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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2021
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 Kristin Janeen Khalighi (Name), 425-256-8557 (Area Code) (Telephone Number)
kristin.khalighi@symetra.com (E-mail Address), 425-256-5818 (FAX Number)

OFFICERS

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

OTHER

Chantel Lee Balkovetz, Executive Vice President	Anne-Marie Diouf, Senior Vice President	Mark Edward Hunt, Executive Vice President
Joel Carmine Kneisley, Senior Vice President	Harry Salvatore Monti Jr., Executive Vice President	Trinity Elizabeth Parker, Senior Vice President
Wesley Warren Severin, Executive Vice President	Jon Scott Stenberg, Executive Vice President	

DIRECTORS OR TRUSTEES

Tommie David Brooks	Mark Edward Hunt	Margaret Alice Meister
Harry Salvatore Monti Jr. #	Muneo Sasagawa	Wesley Warren Severin #
Tetsuya Sho	Jon Scott Stenberg	Jacqueline Marie Veneziani

State of Washington
County of King SS

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

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

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

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

Subscribed and sworn to before me this 24th day of February, 2022

Sophie Hellman

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

My commission expires: 08/14/2022

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

SOPHIE HELLMAN Commission #149107 NOTARY PUBLIC Exp. 08-14-2022 STATE OF WASHINGTON

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	29,553,768,521		29,553,768,521	28,488,918,279
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	101,302,719		101,302,719	102,580,616
	2.2 Common stocks	466,006,383		466,006,383	333,634,291
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	6,809,165,845		6,809,165,845	6,440,101,885
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)				
	4.2 Properties held for the production of income (less $ encumbrances)				
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ 1,064,546,297 , Schedule E - Part 1), cash equivalents ($ 638 , Schedule E - Part 2) and short-term investments ($, Schedule DA)	1,064,546,935		1,064,546,935	1,025,550,776
6.	Contract loans (including $ premium notes)	73,117,633		73,117,633	62,752,763
7.	Derivatives (Schedule DB)	239,188,727		239,188,727	243,126,673
8.	Other invested assets (Schedule BA)	516,851,333		516,851,333	420,940,740
9.	Receivables for securities	35,759,138	728,859	35,030,279	50,865,728
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	38,859,707,234	728,859	38,858,978,375	37,168,471,751
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	265,265,024	94	265,264,930	269,303,789
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	(144,668,808)	4,066,162	(148,734,970)	(67,180,644)
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	29,853,737		29,853,737	32,126,334
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	135,188,320	1,824,550	133,363,770	80,283,774
	16.2 Funds held by or deposited with reinsured companies	105,871,341		105,871,341	105,275,427
	16.3 Other amounts receivable under reinsurance contracts	65,458,205		65,458,205	37,127,980
17.	Amounts receivable relating to uninsured plans	382,075	23,461	358,614	225,198
18.1	Current federal and foreign income tax recoverable and interest thereon	25,046,428		25,046,428	8,897,394
18.2	Net deferred tax asset	183,218,961	73,762,860	109,456,101	110,933,261
19.	Guaranty funds receivable or on deposit	1,194,987		1,194,987	1,463,258
20.	Electronic data processing equipment and software	21,276,212	21,276,212		
21.	Furniture and equipment, including health care delivery assets ($)	2,913,290	2,913,290		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	6,931,265		6,931,265	721,939
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	29,094,275	28,783,391	310,884	
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	39,586,732,546	133,378,879	39,453,353,667	37,747,649,461
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	7,174,118,379		7,174,118,379	6,515,792,883
28.	Total (Lines 26 and 27)	46,760,850,925	133,378,879	46,627,472,046	44,263,442,344
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)				
2501.	Accounts and notes receivable	15,519,037	15,408,137	110,900	
2502.	Other assets	13,375,254	13,375,254		
2503.	Premium and state taxes receivable	199,984		199,984	
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	29,094,275	28,783,391	310,884	

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 30,421,872,382 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ 3,677,674,856 Modco Reserve)	30,421,872,382	29,328,794,278
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	241,191,444	197,589,489
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 1,022,665,711 Modco Reserve)	3,684,115,196	3,436,371,333
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	69,644,563	61,403,741
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	49,629,601	128,011,191
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid (Exhibit 4, Line 10)		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 3,944,379 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	4,676,905	4,720,270
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ 4,847,621 accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	4,847,621	4,461,894
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 58,825,253 ceded	58,825,253	18,050,452
	9.4 Interest maintenance reserve (IMR, Line 6)	351,000,199	330,916,173
10.	Commissions to agents due or accrued-life and annuity contracts $ 15,119,506 accident and health $ 16,403,202 and deposit-type contract funds $	31,522,708	32,815,962
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	63,772,841	70,674,154
13.	Transfers to Separate Accounts due or accrued (net) (including $ (9,975,246) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(9,975,246)	(9,410,986)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	6,797,587	5,776,250
15.1	Current federal and foreign income taxes, including $ 35,457,229 on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	1,105,101	1,050,395
17.	Amounts withheld or retained by reporting entity as agent or trustee	29,306,457	21,729,129
18.	Amounts held for agents' account, including $ 170,972 agents' credit balances	170,972	52,456
19.	Remittances and items not allocated	91,825,749	61,497,495
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	447,104,645	386,359,726
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 374,297,600) reinsurers	795,284,362	525,823,230
	24.04 Payable to parent, subsidiaries and affiliates	27,093,900	26,242,229
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans	4,024	2,924
	24.07 Funds held under coinsurance	364,474,661	270,075,591
	24.08 Derivatives	40,809,085	33,538,284
	24.09 Payable for securities	60,352,341	146,230,724
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	499,356,472	525,410,829
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	37,334,808,823	35,608,187,213
27.	From Separate Accounts Statement	6,961,032,399	6,339,185,022
28.	Total liabilities (Lines 26 and 27)	44,295,841,222	41,947,372,235
29.	Common capital stock	5,000,000	5,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	963,960,292	963,960,292
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	1,362,670,532	1,347,109,817
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 $ 213,085,985 in Separate Accounts Statement)	2,326,630,824	2,311,070,109
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	2,331,630,824	2,316,070,109
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	46,627,472,046	44,263,442,344
	DETAILS OF WRITE-INS		
2501.	Cash collateral received on derivatives	479,683,214	504,046,754
2502.	Other amounts held	17,289,542	18,636,714
2503.	Liability for limited partnership investments	1,764,630	2,233,135
2598.	Summary of remaining write-ins for Line 25 from overflow page	619,086	494,226
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	499,356,472	525,410,829
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	4,609,025,395	4,233,988,467
2.	Considerations for supplementary contracts with life contingencies		
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	1,168,288,455	1,105,481,192
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	50,866,147	40,200,016
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	73,279,239	35,749,445
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	70,088,111	52,107,163
7.	Reserve adjustments on reinsurance ceded	(119,646,479)	(39,842,379)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	62,767,574	69,749,535
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	25,118,978	24,972,576
9.	Total (Lines 1 to 8.3)	5,939,787,420	5,522,406,015
10.	Death benefits	337,831,808	284,262,748
11.	Matured endowments (excluding guaranteed annual pure endowments)	50,041	94,205
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	336,696,203	352,953,998
13.	Disability benefits and benefits under accident and health contracts	216,654,210	433,211,709
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	3,151,720,749	2,532,523,824
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	113,808,862	125,282,550
18.	Payments on supplementary contracts with life contingencies		
19.	Increase in aggregate reserves for life and accident and health contracts	1,094,485,756	1,253,258,357
20.	Totals (Lines 10 to 19)	5,251,247,629	4,981,587,391
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	341,246,948	357,835,219
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	617,050	745,235
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	423,318,108	392,990,100
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	54,640,856	54,595,560
25.	Increase in loading on deferred and uncollected premiums	858,127	918,734
26.	Net transfers to or (from) Separate Accounts net of reinsurance	286,408,205	96,363,485
27.	Aggregate write-ins for deductions	33,970,636	29,108,243
28.	Totals (Lines 20 to 27)	6,392,307,559	5,914,143,967
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(452,520,139)	(391,737,952)
30.	Dividends to policyholders and refunds to members	3,258	3,284
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(452,523,397)	(391,741,236)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(133,528,129)	(125,804,075)
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)	(318,995,268)	(265,937,161)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 114,691,540 (excluding taxes of $ 18,860,170 transferred to the IMR)	455,800,366	206,167,470
35.	Net income (Line 33 plus Line 34)	136,805,098	(59,769,691)
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	2,316,070,109	2,141,618,222
37.	Net income (Line 35)	136,805,098	(59,769,691)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (5,505,533)	(6,273,173)	26,359,602
39.	Change in net unrealized foreign exchange capital gain (loss)	582,334	2,408,059
40.	Change in net deferred income tax	(14,406,440)	7,229,771
41.	Change in nonadmitted assets	1,896,075	(20,048,719)
42.	Change in liability for reinsurance in unauthorized and certified companies		
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	(26,123,038)	(16,378,733)
44.	Change in asset valuation reserve	(60,744,919)	(35,210,214)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	36,695,930	5,427,604
47.	Other changes in surplus in Separate Accounts Statement	(36,801,121)	(4,930,164)
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles		(30,635,628)
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		300,000,000
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance		
52.	Dividends to stockholders		
53.	Aggregate write-ins for gains and losses in surplus	(16,070,031)	
54.	Net change in capital and surplus for the year (Lines 37 through 53)	15,560,715	174,451,887
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	2,331,630,824	2,316,070,109
	DETAILS OF WRITE-INS		
08.301.	Other revenue	19,532,439	17,161,705
08.302.	Surrender, set-up and administration fees	5,586,539	7,810,871
08.303.			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page		
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	25,118,978	24,972,576
2701.	Investment expense on funds withheld	22,781,972	22,062,870
2702.	Investment expense on funds withheld with subsidiary	11,188,664	7,045,373
2703.			
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	33,970,636	29,108,243
5301.	Correction of error - annuity reserves, net of tax	(14,599,600)	
5302.	Correction of error - death benefits ceded to subsidiary, net of tax	(1,118,695)	
5303.	Correction of error - income on funds withheld with subsidiary, net of tax	(351,736)	
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(16,070,031)	

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	4,360,672,121	4,214,401,931
2.	Net investment income	1,474,889,865	1,443,298,111
3.	Miscellaneous income	232,689,137	130,522,155
4.	Total (Lines 1 through 3)	6,068,251,123	5,788,222,197
5.	Benefit and loss related payments	4,331,956,385	3,908,939,877
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	336,747,857	83,000,561
7.	Commissions, expenses paid and aggregate write-ins for deductions	860,745,770	799,605,275
8.	Dividends paid to policyholders	3,258	3,284
9.	Federal and foreign income taxes paid (recovered) net of $ 123,766,554 tax on capital gains (losses)	23,596,365	(28,425,941)
10.	Total (Lines 5 through 9)	5,553,049,635	4,763,123,056
11.	Net cash from operations (Line 4 minus Line 10)	515,201,488	1,025,099,141
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	7,001,785,638	4,411,673,831
	12.2 Stocks	126,560,961	107,024,780
	12.3 Mortgage loans	669,334,881	473,155,254
	12.4 Real estate		
	12.5 Other invested assets	4,370,999	2,108,000
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(2,024,190)	
	12.7 Miscellaneous proceeds	523,696,673	371,404,434
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	8,323,724,962	5,365,366,299
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	8,061,749,045	5,478,807,943
	13.2 Stocks	223,685,207	127,636,212
	13.3 Mortgage loans	1,038,398,841	675,307,706
	13.4 Real estate		
	13.5 Other invested assets	81,441,015	77,162,294
	13.6 Miscellaneous applications	315,714,579	461,140,684
	13.7 Total investments acquired (Lines 13.1 to 13.6)	9,720,988,687	6,820,054,839
14.	Net increase (decrease) in contract loans and premium notes	10,342,983	12,680,349
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(1,407,606,708)	(1,467,368,889)
	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		300,000,000
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	237,806,961	280,009,725
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)	693,594,418	275,414,390
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	931,401,379	855,424,115
	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)	38,996,159	413,154,367
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	1,025,550,776	612,396,408
	19.2 End of year (Line 18 plus Line 19.1)	1,064,546,935	1,025,550,775

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

20.0001. Initial transactions related to new reinsurance agreements	314,243,140	
20.0002. Derivatives - amortization of option costs under Iowa Administrative Code 191-197	211,935,854	231,779,229
20.0003. Bonds and stocks exchanges	162,322,995	607,574,805
20.0004. Mortgage loans - Refinances	84,089,172	74,819,643
20.0005. Investment expense on funds withheld	22,781,972	22,062,870
20.0006. Investment expense on funds withheld with subsidiary	11,188,664	7,045,373
20.0007. Amortization of Contra Liability	9,936,902	12,683,416
20.0008. Bond Interest converted to principal	2,138,151	1,975,154
20.0009. Other invested assets - limited partnership liability	151,000	283,000
20.0010. Contract loans - interest adjustment to principal	(54,978)	(81,887)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	4,609,025,395	348,631,164	149,219,878	3,609,384,157	19,735,959	482,054,237			
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX			XXX	XXX		XXX
3.	Net investment income	1,168,288,455	152,227,567	6,187,924	956,979,377	27,713,216	25,180,371			
4.	Amortization of Interest Maintenance Reserve (IMR)	50,866,147	508,597	276,293	48,180,518	733,503	1,167,236			
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	73,279,239	12,992,017	6,660,661	53,626,561			XXX		
6.	Commissions and expense allowances on reinsurance ceded	70,088,111	9,772,184		(74,185)		60,390,112	XXX		
7.	Reserve adjustments on reinsurance ceded	(119,646,479)	26,892		(119,673,371)			XXX		
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	62,767,574	55,373,395	(356,946)	5,209,461	2,541,664		XXX		
	8.2 Charges and fees for deposit-type contracts						XXX	XXX		
	8.3 Aggregate write-ins for miscellaneous income	25,118,978	2,504,766	35,565	22,108,912	(20,466)	490,201			
9.	Totals (Lines 1 to 8.3)	5,939,787,420	582,036,582	162,023,375	4,575,741,430	50,703,876	569,282,157			
10.	Death benefits	337,831,808	165,740,206	172,091,602			XXX	XXX		
11.	Matured endowments (excluding guaranteed annual pure endowments)	50,041	50,041				XXX	XXX		
12.	Annuity benefits	336,696,203	XXX	XXX	329,313,164	7,383,039	XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	216,654,210	545,095				216,109,115	XXX		
14.	Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15.	Surrender benefits and withdrawals for life contracts	3,151,720,749	113,821,940	17,772	2,957,379,398	80,501,639	XXX	XXX		
16.	Group conversions		72,476	(72,476)				XXX		
17.	Interest and adjustments on contract or deposit-type contract funds	113,808,862	2,865,773	390,586	107,495,982	3,017,866	38,655	XXX		
18.	Payments on supplementary contracts with life contingencies						XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	1,094,485,756	100,459,256	3,986,036	963,364,052	(16,925,543)	43,601,955	XXX		
20.	Totals (Lines 10 to 19)	5,251,247,629	383,554,787	176,413,520	4,357,552,596	73,977,001	259,749,725	XXX		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	341,246,948	119,662,348	17,958,929	113,166,584	813,238	89,645,849			XXX
22.	Commissions and expense allowances on reinsurance assumed	617,050	537,850				79,200	XXX		
23.	General insurance expenses and fraternal expenses	423,318,108	108,250,664	27,265,644	151,988,770	7,344,894	128,468,136			
24.	Insurance taxes, licenses and fees, excluding federal income taxes	54,640,856	17,014,904	4,300,612	10,065,579	491,147	22,768,614			
25.	Increase in loading on deferred and uncollected premiums	858,127	858,127					XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance	286,408,205	(92,690,396)	(5,687,485)	409,025,903	(24,239,817)		XXX		
27.	Aggregate write-ins for deductions	33,970,636	33,970,636							
28.	Totals (Lines 20 to 27)	6,392,307,559	571,158,920	220,251,220	5,041,799,432	58,386,463	500,711,524			
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(452,520,139)	10,877,662	(58,227,845)	(466,058,002)	(7,682,587)	68,570,633			
30.	Dividends to policyholders and refunds to members	3,258	3,258					XXX		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(452,523,397)	10,874,404	(58,227,845)	(466,058,002)	(7,682,587)	68,570,633			
32.	Federal income taxes incurred (excluding tax on capital gains)	(133,528,129)	(4,086,534)	(4,129,870)	(129,177,328)	(465,005)	4,330,608			
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)	(318,995,268)	14,960,938	(54,097,975)	(336,880,674)	(7,217,582)	64,240,025			
34.	Policies/certificates in force end of year	3,051,168	161,241	1,232	234,390	15,516	2,638,789	XXX		
	DETAILS OF WRITE-INS									
08.301.	Other revenue	19,532,440	2,527,401	35,565	16,534,012	(54,739)	490,201			
08.302.	Surrender, set-up, and adminstration fees	5,586,538	(22,635)		5,574,900	34,273				
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	25,118,978	2,504,766	35,565	22,108,912	(20,466)	490,201			
2701.	Investment expense on funds withheld	22,781,972	22,781,972							
2702.	Investment expense on funds withheld with subsidiary	11,188,664	11,188,664							
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	33,970,636	33,970,636							

