135			(2,564)				0010

SCHEDULE DB - PART A - SECTION 1

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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)
.052225TMXEA EUR005/07/2|.052225T|& 20250522EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/22/2025	05/07/2026	326	825,308	2531.62		13,033		11,711		14,281			(1,322)				0010
.252105HPDLV5E EUR005/21|.252105H|&20 250521EIOS064	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/21/2025	05/21/2026	1,647	619,000	375.77		13,123		11,713		13,061			(1,410)				0010
.052225KMXEA ASIAN05/14/|.052225K|& 20250522EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/22/2025	05/14/2026	136	346,223	2545.76		5,709		5,142		6,839			(568)				0010
.052225UMXEA EUR005/07/2|.052225U|& 20250522EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/22/2025	05/07/2026	504	1,275,936	2531.62		44,619		40,093		49,921			(4,527)				0010
.2521050PDLV5E EUR004/21|.2521050|&20 250521EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/21/2025	04/21/2027	902	339,000	376.03		10,916		10,306		9,874			(610)				0010
.252105LPDLV5E EUR004/14|.252105L|&20 250521EIOS066	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/21/2025	04/14/2026	790	298,000	377.39		6,020		5,299		5,981			(720)				0010
.252105MPDLV5E EUR005/21|.252105M|&20 250521EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/21/2025	05/21/2026	6,934	2,605,610	375.77		61,753		55,118		60,851			(6,635)				0010
.052225PMXEA EUR005/21/2|.052225P|& 20250522EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/22/2025	05/21/2026	117	304,518	2602.72		10,556		9,527		12,194			(1,029)				0010
.052225MMXEA ASIAN05/07/|.052225M|& 20250522EIAS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/22/2025	05/07/2026	40	101,265	2531.62		4,694		4,217		5,953			(476)				0010
.252105IPDLV5E EUR005/21|.252105I|&20 250521EIOS065	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/21/2025	05/21/2026	1,152	433,000	375.77		10,262		9,160		10,105			(1,103)				0010
.052225NMXEA EUR004/28/2|.052225N|& 20250522EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/22/2025	04/28/2026	185	458,863	2480.34		18,855		16,891		20,770			(1,964)				0010
.252105KPDLV5E EUR004/21|.252105K|&20 250521EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/21/2025	04/21/2026	1,324	498,000	376.03		11,056		9,761		11,031			(1,295)				0010
.252105PPDLV5E EUR005/21|.252105P|&20 250521EIV0024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/21/2025	05/21/2027	6,034	2,267,298	375.77		76,181		72,100		68,109			(4,081)				0010
.0522250MXEA EUR005/07/2|.0522250|& 20250522EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/22/2025	05/07/2026	176	445,565	2531.62		16,401		14,738		18,374			(1,664)				0010
.L052325SPX EUR004/14/26|.L052325| &20250523EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2025	04/14/2026	1,228	6,638,531	5405.97		392,321		456,857		456,857	64,536						0010
.052325KNDX EUR005/14/26|.052325K| &20250523EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2025	05/14/2026	25	532,980	21319.21		29,133		37,180		37,180	8,047						0010
.X052325SPX DIGITAL04/14|.X052325| &20250523EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2025	04/14/2026	155	836,294	5405.97		49,425		44,190		55,782			(5,235)				0010
.F052325SPX EUR003/09/26|.F052325| &20250523EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2025	03/09/2026	192	1,077,996	5614.56		114,465		100,809		165,175			(13,655)				0010
.R052325SPX EUR004/21/26|.R052325| &20250523EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2025	04/21/2026	803	4,142,035	5158.2		251,580		225,502		283,733			(26,078)				0010

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.052325GNDX EUR004/28/26|.052325G| &20250523EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2025	04/28/2026	260	5,051,095	19427.29		345,717		310,629		410,765			(35,088)				0010
.G052325SPX EUR003/30/26|.G052325| &20250523EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2025	03/30/2026	227	1,273,890	5611.85		139,848		124,309		200,072			(15,539)				0010
.Q052325SPX EUR004/14/26|.Q052325| &20250523EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2025	04/14/2026	408	2,205,636	5405.97		122,253		109,304		141,993			(12,949)				0010
.K052325SPX EUR005/07/26|.K052325| &20250523EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2025	05/07/2026	587	3,305,561	5631.28		374,342		337,343		526,954			(36,999)				0010
.J052325SPX EUR004/28/26|.J052325| &20250523EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2025	04/28/2026	372	2,056,695	5528.75		260,627		234,175		362,148			(26,452)				0010
.052325WNDX DIGITAL05/21|.052325W| &20250523EID0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2025	05/21/2026	102	2,140,000	21080.36		108,284		98,000		128,731			(10,284)				0010
.C052325SPX ASIAN04/07/2|.C052325| &20250523EIAS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	04/07/2026	197	985,474	5010.71		52,015		46,383		57,438			(5,632)				0010
.P052325SPX EUR004/07/26|.P052325| &20250523EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2025	04/07/2026	663	3,356,272	5062.25		204,867		182,684		228,511			(22,183)				0010
.052325LNDX EUR005/21/26|.052325L| &20250523EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2025	05/21/2026	156	3,288,536	21080.36		180,283		163,161		227,122			(17,122)				0010
.052325UNDX DIGITAL05/14|.052325U| &20250523EID0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2025	05/14/2026	162	3,455,000	21319.21		171,023		154,456		205,244			(16,566)				0010
.D052325SPX ASIAN04/14/2|.D052325| &20250523EIAS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	04/14/2026	169	907,457	5361.66		44,324		39,630		53,903			(4,695)				0010
.E052325SPX EUR011/21/25|.E052325| &20250523EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2025	11/21/2025	217	1,290,870	5948.71		59,219		47,844		103,473			(11,375)				0010
.052325INDX EUR005/14/26|.052325I| &20250523EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2025	05/14/2026	279	5,948,060	21319.21		309,726		279,724		393,645			(30,002)				0010
.052325SNDX DIGITAL04/28|.052325S| &20250523EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2025	04/28/2026	162	3,140,000	19427.29		188,086		168,997		214,301			(19,089)				0010
.Y052325SPX DIGITAL04/21|.Y052325| &20250523EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2025	04/21/2026	159	819,530	5158.2		50,155		44,956		55,020			(5,199)				0010
.W052325SPX DIGITAL04/07|.W052325| &20250523EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2025	04/07/2026	99	502,678	5062.25		32,121		28,643		35,034			(3,478)				0010
.B052325SPX ASIAN04/28/2|.B052325| &20250523EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	04/28/2026	1,197	6,617,914	5528.75		147,913		132,901		180,579			(15,012)				0010
.052325TNDX DIGITAL04/28|.052325T| &20250523EID0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2025	04/28/2026	40	785,000	19427.29		47,022		42,249		53,575			(4,772)				0010
.052325HNDX EUR004/28/26|.052325H| &20250523EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2025	04/28/2026	65	1,262,774	19427.29		86,429		77,657		102,691			(8,772)				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)
.052325ZSPX ASIAN04/14/2|.052325Z|&20250523EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	04/14/2026	1,283	6,876,641	5361.66		205,007		183,293		242,247			(21,714)				0010
.052325YSPX ASIAN04/07/2|.052325Y|&20250523EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	04/07/2026	1,234	6,183,145	5010.71		147,648		131,661		158,797			(15,987)				0010
.052325MNDX EUR005/21/26|.052325M|&20250523EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2025	05/21/2026	39	822,134	21080.36		45,071		40,790		56,781			(4,280)				0010
.052325JNDX EUR005/14/26|.052325J|&20250523EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2025	05/14/2026	70	1,492,345	21319.21		77,709		70,182		98,764			(7,527)				0010
.A052325SPX ASIAN04/21/2|.A052325|&20250523EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	04/21/2026	1,055	5,377,041	5095.92		121,744		109,124		132,888			(12,620)				0010
.052325VNDX DIGITAL05/14|.052325V|&20250523EID0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2025	05/14/2026	41	865,000	21319.21		42,818		38,670		51,385			(4,148)				0010
.052325XNDX DIGITAL05/21|.052325X|&20250523EID0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2025	05/21/2026	25	535,000	21080.36		27,071		24,500		32,183			(2,571)				0010
.H052325SPX EUR004/21/26|.H052325|&20250523EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2025	04/21/2026	204	1,052,273	5158.2		197,892		177,379		261,142			(20,513)				0010
.I052325SPX EUR005/07/26|.I052325|&20250523EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2025	05/07/2026	228	1,283,932	5631.28		145,400		131,029		204,677			(14,371)				0010
.0052825SPX EUR005/28/26|.0052825|&20250528EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2026	571	3,360,000	5888.55		181,171		165,200		218,728			(15,971)				0010
.052825EEEJ EUR005/28/26|.052825E|&20250528EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2026	17,092	2,445,000	143.05		45,477		41,468		42,349			(4,009)				0010
.C052825SPX EUR005/28/26|.C052825|&20250528EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2026	450	2,650,000	5888.55		91,558		83,486		107,341			(8,071)				0010
.052825REEJ EUR005/28/26|.052825R|&20250528EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2026	1,402	205,000	146.22571		4,490		4,094		3,842			(396)				0010
.052825QEEJ EUR005/28/26|.052825Q|&20250528EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2026	5,310	760,000	143.121525		23,256		21,206		21,616			(2,050)				0010
.052825SEEJ EUR005/28/26|.052825S|&20250528EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2026	10,537	1,560,000	148.05675		27,456		25,036		22,264			(2,420)				0010
.052825FEEJ EUR005/28/26|.052825F|&20250528EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2026	5,802	830,000	143.05		19,505		17,786		18,798			(1,719)				0010
.D052825SPX EUR005/28/26|.D052825|&20250528EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2026	1,976	11,635,000	5888.55		421,187		384,058		494,574			(37,129)				0010
.A052825SPX EUR005/28/26|.A052825|&20250528EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2026	532	3,135,000	5888.55		99,818		91,019		116,686			(8,799)				0010
.052825HEEJ EUR005/28/26|.052825H|&20250528EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2026	14,261	2,040,000	143.05		53,040		48,364		51,368			(4,676)				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)
.K052825SPX EUR005/28/26|.K052825|&20250528EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2026	244	1,435,000	5888.55		73,630		67,139		88,422			(6,491)				0010
.052825GEEJ EUR005/28/26|.052825G|&20250528EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2026	2,027	290,000	143.05		7,395		6,743		7,146			(652)				0010
.052825WSPX EUR005/28/26|.052825W|&20250528EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2026	293	1,725,000	5888.55		31,809		29,005		36,491			(2,804)				0010
.052825KEEJ EUR005/28/26|.052825K|&20250528EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2026	2,831	405,000	143.05		12,029		10,968		11,421			(1,060)				0010
.U052825SPX DIGITAL05/28|.U052825|&20250528EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2026	146	860,000	5888.55		41,469		37,814		46,494			(3,656)				0010
.052825VSPX EUR005/28/26|.052825V|&20250528EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2026	1,552	9,140,000	5888.55		117,175		106,845		133,522			(10,329)				0010
.052825LEEJ EUR005/28/26|.052825L|&20250528EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2026	11,430	1,635,000	143.05		48,887		44,577		46,357			(4,310)				0010
.I052825SPX EUR005/28/26|.I052825|&20250528EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2026	2,256	13,285,000	5888.55		575,639		524,894		681,697			(50,745)				0010
.052825JEEJ EUR005/28/26|.052825J|&20250528EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2026	10,626	1,520,000	143.05		44,536		40,610		42,540			(3,926)				0010
.052825AEEJ EUR005/14/26|.052825A|&20250528EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/14/2026	6,610	940,000	142.21		21,620		19,638		20,992			(1,982)				0010
.052825IEEJ EUR005/28/26|.052825I|&20250528EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2026	2,062	295,000	143.05		7,818		7,128		7,569			(689)				0010
.052825BEEJ EUR005/14/26|.052825B|&20250528EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/14/2026	3,164	450,000	142.21		14,355		13,039		13,952			(1,316)				0010
.052825ZSPX EUR005/28/26|.052825Z|&20250528EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2026	854	5,030,000	5888.55		135,357		123,425		157,083			(11,932)				0010
.R052825SPX EUR005/28/26|.R052825|&20250528EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2026	767	4,515,000	5888.55		282,323		257,435		346,248			(24,888)				0010
.052825YSPX EUR005/28/26|.052825Y|&20250528EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2026	702	4,135,000	5888.55		101,721		92,754		117,698			(8,967)				0010
.052825XSPX EUR005/28/26|.052825X|&20250528EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2026	521	3,070,000	5888.55		66,895		60,998		77,089			(5,897)				0010
.052825CEEJ EUR005/28/26|.052825C|&20250528EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2026	12,164	1,740,000	143.05		19,140		17,453		15,831			(1,687)				0010
.052825DEEJ EUR005/28/26|.052825D|&20250528EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2026	11,989	1,715,000	143.05		30,013		27,367		27,773			(2,646)				0010
.G052825SPX EUR005/28/26|.G052825|&20250528EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2026	647	3,810,000	5888.55		152,133		138,722		179,388			(13,411)				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)
.T052825SPX EUR005/28/26|.T052825|&20250528EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2026	415	2,445,000	5888.55		219,928		200,540		297,691			(19,388)				0010
.052825PEEJ EUR005/28/26|.052825P|&20250528EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2026	2,901	415,000	143.05		12,575		11,466		11,844			(1,108)				0010
.V052825SPX DIGITAL05/28|.V052825|&20250528EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2026	582	3,430,000	5888.55		165,395		150,814		185,435			(14,580)				0010
.J052825SPX EUR005/28/26|.J052825|&20250528EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2026	211	1,240,000	5888.55		62,347		56,851		74,726			(5,496)				0010
.B052825SPX EUR005/28/26|.B052825|&20250528EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2026	719	4,235,000	5888.55		134,842		122,955		157,628			(11,887)				0010
.N052825SPX EUR005/28/26|.N052825|&20250528EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2026	599	3,530,000	5888.55		190,161		173,398		229,592			(16,764)				0010
.M052825SPX EUR005/28/26|.M052825|&20250528EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2026	1,203	7,085,000	5888.55		374,088		341,111		450,605			(32,977)				0010
.052825NEEJ EUR005/28/26|.052825N|&20250528EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2026	12,024	1,720,000	143.05		51,084		46,581		48,513			(4,503)				0010
.F052825SPX EUR005/28/26|.F052825|&20250528EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2026	2,532	14,910,000	5888.55		593,865		541,514		700,152			(52,352)				0010
.L052825SPX EUR005/28/26|.L052825|&20250528EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2026	730	4,300,000	5888.55		222,353		202,752		267,224			(19,601)				0010
.052825TEEJ EUR005/28/26|.052825T|&20250528EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2026	10,381	1,485,000	143.05		45,887		41,841		42,616			(4,045)				0010
.052825UEEJ EUR005/28/27|.052825U|&20250528EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2027	5,977	855,000	143.05		35,996		34,413		32,945			(1,582)				0010
.E052825SPX EUR005/28/26|.E052825|&20250528EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2026	1,613	9,500,000	5888.55		352,830		321,727		414,780			(31,103)				0010
.0528250EEJ EUR005/28/26|.0528250|&20250528EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2026	5,068	725,000	143.05		21,678		19,767		20,558			(1,911)				0010
.S052825SPX EUR005/28/26|.S052825|&20250528EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2026	2,876	16,935,000	5888.55		1,061,994		968,375		1,302,871			(93,619)				0010
.P052825SPX EUR005/28/26|.P052825|&20250528EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2026	252	1,485,000	5888.55		81,571		74,380		98,703			(7,191)				0010
.Q052825SPX EUR005/28/26|.Q052825|&20250528EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2026	345	2,030,000	5888.55		123,586		112,692		151,145			(10,895)				0010
.H052825SPX EUR005/28/26|.H052825|&20250528EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2026	1,913	11,265,000	5888.55		475,834		433,887		562,740			(41,947)				0010
.052825MEEJ EUR005/28/26|.052825M|&20250528EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2026	2,202	315,000	143.05		9,230		8,416		8,813			(814)				0010

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.Y052825PDLV5E EUR004/28|.Y052825|&20 250528EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/28/2025	04/28/2026	1,396	528,000	378.2		10,824		9,784		10,245			(1,040)				0010
.B252805PDLV5E EUR005/28|.B252805|&20 250528EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/28/2025	05/28/2026	3,971	1,495,000	376.5		35,432		32,308		33,575			(3,123)				0010
.F252805PDLV5E EUR005/28|.F252805|&20 250528EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/28/2025	05/28/2027	1,594	600,000	376.5		20,160		19,274		17,492			(886)				0010
.D252805PDLV5E EUR004/28|.D252805|&20 250528EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/28/2025	04/28/2027	671	254,000	378.39		7,722		7,368		6,687			(354)				0010
.W052825PDLV5E EUR005/28|.W052825|&20 250528EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/28/2025	05/28/2026	959	361,000	376.5		7,906		7,209		7,577			(697)				0010
.G252805PDLV5E EUR005/28|.G252805|&20 250528EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/28/2025	05/28/2027	5,033	1,895,000	376.5		63,672		60,873		55,244			(2,799)				0010
.X052825PDLV5E EUR005/28|.X052825|&20 250528EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/28/2025	05/28/2026	1,248	470,000	376.5		11,139		10,157		10,547			(982)				0010
.C252805PDLV5E EUR005/28|.C252805|&20 250528EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/28/2025	05/28/2026	14,943	5,626,000	376.5		133,336		121,582		126,348			(11,754)				0010
.E252805PDLV5E EUR004/28|.E252805|&20 250528EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/28/2025	04/28/2027	3,042	1,151,000	378.39		34,990		33,386		30,304			(1,604)				0010
.Z052825PDLV5E EUR004/28|.Z052825|&20 250528EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/28/2025	04/28/2026	4,023	1,527,000	379.53		29,013		26,225		27,086			(2,788)				0010
.A252805PDLV5E EUR005/07|.A252805|&20 250528EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/28/2025	05/07/2026	1,762	667,000	378.48		13,674		12,394		12,854			(1,279)				0010
.J060925SPX EUR006/08/26|.J060925| &20250609EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/09/2025	06/08/2026	564	3,385,000	6005.88		185,092		174,866		210,532			(10,226)				0010
.060925RSPX EUR006/08/26|.060925R| &20250609EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/09/2025	06/08/2026	1,227	7,370,000	6005.88		234,366		221,418		259,533			(12,948)				0010
.060925FEEJ EUR006/08/26|.060925F| &20250609EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/09/2025	06/08/2026	5,642	810,000	143.560004537		24,219		22,881		21,727			(1,338)				0010
.060925LEEJ EUR006/08/26|.060925L| &20250609EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/09/2025	06/08/2026	10,588	1,520,000	143.560006713		46,816		44,229		41,280			(2,587)				0010
.060925GEEJ EUR006/08/26|.060925G| &20250609EIOS048	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/09/2025	06/08/2026	4,214	605,000	143.559993603		18,332		17,319		16,338			(1,013)				0010
.0060925SPX EUR006/08/26|.0060925| &20250609EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/09/2025	06/08/2026	564	3,390,000	6005.88		204,654		193,347		234,461			(11,307)				0010
.060925VSPX EUR006/08/26|.060925V| &20250609EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/09/2025	06/08/2026	410	2,465,000	6005.88		91,156		86,119		101,432			(5,036)				0010
.060925EEEJ EUR006/08/26|.060925E| &20250609EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/09/2025	06/08/2026	12,782	1,835,000	143.56		54,316		51,315		48,929			(3,001)				0010

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.060925YSPX EUR006/08/26|.060925Y|&20250609EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/09/2025	06/08/2026	2,698	16,205,000	6005.88		644,959		609,326		720,433			(35,633)				0010
.I060925SPX EUR006/08/26|.I060925|&20250609EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/09/2025	06/08/2026	1,269	7,620,000	6005.88		408,356		385,795		463,972			(22,561)				0010
.0250906SPX DIGITAL06/08|.0250906|&20250609EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	06/09/2025	06/08/2026	1,049	6,300,000	6005.88		337,729		319,070		361,199			(18,659)				0010
.G060925SPX EUR006/08/26|.G060925|&20250609EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/09/2025	06/08/2026	1,507	9,050,000	6005.88		475,578		449,303		539,767			(26,275)				0010
.A060925SPX EUR006/08/26|.A060925|&20250609EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/09/2025	06/08/2026	5,125	30,780,000	6005.88		1,300,147		1,228,316		1,457,586			(71,831)				0010
.F060925SPX EUR006/08/26|.F060925|&20250609EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/09/2025	06/08/2026	444	2,665,000	6005.88		137,194		129,614		155,583			(7,580)				0010
.R060925SPX EUR006/08/26|.R060925|&20250609EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/09/2025	06/08/2026	6,029	36,210,000	6005.88		2,263,849		2,138,775		2,584,561			(125,075)				0010
.W060925SPX EUR006/08/26|.W060925|&20250609EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/09/2025	06/08/2026	383	2,300,000	6005.88		199,801		188,762		245,543			(11,039)				0010
.E060925SPX EUR006/08/26|.E060925|&20250609EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/09/2025	06/08/2026	235	1,410,000	6005.88		70,909		66,991		80,340			(3,918)				0010
.060925HEEJ EUR003/02/26|.060925H|&20250609EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/09/2025	03/02/2026	1,997	290,000	145.195723836		6,293		5,816		5,287			(477)				0010
.C060925SPX EUR006/08/26|.C060925|&20250609EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/09/2025	06/08/2026	179	1,075,000	6005.88		46,763		44,179		52,514			(2,584)				0010
.V060925SPX EUR006/08/26|.V060925|&20250609EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/09/2025	06/08/2026	162	975,000	6005.88		84,698		80,019		104,089			(4,679)				0010
.060925XSPX EUR006/08/26|.060925X|&20250609EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/09/2025	06/08/2026	699	4,200,000	6005.88		167,160		157,925		186,721			(9,235)				0010
.060925KEEJ EUR006/08/26|.060925K|&20250609EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/09/2025	06/08/2026	10,533	1,565,000	148.5846		27,544		26,022		21,017			(1,522)				0010
.060925BEEJ EUR006/08/26|.060925B|&20250609EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/09/2025	06/08/2026	14,419	2,070,000	143.56		35,811		33,832		31,373			(1,979)				0010
.K060925SPX EUR006/08/26|.K060925|&20250609EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/09/2025	06/08/2026	186	1,120,000	6005.88		61,790		58,377		70,309			(3,414)				0010
.060925QSPX EUR006/08/26|.060925Q|&20250609EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/09/2025	06/08/2026	524	3,145,000	6005.88		89,381		84,443		98,773			(4,938)				0010
.060925CEEJ EUR006/08/26|.060925C|&20250609EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/09/2025	06/08/2026	17,867	2,565,000	143.56		47,709		45,073		42,229			(2,636)				0010
.060925MSPX EUR006/08/26|.060925M|&20250609EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/09/2025	06/08/2026	2,358	14,161,000	6005.88		182,535		172,450		199,528			(10,085)				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)
.060925ZSPX EUR006/08/26|.060925Z|&20250609EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/09/2025	06/08/2026	1,394	8,375,000	6005.88		353,760		334,215		396,549			(19,545)				0010
.H060925SPX EUR006/08/26|.H060925|&20250609EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/09/2025	06/08/2026	874	5,250,000	6005.88		276,255		260,992		313,598			(15,263)				0010
.N250906SPX DIGITAL06/08|.N250906|&20250609EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	06/09/2025	06/08/2026	262	1,575,000	6005.88		84,432		79,767		90,300			(4,665)				0010
.060925PSPX EUR006/08/26|.060925P|&20250609EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/09/2025	06/08/2026	647	3,885,000	6005.88		97,824		92,420		107,988			(5,405)				0010
.060925DEEJ EUR006/08/26|.060925D|&20250609EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/09/2025	06/08/2026	18,703	2,685,000	143.56		69,810		65,953		64,048			(3,857)				0010
.Q060925SPX EUR006/08/26|.Q060925|&20250609EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/09/2025	06/08/2026	1,508	9,055,000	6005.88		562,497		531,419		646,319			(31,077)				0010
.060925IEEJ EUR006/08/26|.060925I|&20250609EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/09/2025	06/08/2026	4,319	620,000	143.560001377		19,096		18,041		16,838			(1,055)				0010
.060925OSPX EUR006/08/26|.060925O|&20250609EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/09/2025	06/08/2026	758	4,555,000	6005.88		100,164		94,631		110,548			(5,534)				0010
.060925NSPX EUR006/08/26|.060925N|&20250609EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/09/2025	06/08/2026	459	2,755,000	6005.88		51,601		48,750		56,840			(2,851)				0010
.060925USPX EUR006/08/26|.060925U|&20250609EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/09/2025	06/08/2026	1,734	10,415,000	6005.88		375,044		354,323		416,819			(20,721)				0010
.N060925SPX EUR006/08/26|.N060925|&20250609EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/09/2025	06/08/2026	141	845,000	6005.88		51,013		48,194		58,442			(2,818)				0010
.B060925SPX EUR006/08/26|.B060925|&20250609EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/09/2025	06/08/2026	2,221	13,340,000	6005.88		580,290		548,230		651,667			(32,060)				0010
.060925JEEJ EUR006/08/26|.060925J|&20250609EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/09/2025	06/08/2026	2,518	365,000	144.96689		9,709		9,173		8,256			(536)				0010
.060925TSPX EUR006/08/26|.060925T|&20250609EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/09/2025	06/08/2026	489	2,935,000	6005.88		101,434		95,830		112,546			(5,604)				0010
.060925AEEJ EUR006/08/26|.060925A|&20250609EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/09/2025	06/08/2026	32,530	4,670,000	143.56		51,370		48,532		40,521			(2,838)				0010
.060925SSPX EUR006/08/26|.060925S|&20250609EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/09/2025	06/08/2026	854	5,130,000	6005.88		163,442		154,412		181,016			(9,030)				0010
.V250906PDLV5E EUR006/08|.V250906|&20250609EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/09/2025	06/08/2026	5,716	2,148,000	375.82		51,552		48,704		50,918			(2,848)				0010
.250906APDLV5E EUR006/07|.250906A|&20250609EIV0026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/09/2025	06/07/2027	3,281	1,233,000	375.82		41,799		40,647		37,261			(1,151)				0010
.U250906PDLV5E EUR005/28|.U250906|&20250609EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/09/2025	05/28/2026	969	365,000	376.5		8,322		7,848		8,212			(474)				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)
.S250906PDLV5E EUR005/14|.S250906|&20 250609EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	06/09/2025	05/14/2026	3,534	1,325,000	374.95		32,330		30,411		32,292			(1,919)				0010
.250906BPDLV5E EUR006/07|.250906B|&20 250609EIV0027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	06/09/2025	06/07/2027	1,560	586,435	375.82		19,880		19,332		17,722			(548)				0010
.Y250906PDLV5E EUR005/14|.Y250906|&20 250609EIV0024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	06/09/2025	05/14/2027	816	306,000	374.95		10,557		10,256		9,487			(301)				0010
.X250906PDLV5E EUR005/07|.X250906|&20 250609EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	06/09/2025	05/07/2027	927	351,000	378.71		10,425		10,125		9,195			(300)				0010
.R250906PDLV5E EUR005/07|.R250906|&20 250609EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	06/09/2025	05/07/2026	1,157	438,000	378.71		8,541		8,023		8,350			(518)				0010
.Q250906PDLV5E EUR006/08|.Q250906|&20 250609EIOS049	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	06/09/2025	06/08/2026	687	258,000	375.82		6,166		5,826		6,107			(341)				0010
.Z250906PDLV5E EUR005/21|.Z250906|&20 250609EIV0025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	06/09/2025	05/21/2027	1,820	684,000	375.77		23,051		22,401		20,544			(650)				0010
.T250906PDLV5E EUR005/21|.T250906|&20 250609EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	06/09/2025	05/21/2026	3,513	1,320,000	375.77		31,020		29,217		30,823			(1,803)				0010
.W250906PDLV5E EUR006/08|.W250906|&20 250609EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	06/09/2025	06/08/2026	7,980	2,998,884	375.82		71,973		67,997		71,088			(3,976)				0010
.061125HNDX EUR005/28/26|.061125H|&20250611EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	06/11/2025	05/28/2026	53	1,129,863	21318.17		68,376		64,850		74,768			(3,527)				0010
.061125SNDX DIGITAL06/08|.061125S|&20250611EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/11/2025	06/08/2026	59	1,295,000	21797.87		70,189		66,680		74,575			(3,509)				0010
.061125JNDX EUR006/08/26|.061125J|&20250611EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	06/11/2025	06/08/2026	67	1,460,457	21797.87		83,097		78,943		91,806			(4,155)				0010
.061125QNDX DIGITAL05/28|.061125Q|&20250611EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/11/2025	05/28/2026	28	605,000	21318.17		32,973		31,272		35,299			(1,701)				0010
.061125RNDX DIGITAL06/08|.061125R|&20250611EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/11/2025	06/08/2026	237	5,170,000	21797.87		280,214		266,203		297,725			(14,011)				0010
.061125GNDX EUR005/28/26|.061125G|&20250611EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	06/11/2025	05/28/2026	212	4,519,452	21318.17		273,505		259,399		299,072			(14,106)				0010
.061125PNDX DIGITAL05/28|.061125P|&20250611EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/11/2025	05/28/2026	114	2,425,000	21318.17		132,163		125,346		141,489			(6,816)				0010
.061125INDX EUR006/08/26|.061125I|&20250611EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	06/11/2025	06/08/2026	270	5,885,425	21797.87		334,870		318,127		369,963			(16,744)				0010
.J061625SPX EUR006/15/26|.J061625|&20250616EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba	2IGI19DL77OX0HC3ZE78	06/16/2025	06/15/2026	2,532	15,275,000	6033.11		667,518		643,546		737,902			(23,972)				0010
.061625EEEJ EUR006/15/26|.061625E|&20250616EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/16/2025	06/15/2026	17,280	2,485,000	143.81		46,718		45,040		39,926			(1,678)				0010