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE (b)

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1.	Premiums for life contracts (a)	348,631,164		1,324,260	(195,587,445)		26,544,313	474,202,912		42,147,124			
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	152,227,567		3,610,307	7,976,290		29,317,476	108,967,645		2,355,849			
4.	Amortization of Interest Maintenance Reserve (IMR)	508,597		(22,741)	(50,242)		319,906	245,993		15,681			
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	12,992,017					12,992,017						
6.	Commissions and expense allowances on reinsurance ceded	9,772,184			4,952,688			4,807,829		11,667			
7.	Reserve adjustments on reinsurance ceded	26,892								26,892			
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	55,373,395					41,246,559			14,126,836			
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income	2,504,766		20	(2,275,947)		4,355,971	480		424,242			
9.	Totals (Lines 1 to 8.3)	582,036,582		4,911,846	(184,984,656)		114,776,242	588,224,859		59,108,291			
10.	Death benefits	165,740,206		3,998,795	17,999,759		116,431,073	22,344,332		4,966,247			
11.	Matured endowments (excluding guaranteed annual pure endowments)	50,041		50,041									
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	545,095		43,099	147,186		354,510			300			
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	113,821,940		1,402,461	8,006		11,974,673	4,295,121		96,141,679			
16.	Group conversions	72,476		82,970			(10,494)						
17.	Interest and adjustments on contract or deposit-type contract funds	2,865,773		236,120	708,286		1,192,919	416,349		312,099			
18.	Payments on supplementary contracts with life contingencies												
19.	Increase in aggregate reserves for life and accident and health contracts	100,459,256		(3,214,634)	(221,948,016)		(13,773,714)	343,871,813		(4,476,193)			
20.	Totals (Lines 10 to 19)	383,554,787		2,598,852	(203,084,779)		116,168,967	370,927,615		96,944,132			
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	119,662,348		112	13,181,543		14,283,684	89,055,046		3,141,963			XXX
22.	Commissions and expense allowances on reinsurance assumed	537,850					537,850						
23.	General insurance expenses	108,250,664		4,878,028	36,831,104		26,980,090	35,269,211		4,292,231			
24.	Insurance taxes, licenses and fees, excluding federal income taxes	17,014,904		(257,960)	3,352,804		5,375,918	7,510,115		1,034,027			
25.	Increase in loading on deferred and uncollected premiums	858,127		(6,812)	864,939								
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(92,690,396)					(37,562,473)			(55,127,923)			
27.	Aggregate write-ins for deductions	33,970,636						33,970,636					
28.	Totals (Lines 20 to 27)	571,158,920		7,212,220	(148,854,389)		125,784,036	536,732,623		50,284,430			
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	10,877,662		(2,300,374)	(36,130,267)		(11,007,794)	51,492,236		8,823,861			
30.	Dividends to policyholders and refunds to members	3,258		3,258									
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	10,874,404		(2,303,632)	(36,130,267)		(11,007,794)	51,492,236		8,823,861			
32.	Federal income taxes incurred (excluding tax on capital gains)	(4,086,534)		(138,458)	(4,079,585)		(614,671)	230,327		515,853			
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)	14,960,938		(2,165,174)	(32,050,682)		(10,393,123)	51,261,909		8,308,008			
34.	Policies/certificates in force end of year	161,241		11,449	58,416		58,807	28,024		4,545			
	DETAILS OF WRITE-INS												
08.301.	Other revenue	2,527,401			(2,276,032)		4,355,181			448,252			
08.302.	Surrender, set-up, and adminstration fees	(22,635)		20	85		790	480		(24,010)			
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page												
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	2,504,766		20	(2,275,947)		4,355,971	480		424,242			
2701.	Investment expense on funds withheld	22,781,972						22,781,972					
2702.	Investment expense on funds withheld with subsidiary	11,188,664						11,188,664					
2703.													
2798.	Summary of remaining write-ins for Line 27 from overflow page												
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	33,970,636						33,970,636					

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

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

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

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP LIFE INSURANCE (c)

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1.	Premiums for life contracts (b)	149,219,878		148,283,129	225,167				711,582	
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	6,187,924		5,900,837	265,583				21,504	
4.	Amortization of Interest Maintenance Reserve (IMR)	276,293		274,692	600				1,001	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	6,660,661			6,660,661					
6.	Commissions and expense allowances on reinsurance ceded									
7.	Reserve adjustments on reinsurance ceded									
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	(356,946)			(356,946)					
	8.2 Charges and fees for deposit-type contracts									
	8.3 Aggregate write-ins for miscellaneous income	35,565		35,565						
9.	Totals (Lines 1 to 8.3)	162,023,375		154,494,223	6,795,065				734,087	
10.	Death benefits	172,091,602		164,505,757	3,930,151				3,655,694	
11.	Matured endowments (excluding guaranteed annual pure endowments)									
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts									
14.	Coupons, guaranteed annual pure endowments and similar benefits									
15.	Surrender benefits and withdrawals for life contracts	17,772			17,772					
16.	Group conversions	(72,476)							(72,476)	
17.	Interest and adjustments on contract or deposit-type contract funds	390,586		453,198	(65,671)				3,059	
18.	Payments on supplementary contracts with life contingencies									
19.	Increase in aggregate reserves for life and accident and health contracts	3,986,036		4,052,898	(66,862)					
20.	Totals (Lines 10 to 19)	176,413,520		169,011,853	3,815,390				3,586,277	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	17,958,929		17,677,253	243,146				38,530	XXX
22.	Commissions and expense allowances on reinsurance assumed									
23.	General insurance expenses	27,265,644		25,682,517	1,551,647				31,480	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	4,300,612		4,187,734	98,300				14,578	
25.	Increase in loading on deferred and uncollected premiums									
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(5,687,485)			(5,687,485)					
27.	Aggregate write-ins for deductions									
28.	Totals (Lines 20 to 27)	220,251,220		216,559,357	20,998				3,670,865	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(58,227,845)		(62,065,134)	6,774,067				(2,936,778)	
30.	Dividends to policyholders and refunds to members									
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(58,227,845)		(62,065,134)	6,774,067				(2,936,778)	
32.	Federal income taxes incurred (excluding tax on capital gains)	(4,129,870)		(4,413,333)	500,405				(216,942)	
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)	(54,097,975)		(57,651,801)	6,273,662				(2,719,836)	
34.	Policies/certificates in force end of year	1,232		1,170	28				34	
	DETAILS OF WRITE-INS									
08.301.	Other revenue	35,565		35,565						
08.302.										
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	35,565		35,565						
2701.										
2702.										
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)									

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

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

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

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

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

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for individual annuity contracts	3,609,384,157	2,123,011,324	1,449,919,467	4,324,366		32,129,000	
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income	956,979,377	417,828,587	233,101,154	8,232,577		297,817,059	
4.	Amortization of Interest Maintenance Reserve (IMR)	48,180,518	(493,304)	471,268	(12,514)		48,215,068	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	53,626,561		53,626,561				
6.	Commissions and expense allowances on reinsurance ceded	(74,185)	(80,192)	6,007				
7.	Reserve adjustments on reinsurance ceded	(119,673,371)					(119,673,371)	
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	5,209,461			5,209,461			
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	22,108,912	2,066,859	18,372,906	472,210		1,196,937	
9.	Totals (Lines 1 to 8.3)	4,575,741,430	2,542,333,274	1,755,497,363	18,226,100		259,684,693	
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	329,313,164	565,213	26,321	31,006		328,690,624	
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts	2,957,379,398	1,148,613,387	1,742,225,633	69,444,913		(2,904,535)	
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	107,495,982	16,766,566	(196)	(5,122)		90,734,734	
18.	Payments on supplementary contracts with life contingencies							
19.	Increase in aggregate reserves for life and accident and health contracts	963,364,052	1,193,140,458	(150,634,920)	(13,698,523)		(65,442,963)	
20.	Totals (Lines 10 to 19)	4,357,552,596	2,359,085,624	1,591,616,838	55,772,274		351,077,860	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	113,166,584	35,617,913	73,136,779	1,019,731		3,392,161	
22.	Commissions and expense allowances on reinsurance assumed							
23.	General insurance expenses	151,988,770	69,800,135	61,660,206	5,126,708		15,401,721	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	10,065,579	4,677,199	4,128,977	329,799		929,604	
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	409,025,903		456,459,311	(47,433,408)			
27.	Aggregate write-ins for deductions							
28.	Totals (Lines 20 to 27)	5,041,799,432	2,469,180,871	2,187,002,111	14,815,104		370,801,346	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(466,058,002)	73,152,403	(431,504,748)	3,410,996		(111,116,653)	
30.	Dividends to policyholders and refunds to members							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(466,058,002)	73,152,403	(431,504,748)	3,410,996		(111,116,653)	
32.	Federal income taxes incurred (excluding tax on capital gains)	(129,177,328)	7,480,135	(108,609,664)	217,487		(28,265,286)	
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)	(336,880,674)	65,672,268	(322,895,084)	3,193,509		(82,851,367)	
34.	Policies/certificates in force end of year	234,390	95,997	97,986	9,713		30,694	
	DETAILS OF WRITE-INS							
08.301.	Other revenue	16,534,012	684	15,692,184	403,178		437,966	
08.302.	Surrender, set-up, and adminstration fees	5,574,900	2,066,175	2,680,722	69,032		758,971	
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	22,108,912	2,066,859	18,372,906	472,210		1,196,937	
2701.								
2702.								
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)							

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

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

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
1.	Premiums for group annuity contracts	19,735,959	620,542		19,115,417			
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income	27,713,216	20,479,893		2,489,993		4,743,330	
4.	Amortization of Interest Maintenance Reserve (IMR)	733,503	(31,129)		(3,785)		768,417	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded							
7.	Reserve adjustments on reinsurance ceded							
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	2,541,664			2,541,664			
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	(20,466)	7,674		(28,140)			
9.	Totals (Lines 1 to 8.3)	50,703,876	21,076,980		24,115,149		5,511,747	
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	7,383,039			808		7,382,231	
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts	80,501,639	37,182,427		43,319,212			
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	3,017,866	3,017,866					
18.	Payments on supplementary contracts with life contingencies							
19.	Increase in aggregate reserves for life and accident and health contracts	(16,925,543)	(16,064,663)		1,121,594		(1,982,474)	
20.	Totals (Lines 10 to 19)	73,977,001	24,135,630		44,441,614		5,399,757	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	813,238	37,501		775,737			
22.	Commissions and expense allowances on reinsurance assumed							
23.	General insurance expenses	7,344,894	3,320,547		1,523,703		2,500,644	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	491,147	218,254		101,507		171,386	
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(24,239,817)			(24,239,817)			
27.	Aggregate write-ins for deductions							
28.	Totals (Lines 20 to 27)	58,386,463	27,711,932		22,602,744		8,071,787	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(7,682,587)	(6,634,952)		1,512,405		(2,560,040)	
30.	Dividends to policyholders and refunds to members							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(7,682,587)	(6,634,952)		1,512,405		(2,560,040)	
32.	Federal income taxes incurred (excluding tax on capital gains)	(465,005)	(401,595)		91,542		(154,952)	
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)	(7,217,582)	(6,233,357)		1,420,863		(2,405,088)	
34.	Policies/certificates in force end of year	15,516	9,472		3,420		2,624	
	DETAILS OF WRITE-INS							
08.301.	Surrender, set-up, and adminstration fees	34,273	7,674		26,599			
08.302.	Other revenue	(54,739)			(54,739)			
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	(20,466)	7,674		(28,140)			
2701.								
2702.								
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)							

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

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

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1.	Premiums for accident and health contracts	482,054,237										130,581,263		351,472,974
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	25,180,371										7,162,869		18,017,502
4.	Amortization of Interest Maintenance Reserve (IMR)	1,167,236										328,495		838,741
5.	Separate Accounts net gain from operations excluding unrealized gains or losses													
6.	Commissions and expense allowances on reinsurance ceded	60,390,112												60,390,112
7.	Reserve adjustments on reinsurance ceded													
8.	Miscellaneous Income:													
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts													
	8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	8.3 Aggregate write-ins for miscellaneous income	490,201										3,842		486,359
9.	Totals (Lines 1 to 8.3)	569,282,157										138,076,469		431,205,688
10.	Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	216,109,115										90,404,218		125,704,897
14.	Coupons, guaranteed annual pure endowments and similar benefits													
15.	Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16.	Group conversions													
17.	Interest and adjustments on contract or deposit-type contract funds	38,655												38,655
18.	Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19.	Increase in aggregate reserves for life and accident and health contracts	43,601,955										44,115,409		(513,454)
20.	Totals (Lines 10 to 19)	259,749,725										134,519,627		125,230,098
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	89,645,849										15,522,110		74,123,739
22.	Commissions and expense allowances on reinsurance assumed	79,200												79,200
23.	General insurance expenses	128,468,136										34,786,240		93,681,896
24.	Insurance taxes, licenses and fees, excluding federal income taxes	22,768,614										4,283,479		18,485,135
25.	Increase in loading on deferred and uncollected premiums													
26.	Net transfers to or (from) Separate Accounts net of reinsurance													
27.	Aggregate write-ins for deductions													
28.	Totals (Lines 20 to 27)	500,711,524										189,111,456		311,600,068
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	68,570,633										(51,034,987)		119,605,620
30.	Dividends to policyholders and refunds to members													
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	68,570,633										(51,034,987)		119,605,620
32.	Federal income taxes incurred (excluding tax on capital gains)	4,330,608										(3,223,685)		7,554,293
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)	64,240,025										(47,811,302)		112,051,327
34.	Policies/certificates in force end of year	2,638,789										962,008		1,676,781
	DETAILS OF WRITE-INS													
08.301.	Other revenue	490,201										3,842		486,359
08.302.														
08.303.														
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page													
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	490,201										3,842		486,359
2701.														
2702.														
2703.														
2798.	Summary of remaining write-ins for Line 27 from overflow page													
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)													

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

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

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (b) (N/A Fratermal)	11 Other Individual Life	12 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1.	Reserve December 31 of prior year	2,830,332,151		60,143,199	226,068,513		1,463,921,789	1,025,305,649		54,893,001			
2.	Tabular net premiums or considerations	1,322,055,694		1,193,041	6,287,977		44,238,076	1,228,189,476		42,147,124			
3.	Present value of disability claims incurred	72,802					72,802						
4.	Tabular interest	133,105,065		2,020,281	4,122,754		67,103,040	57,924,246		1,934,744			
5.	Tabular less actual reserve released	(51,325)		(12,564)	113,210		(142,608)			(9,363)			
6.	Increase in reserve on account of change in valuation basis	26,123,038						26,123,038					
6.1	Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	(6,427,114)	XXX		10,370,365			(15,099,029)		(1,698,450)	XXX		
7.	Other increases (net)	(224,134,437)		(12,525)	(240,558,194)		(76,948)	15,885,323		627,907			
8.	Totals (Lines 1 to 7)	4,081,075,874		63,331,432	6,404,625		1,575,116,151	2,338,328,703		97,894,963			
9.	Tabular cost	990,385,298		2,112,608	(19,434,598)		82,810,275	920,124,828		4,772,185			
10.	Reserves released by death	43,449,410		2,939,248	2,195,862		28,766,023	7,352,218		2,196,059			
11.	Reserves released by other terminations (net)	145,413,739		1,307,912	19,375,678		13,037,312	15,551,158		96,141,679			
12.	Annuity, supplementary contract and disability payments involving life contingencies	545,094		43,099	147,186		354,509			300			
13.	Net transfers to or (from) Separate Accounts	(55,836,175)								(55,836,175)			
14.	Total Deductions (Lines 9 to 13)	1,123,957,366		6,402,867	2,284,128		124,968,119	943,028,204		47,274,048			
15.	Reserve December 31 of current year	2,957,118,508		56,928,565	4,120,497		1,450,148,032	1,395,300,499		50,620,915			
	Cash Surrender Value and Policy Loans												
16.	CSV Ending balance December 31, current year	2,268,132,630		53,085,129			1,260,505,913	937,010,861		17,530,727			
17.	Amount Available for Policy Loans Based upon Line 16 CSV	2,268,132,630		53,085,129			1,260,505,913	937,010,861		17,530,727			

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

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

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

(N/A Fraternal)

		1 Total	2 Whole Life	3 Term Life	4 Variable Life	5 Universal Life	6 Variable Universal Life	7 Credit Life [b]	8 Other Group Life	9 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1.	Reserve December 31 of prior year	29,059,034		24,804,771		4,254,263				
2.	Tabular net premiums or considerations	460,358				460,358				
3.	Present value of disability claims incurred	8,761,890		8,761,890						
4.	Tabular interest	1,123,416		946,294		177,122				
5.	Tabular less actual reserve released	(1,768,576)		(1,768,576)						
6.	Increase in reserve on account of change in valuation basis									
7.	Other increases (net)	(112,763)				(112,763)				
8.	Totals (Lines 1 to 7)	37,523,359		32,744,379		4,778,980				
9.	Tabular cost	591,579				591,579				
10.	Reserves released by death	1,184,498		1,184,498						
11.	Reserves released by other terminations (net)	2,702,212		2,702,212						
12.	Annuity, supplementary contract and disability payments involving life contingencies									
13.	Net transfers to or (from) Separate Accounts									
14.	Total Deductions (Lines 9 to 13)	4,478,289		3,886,710		591,579				
15.	Reserve December 31 of current year	33,045,070		28,857,669		4,187,401				
	Cash Surrender Value and Policy Loans									
16.	CSV Ending balance December 31, current year	733,565				733,565				
17.	Amount Available for Policy Loans Based upon Line 16 CSV	733,565				733,565				

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

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

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

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	25,825,105,970	9,580,132,600	12,006,623,482	229,970,406		4,008,379,482	
2.	Tabular net premiums or considerations	4,094,502,106	2,124,779,580	1,916,105,806	21,487,720		32,129,000	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	1,067,431,144	381,195,160	436,970,287	8,441,303		240,824,394	
5.	Tabular less actual reserve released	(391,271,656)	(94,298,327)	(287,025,730)	(241,866)		(9,705,733)	
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)	(16,041,744)	74,638	(14,075,835)	(2,040,547)			
8.	Totals (Lines 1 to 7)	30,579,725,820	11,991,883,651	14,058,598,010	257,617,016		4,271,627,143	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	3,037,654,585	1,218,627,162	1,730,266,367	88,761,056			
12.	Annuity, supplementary contract and disability payments involving life contingencies	328,690,624					328,690,624	
13.	Net transfers to or (from) Separate Accounts	409,043,388		456,459,310	(47,415,922)			
14.	Total Deductions (Lines 9 to 13)	3,775,388,597	1,218,627,162	2,186,725,677	41,345,134		328,690,624	
15.	Reserve December 31 of current year	26,804,337,223	10,773,256,489	11,871,872,333	216,271,882		3,942,936,519	
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	25,294,047,668	10,698,807,515	11,763,534,002	212,401,916		2,619,304,235	
17.	Amount Available for Policy Loans Based upon Line 16 CSV	148,007,272	25,834,602	77,239	122,095,431			

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

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

(N/A Fraternal)

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	644,297,124	491,035,629		66,923,551		86,337,944	
2.	Tabular net premiums or considerations	24,339,907	620,542		23,719,365			
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	32,675,789	25,045,323		2,469,064		5,161,402	
5.	Tabular less actual reserve released	(3,505,991)	(4,560,543)		816,197		238,355	
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)	(380,749)			(380,749)			
8.	Totals (Lines 1 to 7)	697,426,080	512,140,951		93,547,428		91,737,701	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	86,906,242	37,169,985		49,736,257			
12.	Annuity, supplementary contract and disability payments involving life contingencies	7,382,231					7,382,231	
13.	Net transfers to or (from) Separate Accounts	(24,233,974)			(24,233,974)			
14.	Total Deductions (Lines 9 to 13)	70,054,499	37,169,985		25,502,283		7,382,231	
15.	Reserve December 31 of current year	627,371,581	474,970,966		68,045,145		84,355,470	
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	541,024,677	473,067,104		67,957,573			
17.	Amount Available for Policy Loans Based upon Line 16 CSV	31,409,831	12,520,993		18,888,838			

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

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 7,878,814	6,506,022
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 1,090,877,904	1,088,422,991
1.3	Bonds of affiliates	(a) 290,136	290,136
2.1	Preferred stocks (unaffiliated)	(b) 5,101,658	4,899,376
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	11,916,883	11,316,851
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 313,277,584	312,445,440
4.	Real estate	(d)	
5	Contract loans	2,982,759	2,851,187
6	Cash, cash equivalents and short-term investments	(e) 730,368	730,368
7	Derivative instruments	(f) (181,938,651)	(179,485,984)
8.	Other invested assets	(18,328,348)	(18,667,824)
9.	Aggregate write-ins for investment income		
10.	Total gross investment income	1,232,789,107	1,229,308,563
11.	Investment expenses		(g) 60,884,837
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 116,753
13.	Interest expense		(h) 18,518
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		61,020,108
17.	Net investment income (Line 10 minus Line 16)		1,168,288,455
	DETAILS OF WRITE-INS		
0901.			
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)		
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		

(a) Includes $ 19,055,711 accrual of discount less $ 91,567,473 amortization of premium and less $ 17,130,733 paid for accrued interest on purchases.

(b) Includes $ 1,050 accrual of discount less $ 6,148 amortization of premium and less $ paid for accrued dividends on purchases.

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

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

(e) Includes $ 12,346 accrual of discount less $ 568,862 amortization of premium and less $ 1,020,695 paid for accrued interest on purchases.

(f) Includes $ accrual of discount less $ 211,935,854 amortization of premium.

(g) Includes $ 4,968,967 investment expenses and $ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ interest on surplus notes and $ interest on capital notes.

(i) Includes $ depreciation on real estate and $ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	(2,333,412)	(8,603,106)	(10,936,518)		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	107,439,921	(16,594,172)	90,845,749	(160,284)	(5,482,874)
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	280,825		280,825	297,584	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	12,927,778		12,927,778	6,256,957	
2.21	Common stocks of affiliates				15,020,452	
3.	Mortgage loans					
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments		(2,031,438)	(2,031,438)		
7.	Derivative instruments	496,339,745	10,276,698	506,616,443	(33,348,213)	6,220,006
8.	Other invested assets	5,433,834	57,165,579	62,599,413		
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	620,088,691	40,213,560	660,302,251	(11,933,504)	737,132
	DETAILS OF WRITE-INS					
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)					

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

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
FIRST YEAR (other than single)												
1. Uncollected	(28,274,445)		(635,842)			2,209,477		(29,848,080)				
2. Deferred and accrued	18,952,878		8,107,157			(4,441)		10,850,162				
3. Deferred , accrued and uncollected:												
3.1 Direct	13,091,504					3,145,366		9,946,138				
3.2 Reinsurance assumed												
3.3 Reinsurance ceded	22,413,071		(7,471,315)			940,330		28,944,056				
3.4 Net (Line 1 + Line 2)	(9,321,567)		7,471,315			2,205,036		(18,997,918)				
4. Advance	1,936,303					37,792		1,898,511				
5. Line 3.4 - Line 4	(11,257,870)		7,471,315			2,167,244		(20,896,429)				
6. Collected during year:												
6.1 Direct	455,452,348		183,945,480	1,864,510		27,086,541	1,108,884	241,446,933				
6.2 Reinsurance assumed	383,937							383,937				
6.3 Reinsurance ceded	342,085,037		234,516,813	1,202,000		4,997,243		101,368,981				
6.4 Net	113,751,248		(50,571,333)	662,510		22,089,298	1,108,884	140,461,889				
7. Line 5 + Line 6.4	102,493,378		(43,100,018)	662,510		24,256,542	1,108,884	119,565,460				
8. Prior year (uncollected + deferred and accrued - advance)	10,224,913		3,787			2,139,863		8,081,263				
9. First year premiums and considerations:												
9.1 Direct	439,770,917		183,941,695	1,864,510		28,112,225	1,108,884	224,743,603				
9.2 Reinsurance assumed	383,937							383,937				
9.3 Reinsurance ceded	347,886,389		227,045,498	1,202,000		5,995,548		113,643,343				
9.4 Net (Line 7 - Line 8)	92,268,465		(43,103,803)	662,510		22,116,677	1,108,884	111,484,197				
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	3,603,757,431		663	3,603,589,092			167,676					
10.2 Reinsurance assumed												
10.3 Reinsurance ceded												
10.4 Net	3,603,757,431		663	3,603,589,092			167,676					
RENEWAL												
11. Uncollected	(118,631,207)		(41,971,243)	(4,052,188)		6,373,999		(78,981,775)				
12. Deferred and accrued	50,213,954		47,224,748	3,398,306		(263,941)		(145,159)				
13. Deferred, accrued and uncollected:												
13.1 Direct	55,075,227		19,270,294	45,585		7,430,297		28,329,051				
13.2 Reinsurance assumed												
13.3 Reinsurance ceded	123,492,480		14,016,789	699,467		1,320,239		107,455,985				
13.4 Net (Line 11 + Line 12)	(68,417,253)		5,253,505	(653,882)		6,110,058		(79,126,934)				
14. Advance	2,740,603		473,165			221,569		2,045,869				
15. Line 13.4 - Line 14	(71,157,856)		4,780,340	(653,882)		5,888,489		(81,172,803)				
16. Collected during year:												
16.1 Direct	1,362,705,717		513,957,899	7,466,265		134,278,132	18,459,398	688,295,828		248,195		
16.2 Reinsurance assumed	(212,250)			92,135		462		(304,847)				
16.3 Reinsurance ceded	400,985,802		117,050,209	2,243,228		4,787,604		276,889,986		14,775		
16.4 Net	961,507,665		396,907,690	5,315,172		129,490,990	18,459,398	411,100,995		233,420		
17. Line 15 + Line 16.4	890,349,809		401,688,030	4,661,290		135,379,479	18,459,398	329,928,192		233,420		
18. Prior year (uncollected + deferred and accrued - advance)	(22,649,690)		9,953,727	(471,266)		8,276,278		(40,408,429)				
19. Renewal premiums and considerations:												
19.1 Direct	1,380,441,285		512,521,087	7,461,362		133,376,570	18,459,398	708,374,673		248,195		
19.2 Reinsurance assumed	(212,250)			92,135		462		(304,847)				
19.3 Reinsurance ceded	467,229,536		120,786,784	2,420,941		6,273,831		337,733,205		14,775		
19.4 Net (Line 17 - Line 18)	912,999,499		391,734,303	5,132,556		127,103,201	18,459,398	370,336,621		233,420		
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	5,423,969,633		696,463,445	3,612,914,964		161,488,795	19,735,958	933,118,276		248,195		
20.2 Reinsurance assumed	171,687			92,135		462		79,090				
20.3 Reinsurance ceded	815,115,925		347,832,282	3,622,941		12,269,379		451,376,548		14,775		
20.4 Net (Lines 9.4 + 10.4 + 19.4)	4,609,025,395		348,631,163	3,609,384,158		149,219,878	19,735,958	481,820,818		233,420		

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

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21. To pay renewal premiums	243		243									
22. All other	164		164									
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded	16,432,188		644	14,353				16,417,191				
23.2 Reinsurance assumed	74,317							74,317				
23.3 Net ceded less assumed	16,357,871		644	14,353				16,342,874				
24. Single:												
24.1 Reinsurance ceded												
24.2 Reinsurance assumed	537,850		537,850									
24.3 Net ceded less assumed	(537,850)		(537,850)									
25. Renewal:												
25.1 Reinsurance ceded	53,655,923		9,771,540	(88,538)				43,972,921				
25.2 Reinsurance assumed	4,883							4,883				
25.3 Net ceded less assumed	53,651,040		9,771,540	(88,538)				43,968,038				
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6)	70,088,111		9,772,184	(74,185)				60,390,112				
26.2 Reinsurance assumed (Page 6, Line 22)	617,050		537,850					79,200				
26.3 Net ceded less assumed	69,471,061		9,234,334	(74,185)				60,310,912				
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single)	183,837,724		90,827,447	51,799,914		6,799,762	2,453	34,408,148				
28. Single	46,933,568			46,931,205			2,363					
29. Renewal	108,593,747		28,834,902	12,559,460		11,159,168	802,517	55,237,678		22		
30. Deposit-type contract funds	1,881,909			1,876,005			5,904					
31. Totals (to agree with Page 6, Line 21)	341,246,948		119,662,349	113,166,584		17,958,930	813,237	89,645,826		22		