STATEMENT AS OF JUNE 30, 2025 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)
.061625GEEJ EUR006/15/26|.061625G|&20250616EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/16/2025	06/15/2026	9,944	1,430,000	143.81		37,752		36,396		33,271			(1,356)				0010
.S061625SPX EUR006/15/26|.S061625|&20250616EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/16/2025	06/15/2026	738	4,455,000	6033.11		236,561		228,065		263,279			(8,495)				0010
.061625HEEJ EUR006/15/26|.061625H|&20250616EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/16/2025	06/15/2026	13,838	1,990,000	143.81		59,302		57,172		51,422			(2,130)				0010
.061625IEEJ EUR006/15/26|.061625I|&20250616EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/16/2025	06/15/2026	9,700	1,395,000	143.81		42,408		40,885		36,522			(1,523)				0010
.061625OEEJ EUR006/15/26|.061625O|&20250616EIVO004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/16/2025	06/15/2026	4,342	625,000	143.95381		19,313		18,619		16,269			(694)				0010
.H061625SPX EUR006/15/26|.H061625|&20250616EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/16/2025	06/15/2026	1,198	7,225,000	6033.11		307,063		296,035		338,703			(11,027)				0010
.061625VSPX EUR006/15/26|.061625V|&20250616EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/16/2025	06/15/2026	1,571	9,478,000	6033.11		123,214		118,789		132,657			(4,425)				0010
.X061625SPX EUR006/15/26|.X061625|&20250616EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/16/2025	06/15/2026	877	5,290,000	6033.11		329,038		317,222		370,649			(11,816)				0010
.061625DEEJ EUR006/15/26|.061625D|&20250616EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/16/2025	06/15/2026	11,821	1,700,000	143.81		30,090		29,009		25,507			(1,081)				0010
.061625WSPX EUR006/15/26|.061625W|&20250616EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/16/2025	06/15/2026	567	3,420,000	6033.11		63,612		61,328		69,142			(2,284)				0010
.G061625SPX EUR006/15/26|.G061625|&20250616EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/16/2025	06/15/2026	536	3,235,000	6033.11		129,077		124,441		142,269			(4,635)				0010
.061625BEEJ EUR006/08/26|.061625B|&20250616EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/16/2025	06/08/2026	6,931	995,000	143.56		24,676		23,772		21,311			(904)				0010
.D061625SPX EUR006/15/26|.D061625|&20250616EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/16/2025	06/15/2026	1,390	8,385,000	6033.11		301,860		291,020		330,392			(10,840)				0010
.061625CEEJ EUR006/15/26|.061625C|&20250616EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/16/2025	06/15/2026	21,904	3,150,000	143.81		34,965		33,709		26,699			(1,256)				0010
.061625YSPX EUR006/15/26|.061625Y|&20250616EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/16/2025	06/15/2026	545	3,290,000	6033.11		84,553		81,517		91,926			(3,036)				0010
.061625ZSPX EUR006/15/26|.061625Z|&20250616EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/16/2025	06/15/2026	272	1,640,000	6033.11		47,396		45,694		51,683			(1,702)				0010
.A251606SPX DIGITAL06/15|.A251606|&20250616EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/16/2025	06/15/2026	185	1,115,000	6033.11		60,489		58,317		64,310			(2,172)				0010
.061625AEEJ EUR006/08/26|.061625A|&20250616EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/16/2025	06/08/2026	6,826	980,000	143.560000902		17,738		17,088		14,853			(650)				0010
.061625XSPX EUR006/15/26|.061625X|&20250616EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/16/2025	06/15/2026	534	3,220,000	6033.11		72,128		69,538		78,472			(2,590)				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)
.B061625SPX EUR006/15/26|.B061625|&20250616EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba	2IGI19DL77OX0HC3ZE78	06/16/2025	06/15/2026	1,153	6,955,000	6033.11		223,256		215,238		243,578			(8,017)				0010
.061625PEEJ EUR006/15/26|.061625P|&20250616EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/16/2025	06/15/2026	2,220	325,000	146.412963485		7,703		7,426		6,091			(277)				0010
.061625QEEJ EUR006/15/26|.061625Q|&20250616EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/16/2025	06/15/2026	5,946	885,000	148.828968272		15,930		15,358		11,625			(572)				0010
.061625FEEJ EUR006/15/26|.061625F|&20250616EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/16/2025	06/15/2026	5,424	780,000	143.81		18,564		17,897		16,296			(667)				0010
.P061625SPX EUR006/15/26|.P061625|&20250616EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba	2IGI19DL77OX0HC3ZE78	06/16/2025	06/15/2026	1,090	6,575,000	6033.11		339,928		378,454		378,454	38,526						0010
.V061625SPX EUR006/15/26|.V061625|&20250616EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba	2IGI19DL77OX0HC3ZE78	06/16/2025	06/15/2026	3,429	20,690,000	6033.11		1,253,814		1,410,070		1,410,070	156,256						0010
.Z061625SPX EUR006/14/27|.Z061625|&20250616EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba	2IGI19DL77OX0HC3ZE78	06/16/2025	06/14/2027	343	2,070,000	6033.11		276,345		310,899		310,899	34,554						0010
.T061625SPX EUR006/15/26|.T061625|&20250616EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba	2IGI19DL77OX0HC3ZE78	06/16/2025	06/15/2026	272	1,640,000	6033.11		88,396		98,445		98,445	10,049						0010
.K061625SPX EUR006/15/26|.K061625|&20250616EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba	2IGI19DL77OX0HC3ZE78	06/16/2025	06/15/2026	510	3,075,000	6033.11		134,378		148,547		148,547	14,169						0010
.Q061625SPX EUR006/15/26|.Q061625|&20250616EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba	2IGI19DL77OX0HC3ZE78	06/16/2025	06/15/2026	1,064	6,420,000	6033.11		338,976		377,507		377,507	38,531						0010
.061625REEJ EUR006/15/26|.061625R|&20250616EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/16/2025	06/15/2026	149,155	21,450,000	143.810000046		671,385		568,600		568,600	(102,785)						0010
.061625SEEJ EUR006/14/27|.061625S|&20250616EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/16/2025	06/14/2027	58,723	8,445,000	143.81		365,669		305,513		305,513	(60,156)						0010
.M061625SPX EUR006/15/26|.M061625|&20250616EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba	2IGI19DL77OX0HC3ZE78	06/16/2025	06/15/2026	7,673	46,290,000	6033.11		2,133,969		2,366,320		2,366,320	232,351						0010
.C061625SPX EUR006/15/26|.C061625|&20250616EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba	2IGI19DL77OX0HC3ZE78	06/16/2025	06/15/2026	277	1,670,000	6033.11		55,778		60,931		60,931	5,153						0010
.N061625SPX EUR006/15/26|.N061625|&20250616EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba	2IGI19DL77OX0HC3ZE78	06/16/2025	06/15/2026	237	1,430,000	6033.11		69,927		77,590		77,590	7,663						0010
.061625NEEJ EUR005/14/26|.061625N|&20250616EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/16/2025	05/14/2026	13,150	1,870,000	142.210000443		68,816		59,031		59,031	(9,785)						0010
.061625MEEJ EUR012/15/25|.061625M|&20250616EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/16/2025	12/15/2025	21,802	3,155,000	144.710000265		64,993		50,533		50,533	(14,460)						0010
.F061625SPX EUR006/15/26|.F061625|&20250616EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba	2IGI19DL77OX0HC3ZE78	06/16/2025	06/15/2026	2,467	14,885,000	6033.11		593,912		653,747		653,747	59,836						0010
.O061625SPX EUR006/15/26|.O061625|&20250616EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba	2IGI19DL77OX0HC3ZE78	06/16/2025	06/15/2026	278	1,680,000	6033.11		85,512		82,441		95,098			(3,071)				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)
.E061625SPX EUR006/15/26|.E061625|&20250616EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/16/2025	06/15/2026	1,988	11,995,000	6033.11		477,401		460,257		526,120			(17,144)				0010
.061625LEEJ EUR006/15/26|.061625L|&20250616EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/16/2025	06/15/2026	2,156	310,000	143.81		9,548		9,205		8,170			(343)				0010
.061625TEEJ EUR006/15/26|.061625T|&20250616EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/16/2025	06/15/2026	11,056	1,590,000	143.809997146		49,767		47,980		42,148			(1,787)				0010
.A061625SPX EUR006/15/26|.A061625|&20250616EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/16/2025	06/15/2026	808	4,875,000	6033.11		156,000		150,398		170,136			(5,602)				0010
.U061625SPX EUR006/15/26|.U061625|&20250616EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/16/2025	06/15/2026	1,063	6,415,000	6033.11		345,769		333,351		385,696			(12,417)				0010
.I061625SPX EUR006/15/26|.I061625|&20250616EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/16/2025	06/15/2026	4,468	26,955,000	6033.11		1,145,588		1,104,448		1,263,630			(41,140)				0010
.R061625SPX EUR006/15/26|.R061625|&20250616EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/16/2025	06/15/2026	1,590	9,595,000	6033.11		506,616		488,423		564,203			(18,193)				0010
.061625JEEJ EUR006/15/26|.061625J|&20250616EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/16/2025	06/15/2026	8,866	1,275,000	143.809994851		38,378		36,999		33,170			(1,378)				0010
.B251606SPX DIGITAL06/15|.B251606|&20250616EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/16/2025	06/15/2026	738	4,455,000	6033.11		241,684		233,005		256,950			(8,679)				0010
.L061625SPX EUR006/15/26|.L061625|&20250616EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/16/2025	06/15/2026	137	825,000	6033.11		36,053		34,758		39,854			(1,295)				0010
.061625UEEJ EUR006/14/27|.061625U|&20250616EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/16/2025	06/14/2027	1,982	285,000	143.809964971		12,341		12,120		10,310			(221)				0010
.061625KEEJ EUR006/15/26|.061625K|&20250616EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/16/2025	06/15/2026	5,493	790,000	143.809981505		24,016		23,154		20,681			(862)				0010
.W061625SPX EUR006/15/26|.W061625|&20250616EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/16/2025	06/15/2026	410	2,475,000	6033.11		149,985		144,599		168,677			(5,386)				0010
.Y061625SPX EUR006/15/26|.Y061625|&20250616EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/16/2025	06/15/2026	3,095	18,675,000	6033.11		1,165,320		1,123,471		1,313,280			(41,849)				0010
.I251606PDLV5E EUR005/14|.I251606|&20250616EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/16/2025	05/14/2027	1,864	699,000	374.95		24,046		23,596		21,635			(450)				0010
.061725SSGIXCGMS EUR005/|.061725S|&20250617EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	06/17/2025	05/14/2026	726	231,221	318.64		6,146		5,922		7,327			(224)				0010
.061725ESPX EUR007/14/25|.061725E|&20250617EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/17/2025	07/14/2025	689	3,998,166	5800.16		176,882		91,979		296,713			(84,904)				0010
.061725YSGIXCGMS EUR005/|.061725Y|&20250617EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	06/17/2025	05/21/2027	1,290	410,950	318.65		14,870		14,615		15,178			(255)				0010
.061725TSGIXCGMS EUR005/|.061725T|&20250617EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	06/17/2025	05/21/2026	689	219,537	318.65		5,884		5,674		6,981			(210)				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)
.061725DSPX EUR007/07/25|.061725D|&20250617EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/17/2025	07/07/2025	767	4,497,290	5863.75		145,865		48,622		279,818			(97,244)				0010
.061725USGIXCGMS EUR005/|.061725U|&20250617EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/17/2025	05/28/2026	1,391	446,297	320.89		10,556		10,187		12,342			(369)				0010
.061725XSGIXCGMS EUR005/|.061725X|&20250617EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/17/2025	05/14/2027	2,018	642,920	318.64		23,163		22,763		23,710			(401)				0010
.C251606PDLV5E EUR005/14|.C251606|&20250616EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/16/2025	05/14/2026	1,462	548,000	374.95		13,262		12,739		13,333			(522)				0010
.061725VSGIXCGMS EUR004/|.061725V|&20250617EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/17/2025	04/28/2027	2,195	700,864	319.3		24,321		23,890		24,925			(430)				0010
.F251606PDLV5E EUR006/15|.F251606|&20250616EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/16/2025	06/15/2026	1,746	656,600	375.97		15,758		15,192		15,525			(566)				0010
.K251606PDLV5E EUR006/14|.K251606|&20250616EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/16/2025	06/14/2027	979	368,200	375.97		12,519		12,295		11,089			(224)				0010
.061725WSGIXCGMS EUR005/|.061725W|&20250617EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/17/2025	05/07/2027	2,958	946,531	320.04		32,030		31,471		32,561			(559)				0010
.061725LSPX EUR005/14/26|.061725L|&20250617EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/17/2025	05/14/2026	536	3,158,423	5892.58		158,999		177,939		177,939	18,940						0010
.061725MSPX EUR005/14/26|.061725M|&20250617EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/17/2025	05/14/2026	143	842,639	5892.58		54,901		62,614		62,614	7,714						0010
.E251606PDLV5E EUR006/15|.E251606|&20250616EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/16/2025	06/15/2026	160,234	60,243,000	375.97		1,445,832		1,424,403		1,424,403	(21,429)						0010
.061725KSPX EUR005/14/26|.061725K|&20250617EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/17/2025	05/14/2026	146	860,317	5892.58		34,863		38,712		38,712	3,849						0010
.061725GSPX EUR005/14/26|.061725G|&20250617EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/17/2025	05/14/2026	552	3,252,704	5892.58		93,525		90,114		102,960			(3,411)				0010
.L251606PDLV5E EUR006/14|.L251606|&20250616EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/16/2025	06/14/2027	3,571	1,342,470	375.97		45,644		44,827		40,430			(817)				0010
.G251606PDLV5E EUR006/15|.G251606|&20250616EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/16/2025	06/15/2026	1,080	406,000	375.97		9,703		9,355		9,592			(348)				0010
.061725HSPX EUR005/21/26|.061725H|&20250617EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/17/2025	05/21/2026	499	2,916,460	5844.61		100,319		96,736		110,292			(3,583)				0010
.D251606PDLV5E EUR005/14|.D251606|&20250616EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/16/2025	05/14/2026	1,320	495,000	374.95		11,979		11,507		12,044			(472)				0010
.061725FSPX EUR005/07/26|.061725F|&20250617EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/17/2025	05/07/2026	211	1,188,200	5631.28		65,260		62,828		70,743			(2,432)				0010
.061725ISPX EUR005/21/26|.061725I|&20250617EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/17/2025	05/21/2026	384	2,244,330	5844.61		85,736		82,674		94,521			(3,062)				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)
.J251606PDLV5E EUR005/14|.J251606|&20250616EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/16/2025	05/14/2027	1,328	498,000	374.95		17,131		16,811		15,414			(320)				0010
.H251606PDLV5E EUR006/15|.H251606|&20250616EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/16/2025	06/15/2026	7,161	2,692,240	375.97		64,614		62,293		63,656			(2,320)				0010
.061725CSPX EUR004/28/27|.061725C|&20250617EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/17/2025	04/28/2027	244	1,349,015	5528.75		261,751		257,118		298,623			(4,633)				0010
.061725ASPX EUR001/07/26|.061725A|&20250617EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/17/2025	01/07/2026	152	898,173	5909.03		64,792		60,943		85,662			(3,849)				0010
.061725BSPX EUR004/21/26|.061725B|&20250617EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/17/2025	04/21/2026	296	1,526,827	5158.2		326,186		313,394		378,911			(12,792)				0010
.062325LEEJ EUR006/22/26|.062325L|&20250623EIOS054	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/23/2025	06/22/2026	5,670	815,000	143.739991111		24,369		23,965		21,673			(404)				0010
.062325QEEJ EUR006/22/26|.062325Q|&20250623EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/23/2025	06/22/2026	6,192	890,000	143.740001793		27,412		26,958		23,984			(454)				0010
.062325MEEJ EUR006/22/26|.062325M|&20250623EIOS055	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/23/2025	06/22/2026	3,131	450,000	143.73998		13,590		13,365		12,051			(225)				0010
.C062325SPX EUR006/22/26|.C062325|&20250623EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/23/2025	06/22/2026	1,265	7,620,000	6025.17		306,324		301,247		334,312			(5,077)				0010
.062325JEEJ EUR006/22/26|.062325J|&20250623EIOS052	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/23/2025	06/22/2026	2,435	350,000	143.74		10,255		10,085		9,187			(170)				0010
.L062325SPX EUR006/22/26|.L062325|&20250623EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/23/2025	06/22/2026	1,019	6,140,000	6025.17		340,770		335,122		378,086			(5,648)				0010
.062325KEEJ EUR006/22/26|.062325K|&20250623EIOS053	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/23/2025	06/22/2026	7,966	1,145,000	143.739991554		33,892		33,330		30,285			(562)				0010
.T252306SPX DIGITAL06/22|.T252306|&20250623EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	06/23/2025	06/22/2026	544	3,280,000	6025.17		182,435		179,411		193,711			(3,024)				0010
.062325ZSPX EUR006/22/26|.062325Z|&20250623EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/23/2025	06/22/2026	744	4,480,000	6025.17		145,152		142,746		157,037			(2,406)				0010
.K062325SPX EUR006/22/26|.K062325|&20250623EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/23/2025	06/22/2026	693	4,175,000	6025.17		227,538		223,766		251,964			(3,771)				0010
.R062325SPX EUR006/22/26|.R062325|&20250623EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/23/2025	06/22/2026	3,021	18,200,000	6025.17		1,148,420		1,129,385		1,288,738			(19,035)				0010
.I062325SPX EUR006/22/26|.I062325|&20250623EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/23/2025	06/22/2026	382	2,300,000	6025.17		121,900		119,880		134,798			(2,020)				0010
.F062325SPX EUR006/22/26|.F062325|&20250623EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/23/2025	06/22/2026	4,194	25,270,000	6025.17		1,084,083		1,066,115		1,186,951			(17,968)				0010
.Y062325SPX EUR006/22/26|.Y062325|&20250623EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/23/2025	06/22/2026	134	805,000	6025.17		70,599		69,428		85,738			(1,170)				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)
.N062325SPX EUR006/22/26|.N062325|&20250623EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/23/2025	06/22/2026	293	1,765,000	6025.17		108,195		106,401		121,078			(1,793)				0010
.J062325SPX EUR006/22/26|.J062325|&20250623EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/23/2025	06/22/2026	269	1,620,000	6025.17		87,318		85,871		96,725			(1,447)				0010
.062325YSPX EUR006/22/26|.062325Y|&20250623EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/23/2025	06/22/2026	372	2,240,000	6025.17		69,440		68,289		75,073			(1,151)				0010
.062325BEEJ EUR006/22/26|.062325B|&20250623EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/23/2025	06/22/2026	9,496	1,365,000	143.74		23,888		23,492		20,687			(396)				0010
.062325AEEJ EUR006/22/26|.062325A|&20250623EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/23/2025	06/22/2026	20,175	2,900,000	143.740000312		31,900		31,371		24,736			(529)				0010
.A062325SPX EUR006/22/26|.A062325|&20250623EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/23/2025	06/22/2026	556	3,350,000	6025.17		108,875		107,070		118,043			(1,805)				0010
.S252306SPX DIGITAL06/22|.S252306|&20250623EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	06/23/2025	06/22/2026	136	820,000	6025.17		45,609		44,853		48,428			(756)				0010
.062325OEEJ EUR006/22/26|.062325O|&20250623EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/23/2025	06/22/2026	1,774	260,000	146.600423574		5,876		5,779		4,798			(97)				0010
.062325CEEJ EUR006/22/26|.062325C|&20250623EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/23/2025	06/22/2026	11,966	1,720,000	143.74		31,992		31,462		27,875			(530)				0010
.062325VSPX EUR006/22/26|.062325V|&20250623EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/23/2025	06/22/2026	510	3,075,000	6025.17		77,183		75,903		83,367			(1,279)				0010
.062325USPX EUR006/22/26|.062325U|&20250623EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/23/2025	06/22/2026	705	4,250,000	6025.17		94,350		92,786		101,853			(1,564)				0010
.062325PEEJ EUR006/22/26|.062325P|&20250623EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/23/2025	06/22/2026	6,923	1,030,000	148.7709		18,025		17,726		13,846			(299)				0010
.062325XSPX EUR006/22/26|.062325X|&20250623EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/23/2025	06/22/2026	176	1,060,000	6025.17		31,376		30,856		33,882			(520)				0010
.062325DEEJ EUR006/22/26|.062325D|&20250623EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/23/2025	06/22/2026	20,941	3,010,000	143.74		70,434		69,267		63,571			(1,167)				0010
.062325EEEJ EUR006/22/26|.062325E|&20250623EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/23/2025	06/22/2026	5,113	735,000	143.74		18,228		17,926		16,520			(302)				0010
.062325NEEJ EUR006/22/26|.062325N|&20250623EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/23/2025	06/22/2026	2,713	390,000	143.74		12,012		11,813		10,510			(199)				0010
.G062325SPX EUR006/22/26|.G062325|&20250623EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/23/2025	06/22/2026	1,392	8,390,000	6025.17		370,838		364,692		406,647			(6,146)				0010
.062325WSPX EUR006/22/26|.062325W|&20250623EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/23/2025	06/22/2026	213	1,285,000	6025.17		34,952		34,373		37,771			(579)				0010
.P062325SPX EUR006/22/26|.P062325|&20250623EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/23/2025	06/22/2026	828	4,990,000	6025.17		313,871		308,669		352,471			(5,202)				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)
.062325FEEJ EUR006/22/26|.062325F|&20250623EIOS048	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/23/2025	06/22/2026	8,070	1,160,000	143.74		29,464		28,976		26,736			(488)				0010
.D062325SPX EUR006/22/26|.D062325|&20250623EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/23/2025	06/22/2026	304	1,830,000	6025.17		73,932		72,707		80,719			(1,225)				0010
.062325RSPX EUR006/22/26|.062325R|&20250623EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/23/2025	06/22/2026	2,291	13,805,000	6025.17		180,846		177,848		193,272			(2,997)				0010
.E062325SPX EUR006/22/26|.E062325|&20250623EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/23/2025	06/22/2026	1,096	6,605,000	6025.17		283,355		278,658		310,242			(4,696)				0010
.062325SSPX EUR006/22/26|.062325S|&20250623EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/23/2025	06/22/2026	183	1,105,000	6025.17		19,559		19,234		21,030			(324)				0010
.062325GEEJ EUR006/22/26|.062325G|&20250623EIOS049	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/23/2025	06/22/2026	2,678	385,000	143.74		10,010		9,844		9,069			(166)				0010
.062325HEEJ EUR006/22/26|.062325H|&20250623EIOS050	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/23/2025	06/22/2026	17,288	2,485,000	143.74		72,811		71,604		65,186			(1,207)				0010
.062325IEEJ EUR006/22/26|.062325I|&20250623EIOS051	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/23/2025	06/22/2026	3,861	555,000	143.74		16,595		16,319		14,759			(275)				0010
.B062325SPX EUR006/22/26|.B062325|&20250623EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/23/2025	06/22/2026	1,908	11,495,000	6025.17		417,269		410,352		454,129			(6,916)				0010
.M062325SPX EUR006/22/26|.M062325|&20250623EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/23/2025	06/22/2026	291	1,755,000	6025.17		97,929		96,306		108,580			(1,623)				0010
.062325TSPX EUR006/22/26|.062325T|&20250623EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/23/2025	06/22/2026	546	3,290,000	6025.17		63,497		62,445		68,353			(1,052)				0010
.Z252306PDLV5E EUR006/21|.Z252306|&20250623EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/23/2025	06/21/2027	1,856	702,000	378.14		23,938		23,740		19,221			(198)				0010
.W252306PDLV5E EUR006/22|.W252306|&20250623EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/23/2025	06/22/2026	1,634	618,000	378.14		14,832		14,586		12,844			(246)				0010
.V252306PDLV5E EUR006/15|.V252306|&20250623EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/23/2025	06/15/2026	1,019	383,000	375.97		10,264		10,091		9,046			(173)				0010
.252306DPDLV5E EUR005/21|.252306D|&20250623EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/23/2025	05/21/2027	1,315	494,000	375.77		18,080		17,924		14,816			(156)				0010
.252306CPDLV5E EUR006/22|.252306C|&20250623EIOS056	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/23/2025	06/22/2026	563	213,000	378.14		5,091		5,006		4,422			(84)				0010
.252306APDLV5E EUR006/22|.252306A|&20250623EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/23/2025	06/22/2026	2,695	1,019,000	378.14		24,456		24,051		21,179			(405)				0010
.X252306PDLV5E EUR005/21|.X252306|&20250623EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/23/2025	05/21/2026	1,208	454,000	375.77		11,895		11,679		10,586			(216)				0010
.252306BPDLV5E EUR006/21|.252306B|&20250623EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/23/2025	06/21/2027	2,015	762,000	378.14		25,984		25,769		20,864			(215)				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)
.Y252306PDLV5E EUR006/08|.Y252306|&20 250623EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/23/2025	06/08/2026	2,155	810,000	375.82		21,627		21,254		19,173			(373)				0010
.062525JMXEA EUR006/15/2|.062525J|& 20250625EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/15/2026	73	192,331	2634.67		5,022		4,965		5,739			(57)				0010
.062525EMXEA EUR005/28/2|.062525E|& 20250625EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/25/2025	05/28/2026	247	637,919	2582.67		7,825		7,732		8,403			(93)				0010
.062525LMXEA EUR006/22/2|.062525L|& 20250625EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/22/2026	88	225,984	2568.0		6,612		6,539		7,236			(73)				0010
.062525CMXEA ASIAN06/15/|.062525C|& 20250625EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/15/2026	114	300,352	2634.67		4,527		4,476		5,356			(51)				0010
.062525UNDX EUR006/15/26|.062525U| &20250625EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/25/2025	06/15/2026	46	1,009,128	21937.57		58,980		58,312		61,616			(668)				0010
.062525DMXEA ASIAN06/22/|.062525D|& 20250625EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/22/2026	245	629,160	2568.0		14,918		14,752		16,883			(166)				0010
.062525KMXEA EUR006/22/2|.062525K|& 20250625EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/22/2026	475	1,219,800	2568.0		15,309		15,139		16,022			(170)				0010
.062525XNDX EUR006/22/26|.062525X| &20250625EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/25/2025	06/22/2026	31	677,546	21856.33		40,064		39,618		41,752			(445)				0010
.062525AMXEA ASIAN05/28/|.062525A|& 20250625EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/25/2025	05/28/2026	222	573,353	2582.67		13,677		13,514		16,271			(163)				0010
.G062525NDX DIGITAL06/22|.G062525| &20250625EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/25/2025	06/22/2026	24	535,000	21856.33		29,425		29,098		30,163			(327)				0010
.062525GMXEA EUR006/08/2|.062525G|& 20250625EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/08/2026	264	693,314	2626.19		7,907		7,815		8,558			(91)				0010
.E062525NDX DIGITAL06/15|.E062525| &20250625EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/25/2025	06/15/2026	33	725,000	21937.57		38,353		37,918		39,361			(435)				0010
.062525BMXEA ASIAN06/08/|.062525B|& 20250625EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/08/2026	169	443,826	2626.19		9,145		9,039		11,264			(106)				0010
.062525FMXEA EUR005/28/2|.062525F|& 20250625EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/25/2025	05/28/2026	184	475,211	2582.67		14,832		14,655		16,754			(177)				0010
.062525IMXEA EUR006/15/2|.062525I|& 20250625EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/15/2026	325	856,268	2634.67		9,536		9,427		10,248			(108)				0010
.062525HMXEA EUR006/08/2|.062525H|& 20250625EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/08/2026	213	559,378	2626.19		14,880		14,708		17,054			(172)				0010
.062525VNDX EUR006/15/26|.062525V| &20250625EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/25/2025	06/15/2026	53	1,162,691	21937.57		70,611		73,849		73,849	3,239						0010
.062525WNDX EUR006/22/26|.062525W| &20250625EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/25/2025	06/22/2026	124	2,710,185	21856.33		160,254		158,473		167,008			(1,781)				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)
.062525TNDX EUR006/15/26|.062525T|&20250625EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/25/2025	06/15/2026	183	4,014,575	21937.57		234,637		231,978		245,123			(2,659)				0010
.F062525NDX DIGITAL06/22|.F062525|&20250625EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/25/2025	06/22/2026	98	2,140,000	21856.33		117,700		116,392		120,653			(1,308)				0010
.062525MMXEA EUR005/28/2|.062525M|&20250625EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/25/2025	05/28/2026	114	294,424	2582.67		10,372		10,248		11,845			(124)				0010
.D062525NDX DIGITAL06/15|.D062525|&20250625EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/25/2025	06/15/2026	132	2,895,000	21937.57		153,146		151,410		157,173			(1,735)				0010
.062525NMXEA EUR006/08/2|.062525N|&20250625EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/08/2026	129	338,779	2626.19		12,023		11,884		14,104			(139)				0010
.062725FSPX EUR005/28/26|.062725F|&20250627EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	05/28/2026	447	2,632,182	5888.55		114,521		114,521		115,076							0010
.062725DSPX ASIAN05/21/2|.062725D|&20250627EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	06/27/2025	05/21/2026	798	4,651,431	5828.15		141,924		141,924		142,943							0010
.062725ESPX EUR005/21/26|.062725E|&20250627EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	05/21/2026	720	4,208,119	5844.61		168,458		168,458		169,399							0010
.062725CSPX ASIAN05/14/2|.062725C|&20250627EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	06/27/2025	05/14/2026	1,065	6,262,368	5879.87		188,501		188,501		190,066							0010
.062725BSPX ASIAN05/07/2|.062725B|&20250627EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	06/27/2025	05/07/2026	1,221	6,834,691	5597.48		184,732		184,732		186,970							0010
.062725GSPX EUR005/28/26|.062725G|&20250627EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	05/28/2026	1,074	6,324,303	5888.55		360,080		360,080		362,205							0010
.062725HSPX EUR003/22/27|.062725H|&20250627EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	03/22/2027	166	957,417	5767.57		167,692		167,692		171,425							0010
.062725ASPX ASIAN05/14/2|.062725A|&20250627EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	06/27/2025	05/14/2026	170	1,001,496	5879.87		57,205		57,205		57,935							0010
.I063025SPX EUR006/29/26|.I063025|&20250630EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/30/2025	06/29/2026	1,160	7,195,000	6204.95		389,250		389,250		388,962							0010
.C063025SPX EUR006/29/26|.C063025|&20250630EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/30/2025	06/29/2026	1,251	7,765,000	6204.95		354,861		354,861		353,018							0010
.0630250EEJ EUR006/29/26|.0630250|&20250630EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/30/2025	06/29/2026	12,272	1,770,000	144.23		54,870		54,870		45,112							0010
.N063025SPX EUR006/29/26|.N063025|&20250630EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/30/2025	06/29/2026	242	1,500,000	6204.95		125,850		125,850		126,579							0010
.M063025SPX EUR006/29/26|.M063025|&20250630EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/30/2025	06/29/2026	1,057	6,560,000	6204.95		401,472		401,472		397,810							0010
.B063025SPX EUR006/29/26|.B063025|&20250630EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/30/2025	06/29/2026	200	1,240,000	6204.95		53,816		53,816		53,486							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)
.063025ZSPX EUR006/29/26|.063025Z|&20250630EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/30/2025	06/29/2026	4,333	26,885,000	6204.95		1,131,858		1,131,858		1,126,407							0010
.063025KEEJ EUR006/29/26|.063025K|&20250630EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/30/2025	06/29/2026	3,085	445,000	144.23		13,395		13,395		11,192							0010
.G063025SPX EUR006/29/26|.G063025|&20250630EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/30/2025	06/29/2026	1,427	8,855,000	6204.95		470,201		470,201		469,667							0010
.K063025SPX EUR006/29/26|.K063025|&20250630EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/30/2025	06/29/2026	3,333	20,680,000	6204.95		1,230,460		1,230,460		1,221,992							0010
.063025VSPX EUR006/29/26|.063025V|&20250630EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/30/2025	06/29/2026	542	3,365,000	6204.95		107,344		107,344		107,215							0010
.063025LEEJ EUR006/29/26|.063025L|&20250630EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/30/2025	06/29/2026	9,568	1,380,000	144.23		41,952		41,952		34,951							0010
.063025PEEJ EUR006/28/27|.063025P|&20250630EIVO005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/30/2025	06/28/2027	1,941	280,000	144.23		11,872		11,872		9,810							0010
.J063025SPX EUR006/29/26|.J063025|&20250630EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/30/2025	06/29/2026	418	2,595,000	6204.95		149,991		149,991		149,151							0010
.063025XSPX EUR006/29/26|.063025X|&20250630EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/30/2025	06/29/2026	263	1,630,000	6204.95		65,363		65,363		64,976							0010
.P063025SPX DIGITAL06/29|.P063025|&20250630EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/30/2025	06/29/2026	778	4,830,000	6204.95		265,863		265,863		256,964							0010
.F063025SPX EUR006/29/26|.F063025|&20250630EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/30/2025	06/29/2026	364	2,260,000	6204.95		116,390		116,390		116,099							0010
.063025BEEJ EUR006/29/26|.063025B|&20250630EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/30/2025	06/29/2026	14,941	2,155,000	144.23		37,282		37,282		30,561							0010
.063025SSPX EUR006/29/26|.063025S|&20250630EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/30/2025	06/29/2026	616	3,820,000	6204.95		84,804		84,804		84,071							0010
.063025CEEJ EUR006/29/26|.063025C|&20250630EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/30/2025	06/29/2026	26,763	3,860,000	144.23		72,182		72,182		59,641							0010
.063025RSPX EUR006/29/26|.063025R|&20250630EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/30/2025	06/29/2026	502	3,115,000	6204.95		58,874		58,874		58,299							0010
.063025NEEJ EUR006/29/26|.063025N|&20250630EIVO003	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/30/2025	06/29/2026	8,040	1,200,000	149.249204		21,240		21,240		15,203							0010
.063025WSPX EUR006/29/26|.063025W|&20250630EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/30/2025	06/29/2026	620	3,845,000	6204.95		123,425		123,425		123,321							0010
.063025TSPX EUR006/29/26|.063025T|&20250630EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/30/2025	06/29/2026	920	5,710,000	6204.95		147,889		147,889		147,074							0010
.063025MEEJ EUR006/29/26|.063025M|&20250630EIVO002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/30/2025	06/29/2026	5,181	750,000	144.749228		22,050		22,050		17,892							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)
.063025DEEJ EUR006/29/26|.063025D|&20250630EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/30/2025	06/29/2026	4,195	605,000	144.23		13,431		13,431		11,384							0010
.063025AEEJ EUR006/29/26|.063025A|&20250630EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/30/2025	06/29/2026	23,019	3,320,000	144.23		36,852		36,852		27,055							0010
.063025USPX EUR006/29/26|.063025U|&20250630EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/30/2025	06/29/2026	548	3,400,000	6204.95		102,680		102,680		102,678							0010
.063025EEEJ EUR006/29/26|.063025E|&20250630EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/30/2025	06/29/2026	10,088	1,455,000	144.23		34,338		34,338		29,176							0010
.E063025SPX EUR006/29/26|.E063025|&20250630EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/30/2025	06/29/2026	176	1,095,000	6204.95		55,626		55,626		55,461							0010
.063025GEEJ EUR006/29/26|.063025G|&20250630EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/30/2025	06/29/2026	8,389	1,210,000	144.23		32,549		32,549		27,727							0010
.O063025SPX DIGITAL06/29|.O063025|&20250630EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/30/2025	06/29/2026	194	1,205,000	6204.95		66,328		66,328		64,108							0010
.063025FEEJ EUR006/29/26|.063025F|&20250630EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/30/2025	06/29/2026	11,509	1,660,000	144.23		41,334		41,334		35,244							0010
.063025IEEJ EUR006/29/26|.063025I|&20250630EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/30/2025	06/29/2026	5,824	840,000	144.23		25,284		25,284		21,131							0010
.063025HEEJ EUR006/29/26|.063025H|&20250630EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/30/2025	06/29/2026	15,912	2,295,000	144.23		68,391		68,391		57,404							0010
.D063025SPX EUR006/29/26|.D063025|&20250630EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/30/2025	06/29/2026	354	2,195,000	6204.95		100,531		100,531		100,093							0010
.063025JEEJ EUR006/29/26|.063025J|&20250630EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/30/2025	06/29/2026	2,323	335,000	144.23		10,184		10,184		8,484							0010
.L063025SPX EUR006/29/26|.L063025|&20250630EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/30/2025	06/29/2026	1,202	7,460,000	6204.95		446,108		446,108		442,462							0010
.A063025SPX EUR006/29/26|.A063025|&20250630EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/30/2025	06/29/2026	1,879	11,660,000	6204.95		504,878		504,878		502,390							0010
.H063025SPX EUR006/29/26|.H063025|&20250630EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/30/2025	06/29/2026	647	4,015,000	6204.95		215,204		215,204		214,766							0010
.063025QSPX EUR006/29/26|.063025Q|&20250630EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/30/2025	06/29/2026	1,884	11,690,000	6204.95		150,801		150,801		148,807							0010
.063025YSPX EUR006/29/26|.063025Y|&20250630EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/30/2025	06/29/2026	1,172	7,275,000	6204.95		306,278		306,278		304,802							0010
.V063025PDLV5E EUR006/08|.V063025|&20250630EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/30/2025	06/08/2026	2,892	1,087,000	375.82		30,871		30,871		25,598							0010
.X063025PDLV5E EUR006/29|.X063025|&20250630EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/30/2025	06/29/2026	7,270	2,759,000	379.51		66,216		66,216		52,924							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)
.Y063025PDLV5E EUR006/28|.Y063025|&20 250630EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	06/30/2025	06/28/2027	3,620	1,374,000	379.51		46,853		46,853		35,441							0010
.Z063025PDLV5E EUR006/29|.Z063025|&20 250630EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	06/30/2025	06/29/2026	664	252,000	379.51		6,048		6,048		4,830							0010
.W063025PDLV5E EUR006/21|.W063025|&20 250630EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	06/30/2025	06/21/2027	1,111	420,000	378.14		15,036		15,036		11,495							0010
.T063025PDLV5E EUR006/28|.T063025|&20 250630EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	06/30/2025	06/28/2027	2,841	1,078,000	379.51		36,760		36,760		27,806							0010
.U063025PDLV5E EUR006/29|.U063025|&20 250630EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	06/30/2025	06/29/2026	611	232,000	379.51		5,150		5,150		4,182							0010
.Q063025PDLV5E EUR005/28|.Q063025|&20 250630EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	06/30/2025	05/28/2026	1,139	429,000	376.5		11,626		11,626		9,589							0010
.R063025PDLV5E EUR005/28|.R063025|&20 250630EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	06/30/2025	05/28/2027	792	298,000	376.5		11,145		11,145		8,646							0010
.S063025PDLV5E EUR006/29|.S063025|&20 250630EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	06/30/2025	06/29/2026	4,925	1,869,000	379.51		44,856		44,856		35,852							0010
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants											288,738,051	247,815,339		342,416,361	XXX	649,331,214	17,601,567		(157,179,262)			XXX	XXX
.E080224SPX EQFWD10/07/2|.E080224| &20240802EIV0024	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/02/2024	10/07/2025	2,243	12,499,903	5572.85	896,460			205,745		123,462			(379,998)				0010
.C080224SPX EQFWD07/07/2|.C080224| &20240802EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/02/2024	07/07/2025	2,243	12,499,903	5572.85	832,714			14,914		61			(449,914)				0010
.G102224SPX EQFWD08/07/2|.G102224|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/22/2024	08/07/2025	733	3,998,669	5455.21	115,748			14,922		8,308			(72,998)				0010
.121824BEEJ EQFWD11/28/2|.121824B|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/18/2024	11/28/2025	14,689	2,100,000	142.96	21,000			9,184		28,549			(11,082)				0010
.I020325SPX EQFWD09/15/2|.I020325|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	02/03/2025	09/15/2025	887	4,996,551	5633.09		129,444		44,314		39,784			(85,130)				0010
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options											1,865,922	129,444		289,079	XXX	200,164			(999,122)			XXX	XXX
.052319A IRF07/23/26|.052319A|I RF&20190523IRCF001	MULTIPLE	EXH 5	Interest Rate	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	05/23/2019	07/23/2026	12,500,000	12,500,000	0.019	335,000			1,582		1,582	(599)						0040
.052319C IRF07/23/26|.052319C|I RF&20190523IRCF003	MULTIPLE	EXH 5	Interest Rate	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	05/23/2019	07/23/2026	16,250,000	16,250,000	0.019	435,500			2,056		2,056	(779)						0040
.052819C IRF07/15/26|.052819C|I RF&20190528IRCF003	MULTIPLE	EXH 5	Interest Rate	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	05/28/2019	07/15/2026	14,500,000	14,500,000	0.0185	386,000			1,537		1,537	(701)						0040
.052819A IRF07/15/26|.052819A|I RF&20190528IRCF001	MULTIPLE	EXH 5	Interest Rate	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	05/28/2019	07/15/2026	14,500,000	14,500,000	0.0185	386,000			1,537		1,537	(701)						0040
.060319C IRF07/15/26|.060319C|I RF&20190603IRCF003	MULTIPLE	EXH 5	Interest Rate	Mizuho Capital Marke	0V6W8S6QX2D1J857QP30	06/03/2019	07/15/2026	15,750,000	15,750,000	0.017	462,500			1,339		1,339	(641)						0040

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.060319A IRF07/15/26|.060319A|IRF&20190603IRCF001	MULTIPLE	EXH 5	Interest Rate	Mizuho Capital Marke	0V6W8S6QX2D1J857QP30	06/03/2019	07/15/2026	15,750,000	15,750,000	0.017	462,500			1,339		1,339	(641)						0040
.060519G IRF07/25/26|.060519G|IRF&20190605IRCF007	MULTIPLE	EXH 5	Interest Rate	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	06/05/2019	07/25/2026	5,500,000	5,500,000	0.0172	160,500			557		557	(214)						0040
.060519C IRF07/15/26|.060519C|IRF&20190605IRCF003	MULTIPLE	EXH 5	Interest Rate	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	06/05/2019	07/15/2026	4,250,000	4,250,000	0.0172	124,000			372		372	(177)						0040
.060519E IRF07/25/26|.060519E|IRF&20190605IRCF005	MULTIPLE	EXH 5	Interest Rate	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	06/05/2019	07/25/2026	5,500,000	5,500,000	0.0172	160,500			557		557	(214)						0040
.060519A IRF07/15/26|.060519A|IRF&20190605IRCF001	MULTIPLE	EXH 5	Interest Rate	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	06/05/2019	07/15/2026	4,250,000	4,250,000	0.0172	124,000			372		372	(177)						0040
.061419P ICF07/15/26|.061419P|Int&20190614IRCF003	MULTIPLE	EXH 5	Interest Rate	Canadian Imperial Ba	2IGI19DL77OX0HC3ZE78	06/14/2019	07/15/2026	12,750,000	12,750,000	0.0165	371,000			1,007		1,007	(489)						0040
.061419N ICF07/15/26|.061419N|Int&20190614IRCF001	MULTIPLE	EXH 5	Interest Rate	Canadian Imperial Ba	2IGI19DL77OX0HC3ZE78	06/14/2019	07/15/2026	12,750,000	12,750,000	0.0165	371,000			1,007		1,007	(489)						0040
.071919I ICF07/20/26|.071919I|Int&20190719IRCF009	MULTIPLE	EXH 5	Interest Rate	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	07/19/2019	07/20/2026	12,300,000	12,300,000	0.016	305,650			954		954	(439)						0040
.071919C ICF07/20/26|.071919C|Int&20190719IRCF003	MULTIPLE	EXH 5	Interest Rate	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	07/19/2019	07/20/2026	4,000,000	4,000,000	0.016	98,000			310		310	(143)						0040
.071919G ICF07/20/26|.071919G|Int&20190719IRCF007	MULTIPLE	EXH 5	Interest Rate	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	07/19/2019	07/20/2026	12,300,000	12,300,000	0.016	305,650			954		954	(439)						0040
.071919E ICF07/20/26|.071919E|Int&20190719IRCF005	MULTIPLE	EXH 5	Interest Rate	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	07/19/2019	07/20/2026	5,000,000	5,000,000	0.016	123,000			388		388	(178)						0040
.081919M ICF07/15/26|.081919M|Int&20190819IRCF013	MULTIPLE	EXH 5	Interest Rate	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	08/19/2019	07/15/2026	8,000,000	8,000,000	0.0114	196,000			305		305	(167)						0040
.081919K ICF07/15/26|.081919K|Int&20190819IRCF011	MULTIPLE	EXH 5	Interest Rate	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	08/19/2019	07/15/2026	1,990,000	1,990,000	0.0114	49,000			76		76	(42)						0040
.081919I ICF07/15/26|.081919I|Int&20190819IRCF009	MULTIPLE	EXH 5	Interest Rate	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	08/19/2019	07/15/2026	1,990,000	1,990,000	0.0114	49,000			76		76	(42)						0040
.081919O ICF07/15/26|.081919O|Int&20190819IRCF015	MULTIPLE	EXH 5	Interest Rate	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	08/19/2019	07/15/2026	8,000,000	8,000,000	0.0114	196,000			305		305	(167)						0040
.091219I ICF10/25/26|.091219I|Int&20190912IRCF009	MULTIPLE	EXH 5	Interest Rate	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	09/12/2019	10/25/2026	2,000,000	2,000,000	0.0133	51,000			292		292	7						0040
.091219G ICF11/20/26|.091219G|Int&20190912IRCF007	MULTIPLE	EXH 5	Interest Rate	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	09/12/2019	11/20/2026	7,000,000	7,000,000	0.0135	188,000			1,281		1,281	129						0040
.091219M ICF10/25/26|.091219M|Int&20190912IRCF013	MULTIPLE	EXH 5	Interest Rate	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	09/12/2019	10/25/2026	10,000,000	10,000,000	0.0133	256,000			1,462		1,462	33						0040
.091219E ICF11/20/26|.091219E|Int&20190912IRCF005	MULTIPLE	EXH 5	Interest Rate	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	09/12/2019	11/20/2026	4,000,000	4,000,000	0.0135	106,000			732		732	74						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)
.0912190 ICF10/25/26|.0912190|Int&20190912IRCF015	MULTIPLE	EXH 5	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	10/25/2026	16,000,000	16,000,000	0.0133	410,000			2,339		2,339	53						0040
.091219C ICF11/20/26|.091219C|Int&20190912IRCF003	MULTIPLE	EXH 5	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	11/20/2026	2,000,000	2,000,000	0.0135	53,000			366		366	37						0040
.091219K ICF10/25/26|.091219K|Int&20190912IRCF011	MULTIPLE	EXH 5	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	10/25/2026	2,000,000	2,000,000	0.0133	51,000			292		292	7						0040
.091819C ICF10/20/26|.091819C|Int&20190918IRCF003	MULTIPLE	EXH 5	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	09/18/2019	10/20/2026	5,750,000	5,750,000	0.013	136,750			771		771	3						0040
.091819A ICF10/20/26|.091819A|Int&20190918IRCF001	MULTIPLE	EXH 5	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	09/18/2019	10/20/2026	5,750,000	5,750,000	0.013	136,750			771		771	3						0040
.103119E ICF01/23/27|.103119E|Int&20191031IRCF005	MULTIPLE	EXH 5	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2019	01/23/2027	8,000,000	8,000,000	0.0125	200,000			2,045		2,045	517						0040
.103119C ICF01/23/27|.103119C|Int&20191031IRCF003	MULTIPLE	EXH 5	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2019	01/23/2027	8,000,000	8,000,000	0.0125	200,000			2,045		2,045	517						0040
.111319E ICF10/23/25|.111319E|Int&20191113IRCF005	MULTIPLE	EXH 5	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	11/13/2019	10/23/2025	3,000,000	3,000,000	0.0135	50,809						(13)						0040
.111319A ICF07/23/26|.111319A|Int&20191113IRCF001	MULTIPLE	EXH 5	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	11/13/2019	07/23/2026	3,000,000	3,000,000	0.014	61,200			184		184	(81)						0040
.111319G ICF10/23/25|.111319G|Int&20191113IRCF007	MULTIPLE	EXH 5	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	11/13/2019	10/23/2025	7,000,000	7,000,000	0.0135	118,553						(31)						0040
.111319C ICF07/23/26|.111319C|Int&20191113IRCF003	MULTIPLE	EXH 5	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	11/13/2019	07/23/2026	7,000,000	7,000,000	0.014	142,800			430		430	(189)						0040
.111319I ICF10/23/25|.111319I|Int&20191113IRCF009	MULTIPLE	EXH 5	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	11/13/2019	10/23/2025	13,500,000	13,500,000	0.0135	228,638						(60)						0040
.112219C ICF07/15/26|.112219C|Int&20191122IRCF003	MULTIPLE	EXH 5	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2019	07/15/2026	7,000,000	7,000,000	0.0128	154,000			325		325	(173)						0040
.112219K ICF01/15/26|.112219K|Int&20191122IRCF011	MULTIPLE	EXH 5	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2019	01/15/2026	23,000,000	23,000,000	0.0128	439,500			11		11	(303)						0040
.112219I ICF01/15/26|.112219I|Int&20191122IRCF009	MULTIPLE	EXH 5	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2019	01/15/2026	5,000,000	5,000,000	0.0128	95,500			2		2	(66)						0040
.112219A ICF07/15/26|.112219A|Int&20191122IRCF001	MULTIPLE	EXH 5	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2019	07/15/2026	3,000,000	3,000,000	0.0128	66,000			139		139	(74)						0040
.120519G ICF01/15/27|.120519G|Int&20191205IRCF007	MULTIPLE	EXH 5	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	12/05/2019	01/15/2027	5,000,000	5,000,000	0.0138	125,000			1,395		1,395	316						0040
.120519C ICF01/16/27|.120519C|Int&20191205IRCF003	MULTIPLE	EXH 5	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	12/05/2019	01/16/2027	5,000,000	5,000,000	0.0138	126,250			1,433		1,433	336						0040
.120519E ICF01/16/27|.120519E|Int&20191205IRCF005	MULTIPLE	EXH 5	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	12/05/2019	01/16/2027	15,000,000	15,000,000	0.0138	378,750			4,299		4,299	1,008						0040