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6	7
		1	Accident and Health		4			
			2	3	All Other Lines of			
		Life	Cost Containment	All Other	Business	Investment	Fraternal	Total
1.	Rent	7,821,739		3,461,229		101,599		11,384,567
2.	Salaries and wages	174,101,602		76,838,274		1,572,711		252,512,587
3.11	Contributions for benefit plans for employees	23,318,758		10,300,131		225,033		33,843,922
3.12	Contributions for benefit plans for agents							
3.21	Payments to employees under non-funded benefit plans							
3.22	Payments to agents under non-funded benefit plans							
3.31	Other employee welfare	3,086,052		1,363,093		63,024		4,512,169
3.32	Other agent welfare							
4.1	Legal fees and expenses	1,192,565		519,958		303,701		2,016,224
4.2	Medical examination fees	1,370,392	400	603,702				1,974,494
4.3	Inspection report fees	226,674		99,923				326,597
4.4	Fees of public accountants and consulting actuaries	1,977,886		862,357				2,840,243
4.5	Expense of investigation and settlement of policy claims	(121,832)		(53,119)				(174,951)
5.1	Traveling expenses	1,790,766		675,376		1,251		2,467,393
5.2	Advertising	10,472,503		4,976,946				15,449,449
5.3	Postage, express, telegraph and telephone	2,825,517		1,249,021		15,476		4,090,014
5.4	Printing and stationery	1,464,885		646,088		18		2,110,991
5.5	Cost or depreciation of furniture and equipment	2,471,863		1,090,464		8,070		3,570,397
5.6	Rental of equipment	1,201,347		529,583				1,730,930
5.7	Cost or depreciation of EDP equipment and software	18,636,271		8,219,024		99,265		26,954,560
6.1	Books and periodicals	3,409,131		1,502,944		1,050		4,913,125
6.2	Bureau and association fees	1,366,147		602,231		1,591		1,969,969
6.3	Insurance, except on real estate	1,320,432		582,079				1,902,511
6.4	Miscellaneous losses							
6.5	Collection and bank service charges	997,780		439,846				1,437,626
6.6	Sundry general expenses							
6.7	Group service and administration fees	2,364,864		2,693,275				5,058,139
6.8	Reimbursements by uninsured plans			(4,922,281)				(4,922,281)
7.1	Agency expense allowance							
7.2	Agents' balances charged off (less $ $ (931) recovered)	240,123		105,852				345,975
7.3	Agency conferences other than local meetings	202,160		606,486				808,646
8.1	Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2	Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1	Real estate expenses							
9.2	Investment expenses not included elsewhere	(4,352)				58,419,609		58,415,257
9.3	Aggregate write-ins for expenses	33,116,699		15,475,254		72,439		48,664,392
10.	General expenses incurred	294,849,972	400	128,467,736		60,884,837	(b)	(a) 484,202,945
11.	General expenses unpaid Dec. 31, prior year	36,215,481		34,458,673				70,674,154
12.	General expenses unpaid Dec. 31, current year	43,912,022		19,654,454		206,367		63,772,843
13.	Amounts receivable relating to uninsured plans, prior year							
14.	Amounts receivable relating to uninsured plans, current year							
15.	General expenses paid during year (Lines 10+11-12-13+14)	287,153,431	400	143,271,955		60,678,470		491,104,256
	DETAILS OF WRITE-INS							
09.301.	Consulting Fees	31,327,861		13,810,082		72,439		45,210,382
09.302.	Miscellaneous	378,935		167,208				546,143
09.303.	Amortization of Goodwill			932,686				932,686
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	1,409,903		565,278				1,975,181
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	33,116,699		15,475,254		72,439		48,664,392

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

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

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

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

		Insurance			4	5	6
		1	2	3			
		Life	Accident and Health	All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes						
2.	State insurance department licenses and fees	3,616,163	2,478,014				6,094,177
3.	State taxes on premiums	16,845,595	13,602,883				30,448,478
4.	Other state taxes, including $ 868,142 for employee benefits	2,299,704	444,460		6,255		2,750,419
5.	U.S. Social Security taxes	8,943,954	6,128,941		109,841		15,182,736
6.	All other taxes	166,823	114,319		657		281,799
7.	Taxes, licenses and fees incurred	31,872,239	22,768,617		116,753		54,757,609
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	4,655,375	1,120,875				5,776,250
9.	Taxes, licenses and fees unpaid Dec. 31, current year	4,418,722	2,378,865				6,797,587
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	32,108,892	21,510,627		116,753		53,736,272

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums	243	
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions	164	
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4	407	
6.	Paid in cash	365	
7.	Left on deposit	2,486	
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8	3,258	
10.	Amount due and unpaid		
11.	Provision for dividends or refunds payable in the following calendar year		
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14		
16.	Total from prior year		
17.	Total dividends or refunds (Lines 9 + 15 - 16)	3,258	
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001.	1941 CSO 2.50% NLP ALB CNF (1958-1963)	74,578		74,578		
0100002.	1941 CSO 2.50% NLP ALB CRF (1957-1962)	44,727		44,727		
0100003.	1941 CSO 3.00% CRVM ALB CRF (1958-1963)	76,906		76,906		
0100004.	1941 CSO 3.00% CRVM ALB CNF (1958-1963, 1973)	62,634		62,634		
0100005.	1941 CSO 3.00% NLP ALB CNF (1957-1963)	1,415,146		1,415,146		
0100006.	1941 CSO 3.00% NLP ALB CRF (1958-1963)	463,182		463,182		
0100007.	1958 CET 3.00% NLP ALB CNF (1962-1984)	56,259		56,259		
0100008.	1958 CET 3.00% CRVM ALB CNF (1967-1976)	85,023		85,023		
0100009.	1958 CET 3.50% CRVM ALB CNF (1976-1980, 1983)	70,246		70,246		
0100010.	1958 CET 3.50% NLP ALB CNF (1978)	1,823		1,823		
0100011.	1958 CET 4.00% NLP ALB CNF (1978-1985, 1987-1988)	21,034		21,034		
0100012.	1958 CET 4.00% CRVM ALB CNF (1980-1985, 1987)	81,811		81,811		
0100013.	1958 CSO 2.50% CRVM ALB CNF (1963-1967)	8,422		8,422		
0100014.	1958 CSO 3.00% CRVM ALB CNF (1961-1981)	8,998,864		8,998,864		
0100015.	1958 CSO 3.00% NLP ALB CNF (1962-1986, 1988-1992, 1994, 1996-1997, 1999-2004)	11,406,309		11,406,309		
0100016.	1958 CSO 3.00% NLP ALB CRF (1964-1984)	2,261,840		2,261,840		
0100017.	1958 CSO 3.00% CRVM ALB CRF (1968-1986, 1988-1992, 1994, 1996-1997, 1999-2004)	173,337		173,337		
0100018.	1958 CSO 3.50% CRVM ALB CRF (1978-1979)	42,856		42,856		
0100019.	1958 CSO 3.50% CRVM ALB CNF (1975-1981, 1983)	3,896,123		3,896,123		
0100020.	1958 CSO 3.50% NLP ALB CRF (1977-1979)	150,032		150,032		
0100021.	1958 CSO 3.50% NLP ALB CNF (1968-1981)	2,488,027		2,488,027		
0100022.	1958 CSO 4.00% NLP ALB CRF (1979-1988)	25,144		25,144		
0100023.	1958 CSO 4.00% CRVM ALB CNF (1980-1995)	2,772,167		2,772,167		
0100024.	1958 CSO 4.00% NLP ALB CNF (1972, 1975, 1977-2004)	17,019,734		17,019,734		
0100025.	1958 CSO 4.00% CRVM ALB CRF (1983-1987)	169,277		169,277		
0100026.	1958 CSO 4.50% CRVM ALB CRF (1995-2004)	12,523,208		12,523,208		
0100027.	1958 CSO 5.00% CRVM ALB CRF (1993-1994)	7,158,559		7,158,559		
0100028.	1958 CSO 5.50% CRVM ALB CNF (1980-1984)	35,667		35,667		
0100029.	1958 CSO 5.50% CRVM ALB CRF (1982-1984, 1987-1992)	17,381,559		17,381,559		
0100030.	1958 CSO 6.00% CRVM ALB CRF (1983-1986)	20,504,136		20,504,136		
0100031.	1980 CET 4.00% CRVM ALB CNF (1985-1990, 1992-1997, 2001-2002, 2005)	19,598		19,598		
0100032.	1980 CSO 3.00% CRVM ALB CRF (1964, 1999-2000, 2007)	1,163		1,163		
0100033.	1980 CSO 4.00% CRVM ALB CNF (1992-2004, 2006-2009)	7,244,106		7,244,106		
0100034.	1980 CSO 4.00% NLP ALB CNF (1990, 1992-2004)	960,682		960,682		
0100035.	1980 CSO 4.00% CRVM ALB CRF (2006-2009)	32,580,260		29,453,755		3,126,505
0100036.	1980 CSO 4.50% CRVM ALB CRF (1995-2009, 2012, 2016)	985,463,910		985,463,910		
0100037.	1980 CSO 4.50% CRVM ALB CNF (1995-2005)	142,637,000		142,606,236		30,764
0100038.	1980 CSO 4.75% CRVM ALB CNF (2002-2004)	162,038		162,038		
0100039.	1980 CSO 5.00% CRVM ALB CNF (1993-1994)	791,411		781,555		9,856
0100040.	1980 CSO 5.00% CRVM ALB CRF (1993-1994)	28,243,969		28,243,969		
0100041.	1980 CSO 5.50% CRVM ALB CRF (1982, 1987-1992)	104,029,025		104,029,025		
0100042.	1980 CSO 5.50% CRVM ALB CNF (1987-1994, 1997-1998)	1,194,878		1,172,052		22,826
0100043.	1980 CSO 6.00% CRVM ALB CRF (1983-1986)	46,939,463		46,939,463		
0100044.	1980 CSO 6.00% CRVM ALB CNF (1985-1988)	225,904		225,904		
0100045.	2001 CSO 3.50% CRVM ALB CNF (2009, 2013-2019)	68,952,381		68,952,381		
0100046.	2001 CSO 3.50% CRVM ANB CNF (2013-2020)	2,010,244,441		2,010,244,441		
0100047.	2001 CSO 3.50% CRVM ALB CRF (2013-2020)	85,408,640		85,408,640		
0100048.	2001 CSO 4.00% CRVM ALB CRF (2006-2014, 2016-2017)	142,148,139		142,148,139		
0100049.	2001 CSO 4.00% CRVM ANB CNF (2011-2012)	6,661,522		6,661,522		
0100050.	2001 CSO 4.00% CRVM ALB CNF (2006-2012)	116,531,853		116,531,853		
0100051.	2017 CSO 3.00% CRVM ANB CNF (2021)	93,141		93,141		
0100052.	2017 CSO 3.50% CRVM ALB CRF (2018-2019)	770		770		
0100053.	2017 CSO 3.50% CRVM ANB CNF (2018-2020)	32,468,922		32,468,922		
0100054.	2017 CSO 3.00% VM-20 NPR 3B5 (2021)	66,971,025		66,971,025		
0100055.	2017 CSO 3.50% VM-20 NPR 3B5 (2020)	179,894,746		179,894,746		
0100056.	2017 CSO 3.75% VM-20 NPR 3B4 and 3B6 (2021)	4,365,919		4,365,919		
0100057.	2017 CSO 4.50% VM-20 NPR 3B4 and 3B6 (2020)	25,690,730		25,690,730		
0100058.	VM-20 DET/STO (2020-2021)	16,448,481		16,448,481		
0100059.	GIR - 58 CSO - 3.50%	22,083		22,083		
0100060.	Group Conversion Mortality 1959-1967 Inter Co Experience - 4.00%	6,016		6,016		
0100061.	Group Conversion Mortality 1959-1967 Inter Co Experience - 4.50%	28,225		28,225		
0100062.	Unearned Premium	11,459		11,459		
0199997.	Totals (Gross)	4,215,910,530		4,212,720,579		3,189,951
0199998.	Reinsurance ceded	1,385,697,010		1,385,697,010		
0199999.	Life Insurance: Totals (Net)	2,830,213,520		2,827,023,569		3,189,951
0200001.	Deferred - Sinking fund - 3.50% (1975-1976)	1,343,330	XXX	1,343,330	XXX	
0200002.	Deferred - 1963 EXP - 4.75% (1977-1984, 1986-1987)	51,636,780	XXX	51,636,780	XXX	
0200003.	Deferred - 1963 EXP - 5.75% (1976-1984, 1987)	131,207,466	XXX		XXX	131,207,466
0200004.	Deferred - 1963 EXP - 6.00% (1977-1982, 1984)	1,947,022	XXX		XXX	1,947,022

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200005.	Deferred - 1971 IAM - 4.00% (1977-1979)	185,659	XXX	185,659	XXX	
0200006.	Deferred - 1971 IAM - 4.50% (1980-1981, 1983-1987)	2,669,747	XXX	2,669,747	XXX	
0200007.	Deferred - 1971 IAM - 5.25% (1994, 1996-1999)	101,938	XXX	101,938	XXX	
0200008.	Deferred - 1971 IAM - 5.50% (1993)	16,880	XXX	16,880	XXX	
0200009.	Deferred - 1971 IAM - 6.00% (1992)	14,597	XXX	14,597	XXX	
0200010.	Deferred - 1971 IAM - 6.25% (1987, 1990-1991)	1,342,495	XXX	1,342,495	XXX	
0200011.	Deferred - 1971 IAM - 6.50% (1989)	542,674	XXX	542,674	XXX	
0200012.	Deferred - 1971 IAM - 6.75% (1986, 1988)	1,147,298	XXX	1,147,298	XXX	
0200013.	Deferred - 1983 A - 3.75% (2012-2013)	113,025	XXX	113,025	XXX	
0200014.	Deferred - 1983 A - 4.25% (1976-2013, 2018, 2021)	42,116,475	XXX	42,116,475	XXX	
0200015.	Deferred - 1983 A - 4.50% (2010)	25,289	XXX	25,289	XXX	
0200016.	Deferred - 1983 A - 4.75% (1981, 1985-2005)	188,359,257	XXX	160,187,164	XXX	28,172,093
0200017.	Deferred - 1983 A - 5.00% (2008)	55,904	XXX	55,904	XXX	
0200018.	Deferred - 1983 A - 5.25% (1994, 1996-2000, 2011)	20,414,197	XXX	20,340,679	XXX	73,518
0200019.	Deferred - 1983 A - 5.50% (1993-1994, 1996-1997)	32,989,547	XXX	32,989,547	XXX	
0200020.	Deferred - 1983 A - 5.75% (1985-2021)	337,681,853	XXX	25,252,056	XXX	312,429,797
0200021.	Deferred - 1983 A - 6.00% (1985-1986, 1988-1993, 1995-1996)	25,019,710	XXX	23,878,639	XXX	1,141,071
0200022.	Deferred - 1983 A - 6.25% (1990-1992, 1999)	35,524,364	XXX	35,524,364	XXX	
0200023.	Deferred - 1983 A - 6.50% (1987, 1989-1990, 1998)	32,718,910	XXX	32,718,910	XXX	
0200024.	Deferred - 1983 A - 6.75% (1988, 1991)	11,306,822	XXX	11,306,822	XXX	
0200025.	Deferred - 1983 A - 7.00% (1988-1989, 1997)	44,588,630	XXX	44,588,630	XXX	
0200026.	Deferred - 1983 A - 7.25% (1986)	700,877	XXX	700,877	XXX	
0200027.	Deferred - IAM 2000 - 3.50% (2013)	26,300	XXX	26,300	XXX	
0200028.	Deferred - IAM 2000 - 3.75% (2012-2014)	851,085,066	XXX	851,085,066	XXX	
0200029.	Deferred - IAM 2000 - 4.00% (2012, 2014)	1,198,645,958	XXX	1,198,645,958	XXX	
0200030.	Deferred - IAM 2000 - 4.25% (2010-2011)	387,090,240	XXX	387,090,240	XXX	
0200031.	Deferred - IAM 2000 - 4.50% (2005-2008, 2010-2011)	346,270,867	XXX	346,270,867	XXX	
0200032.	Deferred - IAM 2000 - 4.75% (2003-2004, 2007-2008)	319,673,676	XXX	319,673,676	XXX	
0200033.	Deferred - IAM 2000 - 5.00% (1998-1999, 2003, 2009)	390,271,260	XXX	390,271,260	XXX	
0200034.	Deferred - IAM 2000 - 5.25% (1998, 2001-2002)	3,292,633	XXX	3,292,633	XXX	
0200035.	Deferred - IAM 2000 - 5.50% (2000-2002)	82,051,323	XXX	82,051,323	XXX	
0200036.	Deferred - IAR 2012 - 3.00% (2021)	3,062,595,574	XXX	3,062,595,574	XXX	
0200037.	Deferred - IAR 2012 - 3.25% (2020)	2,529,177,161	XXX	2,529,177,161	XXX	
0200038.	Deferred - IAR 2012 - 3.50% (2015, 2017-2018)	3,331,372,527	XXX	3,331,372,527	XXX	
0200039.	Deferred - IAR 2012 - 3.75% (2015-2021)	8,827,497,907	XXX	8,827,497,907	XXX	
0200040.	Deferred - IAR 2012 - 4.00% (2016)	864,040,759	XXX	864,040,759	XXX	
0200041.	Deferred - Progressive Annuity - 3.50% (1975-1977)	264,780	XXX	264,780	XXX	
0200042.	Deferred VA - VM-21 CSV (1977, 1979-2021)	283,719,089	XXX	215,761,516	XXX	67,957,573
0200043.	Deferred VA - VM-21 Excess	585,265	XXX	497,693	XXX	87,572
0200044.	Deferred RIA - VM-21 CSV (2019-2021)	33,249,428	XXX	33,249,428	XXX	
0200045.	Deferred RIA - VM-21 Excess	8,482,291	XXX	8,482,291	XXX	
0200046.	Immediate - 1971 IAM - 10.75% (1983-1984)	5,567,450	XXX	5,567,450	XXX	
0200047.	Immediate - 1971 IAM - 11.25% (1982-1984)	30,593,965	XXX	30,593,965	XXX	
0200048.	Immediate - 1971 IAM - 12.50% (1982)	775,022	XXX	775,022	XXX	
0200049.	Immediate - 1971 IAM - 13.25% (1982)	6,477,979	XXX	6,477,979	XXX	
0200050.	Immediate - 1971 IAM - 4.75% (1998)	110	XXX		XXX	110
0200051.	Immediate - 1971 IAM - 5.50% (1980)	2,771,099	XXX	2,771,099	XXX	
0200052.	Immediate - 1971 IAM - 6.25% (1998)	82,818	XXX		XXX	82,818
0200053.	Immediate - 1971 IAM - 6.84% (1984)	15,873,386	XXX	15,873,386	XXX	
0200054.	Immediate - 1971 IAM - 7.50% (1980, 1984)	24,689,320	XXX	24,689,320	XXX	
0200055.	Immediate - 1971 IAM - 7.75% (1983)	6,350,126	XXX	6,350,126	XXX	
0200056.	Immediate - 1971 IAM - 8.75% (1982)	10,815,220	XXX	10,815,220	XXX	
0200057.	Immediate - 1971 IAM - 9.75% (1983-1984)	5,357,682	XXX	5,357,682	XXX	
0200058.	Immediate - 1983 a - 10.50% (1985-1986)	6,727,925	XXX	6,727,925	XXX	
0200059.	Immediate - 1983 a - 11.00% (1985-1986)	18,907,418	XXX	18,907,418	XXX	
0200060.	Immediate - 1983 a - 2.40% (2008)	9,853,712	XXX	9,853,712	XXX	
0200061.	Immediate - 1983 - 3.75% (1994)	12,670	XXX	12,670	XXX	
0200062.	Immediate - 1983 a - 4.00% (2011, 2013)	4,578,730	XXX	4,578,730	XXX	
0200063.	Immediate - 1983 a - 4.25% (2005-2007, 2010, 2012)	34,835,147	XXX	34,835,147	XXX	
0200064.	Immediate - 1983 a - 4.50% (2004, 2008, 2011)	778,040	XXX	778,040	XXX	
0200065.	Immediate - 1983 a - 4.75% (1998-1999, 2003, 2005-2006)	2,275,488	XXX	2,275,488	XXX	
0200066.	Immediate - 1983 a - 5.00% (1994, 1996, 2002, 2004, 2008, 2011)	59,164,475	XXX	59,164,475	XXX	
0200067.	Immediate - 1983 a - 5.25% (1993, 1997, 2000-2001, 2005-2006, 2010)	84,761,809	XXX	84,761,809	XXX	
0200068.	Immediate - 1983 a - 5.50% (1995, 2004, 2007-2009)	30,282,473	XXX	30,282,473	XXX	
0200069.	Immediate - 1983 a - 5.75% (1992)	1,883,097	XXX	1,883,097	XXX	
0200070.	Immediate - 1983 a - 6.00% (1987, 1990-1991, 2003, 2009)	119,762,828	XXX	119,762,828	XXX	
0200071.	Immediate - 1983 a - 6.25% (1988-1989, 1998-1999)	159,462,435	XXX	159,462,435	XXX	
0200072.	Immediate - 1983 a - 6.50% (1986-1987, 1994, 2002)	294,809,217	XXX	294,809,217	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200073. Immediate - 1983 a - 6.75% (1996-1997, 2001)	316,588,559	XXX	316,588,559	XXX	
0200074. Immediate - 1983 a - 6.84% (1985-1993, 1995, 2000)	1,618,868,690	XXX	1,618,868,690	XXX	
0200075. Immediate - 1983 a - 7.00% (1993, 2000)	18,040,227	XXX	18,040,227	XXX	
0200076. Immediate - 1983 a - 7.25% (1987, 1995)	22,270,670	XXX	22,270,670	XXX	
0200077. Immediate - 1983 a - 7.50% (1985-1986)	29,309,421	XXX	29,309,421	XXX	
0200078. Immediate - 1983 a - 7.75% (1987, 1992)	15,698,014	XXX	15,698,014	XXX	
0200079. Immediate - 1983 a - 8.00% (1986-1987)	24,365,253	XXX	24,365,253	XXX	
0200080. Immediate - 1983 a - 8.25% (1990-1991)	70,797,586	XXX	70,797,586	XXX	
0200081. Immediate - 1983 a - 8.75% (1986-1989)	164,812,071	XXX	164,812,071	XXX	
0200082. Immediate - 1983 a - 9.25% (1986-1987)	33,707,140	XXX	33,707,140	XXX	
0200083. Immediate - 1983 a - 9.50% (1985-1986)	10,988,037	XXX	10,988,037	XXX	
0200084. Immediate - 2000 IAM - 3.50% (2013)	694,486	XXX	694,486	XXX	
0200085. Immediate - 2000 IAM - 3.75% (2012-2014)	5,247,936	XXX	5,247,936	XXX	
0200086. Immediate - 2000 IAM - 4.00% (2011-2014)	28,465,024	XXX	28,465,024	XXX	
0200087. Immediate - 2000 IAM - 4.25% (2005-2007, 2010, 2012, 2014)	16,927,744	XXX	16,927,744	XXX	
0200088. Immediate - 2000 IAM - 4.50% (2004, 2008, 2011, 2014)	39,844,857	XXX	39,844,857	XXX	
0200089. Immediate - 2000 IAM - 4.75% (1998-1999, 2003, 2005-2006, 2009-2011)	6,986,385	XXX	6,986,385	XXX	
0200090. Immediate - 2000 IAM - 5.00% (2002, 2004, 2007-2008, 2010-2011)	25,902,845	XXX	25,902,845	XXX	
0200091. Immediate - 2000 IAM - 5.25% (2000-2001, 2005-2007, 2010)	44,284,704	XXX	44,284,704	XXX	
0200092. Immediate - 2000 IAM - 5.50% (2004, 2007-2009)	68,083,912	XXX	68,083,912	XXX	
0200093. Immediate - 2000 IAM - 5.75% (2009)	6,922,936	XXX	6,922,936	XXX	
0200094. Immediate - 2000 IAM - 6.00% (2003, 2009)	39,607,738	XXX	39,607,738	XXX	
0200095. Immediate - 2000 IAM - 6.25% (1998-1999)	499,021	XXX	499,021	XXX	
0200096. Immediate - 2000 IAM - 6.50% (2002)	2,742,136	XXX	2,742,136	XXX	
0200097. Immediate - 2000 IAM - 6.75% (2001)	1,246,146	XXX	1,246,146	XXX	
0200098. Immediate - 2000 IAM - 7.00% (2000)	1,787,903	XXX	1,787,903	XXX	
0200099. Immediate - A-1949 Mod 60 - 3.50% (1975)	24,483	XXX	24,483	XXX	
0200100. Immediate - GAM94 - 4.75% (1998-1999)	284,366	XXX		XXX	284,366
0200101. Immediate - GAM94 - 6.25% (1998-1999)	83,988,176	XXX		XXX	83,988,176
0200102. Immediate - IAR 2012 - 3.50% (2015)	78,451	XXX	78,451	XXX	
0200103. Immediate - IAR 2012 - 3.75% (2015, 2017)	44,434,379	XXX	44,434,379	XXX	
0200104. Immediate - IAR 2012 - 4.00% (2015-2016)	94,111,361	XXX	94,111,361	XXX	
0200105. Immediate - IAR 2012 VM-22 Non-Jumbo 1.00%-1.49% (2020-2021)	692,560	XXX	692,560	XXX	
0200106. Immediate - IAR 2012 VM-22 Non-Jumbo 1.50%-1.99% (2020-2021)	12,923,642	XXX	12,923,642	XXX	
0200107. Immediate - IAR 2012 VM-22 Non-Jumbo 2.00%-2.49% (2018-2021)	40,829,436	XXX	40,829,436	XXX	
0200108. Immediate - IAR 2012 VM-22 Non-Jumbo 2.50%-2.99% (2018-2021)	32,325,326	XXX	32,325,326	XXX	
0200109. Immediate - IAR 2012 VM-22 Non-Jumbo 3.00%-3.49% (2018-2020)	57,588,500	XXX	57,588,500	XXX	
0200110. Immediate - IAR 2012 VM-22 Non-Jumbo 3.50%-3.99% (2018-2019)	57,089,664	XXX	57,089,664	XXX	
0200111. Immediate - IAR 2012 VM-22 Non-Jumbo 4.00%-4.49% (2018-2019)	50,862,968	XXX	50,862,968	XXX	
0299997. Totals (Gross)	27,510,535,244	XXX	26,883,163,662	XXX	627,371,582
0299998. Reinsurance ceded	79,002,342	XXX	79,002,342	XXX	
0299999. Annuities: Totals (Net)	27,431,532,902	XXX	26,804,161,320	XXX	627,371,582
0399998. Reinsurance ceded					
0399999. SCWLC: Totals (Net)					
0400001. Unearned Premium	232,878		232,878		
0499997. Totals (Gross)	232,878		232,878		
0499998. Reinsurance ceded					
0499999. Accidental Death Benefits: Totals (Net)	232,878		232,878		
0500001. 1952 Period 2 - 1958 CSO 3.00%	150,802		150,802		
0500002. 1958 CSO 3.00% NLP ALB CNF (1977-1978)	15		15		
0500003. 1958 CSO 3.50% CRVM ALB CNF (1977-1978)	40		40		
0500004. 1958 CSO 3.50% NLP ALB CNF (1977-1979)	38		38		
0500005. 1958 CSO 4.00% CRVM ALB CNF (1980-1985)	212		212		
0500006. 1958 CSO 4.00% NLP ALB CNF (1978-2004)	2,495		2,495		
0500007. 1980 CSO 4.00% CRVM ALB CNF (2006-2008)	4,477		4,477		
0500008. 1980 CSO 4.00% NLP ALB CNF (1992-2003)	350		350		
0500009. 1980 CSO 4.50% CRVM ALB CNF (1995-2005)	355,973		355,973		
0500010. 1980 CSO 4.75% CRVM ALB CNF (2002-2003)	6		6		
0500011. 1980 CSO 5.00% CRVM ALB CNF (1993-1994)	6,372		6,372		
0500012. 1980 CSO 5.50% CRVM ALB CNF (1988-1992)	8,451		8,451		
0500013. 1980 CSO 6.00% CRVM ALB CNF (1985-1987)	856		856		
0500014. 2001 CSO 3.50% CRVM ALB CNF (2013-2018)	81,999		81,999		
0500015. 2001 CSO 4.00% CRVM ALB CNF (2006-2012)	220,133		220,133		
0500016. 2017 CSO 3.50% CRVM ALB CNF (2018-2019)	8,426		8,426		
0599997. Totals (Gross)	840,645		840,645		
0599998. Reinsurance ceded					
0599999. Disability-Active Lives: Totals (Net)	840,645		840,645		
0600001. 1952 INTERCO DISA - 3.00% (1962-2021)	7,273,222		7,273,222		
0600002. 2005 GLT PW 3.00% (2021)	3,591,370				3,591,370
0600003. 2005 GLT PW 3.50% (1968-1984, 2013-2020)	16,939,806				16,939,806
0600004. 2005 GLT PW 4.00% (2006-2012)	96,491				96,491
0600005. 2005 GLT PW 4.50% (1995-2005)	829,811				829,811
0600006. 2005 GLT PW 5.00% (1993-1994)	185,266				185,266
0600007. 2005 GLT PW 5.50% (1987-1992)	233,549				233,549
0600008. 2005 GLT PW 6.00% (1985-1986)	66,884				66,884
0600009. Unreported Claims Estimate 3.00%	7,249,745				7,249,745
0600010. Unreported Claims Estimate 3.50%	312,511				312,511

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0699997. Totals (Gross)	36,778,655		7,273,222		29,505,433
0699998. Reinsurance ceded	2,703,452		1,992,242		711,210
0699999. Disability-Disabled Lives: Totals (Net)	34,075,203		5,280,980		28,794,223
0700001. For excess of valuation net premiums over corresponding gross premiums on respective policies, computed according to the standard of valuation required by this state.	237,827,097		236,766,201		1,060,896
0700002. For non-deduction of deferred fractional premiums or return of premiums at the death of the insured.	1,293,055		1,293,055		
0700003. AG 32 Reserve for Immediate Payment of Claims	997,146		997,146		
0700004. Extra Mortality on Substandard Policies	1,715,519		1,715,519		
0700005. GIR - Extra Mortality on GIR options	257,640		257,640		
0700006. Cash Value Enhancement	3,061,530		3,061,530		
0700007. IUL index credit reserve on AXXX business	26,800,000		26,800,000		
0700008. Claim stabilization reserve	543,371		543,371		
0700009. Interest on Suspense and Holding Accounts	175,902		175,902		
0799997. Totals (Gross)	272,671,260		271,610,364		1,060,896
0799998. Reinsurance ceded	147,694,026		147,694,026		
0799999. Miscellaneous Reserves: Totals (Net)	124,977,234		123,916,338		1,060,896
9999999. Totals (Net) - Page 3, Line 1	30,421,872,382		29,761,455,730		660,416,652

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance $; Annuities $ 139,052,337 ; Supplementary Contracts with Life Contingencies $; Accidental Death Benefits $; Disability - Active Lives $; Disability - Disabled Lives $; Miscellaneous Reserves $.

EXHIBIT 5 - INTERROGATORIES

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

1.2 If not, state which kind is issued.

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

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

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

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

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

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? Yes [X] No [ ]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: $ 819,728,493
6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: $ 993,317,087
Attach statement of methods employed in their valuation.