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.120519M ICF10/15/27|.120519M|Int&20191205IRCF013	MULTIPLE	EXH 5	Interest Rate	Mizuho Capital Marke	0V6W8S6QX2D1J857QP30	12/05/2019	10/15/2027	8,000,000	8,000,000	0.0138	230,000			6,790		6,790	2,864						0040
.120519A ICF04/15/27|.120519A|Int&20191205IRCF001	MULTIPLE	EXH 5	Interest Rate	Mizuho Capital Marke	0V6W8S6QX2D1J857QP30	12/05/2019	04/15/2027	9,000,000	9,000,000	0.0138	235,000			4,113		4,113	1,464						0040
.120519K ICF01/15/27|.120519K|Int&20191205IRCF011	MULTIPLE	EXH 5	Interest Rate	Mizuho Capital Marke	0V6W8S6QX2D1J857QP30	12/05/2019	01/15/2027	10,000,000	10,000,000	0.0138	250,000			2,790		2,790	631						0040
.121219G ICF01/20/26|.121219G|Int&20191212IRCF007	MULTIPLE	EXH 5	Interest Rate	Mizuho Capital Marke	0V6W8S6QX2D1J857QP30	12/12/2019	01/20/2026	8,000,000	8,000,000	0.0146	160,000			7		7	(144)						0040
.121219C ICF10/20/25|.121219C|Int&20191212IRCF003	MULTIPLE	EXH 5	Interest Rate	Mizuho Capital Marke	0V6W8S6QX2D1J857QP30	12/12/2019	10/20/2025	13,000,000	13,000,000	0.0146	239,688						(64)						0040
.121219K ICF07/20/26|.121219K|Int&20191212IRCF011	MULTIPLE	EXH 5	Interest Rate	Mizuho Capital Marke	0V6W8S6QX2D1J857QP30	12/12/2019	07/20/2026	11,000,000	11,000,000	0.0148	238,334			717		717	(340)						0040
.121219E ICF01/20/26|.121219E|Int&20191212IRCF005	MULTIPLE	EXH 5	Interest Rate	Mizuho Capital Marke	0V6W8S6QX2D1J857QP30	12/12/2019	01/20/2026	2,000,000	2,000,000	0.0146	40,000			2		2	(36)						0040
.121219I ICF07/20/26|.121219I|Int&20191212IRCF009	MULTIPLE	EXH 5	Interest Rate	Mizuho Capital Marke	0V6W8S6QX2D1J857QP30	12/12/2019	07/20/2026	4,000,000	4,000,000	0.0148	86,666			261		261	(124)						0040
.121219A ICF10/20/25|.121219A|Int&20191212IRCF001	MULTIPLE	EXH 5	Interest Rate	Mizuho Capital Marke	0V6W8S6QX2D1J857QP30	12/12/2019	10/20/2025	3,000,000	3,000,000	0.0146	55,313						(15)						0040
.121919I ICF01/23/27|.121919I|Int&20191219IRCF009	MULTIPLE	EXH 5	Interest Rate	Mizuho Capital Marke	0V6W8S6QX2D1J857QP30	12/19/2019	01/23/2027	7,000,000	7,000,000	0.0152	168,000			2,450		2,450	590						0040
.121919A ICF01/23/26|.121919A|Int&20191219IRCF001	MULTIPLE	EXH 5	Interest Rate	Mizuho Capital Marke	0V6W8S6QX2D1J857QP30	12/19/2019	01/23/2026	7,000,000	7,000,000	0.0148	130,000			8		8	(133)						0040
.121919E ICF04/23/26|.121919E|Int&20191219IRCF005	MULTIPLE	EXH 5	Interest Rate	Mizuho Capital Marke	0V6W8S6QX2D1J857QP30	12/19/2019	04/23/2026	10,000,000	10,000,000	0.0149	200,000			149		149	(345)						0040
.121919G ICF01/23/27|.121919G|Int&20191219IRCF007	MULTIPLE	EXH 5	Interest Rate	Mizuho Capital Marke	0V6W8S6QX2D1J857QP30	12/19/2019	01/23/2027	3,000,000	3,000,000	0.0152	72,000			1,050		1,050	253						0040
.121919C ICF04/23/26|.121919C|Int&20191219IRCF003	MULTIPLE	EXH 5	Interest Rate	Mizuho Capital Marke	0V6W8S6QX2D1J857QP30	12/19/2019	04/23/2026	5,000,000	5,000,000	0.0149	100,000			74		74	(173)						0040
.3921Q ICF01/15/26|.3921Q|Interes&20210309IRCF047	MULTIPLE	D-1	Interest Rate	Bank of America, N.A.	B4TYDEB6GKMZO031MB27	03/09/2021	01/15/2026	7,500,000	7,500,000	0.00695				1		1	(43)						0040
.30921AS ICF02/20/26|.30921AS|Int&20210309IRCF023	MULTIPLE	D-1	Interest Rate	Bank of America, N.A.	B4TYDEB6GKMZO031MB27	03/09/2021	02/20/2026	5,000,000	5,000,000	0.00695				3		3	(41)						0040
.30921AO ICF08/20/25|.30921AO|Int&20210309IRCF019	MULTIPLE	D-1	Interest Rate	Bank of America, N.A.	B4TYDEB6GKMZO031MB27	03/09/2021	08/20/2025	7,500,000	7,500,000	0.00695							(3)						0040
.030921W ICF07/23/25|.030921W|Int&20210309IRCF001	MULTIPLE	D-1	Interest Rate	Bank of America, N.A.	B4TYDEB6GKMZO031MB27	03/09/2021	07/23/2025	5,000,000	5,000,000	0.00695							(1)						0040
.3921A ICF04/20/26|.3921A|Interes&20210309IRCF031	MULTIPLE	D-1	Interest Rate	Bank of America, N.A.	B4TYDEB6GKMZO031MB27	03/09/2021	04/20/2026	6,150,000	6,150,000	0.00695				24		24	(74)						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)
.30921AE ICF10/17/25|.30921AE|Int&20210309IRCF009	MULTIPLE	D-1	Interest Rate	Bank of America, N.A.	B4TYDEB6GKMZ0031MB27	03/09/2021	10/17/2025	5,740,183	5,740,183	0.00695							(9)						0040
.3921I ICF07/24/25|.3921I|Interes&20210309IRCF039	MULTIPLE	D-1	Interest Rate	Bank of America, N.A.	B4TYDEB6GKMZ0031MB27	03/09/2021	07/24/2025	6,000,000	6,000,000	0.00695							(1)						0040
.030921Y ICF07/23/25|.030921Y|Int&20210309IRCF003	MULTIPLE	D-1	Interest Rate	Bank of America, N.A.	B4TYDEB6GKMZ0031MB27	03/09/2021	07/23/2025	8,500,000	8,500,000	0.00695							(1)						0040
.30921AW ICF10/20/25|.30921AW|Int&20210309IRCF027	MULTIPLE	D-1	Interest Rate	Bank of America, N.A.	B4TYDEB6GKMZ0031MB27	03/09/2021	10/20/2025	8,250,000	8,250,000	0.00695							(13)						0040
.30921AM ICF10/15/25|.30921AM|Int&20210309IRCF017	MULTIPLE	D-1	Interest Rate	Bank of America, N.A.	B4TYDEB6GKMZ0031MB27	03/09/2021	10/15/2025	7,000,000	7,000,000	0.00695							(10)						0040
.30921AU ICF02/20/26|.30921AU|Int&20210309IRCF025	MULTIPLE	D-1	Interest Rate	Bank of America, N.A.	B4TYDEB6GKMZ0031MB27	03/09/2021	02/20/2026	5,000,000	5,000,000	0.00695				3		3	(41)						0040
.3921C ICF04/20/26|.3921C|Interes&20210309IRCF033	MULTIPLE	D-1	Interest Rate	Bank of America, N.A.	B4TYDEB6GKMZ0031MB27	03/09/2021	04/20/2026	6,150,000	6,150,000	0.00695				24		24	(74)						0040
.30921AQ ICF08/20/25|.30921AQ|Int&20210309IRCF021	MULTIPLE	D-1	Interest Rate	Bank of America, N.A.	B4TYDEB6GKMZ0031MB27	03/09/2021	08/20/2025	7,500,000	7,500,000	0.00695							(3)						0040
.3921O ICF01/15/26|.3921O|Interes&20210309IRCF045	MULTIPLE	D-1	Interest Rate	Bank of America, N.A.	B4TYDEB6GKMZ0031MB27	03/09/2021	01/15/2026	2,500,000	2,500,000	0.00695							(14)						0040
.3921M ICF07/25/25|.3921M|Interes&20210309IRCF043	MULTIPLE	D-1	Interest Rate	Bank of America, N.A.	B4TYDEB6GKMZ0031MB27	03/09/2021	07/25/2025	2,500,000	2,500,000	0.00695													0040
.30921AG ICF10/17/25|.30921AG|Int&20210309IRCF011	MULTIPLE	D-1	Interest Rate	Bank of America, N.A.	B4TYDEB6GKMZ0031MB27	03/09/2021	10/17/2025	4,529,817	4,529,817	0.00695							(7)						0040
.3921K ICF07/24/25|.3921K|Interes&20210309IRCF041	MULTIPLE	D-1	Interest Rate	Bank of America, N.A.	B4TYDEB6GKMZ0031MB27	03/09/2021	07/24/2025	6,000,000	6,000,000	0.00695							(1)						0040
.032421W ICF07/20/27|.032421W|Int&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			3,022		3,022	1,288						0040
.32421AI ICF01/20/27|.32421AI|Int&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			1,359		1,359	345						0040
.032421G ICF10/20/28|.032421G|Int&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			22,534		22,534	9,049						0040
.032421M ICF10/25/28|.032421M|Int&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			3,185		3,185	1,275						0040
.32421AC ICF01/22/27|.32421AC|Int&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			737		737	192						0040
.032421S ICF10/22/27|.032421S|Int&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			2,870		2,870	1,266						0040
.32421AE ICF01/22/27|.32421AE|Int&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			2,580		2,580	672						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)
.32421AA ICF04/20/27|.32421AA|Int&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			3,032		3,032	1,164						0040
.032421U ICF07/20/27|.032421U|Int&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			1,295		1,295	552						0040
.032421K ICF07/20/28|.032421K|Int&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			27,868		27,868	11,910						0040
.032421A ICF04/25/29|.032421A|Int&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			3,989		3,989	1,384						0040
.032421Q ICF10/22/27|.032421Q|Int&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			1,435		1,435	633						0040
.032421I ICF07/20/28|.032421I|Int&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			8,319		8,319	3,555						0040
.032421C ICF04/25/29|.032421C|Int&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			13,461		13,461	4,672						0040
.32421AG ICF01/20/27|.32421AG|Int&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			1,359		1,359	345						0040
.032421O ICF10/25/28|.032421O|Int&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			9,554		9,554	3,824						0040
.032421Y ICF04/20/27|.032421Y|Int&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			1,516		1,516	582						0040
.032421E ICF10/20/28|.032421E|Int&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			7,907		7,907	3,175						0040
.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							(78)						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							(47)						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				3,178		3,178	982						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				4,464		4,464	1,773						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				1,623		1,623	645						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							(19)						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				794		794	246						0040
0189999999. Subtotal - Purchased Options - Hedging Other - Floors										11,081,319			181,795	XXX	181,795	48,090					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										301,685,292	247,944,783		342,887,235	XXX	649,713,173	17,649,657		(158,178,384)			XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX

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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)
0429999999. Subtotal - Purchased Options - Other															XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants											288,738,051	247,815,339		342,416,361	XXX	649,331,214	17,601,567		(157,179,262)			XXX	XXX
0449999999. Total Purchased Options - Put Options											1,865,922	129,444		289,079	XXX	200,164			(999,122)			XXX	XXX
0459999999. Total Purchased Options - Caps															XXX							XXX	XXX
0469999999. Total Purchased Options - Floors											11,081,319			181,795	XXX	181,795	48,090					XXX	XXX
0479999999. Total Purchased Options - Collars															XXX							XXX	XXX
0489999999. Total Purchased Options - Other															XXX							XXX	XXX
0499999999. Total Purchased Options											301,685,292	247,944,783		342,887,235	XXX	649,713,173	17,649,657		(158,178,384)			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
.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)			(117,645)		(117,645)	(4,821)						0040
.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)			(124,569)		(124,569)	(4,781)						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)			(77,770)		(77,770)	(1,102)						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)			(262,463)		(262,463)	(2,044)						0040
.D080224SPX EQFWD10/07/2|.D080224|&20240802EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/02/2024	10/07/2025	2,243	12,499,903	5572.85	(843,346)			(193,555)		(1,656,895)			357,484				0040
.B080224SPX EQFWD07/07/2|.B080224|&20240802EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/02/2024	07/07/2025	2,243	12,499,903	5572.85	(698,964)			(12,519)		(1,427,643)			377,649				0040
.F102224SPX EQFWD08/07/2|.F102224|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/22/2024	08/07/2025	733	3,998,669	5455.21	(515,490)			(66,457)		(574,016)			325,100				0040
.V112224SPX DIGITAL11/09|.V112224|&20241122EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/22/2024	11/09/2026	2,773	16,563,406	5973.1	(863,290)			(600,550)		(925,001)			219,152				0040
.121824AEEJ EQFWD11/28/2|.121824A|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/18/2024	11/28/2025	14,689	2,100,000	142.96	(21,000)			(9,184)		(45,225)			11,082				0040
.020325WSPX EQFWD09/15/2|.020325W|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	02/03/2025	09/15/2025	887	4,996,551	5633.09		(553,378)		(189,445)		(584,026)			363,933				0040
.061725JSPX EUR001/14/26|.061725J|&20250617EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/17/2025	01/14/2026	2,606	15,226,623	5842.91		(653,819)		(750,045)		(750,045)	(96,226)						0040
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants											(3,618,074)	(1,207,198)		(2,404,200)	XXX	(6,545,297)	(108,974)		1,654,400			XXX	XXX
.J241408SPX EQFWD08/07/2|.J241408|&20240814EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	08/14/2024	08/07/2025	733	4,000,000	5455.21	(187,332)			(19,470)		(8,313)			95,245				0010
.H241408SPX EQFWD07/07/2|.H241408|&20240814EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	08/14/2024	07/07/2025	2,291	12,500,000	5455.21	(559,825)			(10,335)		(23)			311,779				0010
.N241609SPX EQFWD08/14/2|.N241609|&20240916EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/16/2024	08/14/2025	1,331	7,500,000	5633.09	(354,000)			(28,524)		(28,524)	185,785						0010

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.P241609SPX EQFWD09/15/2|.P241609|&20240916EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2024	09/15/2025	888	5,000,000	5633.09	(248,600)			(52,192)		(39,788)			124,300				0010
.110724VEEJ EQFWD11/07/2|.110724V|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2024	11/07/2025	9,890	1,440,000	145.6	(14,400)			(5,160)		(30,853)			7,240				0010
.111424PEEJ EQFWD11/14/2|.111424P|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2024	11/14/2025	6,099	885,000	145.11	(8,850)			(3,334)		(17,698)			4,437				0010
.112224WSPX EQFWD10/07/2|.112224W|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/22/2024	10/07/2025	2,293	12,775,993	5572.85	(361,794)			(112,558)		(123,558)			207,888				0010
.112924VEEJ EQFWD11/28/2|.112924V|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2024	11/28/2025	20,444	3,000,000	146.74	(30,000)			(12,500)		(81,804)			15,083				0010
.120924TEEJ EQFWD12/08/2|.120924T|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/08/2025	9,992	1,460,000	146.11	(14,600)			(6,453)		(36,652)			7,300				0010
.F250702SPX EQFWD11/07/2|.F250702|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2025	11/07/2025	830	5,000,000	6025.99		(202,700)		(97,206)		(122,120)			105,494				0010
.I250702SPX EQFWD02/09/2|.I250702|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2025	02/09/2026	830	5,000,000	6025.99		(232,250)		(142,677)		(173,236)			89,573				0010
.Z031425SPX EQFWD03/09/2|.Z031425|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/09/2026	621	3,500,000	5638.94		(199,500)		(140,659)		(91,364)			58,841				0010
.Y031425SPX EQFWD08/14/2|.Y031425|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	08/14/2025	709	4,000,000	5638.94		(156,800)		(46,303)		(15,418)			110,497				0010
.I251405SPX EQFWD01/07/2|.I251405| SPX EQFWD 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	01/07/2026	1,527	9,000,000	5892.58		(404,820)		(325,914)		(245,575)			78,906				0010
.052125YEEJ EQFWD05/21/2|.052125Y| EEJ EQFWD 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2025	05/21/2026	10,150	1,450,000	142.86		(14,500)		(12,942)		(29,842)			1,558				0010
0659999999. Subtotal - Written Options - Hedging Other - Put Options										(1,779,401)	(1,210,570)		(1,016,227)	XXX	(1,044,768)	185,785		1,218,141			XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(5,397,475)	(2,417,768)		(3,420,427)	XXX	(7,590,065)	76,810		2,872,541			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										(3,618,074)	(1,207,198)		(2,404,200)	XXX	(6,545,297)	(108,974)		1,654,400			XXX	XXX
0939999999. Total Written Options - Put Options										(1,779,401)	(1,210,570)		(1,016,227)	XXX	(1,044,768)	185,785		1,218,141			XXX	XXX
0949999999. Total Written Options - Caps														XXX							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										(5,397,475)	(2,417,768)		(3,420,427)	XXX	(7,590,065)	76,810		2,872,541			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	4.4 / 0.049997			(1,038,228)			(1,746,697)					236,218		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 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	4.4 / 0.049997						(330,528)					41,671		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	4.4 / 0.049997						(338,366)					38,938		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	4.4 / 0.049997			(731,052)			(1,608,500)					193,286		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	4.4 / 0.049997						(403,979)					50,931		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	4.4 / 0.049997			(731,052)			(1,608,500)					193,286		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	4.4 / 0.049997			(996,850)			(1,677,082)					226,803		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	4.4 / 0.049997						(347,511)					39,990		100/100
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	4.4 / 0.046357			(1,023,150)			(1,764,408)					242,541		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	4.4 / 0.046357						(3,411,731)					442,118		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	4.4 / 0.046357			(489,758)			(1,096,125)					135,660		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	4.4 / 0.047582			(418,727)			(722,089)					99,260		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	4.4 / 0.047582			(489,758)			(1,096,125)					135,660		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	4.4 / 0.047582						(4,433,811)					574,567		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	4.4 / 0.05			(69,673)			(114,454)					19,105		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	4.4 / 0.05						(1,157,411)					165,663		100/100

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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	4.4 / 0.05			(473,052)			(585,841)					109,882		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	4.4 / 0.05			(533,405)			(1,352,980)					184,215		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	4.4 / 0.05			(508,833)			(835,516)					139,466		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	4.4 / 0.05						(1,245,613)					220,078		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	4.4 / 0.05						(351,584)					62,119		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	4.4 / 0.05			(533,861)			(1,352,980)					184,215		100/100
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	4.4 / 0.05			(616,119)			(763,763)					143,254		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	4.4 / 0.05			(501,862)			(824,071)					137,556		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	4.4 / 0.05						(210,806)					33,613		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	4.4 / 0.05			(335,085)			(691,989)					104,585		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	4.4 / 0.05						(1,149,483)					164,529		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						(207,005)					34,713		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						(179,448)					31,262		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	4.26947 / 1.217481			(583,972)			(1,461,050)					486,129		100/100

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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	4.26947 / 1.217481			(120,822)			(302,287)					100,578		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	4.26947 / 2.602			(140,676)			(422,275)					146,394		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	4.26947 / 2.588			(311,823)			(541,738)					221,985		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	4.26947 / 2.602			(187,568)			(563,033)					195,192		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	4.26947 / 2.588			(94,492)			(164,163)					67,268		100/100
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	4.26947 / 3.95504			(184,078)			1,291,235					820,041		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	4.26947 / 3.95504			(226,194)			1,111,443					705,858		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	4.25972 / 4.383516			(21,851)			3,135					34,492		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	4.5286 / 4.995027			(43,871)			(174,089)					21,794		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	4.32983 / 4.87333			(31,844)			143,831					96,373		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	4.32983 / 4.87333			(73,070)			265,759					219,786		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	4.32983 / 4.87333			(54,809)			247,560					165,876		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	4.32983 / 4.87333			(71,424)			322,604					216,158		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	4.32983 / 4.87333			(125,142)			565,235					378,731		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	4.6096 / 5.1766			(127,456)			(439,611)					55,891		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	4.52322 / 5.189203			(83,450)			(276,919)					34,492		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	4.52322 / 5.189203			(64,021)			(250,447)					29,543		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	4.6096 / 5.1766			(179,580)			(719,988)					87,178		100/100

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Interest Rate Swap 5/5/2028 0.0106&20230310VIRS008	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/08/2021	05/05/2028	1	3,500,000	4.52322 / 5.189203			(64,021)			(250,447)					29,543		100/100
Interest Rate Swap 1/15/2028 0.01&20230310VIRS002	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/17/2021	01/15/2028	1	29,000,000	4.6096 / 5.1766			(528,032)			(1,821,245)					231,546		100/100
Interest Rate Swap 11/5/2027 0.01&20230310VIRS005	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/08/2021	11/05/2027	1	2,500,000	4.52322 / 5.189203			(46,361)			(153,844)					19,162		100/100
Interest Rate Swap 5/5/2028 0.0106&20230310VIRS007	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/08/2021	05/05/2028	1	2,000,000	4.52322 / 5.189203			(36,584)			(143,112)					16,882		100/100
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	4.56948 / 5.492329			(119,787)			(586,181)					68,048		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	4.62022 / 5.213376			(142,103)			(521,120)					60,467		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	4.65948 / 5.582329			(99,962)			(407,477)					47,790		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	4.60948 / 5.532329			(136,028)			(430,449)					56,499		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	4.7566 / 5.326884			(201,712)			(343,238)					50,990		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	4.57312 / 5.130593			(229,942)			(717,347)					103,034		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	4.61022 / 5.203376			(93,109)			(396,784)					44,017		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	4.66948 / 5.592329			(139,259)			(488,549)					59,647		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	4.57948 / 5.502329			(113,135)			(488,715)					58,860		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	4.6366 / 5.206884			(35,659)			(164,623)					18,841		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	4.27965 / 4.841123			(146,673)			(73,746)					102,042		100/100