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

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

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? Yes [X] No [ ]
9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: $ 148,060,364
9.2 State the amount of reserves established for this business: $ 156,175,782
9.3 Identify where the reserves are reported in the blank:
As part of Exhibit 5, Valuation Basis: Deferred - IAR 2012 - 3.25% (2020) Deferred - IAR 2012 - 3.00% (2021)

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

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due to Change
Universal Life with Secondary Guarantee	Symetra Old X-Factors	Symetra 2021 New X-Factors based on updated experience	26,123,038
0199999. Subtotal (Page 7, Line 6)	XXX	XXX	26,123,038
9999999 - Total (Column 4, only)			26,123,038

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

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health Benefits Plan						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only		Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves	45,079	746									44,333		
2.	Additional contract reserves (b)	3,304,059										780,884		2,523,175
3.	Additional actuarial reserves-Asset/Liability analysis													
4.	Reserve for future contingent benefits													
5.	Reserve for rate credits	4,847,621												4,847,621
6.	Aggregate write-ins for reserves													
7.	Totals (Gross)	8,196,759	746									825,217		7,370,796
8.	Reinsurance ceded	937,703										16,224		921,479
9.	Totals (Net)	7,259,056	746									808,993		6,449,317
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	269,250,631										269,250,631		
11.	Additional actuarial reserves-Asset/Liability analysis													
12.	Reserve for future contingent benefits													
13.	Aggregate write-ins for reserves													
14.	Totals (Gross)	269,250,631										269,250,631		
15.	Reinsurance ceded	30,470,620										30,470,620		
16.	Totals (Net)	238,780,011										238,780,011		
17.	TOTAL (Net)	246,039,067	746									239,589,004		6,449,317
18.	TABULAR FUND INTEREST	3,441,596										3,441,596		
	DETAILS OF WRITE-INS													
0601.														
0602.														
0603.														
0698.	Summary of remaining write-ins for Line 6 from overflow page													
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)													
1301.														
1302.														
1303.														
1398.	Summary of remaining write-ins for Line 13 from overflow page													
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)													

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

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

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	3,508,743,744		1,507,842,029	17,323,763	342,498	1,983,235,454
2. Deposits received during the year	2,219,995,296		70,209,065	1,897,643	2,486	2,147,886,102
3. Investment earnings credited to the account	76,655,924		72,588,414	667,943	21,976	3,377,591
4. Other net change in reserves						
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	2,058,845,019		267,453,013	1,565,180	43,880	1,789,782,946
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	3,746,549,945		1,383,186,495	18,324,169	323,080	2,344,716,201
10. Reinsurance balance at the beginning of the year	(72,372,411)		(72,372,411)			
11. Net change in reinsurance assumed						
12. Net change in reinsurance ceded	(9,937,662)		(9,937,662)			
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(62,434,749)		(62,434,749)			
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	3,684,115,196		1,320,751,746	18,324,169	323,080	2,344,716,201

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1	2	Ordinary			6	Group		Accident and Health		
				3	4	5		7	8	9	10	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:												
	1.1 Direct											
	1.2 Reinsurance assumed											
	1.3 Reinsurance ceded											
	1.4 Net											
2. In course of settlement:												
2.1 Resisted	2.11 Direct	182,226		182,226								
	2.12 Reinsurance assumed											
	2.13 Reinsurance ceded											
	2.14 Net	182,226		(b) 182,226	(b)		(b)	(b)				
2.2 Other	2.21 Direct	112,910,412		30,548,947				20,803,440		61,558,025		
	2.22 Reinsurance assumed											
	2.23 Reinsurance ceded	54,733,300		5,289,035				1,691,010		47,753,255		
	2.24 Net	58,177,112		(b) 25,259,912	(b)		(b)	(b) 19,112,430		(b) 13,804,770	(b)	(b)
3. Incurred but unreported:												
	3.1 Direct	180,286,560		4,384,000				21,142,929		154,629,631		130,000
	3.2 Reinsurance assumed	44,217		18,001						26,216		
	3.3 Reinsurance ceded	119,415,951						454,935		118,961,016		
	3.4 Net	60,914,826		(b) 4,402,001	(b)		(b)	(b) 20,687,994		(b) 35,694,831	(b)	(b) 130,000
4. TOTALS	4.1 Direct	293,379,198		35,115,173				41,946,369		216,187,656		130,000
	4.2 Reinsurance assumed	44,217		18,001						26,216		
	4.3 Reinsurance ceded	174,149,251		5,289,035				2,145,945		166,714,271		
	4.4 Net	119,274,164	(a)	(a) 29,844,139				(a) 39,800,424		49,499,601		130,000

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

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

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	1,378,084,831		260,670,393	329,313,640			177,425,778	7,383,039	603,036,393		255,588
1.2 Reinsurance assumed	3,468,884		2,814,208				(11)		654,687		
1.3 Reinsurance ceded	366,212,275		92,204,827	476			11,305,988		262,634,579		66,405
1.4 Net	(d) 1,015,341,440		171,279,774	329,313,164			166,119,779	7,383,039	341,056,501		189,183
2. Liability December 31, current year from Part 1:											
2.1 Direct	293,379,198		35,115,173				41,946,369		216,187,656		130,000
2.2 Reinsurance assumed	44,217		18,001						26,216		
2.3 Reinsurance ceded	174,149,251		5,289,035				2,145,945		166,714,271		
2.4 Net	119,274,164		29,844,139				39,800,424		49,499,601		130,000
3. Amounts recoverable from reinsurers December 31, current year	135,188,320		18,061,983				1,963,413		115,157,546		5,378
4. Liability December 31, prior year:											
4.1 Direct	290,159,285		41,561,907				34,683,787		213,783,591		130,000
4.2 Reinsurance assumed	157,164		19,000						138,164		
4.3 Reinsurance ceded	100,901,517		13,459,638				1,401,315		86,040,564		
4.4 Net	189,414,932		28,121,269				33,282,472		127,881,191		130,000
5. Amounts recoverable from reinsurers December 31, prior year	82,635,983		12,810,753				1,417,284		68,402,144		5,802
6. Incurred Benefits											
6.1 Direct	1,381,304,744		254,223,659	329,313,640			184,688,360	7,383,039	605,440,458		255,588
6.2 Reinsurance assumed	3,355,937		2,813,209				(11)		542,739		
6.3 Reinsurance ceded	492,012,346		89,285,454	476			12,596,747		390,063,688		65,981
6.4 Net	892,648,335		167,751,414	329,313,164			172,091,602	7,383,039	215,919,509		189,607

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ ..... in Line 1.1, $ ..... in Line 1.4.
$ ..... in Line 6.1, and $ ..... in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 50,041 in Line 1.1, $ 50,041 in Line 1.4.
$ 50,041 in Line 6.1, and $ 50,041 in Line 6.4.

(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ ..... in Line 1.1, $ ..... in Line 1.4.
$ ..... in Line 6.1, and $ ..... in Line 6.4.

(d) Includes $ 565,029 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks			
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans			
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)			
9.	Receivables for securities	728,859		(728,859)
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)	728,859		(728,859)
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued	94		(94)
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	4,066,162	3,984,057	(82,105)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	1,824,550	2,352,209	527,659
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
17.	Amounts receivable relating to uninsured plans	23,461		(23,461)
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset	73,762,860	78,171,395	4,408,535
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	21,276,212	20,099,887	(1,176,325)
21.	Furniture and equipment, including health care delivery assets	2,913,290	4,256,964	1,343,674
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable			
25.	Aggregate write-ins for other than invested assets	28,783,391	24,345,928	(4,437,463)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	133,378,879	133,210,440	(168,439)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	133,378,879	133,210,440	(168,439)
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501.	Accounts and notes receivable	15,408,137	13,327,347	(2,080,790)
2502.	Other Assets	13,375,254	11,018,581	(2,356,673)
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	28,783,391	24,345,928	(4,437,463)

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

Companies domiciled in the state of Iowa prepare their statutory-basis financial statements in accordance with the National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* (NAIC SAP), subject to any deviations prescribed or permitted by the Department. No differences exist in the prescribed or permitted practices that result in a material effect on surplus as of December 31, 2021 or 2020.

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

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

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

As of December 31, 2021, the market value of eligible derivative assets was $312,989,895, and the Actuarial Guidance XXXV reserves would have been $11,574,489,796 using the market value of eligible derivatives assets.

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

Effective January 1, 2020, the Company received explicit permission from the Department to record the change in fair value of equity and equity-type investments held in a segregated portfolio through the statements of operations instead of surplus. This portfolio includes investments supporting a block of structured settlement annuities that were reinsured to Resolution Re, Ltd (the reinsurer) in 2018. The change in the fair value of these assets is passed to the reinsurer quarterly in accordance with the reinsurance agreement. Prior to January 1, 2020, this created a mismatch between income and surplus which, in turn, resulted in volatility in income. This permitted practice was adopted prospectively and the adoption had no impact on surplus.

NOTES TO FINANCIAL STATEMENTS

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

	SSAP#	F/S Page	F/S Line#	For the Year Ended December 31, 2021	2020
Net Income - Iowa Basis (Page 4, Line 35, Columns 1 & 2)				$ 136,805,098	$ (59,769,691)
State Prescribed Practices that increase/(decrease) NAIC SAP:					
Iowa Bulletin 06-01	86	4	4	9,766,447	8,744,732
IAC 191-97 - Options	86	4	3,34	9,015,401	(7,959,597)
IAC 191-97 - Reserves	51	4	18	5,696,778	(6,470,538)
State Permitted Practices that increase/(decrease) NAIC SAP:					
Equity-type Investments	97	4	34	52,680,126	29,134,889
Net Income - NAIC SAP				$ 59,646,346	$ (83,219,177)

				As of December 31, 2021	2020
Statutory Surplus - Iowa Basis (Page 3, Line 38, Columns 1 & 2)				$ 2,331,630,824	$ 2,316,070,109
State Prescribed Practices that increase/(decrease):					
Variable Funding Note	97	4	55	61,929,570	56,835,933
IAC 191-97 - Options	86	2	7	(192,140,784)	(223,449,777)
IAC 191-97 Reserves	51	3	1	186,709,570	181,012,792
State Permitted Practices that increase/(decrease) NAIC SAP:	N/A	N/A	N/A	—	—
Statutory Surplus - NAIC SAP				$ 2,275,132,468	$ 2,301,671,161

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.

The Company continued to actively monitor the current impacts of and response to the Coronavirus Disease 2019 (COVID-19) pandemic and its related risks, and to plan accordingly. The Company's estimates and assumptions could change in the future as more information becomes known about the impact of the COVID-19 pandemic.

C. Accounting Policy

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

(8) Other invested assets consist primarily of investments in alternative investments and tax credit investments. Alternative investments consist of hedge funds held in a segregated portfolio supporting a block of structured settlement annuities that were reinsured to Resolution Re, Ltd and are reported at net asset value (NAV) as a practical expedient to fair value. Pursuant to the accounting election discussed in Note 1A, the change in fair value of those alternative investments are recorded in net realized gains (losses) on the statements of operations. Investments in limited partnerships consist primarily of investments in affordable housing projects, historic and solar tax credit investments that provide tax benefits. These investments are initially recorded at the present value of future contributions, which are considered unconditional and legally binding. Amortization for affordable housing project investments is based on the proportion of tax benefits received in the current year to total estimated tax benefits to be allocated to the Company. Amortization of historic and solar tax credit investments is recorded over time as partnership gains and losses are allocated to the Company. Impairment losses are recorded for affordable housing, historic and solar tax credit investments when the carrying value of the investment exceeds the present value of remaining benefits.

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

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

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

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

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

(13) The Company has no pharmaceutical rebate receivables.

D. Going Concern

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

NOTES TO FINANCIAL STATEMENTS

2. Accounting Changes and Correction of Errors

Accounting changes
There were no accounting changes for the year ended December 31, 2021

In 2020, the Company adopted Valuation Manual Requirements for Principle Based Reserves for Variable Annuities (VM-21), which results in changes to Actuarial Guideline 43. This impacts Symetra's variable and registered indexed annuity reserves written from 1981 to 2019 and as a result of this adoption, Symetra recorded a change in reserve valuation basis of $855,788 increase to surplus.

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

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

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

There were no corrections of errors for the year ended December 31, 2020.

3. Business Combinations and Goodwill

Not applicable

4. Discontinued Operations

Not applicable

5. Investments

A. Mortgage Loans

(1) The maximum and minimum lending rates for commercial mortgage loans made during 2021 were 4.75% and 2.56%, respectively. The maximum and minimum lending rates for commercial mortgage loans made during 2020 were 4.95% and 2.60%, respectively.

(2) The maximum percentage of any one loan to value at origination was 70.0% and 79.1% for loans funded during the years ended December 31, 2021 and 2020, respectively.

(3) As of December 31, 2021 and 2020, there were no taxes, assessments or amounts advanced not included in the mortgage loan total.

NOTES TO FINANCIAL STATEMENTS

(4) Age Analysis of Mortgage Loans:

	Residential		Commercial		
	Insured	All Other	Insured	All Other	Total
a. Current Year					
1. Recorded Investment (All)					
(a) Current	$ —	$16,263,740	$ —	$6,792,902,105	$6,809,165,845
(b) 30-59 Days Past Due	—	—	—	—	—
(c) 60-89 Days Past Due	—	—	—	—	—
(d) 90-179 Days Past Due	—	—	—	—	—
(e) 180+ Days Past Due	—	—	—	—	—
2. Accruing Interest 90-179 Days Past Due	—	—	—	—	—
(a) Recorded Investment	—	—	—	—	—
(b) Interest Accrued	—	—	—	—	—
3. Accruing Interest 180+ Days Past Due	—	—	—	—	—
(a) Recorded Investment	—	—	—	—	—
(b) Interest Accrued	—	—	—	—	—
4. Interest Reduced	—	—	—	—	—
(a) Recorded Investment	—	—	—	—	—
(b) Number of Loans	—	—	—	—	—
(c) Percent Reduced	—	— %	— %	— %	— %
b. Prior Year					
1. Recorded Investment (All)					
(a) Current	$ —	$ —	$ —	$6,440,101,885	$6,440,101,885
(b) 30-59 Days Past Due	—	—	—	—	—
(c) 60-89 Days Past Due	—	—	—	—	—
(d) 90-179 Days Past Due	—	—	—	—	—
(e) 180+ Days Past Due	—	—	—	—	—
2. Accruing Interest 90-179 Days Past Due	—	—	—	—	—
(a) Recorded Investment	—	—	—	—	—
(b) Interest Accrued	—	—	—	—	—
3. Accruing Interest 180+ Days Past Due	—	—	—	—	—
(a) Recorded Investment	—	—	—	—	—
(b) Interest Accrued	—	—	—	—	—
4. Interest Reduced	—	—	—	—	—
(a) Recorded Investment	—	—	—	—	—
(b) Number of Loans	—	—	—	—	—
(c) Percent Reduced	—	— %	— %	— %	— %

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

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

	Commercial		
	Insured	All Other	Total
a. Current Year			
1. Average Recorded Investment	$ —	$ —	$ —
2. Interest Income Recognized	—	—	—
3. Recorded Investments on Nonaccrual Status	—	—	—
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	—	—	—
b. Prior Year			
1. Average Recorded Investment	$ —	$ 1,935,600	$ 1,935,600
2. Interest Income Recognized	—	—	—
3. Recorded Investments on Nonaccrual Status	—	—	—
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	—	—	—

(7) The Company had no allowance for credit losses as of December 31, 2021 or 2020.

(8) The Company had no loans derecognized as a result of foreclosure as of December 31, 2021 or 2020.

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

NOTES TO FINANCIAL STATEMENTS

B. Debt Restructuring

(1) – (3) The Company has no recorded investment in restructured loans as of December 31, 2021 or 2020.

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

C. Reverse Mortgages

Not applicable

D. Loan-Backed Securities

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

(2) The Company did not recognize other-than-temporary impairments (OTTI) for loan-backed and structured securities due to the intent to sell or inability to hold for the year ended December 31, 2021.

(3) As of December 31, 2021, the Company did not hold any investments in loan-backed and structured securities for which OTTI has been recognized where the present value of cash flows expected to be collected is less than the amortized cost of the security.

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

a. The aggregate related amount of unrealized losses:	
1. Less than 12 months	$ 20,330,382
2. 12 months or longer	21,267,019
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 months	$ 3,874,766,311
2. 12 months or longer	428,477,344

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

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

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

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

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

E – J. Not applicable

NOTES TO FINANCIAL STATEMENTS

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

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

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

* Does not include carryforward provisions in IRC Section 39.

The Company's limited partnership interests related to LIHTC as December 31, 2020, are as follows:

LIHTC Investment	Remaining Years of Unexpired Credits*	Remaining Required Holding Period
Alliant Tax Credit Fund 60	5 Years	6 Years
Alliant Tax Credit Fund 74	10 Years	10 Years
Boston Financial Institutional Tax Credits XXX	0 Years	7 Years
Boston Financial Institutional Tax Credits XXXII	2 Years	7 Years
Centerline Housing Partnership XI LP	2 Years	8 Years
Countryside Corporate Tax Credits XIX LP	3 Years	5 Years
Countryside Corporate Tax Credits XX LP	6 Years	6 Years
CREA Corporate Tax Credit Fund XXXVII	2 Years	7 Years
Hunt Capital Partners Tax Credit Fund 2011-1	4 Years	9 Years
PNC MultiFamily Capital Institutional Fund XXXV	4 Years	7 Years
Sterling Corporate Tax Credit Fund 51	2 Years	6 Years
USA Institutional Tax Credit Fund LXXII, LP	2 Years	5 Years
USA Tax Credit Stimulus Fund LP	6 Years	7 Years

* Does not include carryforward provisions in IRC Section 39.

(2) The Company recognized LIHTC tax credits of $27,990,250 and $34,474,642 during the years ended December 31, 2021 and 2020, respectively.

(3) The Company had LIHTC investments of $22,337,942 and $40,513,829 as of December 31, 2021 and 2020, respectively.

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

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

(6) The Company recognized no impairment losses related to investments in LIHTC during the year ended December 31, 2021. The Company recognized $857,959 in impairment losses related to investments in LIHTC during the year ended December 31, 2020.

(7) The Company had no write–downs or reclassifications due to forfeiture or ineligibility of tax credits during the years ended December 31, 2021 and 2020, respectively.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets (Including Pledged)

(1) Restricted Assets Including Pledged

Restricted Asset Category	Gross (Admitted and Nonadmitted) Restricted, Current Year: 1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account (S/A) Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)	Current Year: 8 Total Nonadmitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage: 10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	— %	— %
b. Collateral held under security lending agreements	—	—	—	—	—	—	—	—	—	—	—
c. Subject to repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
d. Subject to reverse repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
g. Placed under option contract	—	—	—	—	—	—	—	—	—	—	—
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	—	—	—	—	—	—	—	—	—
i. FHLB capital stock	99,822,000	—	—	—	99,822,000	85,726,000	14,096,000	—	99,822,000	0.21	0.21
j. On deposit with states	6,898,224	—	—	—	6,898,224	6,890,292	7,932	—	6,898,224	0.01	0.01
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	—	—
l. Pledged collateral to FHLB (including assets backing funding agreements)	4,205,071,742	—	—	—	4,205,071,742	3,552,625,379	652,446,363	—	4,205,071,742	8.99	9.02
m. Pledged as collateral not captured in other categories	47,541,922	—	—	—	47,541,922	63,227,512	(15,685,590)	—	47,541,922	0.10	0.10
n. Other restricted assets	5,930,176,603	—	—	—	5,930,176,603	6,061,382,442	(131,205,839)		5,930,176,603	12.68	12.72
o. Total Restricted Assets	$10,289,510,491	$ —	$ —	$ —	$10,289,510,491	$ 9,769,851,625	$519,658,866	$ —	$10,289,510,491	22.00 %	22.07 %

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

Description of Assets	Gross (Admitted and Nonadmitted) Restricted, Current Year: 1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account (S/A) Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)	8 Total Current Year Admitted Restricted	Percentage: 9 Gross (Admitted and Nonadmitted) Restricted to Total Assets	10 Admitted Restricted to Total Admitted Assets
1 5/8% Due 11/15/2022 MN15	$ 41,081,268	$ —	$ —	$ —	$ 41,081,268	$ 25,054,569	$ 16,026,699	$ 41,081,268	0.09 %	0.09 %
Futures variation margin	6,460,654	—	—	—	6,460,654	38,172,943	(31,712,289)	6,460,654	0.01	0.01
Total (c)	$ 47,541,922	$ —	$ —	$ —	$ 47,541,922	$ 63,227,512	$ (15,685,590)	$ 47,541,922	0.10 %	0.10 %

NOTES TO FINANCIAL STATEMENTS

(3) Detail of Other Restricted Assets

Description of Assets	Gross (Admitted and Nonadmitted) Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted and Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Reinsurance	$5,930,176,603	$ —	$ —	$ —	$5,930,176,603	$6,061,382,442	$(131,205,839)	$5,930,176,603	12.68 %	12.72 %
Total (c)	$5,930,176,603	$ —	$ —	$ —	$5,930,176,603	$6,061,382,442	$(131,205,839)	$5,930,176,603	12.68 %	12.72 %

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

Collateral Assets	1 Book/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted) *	4 % of BACV to Total Admitted Assets **
General Account				
a. Cash	$ 473,375,189	$ 473,375,189	1.20 %	1.20 %
b. Schedule D, Part 1	—	—	—	—
c. Schedule D, Part 2, Section 1	—	—	—	—
d. Schedule D, Part 2, Section 2	—	—	—	—
e. Schedule B	—	—	—	—
f. Schedule A	—	—	—	—
g. Schedule BA, Part 1	—	—	—	—
h. Schedule DL, Part 1	—	—	—	—
i. Other	—	—	—	—
j. Total Collateral Assets	$ 473,375,189	$ 473,375,189	1.20 %	1.20 %

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

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

	1 Amount	2 % of Liability to Total Liabilities *
u. Recognized Obligation to Return Collateral Asset (General Account)	$ 473,221,886	1.27 %

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

M. Working Capital Finance Investments

Not applicable

N. Offsetting and Netting of Assets and Liabilities

(1) Assets	Gross Amounts Recognized	Amounts Offset	Net Amounts Presented as Assets
Swaps	$ 38,443,073	$ —	$ 38,443,073
Futures	6,130,367	—	6,130,367
Options	194,615,287	—	194,615,287
Total Assets	$ 239,188,727	$ —	$ 239,188,727

(2) Liabilities	Gross Amounts Recognized	Amounts Offset	Net Amounts Presented as Liabilities
Swaps	$ 28,149,592	$ —	$ 28,149,592
Futures	35,650	—	35,650
Options	12,623,843	—	12,623,843
Total Liabilities	$ 40,809,085	$ —	$ 40,809,085

The company does not offset derivative assets and liabilities.

O. 5* Securities

Not applicable

NOTES TO FINANCIAL STATEMENTS

P. Short Sales

Not applicable

Q. Prepayment Penalty and Acceleration Fees

		As of December 31, 2021	
		General Account	Separate Account
(1)	Number of CUSIPs	149	12
(2)	Aggregate Amount of Investment Income	$ 103,112,645	$ 7,255,932

R. Share of Cash Pool by Asset Type

	Asset Type	Percent Share
(1)	Cash	100.0 %
(2)	Cash Equivalents	— %
(3)	Short-Term Investments	— %
(4)	Total	100.0 %

6. Joint Ventures, Partnerships and Limited Liability Companies

A. The Company has no investments in joint ventures, partnerships or limited liability companies that exceed 10% of its admitted assets.

B. The Company recognized impairment losses related to tax credit investments, other than LIHTC of $92,153 and $3,201,255 for the years ended December 31, 2021 and 2020, respectively.

7. Investment Income

A. Due and accrued income is excluded from surplus on the following basis:

All investment income due and accrued on bonds in or near default, and other amounts that are over 90 days past due, with the exception of mortgage loans in default. If a mortgage loan has any investment income due and accrued that is 180 days past due and collectible, the investment income will continue to accrue, but all interest related to the loan will be reported as a nonadmitted asset.

B. The Company had no investment income due and accrued excluded from surplus as of December 31, 2021 and 2020, respectively.

NOTES TO FINANCIAL STATEMENTS

8. Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

(1) – (3)

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

The Company uses index options and futures as part of its equity market risk management strategy. The Company offers FIA, IUL and RILA products that permit the contract holders to allocate a portion of their account value to an index-linked component, where interest credited to the contract is linked to index performance, subject to caps or performance margins set by the Company. The contract holders may elect to rebalance index options at renewal dates, typically annually. As of each renewal date, the Company has the opportunity to re-price the indexed component by establishing revised cap rates or performance margins, subject to contractual guarantees. The Company transacts in index call options and futures according to the portfolio allocation decisions of the contract holders such that the Company is economically hedged with respect to equity returns for the current interest term. In connection with these products, the Company has a hedging program with the objective to hedge the exposure to changes in these indices. The program consists of buying and selling index options and regulated exchange traded futures. Although the Company uses index options and futures to hedge the equity return component of the FIA, IUL and RILA contracts, they do not qualify and are not designated for hedge accounting. The Company elected Iowa Bulletin 06-01 in 2017 which allows the change in fair value on derivatives that the Company purchases to hedge equity indexed products, to be included in net realized capital gains (losses) in the summary of operations. The Company uses this election for its IUL and RILA products. In 2020, the Company elected IAC 191-197 which allows index options to be accounted for at amortized cost for its FIA product. See Note 1A.

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

(4) – (6) Not applicable

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

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

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

(8) Total premium cost and the premium cost for derivative contracts due in each of the following four years, and thereafter

Not applicable

B. Derivatives under SSAP No. 108—Derivative Hedging Variable Annuity Guarantees

Not applicable

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes

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

1.

	12/31/2021		
	(1) Ordinary	(2) Capital	(3) (Col 1 + 2) Total
(a) Gross DTAs	$ 280,160,087	$ 9,687,593	$ 289,847,680
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTAs (1a - 1b)	280,160,087	9,687,593	289,847,680
(d) DTAs nonadmitted	73,762,860	—	73,762,860
(e) Subtotal net admitted DTAs (1c – 1d)	206,397,227	9,687,593	216,084,820
(f) DTLs	81,196,293	25,432,426	106,628,719
(g) Net admitted DTA (1e - 1f)	$ 125,200,934	$ (15,744,833)	$ 109,456,101

	12/31/2020		
	(4) Ordinary	(5) Capital	(6) (Col 4 + 5) Total
(a) Gross DTAs	$ 277,370,206	$ 9,202,005	$ 286,572,211
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTAs (1a - 1b)	277,370,206	9,202,005	286,572,211
(d) DTAs nonadmitted	78,171,395	—	78,171,395
(e) Subtotal net admitted DTAs (1c – 1d)	199,198,811	9,202,005	208,400,816
(f) DTLs	83,342,359	14,125,196	97,467,555
(g) Net admitted DTA (1e -1f)	$ 115,856,452	$ (4,923,191)	$ 110,933,261

	Change		
	(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7 + 8) Total
(a) Gross DTAs	$ 2,789,881	$ 485,588	$ 3,275,469
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTAs (1a - 1b)	2,789,881	485,588	3,275,469
(d) DTAs nonadmitted	(4,408,535)	—	(4,408,535)
(e) Subtotal net admitted DTAs (1c – 1d)	7,198,416	485,588	7,684,004
(f) DTLs	(2,146,066)	11,307,230	9,161,164
(g) Net admitted DTA (1e - 1f)	$ 9,344,482	$ (10,821,642)	$ (1,477,160)

2. The SSAP No. 101 admission calculation components as of December 31, 2021 are as follows:

	12/31/2021		
	(1) Ordinary	(2) Capital	(3) (Col 1 + 2) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ 844,927	$ 844,927
(b) Adjusted gross DTAs expected to be realized after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)	109,965,461	—	109,965,461
1. Adjusted gross DTAs expected to be realized following the balance sheet date	109,965,461	—	109,965,461
2. Adjusted gross DTAs allowed per limitation threshold	XXXXX	XXXXX	401,841,227
(c) Adjusted gross DTAs offset by gross DTLs	96,431,766	8,842,666	105,274,432
(d) DTAs admitted as the result of applications of SSAP No. 101 (2(a) + 2(b)+2(c))	$ 206,397,227	$ 9,687,593	$ 216,084,820

	12/31/2020		
	(4) Ordinary	(5) Capital	(6) (Col 4 + 5) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ 1,372,845	$ 1,372,845
(b) Adjusted gross DTAs expected to be realized after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)	111,119,957	—	111,119,957
1. Adjusted gross DTAs expected to be realized following the balance sheet date	111,119,957	—	111,119,957
2. Adjusted gross DTAs allowed per limitation threshold	XXXXX	XXXXX	391,534,269
(c) Adjusted gross DTAs offset by gross DTLs	88,078,854	7,829,160	95,908,014
(d) DTAs admitted as the result of applications of SSAP No. 101 (2(a) + 2(b)+2(c))	$ 199,198,811	$ 9,202,005	$ 208,400,816

NOTES TO FINANCIAL STATEMENTS

	Change		
	(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7 + 8) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ (527,918)	$ (527,918)
(b) Adjusted gross DTAs expected to be realized after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)	(1,154,496)	—	(1,154,496)
1. Adjusted gross DTAs expected to be realized following the balance sheet date	(1,154,496)	—	(1,154,496)
2. Adjusted gross DTAs allowed per limitation threshold	XXXXX	XXXXX	10,306,958
(c) Adjusted gross DTAs offset by gross DTLs	8,352,912	1,013,506	9,366,418
(d) DTAs admitted as the result of applications of SSAP No. 101 (2(a) + 2(b)+2(c))	$ 7,198,416	$ 485,588	$ 7,684,004

3.

	12/31/2021	12/31/2020
(a) Ratio percentage used to determine recovery period and threshold limitation amount	755%	810%
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$2,678,941,514	$2,610,228,462

4. Impact of Tax Planning Strategies

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

	12/31/2020	
	(3) Ordinary	(4) Capital
(a) Determination of adjusted gross DTAs and net admitted DTAs by tax character as a percentage		
(1) Adjusted gross DTAs amount from Note 9.A.1.(c)	$ 277,370,206	$ 9,202,005
(2) Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.00%	0.00%
(3) Net admitted adjusted gross DTAs Amount from Note 9.A.1.(e)	$ 199,198,811	$ 9,202,005
(4) Percentage of net admitted adjusted gross DTAs by tax character admitted attributable to the impact of tax planning strategies	0.00%	0.00%

	Change	
	(5) Ordinary (Col 1-3)	(6) Capital (Col 2-4)
(a) Determination of adjusted gross DTAs and net admitted DTAs by tax character as a percentage		
(1) Adjusted gross DTAs amount from Note 9.A.1.(c)	$ 2,789,881	$ 485,588
(2) Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.00 %	0.00%
(3) Net admitted adjusted gross DTAs Amount from Note 9.A.1.(e)	$ 7,198,416	$ 485,588
(4) Percentage of net admitted adjusted gross DTAs by tax character admitted attributable to the impact of tax planning strategies	0.00 %	0.00%

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

B. Regarding DTLs that are not recognized:

The company has no DTLs which have not been recognized.