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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	4.72722 / 5.3437			(502,376)			(1,237,041)					158,114		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	4.69019 / 5.3581			(358,264)			(1,537,282)					173,594		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	4.69019 / 5.3581			(146,980)			(630,679)					71,218		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	4.52648 / 5.4785			(208,864)			(1,393,353)					147,061		100/100
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	4.66722 / 5.2837			(94,542)			(405,248)					44,017		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	4.68722 / 5.3037			(144,629)			(533,746)					60,467		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	4.52648 / 5.4785			(156,768)			(855,722)					97,234		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	4.6736 / 5.634674			(162,149)			(752,027)					84,786		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	4.52648 / 5.4785			(194,992)			(724,185)					93,371		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	4.61462 / 5.191981			(329,511)			(1,217,072)					163,179		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	4.63194 / 5.312834			(567,739)			(2,120,470)					257,357		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	4.52098 / 5.478223			(509,868)			(2,186,025)					269,850		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	4.46098 / 5.418223			(248,984)			(990,785)					125,992		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	4.68172 / 5.313565			(62,583)			(230,841)					26,202		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	4.52098 / 5.478223			(278,115)			(1,032,197)					133,387		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 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	4.51898 / 5.471829			(652,368)			(3,170,911)					376,207		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	4.4161 / 5.409049			(737,990)			(1,232,860)					203,961		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	4.44898 / 5.401829			(523,595)			(1,792,661)					238,590		100/100
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	4.66161 / 1.055			(55,230)			(212,787)					25,323		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	4.66161 / 1.112			(636,079)			(2,351,959)					294,122		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	4.66161 / 0.859			(947,886)			(1,479,730)					238,485		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	4.66161 / 0.8885			(951,065)			(1,486,244)					239,792		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	4.66161 / 0.874			(944,156)			(1,473,096)					238,485		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	4.66161 / 0.895			(949,440)			(1,479,745)					239,792		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	4.66161 / 0.8795			(201,893)			(549,836)					86,500		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	4.66161 / 1.3325			(300,565)			(473,784)					86,500		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	4.27592 / 5.04345			(109,033)			(24,071)					168,523		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	4.27592 / 5.04345			(118,300)			(68,317)					137,477		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 5/1/2028 0.0335&20230427VIRS002	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	04/27/2023	05/01/2028	1	37,000,000	4.27592 / 5.04345			(201,711)			(44,532)					311,768		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	4.30198 / 5.2387			(14,724)			31,914					44,677		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	4.30198 / 5.2387			(39,501)			148,231					121,041		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	4.30198 / 5.2387			(18,405)			39,892					55,846		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	4.30198 / 5.2387			(10,473)			49,289					74,624		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	4.30198 / 5.2387			(112,861)			423,520					345,832		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	4.26592 / 5.36532			(36,619)			257,302					135,354		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	4.26592 / 5.36532			(47,557)			334,158					175,784		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	4.26592 / 5.36532			(7,779)			122,466					104,403		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	4.26592 / 5.36532			(25,785)			135,708					90,244		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	4.28098 / 5.3955			(5,081)			200,665					57,337		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	4.28098 / 5.3955			(3,058)			148,119					45,139		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	4.28098 / 5.3955			(4,740)			229,586					69,965		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	4.28098 / 5.3955			(7,875)			311,030					88,872		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	4.28098 / 5.3955			(4,282)			207,368					63,194		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	4.28098 / 5.3955			24,949			397,271					199,243		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	4.28098 / 5.3955			(21,714)			1,051,651					320,485		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 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	4.28098 / 5.3955			(8,129)			321,063					91,739		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	4.26592 / 5.38275			3,806			50,517					23,152		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	4.26592 / 5.38275			829			179,921					48,045		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	4.26592 / 5.38275			10			122,319					28,913		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	4.26592 / 5.38275			395			85,676					22,879		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	4.26592 / 5.38275			29			366,957					86,738		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	4.26592 / 5.38275			2,528			548,329					146,424		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	4.26592 / 5.38275			7,612			101,034					46,303		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	4.26592 / 5.38275			28			354,725					83,846		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	4.26592 / 5.38275			8,966			1,944,854					519,348		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	4.26592 / 5.38275			77			978,553					231,301		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	4.31847 / 5.38463			(5,525)			33,998					23,367		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	4.31847 / 5.38463			(8,721)			56,010					48,332		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	4.31847 / 5.38463			(21,473)			139,781					83,705		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	4.31847 / 5.38463			(29,006)			178,489					122,675		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	4.31847 / 5.38463			(7,631)			49,008					42,291		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	4.31847 / 5.38463			(104,977)			683,372					409,224		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	4.32369 / 5.36399			(100,393)			89,400					286,503		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	4.32369 / 5.36399			(29,589)			55,648					74,512		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 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	4.32369 / 5.36399			(70,279)			90,401					172,772		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	4.32369 / 5.36399			(33,288)			62,604					83,826		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						(64,048)					37,236		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						(47,142)					24,915		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	4.4 / 3.3555						(65,408)					41,081		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	4.4 / 3.3485						(47,532)					27,754		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	4.4 / 3.339						(81,946)					44,518		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	4.26947 / 5.31781			(174,670)			273,780					374,700		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	4.26947 / 5.31781			(37,701)			136,574					118,004		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	4.26947 / 5.31781			(91,472)			300,077					236,181		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	4.26947 / 5.31781			(41,471)			150,231					129,805		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	4.26947 / 5.31781			(36,589)			120,030					94,472		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						(28,415)					29,457		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						(23,027)					19,647		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						(26,946)					26,261		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						(23,442)					21,222		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						(37,152)					45,801		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						(41,185)					46,295		100/100
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						(34,501)					48,656		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 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						(30,530)					53,492		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						(33,642)					59,044		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						(30,913)					49,772		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						22,352					65,725		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						(6,556)					28,775		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						13,949					61,250		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						753					59,800		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						20,353					62,462		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						28,307					73,136		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						(3,188)					37,067		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						7,262					59,960		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						(8,114)					26,464		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						(5,244)					33,680		100/100
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	4.30026 / 5.30135			(51,593)			261,451					164,102		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	4.30026 / 5.30135			(36,103)			118,753					109,778		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	4.30026 / 5.30135			(174,968)			886,657					556,519		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	4.30026 / 5.30135			(122,437)			402,727					372,292		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	4.30026 / 5.30135			(93,660)			498,180					346,708		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 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	4.2561 / 5.49689			(2,927)			23,297					12,031		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	4.2561 / 5.49689			(3,467)			21,456					13,379		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	4.26947 / 5.51308			(5,107)			40,893					19,519		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	4.26947 / 5.51308			(14,044)			112,454					53,678		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	4.2561 / 5.49689			(18,201)			112,646					70,240		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	4.26947 / 5.51308			(26,811)			214,687					102,476		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	4.2561 / 5.49689			(60,672)			375,483					234,134		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	4.26947 / 5.51308			(89,369)			715,621					341,586		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	4.2561 / 5.49689			(52,679)			419,356					216,562		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	4.32199 / 5.530325			(4,052)			36,027					20,622		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	4.32147 / 5.530249			(4,486)			43,827					19,723		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	4.32199 / 5.530325			(2,530)			24,341					12,135		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	4.32147 / 5.530249			(13,459)			131,482					59,169		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	4.32199 / 5.530325			(14,856)			132,101					75,612		100/100
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	4.32147 / 5.530249			(24,675)			241,051					108,477		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	4.32199 / 5.530325			(12,648)			121,708					60,673		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	4.32147 / 5.530249			(28,040)			273,921					123,269		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	4.26054 / 5.582802			(31,505)			247,896					116,962		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	4.26054 / 3.230918			(10,516)			78,397					42,146		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 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	4.26054 / 5.582802			(17,065)			134,277					63,354		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	4.26054 / 5.582802			(9,599)			75,519					43,482		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	4.26054 / 5.582802			(38,068)			299,541					141,329		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	4.26054 / 5.582802			(14,768)			116,183					66,895		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	4.26054 / 5.582802			(26,254)			206,580					97,468		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	4.26054 / 3.230918			(15,023)			111,996					60,208		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	4.26947 / 4.24524			(68,443)			289,824					215,258		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	4.26947 / 4.24529			(29,810)			109,205					96,416		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	4.26947 / 5.271471			(16,469)			126,012					61,486		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	4.26947 / 5.27147			(16,469)			126,012					61,486		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	4.26947 / 5.271471			(15,292)			117,012					57,094		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	4.26947 / 5.271471			(15,292)			117,012					57,094		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	4.26947 / 5.273234			(30,171)			207,215					118,008		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	4.26947 / 5.271471			(51,301)			392,538					191,532		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	4.26947 / 5.271471			(27,762)			226,701					131,649		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	4.26947 / 5.50803			(6,575)			262,206					78,077		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	4.26947 / 5.50803			(14,794)			589,965					175,673		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	4.26054 / 5.50361			4,099			292,817					111,381		100/100
/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	4.27238 / 5.238774			(13,048)			183,662					73,912		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	4.27238 / 5.238774			(26,477)			416,222					151,307		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	4.27238 / 5.238774			(4,349)			61,221					24,637		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	4.27238 / 5.238774			(17,651)			277,481					100,871		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	4.27238 / 5.238774			(22,399)			315,286					126,882		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	4.27238 / 5.238774			(6,619)			104,056					37,827		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	4.27238 / 5.238774			(25,443)			358,141					144,129		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	4.27238 / 5.238774			(35,303)			554,963					201,742		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-JPM&20240530VIRS008	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/30/2024	07/17/2031	1	2,000,000	4.27979 / 5.293098			(3,054)			77,141					24,597		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	4.27979 / 5.292478			(3,054)			77,141					24,597		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	4.27979 / 5.292643			(5,345)			134,995					43,044		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	4.27979 / 5.292478			(3,368)			99,474					30,187		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	4.27979 / 5.292643			(3,929)			116,052					35,218		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	4.27979 / 5.292901			(11,226)			331,579					100,623		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	4.27979 / 5.292996			(5,052)			149,210					45,280		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	4.27979 / 5.292996			(3,818)			96,425					30,746		100/100
/SWAP|/SWAP|DIRV-JPM&20240710VIRS004	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/10/2024	07/16/2031	1	4,000,000	4.26054 / 5.299061			(12,706)			82,811					49,193		100/100
/SWAP|/SWAP|DIRV-JPM&20240710VIRS006	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/10/2024	07/16/2031	1	5,000,000	4.26054 / 5.299065			(15,882)			103,514					61,492		100/100
/SWAP|/SWAP|DIRV-JPM&20240710VIRS002	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/10/2024	07/16/2031	1	12,000,000	4.26054 / 5.299063			(38,117)			248,433					147,580		100/100
/SWAP|/SWAP|DIRV-JPM&20240710VIRS001	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/10/2024	07/16/2031	1	33,500,000	4.26054 / 5.299063			(106,411)			693,542					411,996		100/100
/SWAP|/SWAP|DIRV-JPM&20240710VIRS005	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/10/2024	07/16/2031	1	7,000,000	4.26054 / 5.299122			(22,235)			144,919					86,089		100/100
/SWAP|/SWAP|SWAP CNTRPARTY&20240724VIRS 005	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	07/24/2024	10/17/2031	1	3,000,000	4.27979 / 4.900203			(12,089)			33,143					37,650		100/100
/SWAP|/SWAP|SWAP CNTRPARTY&20240724VIRS 003	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	07/24/2024	10/17/2031	1	19,000,000	4.27979 / 4.901201			(76,562)			209,902					238,448		100/100
/SWAP|/SWAP|SWAP CNTRPARTY&20240724VIRS 006	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	07/24/2024	10/17/2031	1	5,000,000	4.27979 / 4.901403			(20,148)			55,238					62,750		100/100
/SWAP|/SWAP|SWAP CNTRPARTY&20240724VIRS 002	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	07/24/2024	10/17/2031	1	2,000,000	4.27979 / 4.901642			(8,059)			22,095					25,100		100/100
/SWAP|/SWAP|SWAP CNTRPARTY&20240724VIRS 001	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	07/24/2024	10/17/2031	1	29,700,000	4.27979 / 4.899145			(119,678)			328,111					372,732		100/100
/SWAP|/SWAP|DIRV-MZHO&20240726VIRS001	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	07/26/2024	10/15/2031	1	33,000,000	4.2561 / 4.91443			(134,282)			356,801					414,147		100/100
/SWAP|/SWAP|DIRV-MZHO&20240925VIRS001	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	09/25/2024	10/21/2031	1	72,330,000	4.26947 / 4.423857			(531,976)			(1,116,731)					908,454		100/100
/SWAP|/SWAP|DIRV-RBC&20241015VIRS007	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/15/2024	10/22/2031	1	2,000,000	4.26947 / 4.61847			(9,815)			539					25,140		100/100
/SWAP|/SWAP|DIRV-RBC&20241015VIRS003	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/15/2024	10/22/2031	1	15,000,000	4.26947 / 4.61849			(73,614)			4,042					188,547		100/100
/SWAP|/SWAP|DIRV-RBC&20241015VIRS006	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/15/2024	10/22/2031	1	5,000,000	4.26947 / 4.61857			(24,538)			1,347					62,849		100/100
/SWAP|/SWAP|DIRV-RBC&20241015VIRS005	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/15/2024	10/22/2031	1	2,000,000	4.26947 / 4.61864			(9,815)			539					25,140		100/100
/SWAP|/SWAP|DIRV-RBC&20241015VIRS002	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/15/2024	10/22/2031	1	33,000,000	4.26947 / 4.61857			(161,951)			8,891					414,804		100/100
/SWAP|/SWAP|DIRV-RBC&20241015VIRS001	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/15/2024	10/22/2031	1	14,000,000	4.26947 / 4.61855			(68,707)			3,772					175,977		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-RBC&20241016VIRS003	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2024	10/22/2029	1	14,500,000	4.26947 / 4.61708			(71,893)			51,116					150,688		100/100
/SWAP|/SWAP|DIRV-RBC&20241016VIRS004	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2024	10/22/2029	1	12,750,000	4.26947 / 4.61703			(63,217)			44,947					132,502		100/100
/SWAP|/SWAP|DIRV-RBC&20241016VIRS002	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2024	10/22/2029	1	33,000,000	4.26947 / 4.61705			(163,620)			116,334					342,946		100/100
/SWAP|/SWAP|DIRV-RBC&20241016VIRS001	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2024	10/22/2029	1	15,000,000	4.26947 / 4.61705			(74,373)			52,878					155,885		100/100
/SWAP|/SWAP|DIRV-CIBC&20241029VIRS002	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	10/29/2024	01/21/2032	1	3,000,000	4.26947 / 4.195785			(4,269)			40,226					38,419		100/100
/SWAP|/SWAP|DIRV-JPM&20241113VIRS003	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/13/2024	01/21/2030	1	12,000,000	4.26947 / 4.283471			(12,845)			236,479					128,125		100/100
/SWAP|/SWAP|DIRV-JPM&20241113VIRS001	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/13/2024	01/21/2030	1	55,000,000	4.26947 / 4.284968			(58,873)			1,083,864					587,239		100/100
/SWAP|/SWAP|DIRV-JPM&20241113VIRS002	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/13/2024	01/21/2030	1	29,750,000	4.26947 / 4.284743			(31,845)			586,272					317,643		100/100
/SWAP|/SWAP|DIRV-MZHO&20241118VIRS002	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	11/18/2024	01/22/2032	1	12,500,000	4.27238 / 3.845			(13,909)			257,296					160,200		100/100
/SWAP|/SWAP|DIRV-MZHO&20241118VIRS001	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	11/18/2024	01/22/2032	1	54,955,000	4.27238 / 3.845			(61,150)			1,131,175					704,304		100/100
/SWAP|/SWAP|DIRV-BARC&20241224VIRS005	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/24/2024	01/21/2030	1	10,000,000	4.26947 / 4.28478			(5,429)			287,048					106,771		100/100
/SWAP|/SWAP|DIRV-CIBC&20241224VIRS001	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	12/24/2024	01/21/2028	1	3,000,000	4.26947 / 4.28478			(1,505)			49,951					24,000		100/100
/SWAP|/SWAP|DIRV-BARC&20241224VIRS003	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/24/2024	01/21/2030	1	9,000,000	4.26947 / 4.28478			(4,886)			258,343					96,094		100/100
/SWAP|/SWAP|DIRV-CIBC&20241224VIRS002	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	12/24/2024	01/21/2028	1	7,000,000	4.26947 / 4.28478			(3,512)			116,551					56,000		100/100
/SWAP|/SWAP|DIRV-BARC&20241224VIRS004	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/24/2024	01/21/2030	1	10,000,000	4.26947 / 4.28478			(5,429)			287,048					106,771		100/100
/SWAP|/SWAP|DIRV-RBC&20250130VIRS003	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/30/2025	04/22/2030	1	14,000,000	4.26947 / 4.194653						349,493					153,522		100/100
/SWAP|/SWAP|DIRV-RBC&20250130VIRS001	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/30/2025	04/22/2030	1	25,000,000	4.26947 / 4.195272						624,095					274,146		100/100
/SWAP|/SWAP|DIRV-RBC&20250130VIRS005	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/30/2025	04/22/2032	1	25,000,000	4.26947 / 4.195965						734,213					326,439		100/100
/SWAP|/SWAP|DIRV-BARC&20250130VIRS002	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/30/2025	04/22/2030	1	25,000,000	4.26947 / 4.196511						624,095					274,146		100/100
/SWAP|/SWAP|DIRV-RBC&20250219VIRS004	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2025	04/22/2032	1	6,000,000	4.26947 / 4.268372						209,674					78,345		100/100
/SWAP|/SWAP|DIRV-RBC&20250219VIRS001	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2025	04/22/2030	1	34,500,000	4.26947 / 4.268833						994,846					378,322		100/100
/SWAP|/SWAP|DIRV-RBC&20250219VIRS002	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2025	04/22/2030	1	22,500,000	4.26947 / 4.268137						648,813					246,732		100/100
/SWAP|/SWAP|DIRV-NWM&20250313VIRS001	MULTIPLE	SCH D-1	Interest Rate	NWM 1DU7IM20QESYGD04H054	03/13/2025	04/30/2030	1	12,000,000	4.27965 / 4.176636						180,822					132,000		100/100
/SWAP|/SWAP|DIRV-NWM&20250411VIRS004	MULTIPLE	SCH D-1	Interest Rate	NWM 1DU7IM20QESYGD04H054	04/11/2025	04/22/2032	1	14,000,000	4.26947 / 4.226433						234,833					182,806		100/100
/SWAP|/SWAP|DIRV-MZHO&20250411VIRS001	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	04/11/2025	04/23/2030	1	36,000,000	4.22965 / 3.7125						487,811					395,181		100/100
/SWAP|/SWAP|DIRV-MZHO&20250411VIRS002	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	04/11/2025	04/23/2030	1	26,500,000	4.27238 / 4.224137						359,083					290,897		100/100
/SWAP|/SWAP|DIRV-NWM&20250512VIRS003	MULTIPLE	SCH D-1	Interest Rate	NWM 1DU7IM20QESYGD04H054	05/12/2025	07/21/2030	1	9,000,000	0.0 / 4.212116						109,310					101,225		100/100
/SWAP|/SWAP|DIRV-NWM&20250512VIRS004	MULTIPLE	SCH D-1	Interest Rate	NWM 1DU7IM20QESYGD04H054	05/12/2025	07/21/2030	1	12,000,000	0.0 / 4.212755						145,746					134,967		100/100
/SWAP|/SWAP|DIRV-NWM&20250512VIRS001	MULTIPLE	SCH D-1	Interest Rate	NWM 1DU7IM20QESYGD04H054	05/12/2025	07/21/2030	1	45,000,000	0.0 / 4.212529						546,549					506,125		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-NWM&20250512VIRS002	MULTIPLE	SCH D-1	Interest Rate	NWM	1DU7IM20QESYGDO4HO54	05/12/2025	07/21/2030	1	61,000,000	0.0 / 4.213442						740,877					686,081		100/100
/SWAP|/SWAP|DIRV-MZHO&20250513VIRS003	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke	OV6W8S6QX2D1J857QP30	05/13/2025	07/21/2032	1	3,000,000	0.0 / 4.225363						55,548					39,856		100/100
/SWAP|/SWAP|DIRV-MZHO&20250513VIRS005	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke	OV6W8S6QX2D1J857QP30	05/13/2025	07/21/2032	1	3,000,000	0.0 / 4.225602						55,548					39,856		100/100
/SWAP|/SWAP|DIRV-MZHO&20250513VIRS004	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke	OV6W8S6QX2D1J857QP30	05/13/2025	07/21/2032	1	15,000,000	0.0 / 4.224041						277,743					199,280		100/100
/SWAP|/SWAP|DIRV-MZHO&20250513VIRS001	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke	OV6W8S6QX2D1J857QP30	05/13/2025	07/21/2032	1	13,000,000	0.0 / 4.225305						240,710					172,709		100/100
/SWAP|/SWAP|DIRV-MZHO&20250513VIRS002	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke	OV6W8S6QX2D1J857QP30	05/13/2025	07/21/2032	1	20,000,000	0.0 / 4.223959						370,324					265,707		100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate													(30,278,117)		XXX	(34,173,065)					38,901,525	XXX	XXX
RCV 5.68 PAY 5.25 12/05/2025201605&20160531XCYS002	ORANGE SA SERIES EMTN	SCH D-1	Currency	JPMorgan Chase Bank,	7H6GLXDRUGQFU57RNE97	05/31/2016	12/05/2025	1	3,874,541	5.25 / 5.675				226,669		231,008		(313,983)			12,704		100/100
RCV 5.08 PAY BP06M 06/29/202920140&20140627XCYS001	ARQIVA PP FINANCING PLC PRIVATE PLACEMENT G0566*AC3	SCH D-1	Currency	UBS AG	BFM8T61CT2L1QCEMIK50	06/27/2014	06/29/2029	1	7,931,624	6.5936 / 5.075			204,619	1,544,422		1,311,222		(549,765)			79,316		100/100
RCV 4.55 PAY 2.73 01/31/2040201611&20161102XCYS003	EYSTUR OG SANDOYARTUNLAR K7784*AA3	SCH D-1	Currency	JPMorgan Chase Bank,	7H6GLXDRUGQFU57RNE97	11/02/2016	01/31/2040	1	6,853,804	2.73 / 4.55			68,441	(394,248)		(180,311)		(854,256)			130,942		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			21,142	438,750		595,300		(353,850)			50,254		100/100
RCV 4.55 PAY 2.73 01/31/2040201611&20161102XCYS002	EYSTUR OG SANDOYARTUNLAR K7784*AA3	SCH D-1	Currency	JPMorgan Chase Bank,	7H6GLXDRUGQFU57RNE97	11/02/2016	01/31/2040	1	7,049,627	2.73 / 4.55			70,397	(405,512)		(185,463)		(878,663)			134,683		100/100
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			61,313	1,272,375		1,726,369		(1,026,165)			145,737		100/100
RCV 5.08 PAY BP06M 06/29/202920140&20140627XCYS002	ARQIVA PP FINANCING PLC PRIVATE PLACEMENT G0566*AC3	SCH D-1	Currency	UBS AG	BFM8T61CT2L1QCEMIK50	06/27/2014	06/29/2029	1	6,694,828	6.5936 / 5.075			172,713	1,303,597		1,106,761		(464,039)			66,948		100/100
RCV 4.73 PAY 3.26 07/24/2026201406&20140625XCYS003	SHURGARD LUXEMBOURG SARL PRIVATE PLACEMENT L8367#AC7	SCH D-1	Currency	UBS AG	BFM8T61CT2L1QCEMIK50	06/25/2014	07/24/2026	1	8,726,400	3.26 / 4.7275			412,541	1,213,760		1,174,896		(885,440)			45,133		100/100
RCV 4.55 PAY 2.73 01/31/2040201611&20161102XCYS001	EYSTUR OG SANDOYARTUNLAR K7784*AA3	SCH D-1	Currency	JPMorgan Chase Bank,	7H6GLXDRUGQFU57RNE97	11/02/2016	01/31/2040	1	9,791,149	2.73 / 4.55			97,773	(563,212)		(257,587)		(1,220,365)			187,060		100/100
RCV 5.68 PAY 5.25 12/05/2025201605&20160531XCYS001	ORANGE SA SERIES EMTN	SCH D-1	Currency	JPMorgan Chase Bank,	7H6GLXDRUGQFU57RNE97	05/31/2016	12/05/2025	1	10,047,317	5.25 / 5.675				587,790		599,042		(814,209)			32,942		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	2,308,557	4.19 / 4.56			8,627	156,667		136,574		(110,273)			10,259		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				52,849		237,006		(249,483)			29,306		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				118,334		474,699		(473,882)			55,889		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			171,618	321,525		424,824		(752,825)			54,031		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 5.64 PAY 4.13 12/02/2029201802&20180205XCYS001	CRH	SCH D-1	Currency	Bank of America, N.A. B4TYDEB6GKMZO031MB27	02/05/2018	12/02/2029	1	13,993,000	4.125 / 5.636				289,500		1,256,605		(1,179,500)			147,259		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			234,024	438,257		579,306		(1,026,018)			73,678		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	3,297,939	4.19 / 4.56			12,320	223,810		195,105		(157,533)			14,656		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			221,803	(181,574)		313,043		(1,081,727)			97,236		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. B4TYDEB6GKMZO031MB27	08/15/2018	08/30/2030	1	12,683,000	3.29 / 4.761	14,000		80,033	(1,020,500)		(12,280)		(1,179,500)			144,191		100/100
RCV 4.2625 PAY 2.69 04/18/20282018&20180807XCYS001	Porterbrook Rail Finance Limited G7178*AE4	SCH D-1	Currency	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/07/2018	04/18/2028	1	2,795,688	2.69 / 4.26	(2,268)		21,002	(164,268)		(94,019)		(254,772)			23,390		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. B4TYDEB6GKMZO031MB27	08/15/2018	08/30/2030	1	17,248,880	3.29 / 4.76	19,040		108,845	(1,387,880)		(16,700)		(1,604,120)			196,099		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. B4TYDEB6GKMZO031MB27	07/12/2018	10/12/2028	1	9,336,000	1.82 / 4.24	(11,600)		114,934	(54,800)		202,519		(1,106,800)			84,670		100/100
RCV 4.40275 PAY 4.113 01/03/203420&20180907XCYS001	AURORA SOLAR CORPORATION C0461#AA3	SCH D-1	Currency	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/07/2018	01/03/2034	1	4,753,887	4.11 / 4.4	1,626		15,382	171,760		65,448		(234,809)			69,381		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. B4TYDEB6GKMZO031MB27	11/26/2018	12/05/2036	1	4,423,770	3.11 / 5.57	1,365		54,067	(154,245)		189,847		(539,565)			74,813		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. B4TYDEB6GKMZO031MB27	11/26/2018	12/05/2036	1	4,423,770	3.11 / 5.57	1,365		54,067	(154,245)		189,847		(539,565)			74,813		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. B4TYDEB6GKMZO031MB27	01/16/2019	03/31/2026	1	5,987,340	3.06 / 4.32	7,208		74,757	(384,788)		(334,095)		(548,468)			25,926		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. B4TYDEB6GKMZO031MB27	01/16/2019	09/30/2026	1	5,987,340	3.06 / 4.31	7,208			(384,788)		(294,472)		(548,468)			33,470		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. B4TYDEB6GKMZO031MB27	01/16/2019	03/31/2026	1	5,987,340	3.06 / 4.32	7,208		74,757	(384,788)		(334,095)		(548,468)			25,926		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. B4TYDEB6GKMZO031MB27	01/16/2019	09/30/2026	1	5,987,340	3.06 / 4.31	7,208			(384,788)		(294,472)		(548,468)			33,470		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. B4TYDEB6GKMZO031MB27	05/23/2019	06/12/2029	1	7,423,905	4.56 / 4.805	551		10,644	95,213		(94,628)		(375,556)			73,774		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. B4TYDEB6GKMZO031MB27	05/23/2019	06/12/2029	1	7,423,905	4.56 / 4.805	551		10,644	95,213		(94,628)		(375,556)			73,774		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		28,427	(597,605)		(288,784)		(554,365)			60,016		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 4.1565 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		32,676	(673,895)		(168,856)		(625,135)			82,164		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	3,023,764	3.515 / 5.9755	(1,400)	12	39,145	(233,504)		(33,731)		(385,249)			53,474		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	9,474,459	3.515 / 5.9755	(4,386)	39	122,656	(731,647)		(105,689)		(1,207,113)			167,553		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	3,023,764	3.515 / 5.9755	(1,400)	12	39,145	(233,504)		(33,731)		(385,249)			53,474		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		44,015	(297,188)		(109,992)		(518,813)			51,309		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		44,015	(297,188)		(109,992)		(518,813)			51,309		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		28,866	(557,495)		274,009		(507,185)			101,505		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		(38,247)	(388,950)		191,169		(353,850)			70,818		100/100
RCV 3.885 PAY 2.81 12/18/203920191&20191003XCYS002	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		20,139	(388,950)		191,169		(353,850)			70,818		100/100
RCV 5.5875 PAY 3.375 12/31/2038201&20191010XCYS001	SOC DI PRGT BREB ZQ0157532	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2019	12/31/2038	1	5,031,997	3.375 / 5.5875	2,084	(29)	62,181	(329,057)		(44,489)		(636,143)			92,478		100/100
RCV 5.5875 PAY 3.375 12/31/2038201&20191010XCYS003	SOC DI PRGT BREB ZQ0157532	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2019	12/31/2038	1	9,862,715	3.375 / 5.5875	4,086	(57)	121,875	(644,952)		(87,198)		(1,246,840)			181,257		100/100
RCV 5.5875 PAY 3.375 12/31/2038201&20191010XCYS002	SOC DI PRGT BREB ZQ0157532	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2019	12/31/2038	1	5,031,997	3.375 / 5.5875	2,084	(29)	62,174	(329,057)		(44,489)		(636,143)			92,478		100/100
RCV 3.8729 PAY 2.79 01/23/20452019&20191023XCYS001	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		55,459	(585,943)		1,111,695		(843,343)			203,814		100/100
RCV 3.8729 PAY 2.79 01/23/20452019&20191023XCYS002	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		53,853	(585,943)		1,111,695		(843,343)			203,814		100/100
RCV 3.901 PAY 3.07 04/30/202720191&20191030XCYS002	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)		45,076	(793,725)		(588,719)		(1,120,525)			82,686		100/100
RCV 3.901 PAY 3.07 04/30/202720191&20191030XCYS001	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)		45,076	(793,725)		(588,719)		(1,120,525)			82,686		100/100
RCV 4.107 PAY 3.15 03/31/203720191&20191108XCYS003	SEMPERIAN PPP G8059#AA0	SCH D-1	Currency	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	11/08/2019	03/31/2037	1	5,575,682	3.15 / 4.107	6,529		26,134	(389,371)		68,677		(513,429)			95,603		100/100
RCV 4.107 PAY 3.15 03/31/203720191&20191108XCYS002	SEMPERIAN PPP G8059#AA0	SCH D-1	Currency	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	11/08/2019	03/31/2037	1	5,575,682	3.15 / 4.107	6,529		26,134	(389,371)		68,677		(513,429)			95,603		100/100
RCV 4.107 PAY 3.15 03/31/203720191&20191108XCYS001	SEMPERIAN PPP G8059#AA0	SCH D-1	Currency	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	11/08/2019	03/31/2037	1	11,151,365	3.15 / 4.107	13,059		52,268	(778,741)		137,355		(1,026,859)			191,206		100/100

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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		73,092	(778,635)		(610,195)		(1,686,685)			114,074		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		409,105	(1,070,005)		(335,462)		(2,393,455)			229,646		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		118,238	(309,250)		(96,954)		(691,750)			66,372		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)		(14,629)	183,889		(456,890)		(552,067)			127,427		100/100
RCV 2.636 PAY 1.5 11/25/2030202008&20200 804XCYS002	Australian Laboratory Services Pty Ltd PPEOC3Y64SYA	SCH D-1	Currency	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	08/04/2020	11/25/2030	1	4,927,860	1.5 / 2.636	(9,450)		29,088	(2,310)		(51,565)		(581,070)			57,310		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	7,363,109	4.07 / 3.7556	2,571		(60,800)	623,705		620,902		(372,269)			151,839		100/100
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	7,363,109	4.07 / 3.7556	2,571		7,719	623,705		620,902		(372,269)			151,839		100/100
RCV 1.9381 PAY 0.8 01/28/202620201&202010 29XCYS001	Molkerei Alois Mller 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		49,972	(49,350)		(103,474)		(968,450)			31,101		100/100
RCV 1.9381 PAY 0.8 01/28/202620201&202010 29XCYS002	Molkerei Alois Mller 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		49,972	(49,350)		(103,474)		(968,450)			31,101		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		96,232	(41,500)		24,143		(1,383,500)			137,533		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		96,232	(41,500)		24,143		(1,383,500)			137,533		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	4,008,651	2.75 / 4.23	3,803		34,835	126,820		124,917		(457,513)			48,932		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	6,654,360	2.75 / 4.23	6,313		57,826	210,522		207,362		(759,471)			81,227		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		104,682	(474,500)		(330,943)		(1,383,500)			107,599		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		104,682	(474,500)		(330,943)		(1,383,500)			107,599		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				(529,500)		234,393		(1,179,500)			174,400		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		101,958	(854,500)		(750,862)		(1,383,500)			144,393		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)		572,593	3,229,408		3,465,685		(2,328,078)			230,235		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)		322,084	1,816,542		1,949,448		(1,309,544)			129,507		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)
RCV 6.43 PAY 6.28 01/31/2033202210&20221025XCYS001	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		(30,236)	(3,314,250)		(3,447,042)		(1,769,250)			237,494		100/100
RCV 5.786 PAY 5.61 08/22/203320230&20230222XCYS002	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		(1,627)	(643,400)		(592,654)		(471,800)			69,058		100/100
RCV 5.786 PAY 5.61 08/22/203320230&20230222XCYS001	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		(1,375)	(643,400)		(592,654)		(471,800)			69,058		100/100
RCV 6.6505 PAY 6.34 12/12/20352023&20231012XCYS001	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)		8,505	(887,700)		(732,037)		(910,800)	203,100		118,604		100/100
RCV 6.504 PAY 4.71 11/08/20282023I&20231025XCYS004	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)		78,526	(1,163,500)		(1,200,459)		(1,383,500)			96,921		100/100
RCV 6.505 PAY 6.05 11/08/20282023I&20231025XCYS002	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)		64,962	(280,749)		(779,758)		(1,314,446)			232,517		100/100
RCV 6.504 PAY 4.71 11/08/20282023I&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)		78,526	(1,163,500)		(1,200,459)		(1,383,500)			96,921		100/100
RCV 6.505 PAY 6.05 11/08/20282023I&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)		18,561	(80,214)		(222,788)		(375,556)			66,433		100/100
RCV 5.7035 PAY 3.94 04/30/2034&20240404XCYS001	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		68,813	(694,800)		(535,681)		(1,106,800)			129,275		100/100
RCV 5.7035 PAY 3.94 04/30/2034&20240404XCYS002	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		43,008	(434,250)		(334,800)		(691,750)			80,797		100/100
RCV 5.406 PAY 3.93 08/15/2031&20240731XCYS001	Sonic Healthcare Limited	SCH D-1	Currency	Mizuho Capital Marke OV6W8S6QX2D1J857QP30	07/31/2024	08/15/2031	1	7,586,600	3.93 / 5.406	11,900		56,341	(630,350)		(675,206)		(968,450)			93,918		100/100
RCV 5.406 PAY 3.93 08/15/2031&20240731XCYS002	Sonic Healthcare Limited	SCH D-1	Currency	Mizuho Capital Marke OV6W8S6QX2D1J857QP30	07/31/2024	08/15/2031	1	7,586,600	3.93 / 5.406	11,900		56,341	(630,350)		(675,206)		(968,450)			93,918		100/100
RCV 5.481 PAY 5.66 12/12/2036&20240924XCYS008	Peel Ports	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/24/2024	12/12/2036	1	6,691,500	5.66 / 5.481	(2,000)			(160,250)		(155,070)		(589,750)			113,262		100/100
RCV 5.57 PAY 5.87 11/26/2029&20240924XCYS002	GasT Midco Ltd	SCH D-1	Currency	Mizuho Capital Marke OV6W8S6QX2D1J857QP30	09/24/2024	11/26/2029	1	4,012,500	5.87 / 5.57	(3,600)		(7,300)	(98,550)		(123,701)		(353,850)			42,131		100/100
RCV 5.57 PAY 5.87 11/26/2029&20240924XCYS003	GasT Midco Ltd	SCH D-1	Currency	Mizuho Capital Marke OV6W8S6QX2D1J857QP30	09/24/2024	11/26/2029	1	9,362,500	5.87 / 5.57	(8,400)		(17,033)	(229,950)		(288,636)		(825,650)			98,306		100/100
RCV 5.481 PAY 5.66 12/12/2036&20240924XCYS005	Peel Ports	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/24/2024	12/12/2036	1	20,074,500	5.66 / 5.481	(6,000)			(480,750)		(465,211)		(1,769,250)			339,787		100/100
RCV 5.481 PAY 5.66 12/12/2036&20240924XCYS007	Peel Ports	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/24/2024	12/12/2036	1	8,029,800	5.66 / 5.481	(2,400)			(192,300)		(186,084)		(707,700)			135,915		100/100
RCV 5.57 PAY 5.87 11/26/2029&20240924XCYS001	GasT Midco Ltd	SCH D-1	Currency	Mizuho Capital Marke OV6W8S6QX2D1J857QP30	09/24/2024	11/26/2029	1	6,687,500	5.87 / 5.57	(6,000)		(12,166)	(164,250)		(206,169)		(589,750)			70,219		100/100
RCV 5.795 PAY 6.02 11/26/2031&20240924XCYS004	GasT Midco Ltd	SCH D-1	Currency	Mizuho Capital Marke OV6W8S6QX2D1J857QP30	09/24/2024	11/26/2031	1	6,686,000	6.02 / 5.795	(7,500)		(9,757)	(165,750)		(195,328)		(589,750)			84,638		100/100

STATEMENT AS OF JUNE 30, 2025 OF THE Symetra Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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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)
RCV 5.481 PAY 5.66 12/12/2036&20240924XCYS006	Peel Ports	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/24/2024	12/12/2036	1	9,368,100	5.66 / 5.481	(2,800)			(224,350)		(217,098)		(825,650)			158,567		100/100
RCV 5.1282 PAY 3.56 11/26/2029	Spectris Plc	SCH D-1	Currency	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	10/16/2024	11/26/2029	1	3,264,000	3.56 / 5.1282	150		23,337	(257,550)		(262,250)		(415,050)			34,272		100/100
RCV 5.1282 PAY 3.56 11/26/2029	Spectris Plc	SCH D-1	Currency	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	10/16/2024	11/26/2029	1	13,056,000	3.56 / 5.1282	600		93,348	(1,030,200)		(1,049,001)		(1,660,200)			137,088		100/100
RCV 5.1282 PAY 3.56 11/26/2029	Spectris Plc	SCH D-1	Currency	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	10/16/2024	11/26/2029	1	8,704,000	3.56 / 5.1282	400		62,232	(686,800)		(699,334)		(1,106,800)			91,392		100/100
RCV 5.6765 PAY 3.8 07/09/2035	Mettler-Toledo	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/10/2024	07/09/2035	1	10,525,000	3.8 / 5.6765	20,500			(1,213,500)		(916,587)		(1,383,500)			166,664		100/100
RCV 5.1755 PAY 1.12 01/06/2030	Thermo Fisher Scientific	SCH D-1	Currency	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	12/17/2024	01/06/2030	1	20,095,200	1.12 / 5.1755	(24,400)			(2,517,865)		(2,265,857)		(2,750,996)			213,615		100/100
RCV 5.1755 PAY 1.12 01/06/2030	Thermo Fisher Scientific	SCH D-1	Currency	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	12/17/2024	01/06/2030	1	20,095,200	1.12 / 5.1755	(24,400)			(2,517,865)		(2,265,857)		(2,750,996)			213,615		100/100
RCV 6.098 PAY 4.13 03/12/2037	Tate & Lyle	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/23/2025	03/12/2037	1	8,316,800	4.13 / 6.098		(1,200)		(1,074,000)		(802,034)		(1,072,800)			142,300		100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										220,863	(1,253)	6,013,419	(26,929,654)	XXX	(7,219,101)		(85,452,152)	203,100		10,072,152	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										220,863	(1,253)	(24,264,698)	(26,929,654)	XXX	(41,392,166)		(85,452,152)	203,100		48,973,677	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
/SWAP|/SWAP|DIRV-WELLS&20250130VIRS025	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2025	09/29/2033	1	2,200,000	0.0 / 4.0895				29,061		29,061	29,061				31,595		100/100
/SWAP|/SWAP|DIRV-WELLS&20250130VIRS021	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2025	03/31/2033	1	4,500,000	0.0 / 4.072				72,563		72,563	72,563				62,678		100/100
/SWAP|/SWAP|DIRV-WELLS&20250130VIRS022	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2025	03/31/2038	1	2,700,000	0.0 / 4.141				35,337		35,337	35,337				48,224		100/100
/SWAP|/SWAP|DIRV-WELLS&20250130VIRS020	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2025	12/31/2037	1	2,800,000	0.0 / 4.135				42,388		42,388	42,388				49,517		100/100
/SWAP|/SWAP|DIRV-WELLS&20250130VIRS008	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2025	06/30/2036	1	2,400,000	0.0 / 4.0985				70,458		70,458	70,458				39,818		100/100
/SWAP|/SWAP|DIRV-WELLS&20250130VIRS016	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2025	06/30/2037	1	3,100,000	0.0 / 4.12				60,236		60,236	60,236				53,716		100/100
/SWAP|/SWAP|DIRV-WELLS&20250130VIRS012	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2025	12/31/2036	1	3,400,000	0.0 / 4.1115				83,886		83,886	83,886				57,675		100/100
/SWAP|/SWAP|DIRV-WELLS&20250130VIRS026	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2025	09/29/2038	1	1,300,000	0.0 / 4.157				12,239		12,239	12,239				23,669		100/100
/SWAP|/SWAP|DIRV-WELLS&20250130VIRS009	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2025	09/30/2031	1	4,800,000	0.0 / 4.0425				129,244		129,244	129,244				60,000		100/100
/SWAP|/SWAP|DIRV-WELLS&20250130VIRS007	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2025	06/30/2031	1	4,000,000	0.0 / 4.031				112,505		112,505	112,505				48,990		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)
/SWAP|/SWAP|DIRV-WELLS&20250130VIRS011	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2025	12/31/2031	1	5,700,000	0.0 / 4.0445				142,367		142,367	142,367				72,717		100/100
/SWAP|/SWAP|DIRV-WELLS&20250130VIRS015	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2025	06/30/2032	1	5,100,000	0.0 / 4.05				106,961		106,961	106,961				67,515		100/100
/SWAP|/SWAP|DIRV-WELLS&20250130VIRS030	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2025	03/30/2039	1	1,000,000	0.0 / 4.17				5,791		5,791	5,791				18,547		100/100
/SWAP|/SWAP|DIRV-WELLS&20250130VIRS028	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2025	12/29/2038	1	1,100,000	0.0 / 4.165				8,427		8,427	8,427				20,216		100/100
/SWAP|/SWAP|DIRV-WELLS&20250130VIRS018	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2025	09/30/2037	1	2,900,000	0.0 / 4.1255				49,462		49,462	49,462				50,771		100/100
/SWAP|/SWAP|DIRV-WELLS&20250130VIRS014	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2025	03/31/2037	1	3,700,000	0.0 / 4.115				81,363		81,363	81,363				63,442		100/100
/SWAP|/SWAP|DIRV-WELLS&20250130VIRS017	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2025	09/30/2032	1	4,900,000	0.0 / 4.062				95,314		95,314	95,314				66,014		100/100
/SWAP|/SWAP|DIRV-WELLS&20250130VIRS013	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2025	03/31/2032	1	6,200,000	0.0 / 4.053				144,155		144,155	144,155				80,600		100/100
/SWAP|/SWAP|DIRV-WELLS&20250130VIRS024	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2025	06/30/2038	1	1,600,000	0.0 / 4.1495				18,029		18,029	18,029				28,856		100/100
/SWAP|/SWAP|DIRV-WELLS&20250130VIRS027	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2025	12/29/2033	1	1,800,000	0.0 / 4.0985				21,189		21,189	21,189				26,239		100/100
/SWAP|/SWAP|DIRV-WELLS&20250130VIRS023	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2025	06/30/2033	1	2,600,000	0.0 / 4.08				38,059		38,059	38,059				36,793		100/100
/SWAP|/SWAP|DIRV-WELLS&20250130VIRS019	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2025	12/31/2032	1	4,600,000	0.0 / 4.065				81,247		81,247	81,247				63,030		100/100
/SWAP|/SWAP|DIRV-WELLS&20250130VIRS010	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2025	09/30/2036	1	2,900,000	0.0 / 4.1035				78,381		78,381	78,381				48,656		100/100
/SWAP|/SWAP|DIRV-WELLS&20250130VIRS029	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2025	03/30/2034	1	1,600,000	0.0 / 4.107				16,586		16,586	16,586				23,664		100/100
/SWAP|/SWAP|DIRV-WELLS&20250130VIRS006	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2025	06/30/2031	1	4,000	0.0 / 4.031				113		113	113				49		100/100
1299999999. Subtotal - Swaps - Other - Interest Rate													1,535,360	XXX	1,535,360	1,535,360				1,142,989	XXX	XXX
1349999999. Subtotal - Swaps - Other													1,535,360	XXX	1,535,360	1,535,360				1,142,989	XXX	XXX
1359999999. Total Swaps - Interest Rate												(30,278,117)	1,535,360	XXX	(32,637,705)	1,535,360				40,044,514	XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange										220,863	(1,253)	6,013,419	(26,929,654)	XXX	(7,219,101)		(85,452,152)	203,100		10,072,152	XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										220,863	(1,253)	(24,264,698)	(25,394,294)	XXX	(39,856,806)	1,535,360	(85,452,152)	203,100		50,116,666	XXX	XXX

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.022723M UST Forward09/29|.022723&20230227GNBL013	MULTIPLE	EXH 5	Interest Rate	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/27/2023	09/29/2026	1	11,000,000							(1,792,803)					61,492		0040
.022723Q UST Forward09/29|.022723&20230227GNBL017	MULTIPLE	EXH 5	Interest Rate	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/27/2023	09/29/2027	1	10,000,000							(1,655,053)					75,000		0040
.022723R UST Forward12/30|.022723&20230227GNBL018	MULTIPLE	EXH 5	Interest Rate	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/27/2023	12/30/2027	1	10,000,000							(1,660,641)					79,057		0040
.022723P UST Forward06/29|.022723&20230227GNBL016	MULTIPLE	EXH 5	Interest Rate	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/27/2023	06/29/2027	1	10,000,000							(1,651,573)					70,711		0040
.022723O UST Forward03/30|.022723&20230227GNBL015	MULTIPLE	EXH 5	Interest Rate	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/27/2023	03/30/2027	1	11,000,000							(1,806,191)					72,758		0040
.022723N UST Forward12/30|.022723&20230227GNBL014	MULTIPLE	EXH 5	Interest Rate	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/27/2023	12/30/2026	1	11,000,000							(1,796,550)					67,361		0040
.022723J UST Forward12/30|.022723&20230227GNBL010	MULTIPLE	EXH 5	Interest Rate	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/27/2023	12/30/2025	1	12,000,000							(1,963,973)					42,426		0040
.022723K UST Forward03/30|.022723&20230227GNBL011	MULTIPLE	EXH 5	Interest Rate	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/27/2023	03/30/2026	1	12,000,000							(1,956,237)					51,962		0040
.022723L UST Forward06/29|.022723&20230227GNBL012	MULTIPLE	EXH 5	Interest Rate	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/27/2023	06/29/2026	1	11,000,000							(1,788,748)					55,000		0040
.030123Q UST Lock09/29|.030123Q|U&20230301GNBL017	MULTIPLE	EXH 5	Interest Rate	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/01/2023	09/29/2027	1	4,000,000							(498,582)					30,000		0040
.030123R UST Lock12/30|.030123R|U&20230301GNBL018	MULTIPLE	EXH 5	Interest Rate	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/01/2023	12/30/2027	1	4,000,000							(501,448)					31,623		0040
.030123O UST Lock03/30|.030123O|U&20230301GNBL015	MULTIPLE	EXH 5	Interest Rate	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/01/2023	03/30/2027	1	4,000,000							(493,538)					26,458		0040
.030123P UST Lock06/29|.030123P|U&20230301GNBL016	MULTIPLE	EXH 5	Interest Rate	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/01/2023	06/29/2027	1	4,000,000							(496,727)					28,284		0040
.030123N UST Lock12/30|.030123N|U&20230301GNBL014	MULTIPLE	EXH 5	Interest Rate	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/01/2023	12/30/2026	1	4,000,000							(488,919)					24,495		0040
.030123K UST Lock03/30|.030123K|U&20230301GNBL011	MULTIPLE	EXH 5	Interest Rate	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/01/2023	03/30/2026	1	5,000,000							(603,189)					21,651		0040
.030123J UST Lock12/30|.030123J|U&20230301GNBL010	MULTIPLE	EXH 5	Interest Rate	Mizuho Capital Marke	0V6W8S6QX2D1J857QP30	03/01/2023	12/30/2025	1	5,000,000							(497,617)					17,678		0040
.030123M UST Lock09/29|.030123M|U&20230301GNBL013	MULTIPLE	EXH 5	Interest Rate	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/01/2023	09/29/2026	1	4,000,000							(485,735)					22,361		0040
.030123L UST Lock06/29|.030123L|U&20230301GNBL012	MULTIPLE	EXH 5	Interest Rate	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/01/2023	06/29/2026	1	4,000,000							(482,332)					20,000		0040
.030223R USTLock03/30|.030223R|US&20230302GNBL018	MULTIPLE	EXH 5	Interest Rate	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	03/02/2023	03/30/2026	1	2,000,000							(92,982)					8,660		0040

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.030223Z USTLock03/30|.030223Z|US&20230302GNBL026	MULTIPLE	EXH 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/02/2023	03/30/2027	1	2,000,000							(112,017)					13,229		0040
.030223X USTLock12/30|.030223X|US&20230302GNBL024	MULTIPLE	EXH 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/02/2023	12/30/2026	1	2,000,000							(97,892)					12,247		0040
.030223P USTLock12/30|.030223P|US&20230302GNBL016	MULTIPLE	EXH 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/02/2023	12/30/2025	1	2,000,000							(92,960)					7,071		0040
.B030223 USTLock09/29|.B030223|US&20230302GNBL028	MULTIPLE	EXH 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/02/2023	09/29/2027	1	2,000,000							(111,079)					15,000		0040
.030223V USTLock09/29|.030223V|US&20230302GNBL022	MULTIPLE	EXH 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/02/2023	09/29/2026	1	2,000,000							(94,662)					11,180		0040
.030223T USTLock06/29|.030223T|US&20230302GNBL020	MULTIPLE	EXH 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/02/2023	06/29/2026	1	2,000,000							(93,564)					10,000		0040
.A030223 USTLock06/29|.A030223|US&20230302GNBL027	MULTIPLE	EXH 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/02/2023	06/29/2027	1	2,000,000							(113,329)					14,142		0040
.C030223 USTLock12/30|.C030223|US&20230302GNBL029	MULTIPLE	EXH 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/02/2023	12/30/2027	1	2,000,000							(112,540)					15,811		0040
.030223I UST Forward12/30|.030223&20230302GNBL009	MULTIPLE	EXH 5	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2023	12/30/2025	1	4,300,000							(46,801)					15,203		0040
.030223N UST Forward03/30|.030223&20230302GNBL014	MULTIPLE	EXH 5	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2023	03/30/2027	1	2,000,000							(38,015)					13,229		0040
.030223J UST Forward03/30|.030223&20230302GNBL010	MULTIPLE	EXH 5	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2023	03/30/2026	1	4,200,000							(49,256)					18,187		0040
.030223O UST Forward12/30|.030223&20230302GNBL015	MULTIPLE	EXH 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/02/2023	12/30/2025	1	2,500,000							(120,033)					8,839		0040
.030223W UST Forward12/30|.030223&20230302GNBL023	MULTIPLE	EXH 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/02/2023	12/30/2026	1	1,300,000							(65,374)					7,961		0040
.030223Y UST Forward03/30|.030223&20230302GNBL025	MULTIPLE	EXH 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/02/2023	03/30/2027	1	1,100,000							(63,419)					7,276		0040
.030223U UST Forward09/29|.030223&20230302GNBL021	MULTIPLE	EXH 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/02/2023	09/29/2026	1	1,400,000							(68,479)					7,826		0040
.030223M UST Forward12/30|.030223&20230302GNBL013	MULTIPLE	EXH 5	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2023	12/30/2026	1	2,100,000							(34,511)					12,860		0040
.030223K UST Forward06/29|.030223&20230302GNBL011	MULTIPLE	EXH 5	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2023	06/29/2026	1	2,800,000							(33,640)					14,000		0040
.030223Q UST Forward03/30|.030223&20230302GNBL017	MULTIPLE	EXH 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/02/2023	03/30/2026	1	2,500,000							(120,291)					10,825		0040
.030223L UST Forward09/29|.030223&20230302GNBL012	MULTIPLE	EXH 5	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2023	09/29/2026	1	2,500,000							(38,715)					13,975		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)
.030223S UST Forward06/29|.030223&20230302GNBL019	MULTIPLE	EXH 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/02/2023	06/29/2026	1	1,600,000							(77,530)					8,000		0040
.C231412 UST Forward09/30|.C231412&20231214GNBL036	MULTIPLE	EXH 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2023	09/30/2026	1	9,300,000							(1,071,712)					51,989		0040
.L121423 UST Forward12/29|.L121423&20231214GNBL019	MULTIPLE	EXH 5	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2023	12/29/2028	1	4,200,000							(587,970)					39,343		0040
.Q121423 UST Forward12/31|.Q121423&20231214GNBL024	MULTIPLE	EXH 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2023	12/31/2026	1	4,125,000							(343,051)					25,344		0040
.P121423 UST Forward09/30|.P121423&20231214GNBL023	MULTIPLE	EXH 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2023	09/30/2026	1	3,875,000							(319,733)					21,662		0040
.R121423 UST Forward03/31|.R121423&20231214GNBL025	MULTIPLE	EXH 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2023	03/31/2027	1	3,500,000							(293,168)					23,150		0040
.M121423 UST Forward03/30|.M121423&20231214GNBL020	MULTIPLE	EXH 5	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2023	03/30/2029	1	6,000,000							(842,008)					58,172		0040
.O121423 UST Forward06/30|.O121423&20231214GNBL022	MULTIPLE	EXH 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2023	06/30/2026	1	1,625,000							(133,446)					8,125		0040
.T121423 UST Forward09/30|.T121423&20231214GNBL027	MULTIPLE	EXH 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2023	09/30/2027	1	4,000,000							(412,243)					30,000		0040
.I121423 UST Forward03/31|.I121423&20231214GNBL016	MULTIPLE	EXH 5	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2023	03/31/2028	1	5,700,000							(745,224)					47,348		0040
.F231412 UST Forward06/30|.F231412&20231214GNBL039	MULTIPLE	EXH 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2023	06/30/2027	1	4,200,000							(494,340)					29,698		0040
.E231412 UST Forward03/31|.E231412&20231214GNBL038	MULTIPLE	EXH 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2023	03/31/2027	1	8,400,000							(980,788)					55,561		0040
.J121423 UST Forward06/30|.J121423&20231214GNBL017	MULTIPLE	EXH 5	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2023	06/30/2028	1	7,500,000							(985,534)					65,060		0040
.A231412 UST Forward03/31|.A231412&20231214GNBL034	MULTIPLE	EXH 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2023	03/31/2026	1	9,000,000							(1,032,751)					38,971		0040
.U121423 UST Forward12/31|.U121423&20231214GNBL028	MULTIPLE	EXH 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2023	12/31/2027	1	2,750,000							(284,719)					21,784		0040
.D231412 UST Forward12/31|.D231412&20231214GNBL037	MULTIPLE	EXH 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2023	12/31/2026	1	9,900,000							(1,150,207)					60,827		0040
.B231412 UST Forward06/30|.B231412&20231214GNBL035	MULTIPLE	EXH 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2023	06/30/2026	1	3,900,000							(447,107)					19,500		0040
.S121423 UST Forward06/30|.S121423&20231214GNBL026	MULTIPLE	EXH 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2023	06/30/2027	1	1,750,000							(179,507)					12,374		0040
.K121423 UST Forward09/29|.K121423&20231214GNBL018	MULTIPLE	EXH 5	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2023	09/29/2028	1	8,100,000							(1,134,925)					73,125		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)
.121423Z UST Forward12/31|.121423Z& 20231214GNBL007	MULTIPLE	EXH 5	Interest Rate	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	12/14/2023	12/31/2025	1	2,750,000							(214,563)					9,819		0040
.V121423 UST Forward03/31|.V121423& 20231214GNBL029	MULTIPLE	EXH 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2023	03/31/2028	1	2,375,000							(247,077)					19,728		0040
.X121423 UST Forward09/29|.X121423& 20231214GNBL031	MULTIPLE	EXH 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2023	09/29/2028	1	3,375,000							(352,786)					30,469		0040
.G231412 UST Forward09/30|.G231412& 20231214GNBL040	MULTIPLE	EXH 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2023	09/30/2027	1	9,600,000							(1,136,488)					72,000		0040
.H121423 UST Forward12/31|.H121423& 20231214GNBL015	MULTIPLE	EXH 5	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2023	12/31/2027	1	6,600,000							(858,177)					52,282		0040
.W121423 UST Forward06/30|.W121423& 20231214GNBL030	MULTIPLE	EXH 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2023	06/30/2028	1	3,125,000							(326,830)					27,108		0040
.D121423 UST Forward12/31|.D121423& 20231214GNBL011	MULTIPLE	EXH 5	Interest Rate	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	12/14/2023	12/31/2025	1	6,600,000							(703,202)					23,567		0040
.N121423 UST Forward03/31|.N121423& 20231214GNBL021	MULTIPLE	EXH 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2023	03/31/2026	1	3,750,000							(308,297)					16,238		0040
.Z121423 UST Forward03/30|.Z121423& 20231214GNBL033	MULTIPLE	EXH 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2023	03/30/2029	1	2,500,000							(302,188)					24,238		0040
.Y121423 UST Forward12/29|.Y121423& 20231214GNBL032	MULTIPLE	EXH 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2023	12/29/2028	1	1,750,000							(211,149)					16,393		0040
.121523I UST Forward06/30|.121523I& 20231215GNBL007	MULTIPLE	EXH 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/15/2023	06/30/2027	1	1,050,000							(64,220)					7,425		0040
.121523O UST Forward12/29|.121523O& 20231215GNBL013	MULTIPLE	EXH 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/15/2023	12/29/2028	1	1,050,000							(71,423)					9,822		0040
.121523P UST Forward03/30|.121523P& 20231215GNBL014	MULTIPLE	EXH 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/15/2023	03/30/2029	1	1,500,000							(107,617)					14,524		0040
.121523N UST Forward09/29|.121523N& 20231215GNBL012	MULTIPLE	EXH 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/15/2023	09/29/2028	1	2,025,000							(138,524)					18,253		0040
.121523J UST Forward09/30|.121523J& 20231215GNBL008	MULTIPLE	EXH 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/15/2023	09/30/2027	1	2,400,000							(148,321)					18,000		0040
.121523H UST Forward03/31|.121523H& 20231215GNBL006	MULTIPLE	EXH 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/15/2023	03/31/2027	1	2,100,000							(126,013)					13,890		0040
.121523G UST Forward12/31|.121523G& 20231215GNBL005	MULTIPLE	EXH 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/15/2023	12/31/2026	1	2,475,000							(145,795)					15,156		0040
.121523M UST Forward06/30|.121523M& 20231215GNBL011	MULTIPLE	EXH 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/15/2023	06/30/2028	1	1,875,000							(118,232)					16,238		0040
.121523E UST Forward06/30|.121523E& 20231215GNBL003	MULTIPLE	EXH 5	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/15/2023	06/30/2026	1	975,000							(44,320)					4,875		0040

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	EXH 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/31/2027	1	1,650,000							(105,307)					13,044		0040
.121523C UST Forward12/31|.121523C& 20231215GNBL001	MULTIPLE	EXH 5	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/15/2023	12/31/2025	1	1,650,000							(75,828)					5,834		0040
.121523F UST Forward09/30|.121523F& 20231215GNBL004	MULTIPLE	EXH 5	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/15/2023	09/30/2026	1	2,325,000							(106,566)					12,997		0040
.121523D UST Forward03/31|.121523D& 20231215GNBL002	MULTIPLE	EXH 5	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/15/2023	03/31/2026	1	2,250,000							(101,892)					9,743		0040
.121523L UST Forward03/31|.121523L& 20231215GNBL010	MULTIPLE	EXH 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/15/2023	03/31/2028	1	1,425,000							(91,850)					11,815		0040
1419999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX	(39,842,043)					2,189,329	XXX	XXX
FXF USD/EUR 08/09/2025 at 1.145787 (S50XPM)	MML Ireland III	SCH D-1	Currency	Barclays Capital AC28XWWI3WIBK2824319	06/03/2025	09/08/2025	1	3,871,301	1.145787				(128,032)		(128,032)		(128,032)			8,437		0030
FXF USD/EUR 08/09/2025 at 1.146268 (S50XPM)	MML VIII	SCH D-1	Currency	CIBC 2IGI19DL77OX0HC3ZE78	06/03/2025	09/08/2025	1	5,813,989	1.146268				(189,782)		(189,782)		(189,782)			12,671		0030
FXF USD/EUR 08/09/2025 at 1.146268 (S56XPM)	MML VIII	SCH D-1	Currency	CIBC 2IGI19DL77OX0HC3ZE78	06/03/2025	09/08/2025	1	19,399,652	1.146268				(633,251)		(633,251)		(633,251)			42,281		0030
1439999999. Subtotal - Forwards - Hedging Other													(951,065)	XXX	(951,065)		(951,065)			63,389	XXX	XXX
1479999999. Subtotal - Forwards													(951,065)	XXX	(40,793,108)		(951,065)			2,252,719	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										220,863	(1,253)	(24,264,698)	(26,929,654)	XXX	(81,234,210)		(85,452,152)	203,100		51,163,007	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										296,287,817	245,527,015		338,515,743	XXX	641,172,044	17,726,468	(951,065)	(155,305,843)		63,389	XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other													1,535,360	XXX	1,535,360	1,535,360				1,142,989	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										296,508,679	245,525,762	(24,264,698)	313,121,449	XXX	561,473,194	19,261,828	(86,403,217)	(155,102,743)		52,369,385	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 Expira- tion	Exchange	Trade Date	Transac- tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESU5	2	614,500	EMINI S&P SEP25	Equity Indexed Annuity	EXH 5	Equity	09/19/2025	CME Group Inc. LCZ7XYGSLJUHFXXNXD88	06/24/2025	6,145.0000	6,253.7500	10,875					10,875	10,875	40,036	0010	50
TYU5	105	10,500,000	10Y TNOTES SEP25	Equity Indexed Annuity	EXH 5	US Treasury	09/19/2025	Board of Trade of th 549300EX04Q2QBFQTQ27	05/19/2025	110.0156	112.1250	132,672					221,484	221,484	196,875	0010	1,000
GIN5	3	408,075	GLD SAC NDX N25	Equity Indexed Annuity	EXH 5	Commodity	07/16/2025	CME:Index and Option SNZ20JLFK8MNNCLQOF39	06/10/2025	544.1000	543.9000	18,000					(150)	(150)	21,000	0010	250
NQU5	12	5,361,708	NAS EMIN SEP25	Equity Indexed Annuity	EXH 5	Equity	09/19/2025	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	06/30/2025	22,344.8656	22,893.2500	221,484					132,672	132,672	355,752	0010	20
MFSU5	8	1,054,680	MSCI EAFE SEP5	Equity Indexed Annuity	EXH 5	Equity	09/19/2025	Intercontinental Exc 549300R4IG1TWPZT5U32	06/13/2025	2,636.7001	2,681.7000	(150)					18,000	18,000	35,590	0010	50
1539999999. Subtotal - Long Futures - Hedging Other												382,881					382,881	382,881	649,253	XXX	XXX
1579999999. Subtotal - Long Futures												382,881					382,881	382,881	649,253	XXX	XXX
ESU5	32	9,747,913	EMINI S&P SEP25		EXH 5	Equity	09/19/2025	CME Group Inc. LCZ7XYGSLJUHFXXNXD88	06/27/2025	6,093.5111	6,253.7500	(258,088)					(258,088)	(258,088)	640,576	0010	50
1609999999. Subtotal - Short Futures - Hedging Other												(258,088)					(258,088)	(258,088)	640,576	XXX	XXX
1649999999. Subtotal - Short Futures												(258,088)					(258,088)	(258,088)	640,576	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												124,793					124,794	124,794	1,289,829	XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												124,793					124,794	124,794	1,289,829	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
BNP Bank	11,321,323	(5,985,828)	5,335,495
Total Net Cash Deposits	11,321,323	(5,985,828)	5,335,495

(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.

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		5,718,526	(258,238)	5,718,526	383,031	(258,238)	383,031	1,289,829	1,289,829
Bank of America, N.A. SNZ20JLFK8MNNCLQOF39	Y	Y	2,333,299		1,697,257	(5,898,270)		4,999,297	(2,652,806)	13,192	1,153,556	
Barclays Bank PLC JJKC32MCHWDI71265Z06	Y	Y	28,093,884		14,562,706	(1,857,632)		49,603,307	(23,104,650)		3,669,467	
BNP Paribas, S.A. R0MUWSFPU8MPRO8K5P83	Y	Y	3,040,140		1,965,377			2,812,710			195,991	
Canadian Imperial Bank of Commerce 2IGI19DL77OX0HC3ZE78	Y	Y	19,840,352		18,108,878	(823,033)		22,175,933	(1,740,797)	594,784	1,651,735	
Citibank, N.A. E57ODZWZ7FF32TWEFA76	Y	Y	18,990,000		20,722,900		1,732,900	22,878,727		3,888,727		
Goldman Sachs International W22LROWP2IHZNBB6K528	Y	Y	4,691,695		2,303,637			4,900,927		209,231		
JP Morgan Chase Bank, N.A. G5GSEF7VJP5I7OUK5573	Y	Y	296,879,969		155,209,667	(4,196,883)		317,784,002	(32,512,146)		5,218,773	
Mizuho Capital Markets LLC B4TYDEB6GKMZO031MB27	Y	Y			6,855,021	(15,957,649)		27,675,413	(39,208,028)		21,096,521	11,993,893
Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	Y	Y	72,281,980		49,463,611	(331,808)		78,160,455	(715,920)	5,162,554		
Morgan Stanley & Co. International PLC 7H6GLXDRUGQFU57RNE97	Y	Y	3,025,806		1,190,552			3,136,142		110,337		
NatWest Markets PLC RR3QWICWWIPCS8A4S074	Y	Y						1,958,137		1,958,137	1,743,203	1,743,203
Royal Bank of Canada E57ODZWZ7FF32TWEFA76	Y	Y	2,102,918		7,487,832	(17,600,955)		26,005,804	(23,725,865)	177,022	11,122,355	
Societe Generale BFM8T61CT2L1QCEMIK50	Y	Y	44,507,452		22,600,191			44,969,751		462,299		
Truist Bank ES7IP3U3RHIGC71XBU11	Y	Y	29,784,094		17,905,514			30,610,068		825,973		
UBS AG BFM8T61CT2L1QCEMIK50	Y	Y	4,110,000		4,061,780			3,592,880			191,398	143,177
Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	Y	Y	67,048,847		34,117,507			72,973,194		5,924,347	49	
0299999999. Total NAIC 1 Designation			596,730,435		358,252,430	(46,666,230)	1,732,900	714,236,746	(123,660,213)	19,326,603	46,043,048	13,880,273
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)					1,535,248		1,535,248	1,628,223	(30,731,563)		6,326,337	6,326,337
0999999999 - Gross Totals			596,730,435		365,506,204	(46,924,468)	8,986,674	716,248,000	(154,650,014)	19,709,634	53,659,214	21,496,439
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					365,506,204	(46,924,468)						

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	33,693,640	33,693,640	33,693,640		V
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Cash	000000-00-0	US DOLLAR	5,718,526	5,718,526	5,718,526		IV
Wells Fargo Securities LLC	VYVVCKR63DVZZN70PB21	Treasury	912828-YS-3	US TREASURY 1.750 11/15/29	36,695,111	41,946,070	40,759,694	11/15/2029	I
Mizuho Capital Markets LLC	B4TYDEB6GKMZ0031MB27	BOND US CORP	037833-BG-4	APPLE INC 3.2% 05/13/25	11,402,183	12,817,000	12,817,000	05/16/2026	V
0199999999 - Total					87,509,459	94,175,236	92,988,860	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)
Goldman Sachs International	W22LROWP2IHZNBB6K528	Cash	000000-00-0	USD Cash Collateral	4,691,695	4,691,695	XXX		
BNP Paribas, S.A.	R0MUWSFPU8MPRO8K5P83	Cash	000000-00-0	USD Cash Collateral	3,040,140	3,040,140	XXX		
JP Morgan Chase Bank, N.A.	K6Q0W1PS1L1O4IQL9C32	Cash	000000-00-0	USD Cash Collateral	3,279,499	3,279,499	XXX		
Barclays Bank PLC	JJKC32MCHWDI71265Z06	Cash	000000-00-0	USD Cash Collateral	25,876,986	25,876,986	XXX		
Royal Bank of Canada	E570DZWZ7FF32TWEFA76	Cash	000000-00-0	USD Cash Collateral	2,102,918	2,102,918	XXX		
Citibank, N.A.	E570DZWZ7FF32TWEFA76	Cash	000000-00-0	USD Cash Collateral	18,990,000	18,990,000	XXX		
Truist Bank	ES7IP3U3RHIGC71XBU11	Cash	000000-00-0	USD Cash Collateral	29,784,094	29,784,094	XXX		
UBS AG	BFM8T61CT2L1QCEMIK50	Cash	000000-00-0	USD Cash Collateral	4,110,000	4,110,000	XXX		
Mizuho Markets Americas LLC	549300Y6K4T3QBM4LN29	Cash	000000-00-0	USD Cash Collateral	72,281,980	72,281,980	XXX		
Canadian Imperial Bank of Commerce	2IGI19DL77OX0HC3ZE78	Cash	000000-00-0	USD Cash Collateral	19,840,352	19,840,352	XXX		
Morgan Stanley & Co. International PLC	7H6GLXDRUGQFU57RNE97	Cash	000000-00-0	USD Cash Collateral	3,025,806	3,025,806	XXX		
Societe Generale	BFM8T61CT2L1QCEMIK50	Cash	000000-00-0	USD Cash Collateral	44,507,452	44,507,452	XXX		
Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	BOND US CORP	03523T-BF-4	Anheuser-Busch InBev SA/NV	9,245,200	8,281,183	XXX	01/15/2039	V
Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	BOND US CORP	07274E-AL-7	Bayer US Finance LLC	9,761,745	10,261,429	XXX	11/21/2033	V
Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	BOND US CORP	149123-BJ-9	Caterpillar Inc. 7.3% 05/01/31	5,552,568	5,468,244	XXX	05/01/2031	V
Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	BOND US CORP	254687-ED-4	Walt Disney Company	31,983,169	29,460,735	XXX	10/17/2036	V
Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	BOND US CORP	594918-BT-0	Microsoft Corporation	9,444,881	13,516,042	XXX	08/08/2046	V
Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	BOND US CORP	742718-DF-3	The Procter & Gamble Company (P&G)	1,061,284	1,134,867	XXX	03/05/2037	V
Bank of America, N.A.	B4TYDEB6GKMZ0031MB27	Treasury	91282C-AE-1	UST 2.3008 08/15/2030	44,511	54,785	XXX	08/15/2030	V
Bank of America, N.A.	B4TYDEB6GKMZ0031MB27	BOND US CORP	244199-BD-6	Deere & Company	71,938	80,050	XXX	10/16/2029	V
Bank of America, N.A.	B4TYDEB6GKMZ0031MB27	BOND US CORP	30231G-BK-7	Exxon Mobil Corporation.	30,640	36,718	XXX	03/19/2030	V
Bank of America, N.A.	B4TYDEB6GKMZ0031MB27	BOND US CORP	66989H-AW-8	Nova Chemicals Corporation	81,135	104,885	XXX	09/18/2054	V
Bank of America, N.A.	B4TYDEB6GKMZ0031MB27	Treasury	91282C-AE-1	UST 2.3008 08/15/2030	2,105,075	2,590,956	XXX	08/15/2030	V
Barclays Bank PLC	JJKC32MCHWDI71265Z06	BOND US CORP	404119-CP-2	USD HCA INC 5.2 01 Jun 2028 Rg	346,146	411,957	XXX	06/01/2028	I
Barclays Bank PLC	JJKC32MCHWDI71265Z06	BOND US CORP	26138E-AY-5	USD Keurig Dr Pepper Inc 4.42 15 Dec 2046 Rg	541,251	895,842	XXX	12/15/2046	I
Barclays Bank PLC	JJKC32MCHWDI71265Z06	BOND US CORP	002824-AY-6	USD ABBOTT LABORATORIES 5.3 27 May 2040 Rg	1,329,501	1,541,023	XXX	05/27/2040	I
JP Morgan Chase Bank	G5GSEF7VJP5I70UK5573	BOND US CORP	US1912-16-D	COCA-COLA CO/THE CALLABLE NOTES FIXED 2.5% 15/MAR/2051 USD 1000 ISIN/CUSIP/SEDOL US191216DC18 PRICE 60.522056000000006	9,803,669	20,248,132	XXX	03/15/2051	V

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)
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US1218-9L-B	BURLINGTON NORTHERN SANTA FE LLC CALLABLE NOTES FIXED 5.2% 15/APR/2054 USD 1000 ISIN/CUSIP/SEDOL US12189LBK61 PRICE 95.721222	432,547	564,853	XXX	04/15/2054	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US7170-81-E	PFIZER INC CALLABLE NOTES FIXED 3% 15/DEC/2026 USD 1000 ISIN/CUSIP/SEDOL US717081EA70 PRICE 98.786667	6,618,605	7,444,331	XXX	12/15/2026	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US2091-11-F	CONSOLIDATED EDISON CO OF NEW YORK INC CALLABLE NOTES FIXED 3.85% 15/JUN/2046 USD 1000 ISIN/CUSIP/SEDOL US209111FH17 PRICE 76.918	1,218,460	1,980,128	XXX	06/15/2046	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US2441-99-B	DEERE & CO CALLABLE NOTES FIXED 3.9% 09/JUN/2042 USD 1000 ISIN/CUSIP/SEDOL US244199BF15 PRICE 85.564167	516,648	754,767	XXX	06/09/2042	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US0352-40-A	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLABLE NOTES FIXED 4.75% 15/APR/2058 USD 1000 ISIN/CUSIP/SEDOL US035240AP56 PRICE 88.660972	2,265,195	3,193,619	XXX	04/15/2058	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US0382-22-A	APPLIED MATERIALS INC CALLABLE NOTES FIXED 4.35% 01/APR/2047 USD 1000 ISIN/CUSIP/SEDOL US038222AM71 PRICE 85.521	1,309,359	1,913,798	XXX	04/01/2047	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US4370-76-B	HOME DEPOT INC/THE CALLABLE NOTES FIXED 4.875% 15/FEB/2044 USD 1000 ISIN/CUSIP/SEDOL US437076BD31 PRICE 93.080208	2,803,914	3,765,454	XXX	02/15/2044	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US0028-7Y-C	ABBVIE INC CALLABLE NOTES FIXED 4.25% 21/NOV/2049 USD 1000 ISIN/CUSIP/SEDOL US00287YCB39 PRICE 82.00402799999999	311,932	475,482	XXX	11/21/2049	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US9113-12-B	UNITED PARCEL SERVICE INC CALLABLE NOTES FIXED 5.3% 01/APR/2050 USD 1000 ISIN/CUSIP/SEDOL US911312BW51 PRICE 96.164722	1,421,290	1,847,468	XXX	04/01/2050	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US1218-9L-A	BURLINGTON NORTHERN SANTA FE LLC CALLABLE BOND FIXED 4.15% 01/APR/2045 USD 1000 ISIN/CUSIP/SEDOL US12189LAW19 PRICE 84.738028	1,758,386	2,593,856	XXX	04/01/2045	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US1101-22-E	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES FIXED 5.55% 22/FEB/2054 USD 1000 ISIN/CUSIP/SEDOL US110122EK02 PRICE 95.15	979,515	1,286,804	XXX	02/22/2054	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US9078-18-E	UNION PACIFIC CORP CALLABLE NOTES FIXED 4.05% 01/MAR/2046 USD 1000 ISIN/CUSIP/SEDOL US907818EJ37 PRICE 82.43625	1,472,562	2,232,880	XXX	03/01/2046	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US2091-11-G	CONSOLIDATED EDISON CO OF NEW YORK INC CALLABLE NOTES FIXED 5.7% 15/MAY/2054 USD 1000 ISIN/CUSIP/SEDOL US209111GK37 PRICE 99.26916700000001	1,830,916	2,305,494	XXX	05/15/2054	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US0352-3T-B	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLABLE NOTES FIXED 8.2% 15/JAN/2039 USD 1000 ISIN/CUSIP/SEDOL US03523TBF49 PRICE 131.368889	926,772	881,841	XXX	01/15/2039	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US7840-9V-A	S&P GLOBAL INC CALLABLE NOTES FIXED 2.3% 15/AUG/2060 USD 1000 ISIN/CUSIP/SEDOL US78409VAR50 PRICE 52.125278	938,395	2,250,336	XXX	08/15/2060	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US6410-62-A	NESTLE HOLDINGS INC CALLABLE NOTES FIXED 4% 24/SEP/2048 USD 1000 ISIN/CUSIP/SEDOL US641062AN41 PRICE 81.553889	9,040,545	13,856,705	XXX	09/24/2048	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US3410-81-G	FLORIDA POWER & LIGHT CO CALLABLE BOND FIXED 5.6% 15/JUN/2054 USD 1000 ISIN/CUSIP/SEDOL US341081GV31 PRICE 99.979444	956,632	1,196,036	XXX	06/15/2054	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US6698-8A-A	NOVANT HEALTH INC CALLABLE BOND FIXED 4.371% 01/NOV/2043 USD 1000 ISIN/CUSIP/SEDOL US66988AAE47 PRICE 84.170642	7,052,269	10,473,172	XXX	11/01/2043	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US2546-87-E	WALT DISNEY CO/THE CALLABLE NOTES FIXED 5.4% 01/OCT/2043 USD 1000 ISIN/CUSIP/SEDOL US254687ET97 PRICE 99.77499999999999	1,378,234	1,726,677	XXX	10/01/2043	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US4370-76-C	HOME DEPOT INC/THE CALLABLE NOTES FIXED 3.625% 15/APR/2052 USD 1000 ISIN/CUSIP/SEDOL US437076CQ35 PRICE 73.505347	271,803	462,216	XXX	04/15/2052	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US0572-3K-A	BAKER HUGHES HOLDINGS LLC / BAKER HUGHES CO-OBLIGOR INC CALLABLE NOTES FIXED 4.08% 15/DEC/2047 USD 1 ISIN/CUSIP/SEDOL US05723KAF75 PRICE 78.311667	3,827,905	6,110,048	XXX	12/15/2047	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US1491-23-C	CATERPILLAR INC CALLABLE NOTES FIXED 3.25% 09/APR/2050 USD 1000 ISIN/CUSIP/SEDOL US149123CJ87 PRICE 70.75930600000001	1,712,178	3,024,652	XXX	04/09/2050	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US5716-76-A	MARS INC CALLABLE NOTES FIXED 4.2% 01/APR/2059 USD 1000 ISIN/CUSIP/SEDOL US571676AH87 PRICE 76.596667	4,627,148	7,551,157	XXX	04/01/2059	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US0231-35-B	AMAZON.COM INC CALLABLE NOTES FIXED 2.7% 03/JUN/2060 USD 1000 ISIN/CUSIP/SEDOL US023135BU94 PRICE 57.1925	1,126,415	2,461,894	XXX	06/03/2060	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US8457-43-B	SOUTHWESTERN PUBLIC SERVICE CO CALLABLE BOND FIXED 3.15% 01/MAY/2050 USD 1000 ISIN/CUSIP/SEDOL US845743BU60 PRICE 65.53375	228,050	434,986	XXX	05/01/2050	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US0028-24-B	ABBOTT LABORATORIES CALLABLE NOTES FIXED 4.9% 30/NOV/2046 USD 1000 ISIN/CUSIP/SEDOL US002824BH26 PRICE 94.925556	3,062,579	4,032,869	XXX	11/30/2046	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US0028-7Y-D	ABBVIE INC CALLABLE NOTES FIXED 4.85% 15/JUN/2044 USD 1000 ISIN/CUSIP/SEDOL US00287YDA47 PRICE 90.92402799999999	1,216,357	1,672,216	XXX	06/15/2044	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US3733-34-K	GEORGIA POWER CO CALLABLE NOTES FIXED 2.65% 15/SEP/2029 USD 1000 ISIN/CUSIP/SEDOL US373334KL43 PRICE 94.547639	2,013,500	2,366,239	XXX	09/15/2029	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US0028-7Y-B	ABBVIE INC CALLABLE NOTES FIXED 4.875% 14/NOV/2048 USD 1000 ISIN/CUSIP/SEDOL US00287YBD04 PRICE 90.11500000000001	1,862,915	2,584,081	XXX	11/14/2048	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US7434-0X-B	PROLOGIS LP CALLABLE NOTES FIXED 3% 15/APR/2050 USD 1000 ISIN/CUSIP/SEDOL US74340XBP50 PRICE 65.576667	97,067	185,026	XXX	04/15/2050	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US1101-22-E	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES FIXED 5.65% 22/FEB/2064 USD 1000 ISIN/CUSIP/SEDOL US110122EL84 PRICE 97.16	5,394,496	6,940,222	XXX	02/22/2064	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US0231-35-B	AMAZON.COM INC CALLABLE NOTES FIXED 4.05% 22/AUG/2047 USD 1000 ISIN/CUSIP/SEDOL US023135BJ40 PRICE 84.16850000000001	538,309	799,452	XXX	08/22/2047	V

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)
JP Morgan Chase Bank	G5GSEF7VJP5I70UK5573	BOND US CORP	US1912-16-C	COCA-COLA CO/THE CALLABLE NOTES FIXED 4.2% 25/MAR/2050 USD 1000 ISIN/CUSIP/SEDOL US191216CQ13 PRICE 83.566667	625,015	934,905	XXX	03/25/2050	V
JP Morgan Chase Bank	G5GSEF7VJP5I70UK5573	BOND US CORP	US6657-72-C	NORTHERN STATES POWER CO/MN CALLABLE BOND FIXED 5.4% 15/MAR/2054 USD 1000 ISIN/CUSIP/SEDOL US665772CY38 PRICE 98.39	4,178,428	5,308,502	XXX	03/15/2054	V
JP Morgan Chase Bank	G5GSEF7VJP5I70UK5573	BOND US CORP	US8288-07-C	SIMON PROPERTY GROUP LP CALLABLE NOTES FIXED 4.25% 30/NOV/2046 USD 1000 ISIN/CUSIP/SEDOL US828807CZ89 PRICE 81.78277800000001	1,727,211	2,639,938	XXX	11/30/2046	V
JP Morgan Chase Bank	G5GSEF7VJP5I70UK5573	BOND US CORP	US8825-08-B	TEXAS INSTRUMENTS INC CALLABLE NOTES FIXED 4.15% 15/MAY/2048 USD 1000 ISIN/CUSIP/SEDOL US882508BD51 PRICE 82.262	3,683,733	5,597,561	XXX	05/15/2048	V
JP Morgan Chase Bank	G5GSEF7VJP5I70UK5573	BOND US CORP	US1218-9L-B	BURLINGTON NORTHERN SANTA FE LLC CALLABLE NOTES FIXED 3.05% 15/FEB/2051 USD 1000 ISIN/CUSIP/SEDOL US12189LBF76 PRICE 67.39669400000001	470,571	872,764	XXX	02/15/2051	V
JP Morgan Chase Bank	G5GSEF7VJP5I70UK5573	BOND US CORP	US2003-0N-D	COMCAST CORP CALLABLE NOTES FIXED 2.937% 01/NOV/2056 USD 1000 ISIN/CUSIP/SEDOL US20030NDU28 PRICE 59.107658	8,832,364	18,678,553	XXX	11/01/2056	V
JP Morgan Chase Bank	G5GSEF7VJP5I70UK5573	BOND US CORP	US2091-11-F	CONSOLIDATED EDISON CO OF NEW YORK INC CALLABLE BOND FIXED 4.65% 01/DEC/2048 USD 1000 ISIN/CUSIP/SEDOL US209111FT54 PRICE 85.390417	3,040,172	4,450,400	XXX	12/01/2048	V
JP Morgan Chase Bank	G5GSEF7VJP5I70UK5573	BOND US CORP	US4370-76-D	HOME DEPOT INC/THE CALLABLE NOTES FIXED 5.4% 25/JUN/2064 USD 1000 ISIN/CUSIP/SEDOL US437076DG44 PRICE 95.715	5,546,833	7,243,944	XXX	06/25/2064	V
JP Morgan Chase Bank	G5GSEF7VJP5I70UK5573	BOND US CORP	US7170-81-E	PFIZER INC CALLABLE NOTES FIXED 4.125% 15/DEC/2046 USD 1000 ISIN/CUSIP/SEDOL US717081ED10 PRICE 81.00479200000001	1,271,434	1,961,974	XXX	12/15/2046	V
JP Morgan Chase Bank	G5GSEF7VJP5I70UK5573	BOND US CORP	US2003-0N-C	COMCAST CORP CALLABLE NOTES FIXED 3.999% 01/NOV/2049 USD 1000 ISIN/CUSIP/SEDOL US20030NCE94 PRICE 76.61260800000001	2,309,134	3,767,549	XXX	11/01/2049	V
JP Morgan Chase Bank	G5GSEF7VJP5I70UK5573	BOND US CORP	US9113-12-A	UNITED PARCEL SERVICE INC CALLABLE NOTES FIXED 3.4% 15/NOV/2046 USD 1000 ISIN/CUSIP/SEDOL US911312AZ91 PRICE 72.429889	1,035,702	1,787,421	XXX	11/15/2046	V
JP Morgan Chase Bank	G5GSEF7VJP5I70UK5573	BOND US CORP	US0207-9K-A	ALPHABET INC CALLABLE NOTES FIXED 2.25% 15/AUG/2060 USD 1000 ISIN/CUSIP/SEDOL US02079KAG22 PRICE 53.153	4,630,988	10,890,702	XXX	08/15/2060	V
JP Morgan Chase Bank	G5GSEF7VJP5I70UK5573	BOND US CORP	US0977-8P-A	BON SECOURS MERCY HEALTH INC CALLABLE NOTES FIXED 3.464% 01/JUN/2030 USD 1000 ISIN/CUSIP/SEDOL US09778PAA30 PRICE 96.12128899999999	9,059,045	10,471,775	XXX	06/01/2030	V
JP Morgan Chase Bank	G5GSEF7VJP5I70UK5573	BOND US CORP	US6668-07-A	NORTHROP GRUMMAN SYSTEMS CORP NOTES FIXED 7.875% 01/MAR/2026 USD 1000 ISIN/CUSIP/SEDOL US666807AQ52 PRICE 104.564875	6,499,536	6,542,940	XXX	03/01/2026	V
JP Morgan Chase Bank	G5GSEF7VJP5I70UK5573	BOND US CORP	US4581-40-A	INTEL CORP CALLABLE NOTES FIXED 4.1% 19/MAY/2046 USD 1000 ISIN/CUSIP/SEDOL US458140AV20 PRICE 74.975	3,184,877	5,309,898	XXX	05/19/2046	V
JP Morgan Chase Bank	G5GSEF7VJP5I70UK5573	BOND US CORP	US0231-35-B	AMAZON.COM INC CALLABLE NOTES FIXED 4.25% 22/AUG/2057 USD 1000 ISIN/CUSIP/SEDOL US023135BM78 PRICE 83.427722	16,803,083	25,176,109	XXX	08/22/2057	V
JP Morgan Chase Bank	G5GSEF7VJP5I70UK5573	BOND US CORP	US8424-00-G	SOUTHERN CALIFORNIA EDISON CO CALLABLE BOND FIXED 3.65% 01/FEB/2050 USD 1000 ISIN/CUSIP/SEDOL US842400GT44 PRICE 67.765972	2,386,567	4,402,223	XXX	02/01/2050	V
JP Morgan Chase Bank	G5GSEF7VJP5I70UK5573	BOND US CORP	US1518-9X-A	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC CALLABLE BOND FIXED 3.35% 01/APR/2051 USD 1000 ISIN/CUSIP/SEDOL US15189XAW83 PRICE 70.561806	1,563,145	2,769,107	XXX	04/01/2051	V
JP Morgan Chase Bank	G5GSEF7VJP5I70UK5573	BOND US CORP	US3030-3M-8	META PLATFORMS INC CALLABLE NOTES FIXED 5.6% 15/MAY/2053 USD 1000 ISIN/CUSIP/SEDOL US30303M8Q83 PRICE 100.626111	1,171,346	1,455,073	XXX	05/15/2053	V
JP Morgan Chase Bank	G5GSEF7VJP5I70UK5573	BOND US CORP	US6410-62-A	NESTLE HOLDINGS INC CALLABLE NOTES FIXED 2.625% 14/SEP/2051 USD 1000 ISIN/CUSIP/SEDOL US641062AZ70 PRICE 62.0475	873,377	1,759,493	XXX	09/14/2051	V
JP Morgan Chase Bank	G5GSEF7VJP5I70UK5573	BOND US CORP	US1037-3Q-B	BP CAPITAL MARKETS AMERICA INC CALLABLE NOTES FIXED 2.939% 04/JUN/2051 USD 1000 ISIN/CUSIP/SEDOL US10373QBP46 PRICE 62.848589	1,230,089	2,446,533	XXX	06/04/2051	V
JP Morgan Chase Bank	G5GSEF7VJP5I70UK5573	BOND US CORP	US0378-33-B	APPLE INC CALLABLE NOTES FIXED 4.375% 13/MAY/2045 USD 1000 ISIN/CUSIP/SEDOL US037833BH21 PRICE 89.010486	476,801	669,585	XXX	05/13/2045	V
JP Morgan Chase Bank	G5GSEF7VJP5I70UK5573	BOND US CORP	US5324-57-B	ELI LILLY & CO CALLABLE NOTES FIXED 4.15% 15/MAR/2059 USD 1000 ISIN/CUSIP/SEDOL US532457BU11 PRICE 80.797472	12,037,785	18,623,394	XXX	03/15/2059	V
JP Morgan Chase Bank	G5GSEF7VJP5I70UK5573	BOND US CORP	US5828-39-A	MEAD JOHNSON NUTRITION CO CALLABLE NOTES FIXED 4.125% 15/NOV/2025 USD 1000 ISIN/CUSIP/SEDOL US582839AH96 PRICE 100.314542	385,259	404,264	XXX	11/15/2025	V
JP Morgan Chase Bank	G5GSEF7VJP5I70UK5573	BOND US CORP	US9078-18-F	UNION PACIFIC CORP CALLABLE NOTES FIXED 3.839% 20/MAR/2060 USD 1000 ISIN/CUSIP/SEDOL US907818FG88 PRICE 72.994717	4,943,270	8,465,116	XXX	03/20/2060	V
JP Morgan Chase Bank	G5GSEF7VJP5I70UK5573	BOND US CORP	US0378-33-D	APPLE INC CALLABLE NOTES FIXED 3.75% 13/NOV/2047 USD 1000 ISIN/CUSIP/SEDOL US037833DG20 PRICE 78.755	5,401,106	8,572,640	XXX	11/13/2047	V
JP Morgan Chase Bank	G5GSEF7VJP5I70UK5573	BOND US CORP	US0091-58-B	AIR PRODUCTS AND CHEMICALS INC CALLABLE NOTES FIXED 2.8% 15/MAY/2050 USD 1000 ISIN/CUSIP/SEDOL US009158BA32 PRICE 63.555555999999996	4,267,476	8,393,200	XXX	05/15/2050	V
JP Morgan Chase Bank	G5GSEF7VJP5I70UK5573	BOND US CORP	US9839-19-A	XILINX INC CALLABLE NOTES FIXED 2.375% 01/JUN/2030 USD 1000 ISIN/CUSIP/SEDOL US983919AK78 PRICE 91.518	561,288	681,454	XXX	06/01/2030	V
JP Morgan Chase Bank	G5GSEF7VJP5I70UK5573	BOND US CORP	US2607-8J-A	DUPONT DE NEMOURS INC CALLABLE NOTES FIXED 5.419% 15/NOV/2048 USD 1000 ISIN/CUSIP/SEDOL US26078JAF75 PRICE 99.295	3,301,720	4,156,453	XXX	11/15/2048	V
JP Morgan Chase Bank	G5GSEF7VJP5I70UK5573	BOND US CORP	US5801-3M-F	MCDONALD'S CORP CALLABLE MEDIUM TERM NOTE FIXED 4.875% 09/DEC/2045 USD 1000 ISIN/CUSIP/SEDOL US58013MFA71 PRICE 89.441458	1,005,680	1,405,500	XXX	12/09/2045	V
JP Morgan Chase Bank	G5GSEF7VJP5I70UK5573	BOND US CORP	US2687-5P-A	EOG RESOURCES INC CALLABLE NOTES FIXED 5.65% 01/DEC/2054 USD 1000 ISIN/CUSIP/SEDOL US26875PAW14 PRICE 97.99352800000001	4,464,829	5,695,311	XXX	12/01/2054	V
JP Morgan Chase Bank	G5GSEF7VJP5I70UK5573	BOND US CORP	US7170-81-F	PFIZER INC CALLABLE NOTES FIXED 2.7% 28/MAY/2050 USD 1000 ISIN/CUSIP/SEDOL US717081FA61 PRICE 62.25	121,003	242,978	XXX	05/28/2050	V

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)
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US6706-6G-A	NVIDIA CORP CALLABLE NOTES FIXED 3.5% 01/APR/2050 USD 1000 ISIN/CUSIP/SEDOL US67066GAH74 PRICE 74.708	2,176,615	3,641,871	XXX	04/01/2050	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US0378-33-E	APPLE INC CALLABLE NOTES FIXED 4.85% 10/MAY/2053 USD 1000 ISIN/CUSIP/SEDOL US037833EW60 PRICE 95.62055600000001	1,473,067	1,925,667	XXX	05/10/2053	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US5949-18-C	MICROSOFT CORP CALLABLE NOTES FIXED 2.675% 01/JUN/2060 USD 1000 ISIN/CUSIP/SEDOL US594918CD48 PRICE 59.218347	52,924	111,714	XXX	06/01/2060	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US0382-22-A	APPLIED MATERIALS INC CALLABLE NOTES FIXED 2.75% 01/JUN/2050 USD 1000 ISIN/CUSIP/SEDOL US038222AP03 PRICE 61.946806	200,343	404,264	XXX	06/01/2050	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US2003-0N-C	COMCAST CORP CALLABLE NOTES FIXED 4.95% 15/OCT/2058 USD 1000 ISIN/CUSIP/SEDOL US20030NCN93 PRICE 85.524	5,837,147	8,531,446	XXX	10/15/2058	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US9078-18-F	UNION PACIFIC CORP CALLABLE NOTES FIXED 3.95% 15/AUG/2059 USD 1000 ISIN/CUSIP/SEDOL US907818FE31 PRICE 74.991194	34,767	57,952	XXX	08/15/2059	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US0028-7Y-A	ABBVIE INC CALLABLE NOTES FIXED 4.4% 06/NOV/2042 USD 1000 ISIN/CUSIP/SEDOL US00287YAM12 PRICE 88.574444	2,982,845	4,209,517	XXX	11/06/2042	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US4370-76-B	HOME DEPOT INC/THE CALLABLE NOTES FIXED 3.125% 15/DEC/2049 USD 1000 ISIN/CUSIP/SEDOL US437076BZ43 PRICE 67.51756900000001	4,576,878	8,473,494	XXX	12/15/2049	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US1218-9L-B	BURLINGTON NORTHERN SANTA FE LLC CALLABLE NOTES FIXED 3.55% 15/FEB/2050 USD 1000 ISIN/CUSIP/SEDOL US12189LBE02 PRICE 74.881972	289,859	483,861	XXX	02/15/2050	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US2310-21-A	CUMMINS INC CALLABLE NOTES FIXED 2.6% 01/SEP/2050 USD 1000 ISIN/CUSIP/SEDOL US231021AS53 PRICE 59.67	1,029,891	2,157,473	XXX	09/01/2050	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US4592-00-K	INTERNATIONAL BUSINESS MACHINES CORP CALLABLE NOTES FIXED 4.25% 15/MAY/2049 USD 1000 ISIN/CUSIP/SEDOL US459200KC42 PRICE 81.188861	1,188,159	1,829,314	XXX	05/15/2049	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US0378-33-D	APPLE INC CALLABLE NOTES FIXED 2.95% 11/SEP/2049 USD 1000 ISIN/CUSIP/SEDOL US037833DQ02 PRICE 67.141	1,383,482	2,575,702	XXX	09/11/2049	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US5956-20-A	MIDAMERICAN ENERGY CO CALLABLE BOND FIXED 3.65% 01/AUG/2048 USD 1000 ISIN/CUSIP/SEDOL US595620AS49 PRICE 76.018972	270,057	444,062	XXX	08/01/2048	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US2788-65-B	ECOLAB INC CALLABLE NOTES FIXED 2.125% 15/AUG/2050 USD 1000 ISIN/CUSIP/SEDOL US278865BG49 PRICE 54.295	2,222,703	5,117,192	XXX	08/15/2050	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US2027-95-J	COMMONWEALTH EDISON CO CALLABLE BOND FIXED 3.125% 15/MAR/2051 USD 1000 ISIN/CUSIP/SEDOL US202795JT82 PRICE 65.9	368,097	698,211	XXX	03/15/2051	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US2441-99-B	DEERE & CO CALLABLE NOTES FIXED 2.875% 07/SEP/2049 USD 1000 ISIN/CUSIP/SEDOL US244199BG97 PRICE 66.573403	4,548,945	8,541,221	XXX	09/07/2049	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US1101-22-D	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES FIXED 2.55% 13/NOV/2050 USD 1000 ISIN/CUSIP/SEDOL US110122DS47 PRICE 58.072083	1,122,654	2,416,510	XXX	11/13/2050	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US1101-22-E	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES FIXED 6.25% 15/NOV/2053 USD 1000 ISIN/CUSIP/SEDOL US110122EB03 PRICE 106.46597200000001	5,946,861	6,982,115	XXX	11/15/2053	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US0378-33-E	APPLE INC CALLABLE NOTES FIXED 2.8% 08/FEB/2061 USD 1000 ISIN/CUSIP/SEDOL US037833EG11 PRICE 59.233	7,065,457	14,910,306	XXX	02/08/2061	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US7946-6L-A	SALESFORCE INC CALLABLE NOTES FIXED 2.9% 15/JUL/2051 USD 1000 ISIN/CUSIP/SEDOL US79466LAL80 PRICE 65.385278	698,670	1,335,679	XXX	07/15/2051	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US0326-54-A	ANALOG DEVICES INC CALLABLE NOTES FIXED 2.95% 01/OCT/2051 USD 1000 ISIN/CUSIP/SEDOL US032654AX37 PRICE 64.911	12,327	23,739	XXX	10/01/2051	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US1051-0K-A	BRAMBLES USA INC CALLABLE NOTES FIXED 4.125% 23/OCT/2025 USD 1000 ISIN/CUSIP/SEDOL US10510KAC18 PRICE 100.750625	6,200,300	6,478,006	XXX	10/23/2025	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US9132-4P-E	UNITEDHEALTH GROUP INC CALLABLE NOTES FIXED 3.125% 15/MAY/2060 USD 1000 ISIN/CUSIP/SEDOL US91324PEA66 PRICE 58.945	3,837,722	8,138,353	XXX	05/15/2060	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US2546-87-F	WALT DISNEY CO/THE CALLABLE NOTES FIXED 2.75% 01/SEP/2049 USD 1000 ISIN/CUSIP/SEDOL US254687FM36 PRICE 63.834306	928,122	1,817,444	XXX	09/01/2049	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US2193-50-B	CORNING INC CALLABLE NOTES FIXED 5.35% 15/NOV/2048 USD 1000 ISIN/CUSIP/SEDOL US219350BK07 PRICE 94.395472	3,163,584	4,189,269	XXX	11/15/2048	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US9113-12-C	UNITED PARCEL SERVICE INC CALLABLE BOND FIXED 5.95% 14/MAY/2055 USD 1000 ISIN/CUSIP/SEDOL US911312CK05 PRICE 101.07	53,632	66,330	XXX	05/14/2055	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US0591-65-E	BALTIMORE GAS AND ELECTRIC CO CALLABLE NOTES FIXED 4.55% 01/JUN/2052 USD 1000 ISIN/CUSIP/SEDOL US059165EP12 PRICE 83.77980600000001	1,375,826	2,052,742	XXX	06/01/2052	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US2788-65-B	ECOLAB INC CALLABLE NOTES FIXED 2.7% 15/DEC/2051 USD 1000 ISIN/CUSIP/SEDOL US278865BN99 PRICE 61.2885	10,320,826	21,049,679	XXX	12/15/2051	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US3695-50-B	GENERAL DYNAMICS CORP CALLABLE NOTES FIXED 4.25% 01/APR/2050 USD 1000 ISIN/CUSIP/SEDOL US369550BJ68 PRICE 85.101306	4,194,961	6,161,716	XXX	04/01/2050	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US1491-23-C	CATERPILLAR INC CALLABLE NOTES FIXED 3.25% 19/SEP/2049 USD 1000 ISIN/CUSIP/SEDOL US149123CF65 PRICE 70.949861	2,338,194	4,119,448	XXX	09/19/2049	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US0352-2A-A	ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLABLE NOTES FIXED 4.9% 01/FEB/2046 US ISIN/CUSIP/SEDOL US03522AAJ97 PRICE 93.48527800000001	603,118	806,434	XXX	02/01/2046	V
JP Morgan Chase Bank G5GSEF7VJP5I70UK5573	BOND US CORP	US2003-0N-D	COMCAST CORP CALLABLE NOTES FIXED 1.5% 15/FEB/2031 USD 1000 ISIN/CUSIP/SEDOL US20030NDN84 PRICE 85.228	241,361	353,993	XXX	02/15/2031	V

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)
JP Morgan Chase Bank	G5GSEF7VJP5I7OUK5573	BOND US CORP	US2937-9V-B	ENTERPRISE PRODUCTS OPERATING LLC CALLABLE NOTES FIXED 4.8% 01/FEB/2049 USD 1000 ISIN/CUSIP/SEDOL US29379VBU61 PRICE 89.113333	10,850,661	15,220,311	XXX	02/01/2049	V
JP Morgan Chase Bank	G5GSEF7VJP5I7OUK5573	BOND US CORP	US5850-55-B	MEDTRONIC INC CALLABLE NOTES FIXED 4.625% 15/MAR/2045 USD 1000 ISIN/CUSIP/SEDOL US585055BU98 PRICE 91.250653	920,515	1,260,970	XXX	03/15/2045	V
JP Morgan Chase Bank	G5GSEF7VJP5I7OUK5573	BOND US CORP	US9078-18-F	UNION PACIFIC CORP CALLABLE NOTES FIXED 3.75% 05/FEB/2070 USD 1000 ISIN/CUSIP/SEDOL US907818FL73 PRICE 69.27725	2,914,593	5,258,929	XXX	02/05/2070	V
JP Morgan Chase Bank	G5GSEF7VJP5I7OUK5573	BOND US CORP	US6541-06-A	NIKE INC CALLABLE NOTES FIXED 3.375% 27/MAR/2050 USD 1000 ISIN/CUSIP/SEDOL US654106AM50 PRICE 71.559625	1,576,856	2,754,444	XXX	03/27/2050	V
JP Morgan Chase Bank	G5GSEF7VJP5I7OUK5573	BOND US CORP	US4370-76-D	HOME DEPOT INC/THE CALLABLE NOTES FIXED 5.3% 25/JUN/2054 USD 1000 ISIN/CUSIP/SEDOL US437076DF60 PRICE 96.088056	4,495,015	5,847,521	XXX	06/25/2054	V
							XXX		
							XXX		
							XXX		
							XXX		
							XXX		
							XXX		
							XXX		
							XXX		
							XXX		
							XXX		
							XXX		
							XXX		
							XXX		
							XXX		
0299999999 - Total					596,730,435	767,210,681	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
						6	7	8	
Depository		Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of America	Covina, CA		0.000			38,233,407	36,204,512	40,596,175	XXX.
JP Morgan	Columbus, OH		4.300	14,135,982	4,993,561	1,069,429,037	1,287,766,779	1,366,537,970	XXX.
Wells Fargo Bank	Seattle, WA		0.000			2,549,412	3,363,066	6,931,509	XXX.
Key Bank	Cleveland, OH		0.000	183,370		26,693,002	91,083		XXX.
Federal Home Loan Bank	Des Moines, IA		0.000			723,867	139,400	129,430	XXX.
0199998. Deposits in ... 3 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			160,511	155,314	99,446	XXX
0199999. Totals - Open Depositories		XXX	XXX	14,319,352	4,993,561	1,137,789,236	1,327,720,154	1,414,294,530	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	14,319,352	4,993,561	1,137,789,236	1,327,720,154	1,414,294,530	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	14,319,352	4,993,561	1,137,789,236	1,327,720,154	1,414,294,530	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated 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		06/09/2025	0.000	07/10/2025	99,894,975		368,054
	UNITED STATES TREASURY		06/26/2025	0.000	08/07/2025	49,779,079		23,883
	UNITED STATES TREASURY		06/03/2025	0.000	07/03/2025	99,976,630		374,147
	UNITED STATES TREASURY		06/02/2025	0.000	07/17/2025	49,906,424		163,757
	UNITED STATES TREASURY		06/03/2025	0.000	07/24/2025	49,865,728		151,786
	UNITED STATES TREASURY		06/27/2025	0.000	07/31/2025	49,827,740		46,430
	UNITED STATES TREASURY		06/26/2025	0.000	08/14/2025	49,739,789		23,656
	UNITED STATES TREASURY		06/27/2025	0.000	08/21/2025	49,695,346		5,974
0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)						498,685,711		1,157,686
0489999999. Total - Issuer Credit Obligations (Unaffiliated)						498,685,711		1,157,686
0499999999. Total - Issuer Credit Obligations (Affiliated)								
0509999999. Total - Issuer Credit Obligations						498,685,711		1,157,686
31846V-20-3	FIRST AMER:GVT OBLG Y		03/04/2024	3.960		32,466	104	647
992168-46-8	PNC Bank N.A. Deposit Sweep		06/26/2025	0.000		85,050		85,276
8309999999. Subtotal - All Other Money Market Mutual Funds						117,517	104	85,923
8589999999. Total Cash Equivalents (Unaffiliated)						498,803,227	104	1,243,610
8599999999. Total Cash Equivalents (Affiliated)								
8609999999 - Total Cash Equivalents						498,803,227	104	1,243,610