NOTES TO FINANCIAL STATEMENTS

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

			12/31/2021	12/31/2020	Change (Col 1 - 2)
1.	Current Income Tax				
	(a)	Federal	$ (133,561,363)	$ (125,863,844)	$ (7,697,519)
	(b)	Foreign	33,234	59,769	(26,535)
	(c)	Subtotal	(133,528,129)	(125,804,075)	(7,724,054)
	(d)	Federal income tax on net capital gains	133,551,713	97,265,832	36,285,881
	(e)	Utilization of capital loss carryforwards	—	—	—
	(f)	Other	—	—	—
	(g)	Federal and foreign income taxes incurred	$ 23,584	$ (28,538,243)	$ 28,561,827
2.					
	(a)	Ordinary			
		(1) Discounting of unpaid losses	$ 777,737	$ 1,886,195	$ (1,108,458)
		(2) Unearned premium reserve	—	—	—
		(3) Policyholder reserves	108,257,106	102,997,026	5,260,080
		(4) Investments	38,262,593	40,653,583	(2,390,990)
		(5) Deferred acquisition costs	107,297,124	103,775,148	3,521,976
		(6) Policyholder dividend accrual	—	—	—
		(7) Fixed assets	—	—	—
		(8) Compensation and benefits accrual	9,535,474	3,356,878	6,178,596
		(9) Pension accrual	—	—	—
		(10) Receivables - nonadmitted	12,519,364	11,558,200	961,164
		(11) Net operating loss carryforward	—	—	—
		(12) Tax credit carryforward	—	9,448,556	(9,448,556)
		(13) Other	3,510,689	3,694,620	(183,931)
		(99) Subtotal	280,160,087	277,370,206	2,789,881
	(b)	Statutory valuation allowance adjustment	—	—	—
	(c)	Nonadmitted	73,762,860	78,171,395	(4,408,535)
	(d)	Admitted ordinary DTAs (2a99–2b–2c)	206,397,227	199,198,811	7,198,416
	(e)	Capital			
		(1) Investments	9,687,593	9,202,005	485,588
		(2) Net capital loss carryforward	—	—	—
		(3) Real estate	—	—	—
		(4) Other	—	—	—
		(99) Subtotal	9,687,593	9,202,005	485,588
	(f)	Statutory valuation allowance adjustment	—	—	—
	(g)	Nonadmitted	—	—	—
	(h)	Admitted capital DTAs (2e99-2f-2g)	9,687,593	9,202,005	485,588
	(i)	Admitted DTAs (2d+2h)	$ 216,084,820	$ 208,400,816	$ 7,684,004
3.					
	(a)	Ordinary			
		(1) Investments	$ 19,195,695	$ 11,624,028	$ 7,571,667
		(2) Fixed assets	1,363,032	1,152,557	210,475
		(3) Deferred and uncollected premium	6,539,638	5,891,485	648,153
		(4) Policyholder reserves	50,771,651	64,338,344	(13,566,693)
		(5) Other	3,326,277	335,945	2,990,332
		(99) Subtotal	81,196,293	83,342,359	(2,146,066)
	(b)	Capital			
		(1) Investments	25,432,426	14,125,196	11,307,230
		(2) Real estate	—	—	—
		(3) Other	—	—	—
		(99) Subtotal	25,432,426	14,125,196	11,307,230
	(c)	DTLs (3a99+3b99)	$ 106,628,719	$ 97,467,555	$ 9,161,164
4.	Net DTAs/DTLs (2i-3c)		$ 109,456,101	$ 110,933,261	$ (1,477,160)

Net change in DTAs/(DTLs) (2a99+2e99-3c)	(5,885,695)
Surplus adjustments	
Tax effect of change in unrealized capital gain(losses)	(5,505,534)
Tax effect of change in accounting principles	(3,015,211)
Change in net deferred income taxes	$ (14,406,440)

NOTES TO FINANCIAL STATEMENTS

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

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

	12/31/2021	12/31/2020
Significant statutory to tax adjustments on current taxes:		
Ordinary income tax at federal statutory rate (21%)	$ (95,029,913)	$ (82,265,659)
Capital income tax at federal statutory rate (21%)	138,663,473	95,689,787
Total income tax	43,633,560	13,424,128
Dividends received deduction	(687,672)	(990,389)
Tax credits	(18,559,075)	(26,172,473)
IMR adjustment	(10,542,959)	(4,005,672)
Change in nonadmitted asset	(961,164)	(914,909)
Impact of prior year reinsurance transaction	10,035,947	—
Change in valuation basis - statutory reserves	(5,485,838)	(3,439,534)
Impact of CARES Act on 2018 Net Operating Loss	(3,328,767)	(13,933,736)
Other	325,991	264,571
Federal income tax expense (benefit)	$ 14,430,023	$ (35,768,014)
Federal and foreign taxes incurred including capital gains tax	23,583	(28,538,243)
Change in net deferred income taxes	14,406,440	(7,229,771)
Total statutory income taxes	$ 14,430,023	$ (35,768,014)

The Company elected to carry back net operating losses (NOLs) originated in 2018 to tax years with a corporate tax rate of 35%, instead of carrying them forward to tax years with a corporate tax rate of 21%, which led to an increase in benefits for income taxes of $3,328,767 and $13,933,736 for the years ended December 31, 2021 and December 31, 2020, respectively.

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

1. As of December 31, 2021, the Company had no tax credit carryforward and no operating loss or capital loss carryforwards available to offset against future taxable income. As of December 31, 2020 the company had a tax credit carryforward of $9,448,556 and had no operating loss or capital loss carryforwards.

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

	2021	2020	2019
Capital gain	$ 13,570,785	$ 4,193,106	$ 22,171,351

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

F. Consolidated Federal Income Tax Return

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

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

G. Federal or Foreign Federal Income Tax Loss Contingencies

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

H – I. Not applicable

NOTES TO FINANCIAL STATEMENTS

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

A. B. and C.

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

During the year ended December 31, 2021:

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

During the year ended December 31, 2020:

On December 22, 2020, the Company received a cash contribution of $300,000,000 from Symetra Financial Corporation, its parent. This amount exceeded 0.5% of the Company's admitted assets.

On December 28, 2020, a cash contribution of $17,000,000 was paid by the Company to Symetra Reinsurance Corporation, its subsidiary.

D. As of December 31, 2021 and 2020, the Company reported the following amounts due (to)/from an affiliated company, which are generally settled within 30 days:

	As of December 31,	
	2021	2020
Symetra Financial Corporation (Parent)	$ (25,164,513)	$ (18,262,451)
Symetra Life Separate Accounts	6,546,943	(4,286,600)
Symetra Investment Management	(1,907,616)	(3,325,781)
Symetra Assigned Benefits Service Company	38,966	(367,397)
WSF Receivables I, LLC	(9,490)	(6,518)
First Symetra National Life Insurance Company of New York	85,218	343,990
Hometown Plaza, LLC	197,580	193,840
Symetra Securities, Inc.	29,483	76,234
Symetra Reinsurance Corporation	12,373	44,046
4445 Lamont Properties	—	26,310
Clearscape Funding Corporation	21,468	20,009
Symetra National Life Insurance Company	(21,771)	17,802
Clio & Pierson, LLC	8,724	6,225
Total	$ (20,162,635)	$ (25,520,291)

As of December 31, 2021 and 2020, payable of $24,718,586 and $17,495,176, respectively were included in the balances owed to the Parent for long–term incentive awards and are settled when paid, generally three years after the grant date.

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

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

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

Symetra Assigned Benefits Service Company (SABSCO), an affiliate of the Company, purchased at a discount from third-party payees future payment streams from structured settlement annuity contracts assigned to and owned by SABSCO and issued by the Company. The Company issued commutation endorsements to SABSCO to commute the payment streams in the structured settlement annuity contracts. During the years ended December 31, 2021 and 2020, the Company paid $1,930,858 and $2,927,799, respectively, to SABSCO related to the commutation endorsements.

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

J. The Company did not recognize any impairment write-down for its investments in SCA's during the years ended December 31, 2021 or 2020.

K. Investments in foreign insurance subsidiaries – Not applicable

L. Investments in downstream noninsurance holding company – Not applicable

M. All SCA investments – Not applicable

N. Investments in Insurance SCAs – Not applicable

O. SCA Loss Tracking – Not applicable

11. Debt

A. Not applicable

B. FHLB (Federal Home Loan Bank) Agreements

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

(2) FHLB Capital Stock

a. Aggregate Totals

		1 Total 2+3	2 General Account	3 Separate Account
1.	Current Year			
(a)	Membership Stock - Class A	$ —	$ —	$ —
(b)	Membership Stock - Class B	10,000,000	10,000,000	—
(c)	Activity Stock	89,822,000	89,822,000	—
(d)	Excess Stock	—	—	—
(e)	Aggregate Total (a+b+c+d)	$ 99,822,000	$ 99,822,000	$ —
(f)	Actual or Estimated Borrowing Capacity as Determined by the Insurer	$3,730,197,764	XXX	XXX
2.	Prior Year-end			
(a)	Membership Stock - Class A	$ —	$ —	$ —
(b)	Membership Stock - Class B	10,000,000	10,000,000	—
(c)	Activity Stock	75,726,000	75,726,000	—
(d)	Excess Stock	—	—	—
(e)	Aggregate Total (a+b+c+d)	$ 85,726,000	$ 85,726,000	$ —
(f)	Actual or Estimated Borrowing Capacity as Determined by the Insurer	$3,541,075,388	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 4,342,833,441	$ 4,205,071,742	$ 2,245,550,000
2. Current Year General Account Total Collateral Pledged	4,342,833,441	4,205,071,742	2,245,550,000
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 3,762,752,142	$ 3,552,625,379	$ 1,893,150,000
5. Prior Year General Account Total Collateral Pledged	3,762,752,142	3,552,625,379	1,893,150,000
6. Prior Year Separate Accounts Total Collateral Pledged	—	—	—

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 4,342,833,441	$ 4,205,071,742	$ 2,245,550,000
2. Current Year General Account Total Collateral Pledged	4,342,833,441	4,205,071,742	2,245,550,000
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 3,762,752,142	$ 3,552,625,379	$ 1,893,150,000
5. Prior Year General Account Total Collateral Pledged	3,762,752,142	3,552,625,379	1,893,150,000
6. Prior Year Separate Accounts Total Collateral Pledged	—	—	—

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding Agreement	2,245,550,000	2,245,550,000	—	$ 2,245,550,000
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	$ 2,245,550,000	$ 2,245,550,000	$ —	$ —
2. Prior Year-end				
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding Agreement	1,893,150,000	1,893,150,000	—	$ 1,893,150,000
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	$ 1,893,150,000	$ 1,893,150,000	$ —	$ 1,893,150,000

NOTES TO FINANCIAL STATEMENTS

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Account
1. Debt	$ —	$ —	$ —
2. Funding Agreement	2,245,550,000	2,245,550,000	—
3. Other	—	—	—
4. Aggregate Total (a+b+c)	$2,245,550,000	$2,245,550,000	$ —

c. FHLB - Prepayment Obligations

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

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

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

E. Defined Contribution Plan

The Company sponsors a defined 401(k) contribution plan for all eligible employees that includes matching a participant's contributions up to 6% of eligible compensation. The expense for the matching contributions was $11,348,998 and $9,994,419 for the years ended December 31, 2021 and 2020, respectively.

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

G. Holding Company Plans

The Company does not participate in any holding company plans as of December 31, 2021.

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

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

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

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

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

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

B. The Company has no preferred stock.

C. Under Iowa law, the Company may pay dividends only from the earned surplus arising from its business and must receive the prior approval of the Insurance Commissioner of the State of Iowa ("the Commissioner") to pay stockholder dividends or make any other distribution if such distributions would exceed certain statutory limitations. Iowa law gives the Commissioner discretion to disapprove requests for distributions in excess of these limits. Extraordinary dividends include those made within the preceding twelve months that exceed the greater of (i) 10% of statutory policyholder surplus as of the previous year-end or (ii) the statutory net gain from operations from the previous calendar year. Based on December 31, 2021 statutory results, the maximum dividend payout that may be made without prior approval in 2022 is $233,163,082 .

D. The Company paid no dividends during the years ending December 31, 2021 or 2020.

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

F. The unassigned surplus funds were earned partly through the income of participating and nonparticipating policies. Restricted surplus held for the benefit of participating policyholders was less than $500,000 for the years ended December 31, 2021 and 2020, with the remainder being held for the benefit of the Company's shareholder.

G. Advances to surplus not repaid – Not applicable

H. The Company holds no stock for special purposes.

NOTES TO FINANCIAL STATEMENTS

I. There was no change in aggregate write-ins for special surplus funds as of December 31, 2021.

J. The portion of unassigned funds (surplus) represented by cumulative unrealized gains or (losses) was $54,823,418 and $66,756,921 as of December 31, 2021 and 2020, respectively.

K. The Company has no surplus notes.

L.- M. Not applicable

14. Liabilities, Contingencies, and Assessments

A. Contingencies

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

As of December 31, 2021, the Company was invested in 14 limited partnership interests related to tax credit investments, no new investments were entered into in 2021. The Company has committed to provide capital contributions totaling approximately $322,275,199 of which the remaining $2,047,807 is expected to be contributed over a period of 6 years.

The Company has committed to provide future capital contributions for investments in limited partnerships related to its alternative investments. As of December 31, 2021 and 2020 the amount of these unfunded commitment was $191,228,310 and $261,428,662, respectively.

As of December 31, 2021 and 2020, unfunded mortgage loan commitments were $77,470,261 and $20,032,272, respectively.

The Company outsources the majority of its information technology infrastructure. Under the terms of the service agreement, the Company agreed to pay an annual fixed service fee ranging from $11,593,026 to $12,793,335 during the term of the contract, which ends April 30, 2023. For the use of these services, the Company incurred expenses of $16,012,259 and $13,657,498 for the years ended December 31, 2021 or 2020, respectively.

The Company and its wholly owned subsidiary, Symetra Reinsurance Corporation (“SRC”), have an agreement to finance certain non-economic statutory reserves related to a block of universal life insurance policies with secondary guarantees issued by the Company. The Company pays an average annual financing fee of approximately $500,000.

(2) The Company has made no guarantees as of December 31, 2021 or 2020.

(3) Not applicable

B. Assessments

(1) The Company's liability established under SSAP No. 35R, *Guaranty Fund and Other Assessments* relating to estimated retrospective premium based guaranty fund assessments were approximately $1,000,000 and $1,100,000 as of December 31, 2021 and 2020, respectively. Changes in the liability for guaranty fund assessments are charged to operations in the period in which the Company becomes liable.

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

a.	Assets recognized from paid and accrued premium tax offsets and policy surcharges as of December 31, 2020	$ 1,463,258
b.	Decreases during current year:	
	Premium tax offset applied	(268,271)
c.	Increases during year:	
	Premium tax offset accrual adjustment	(80,526)
	Premium tax offset applied	80,526
d.	Assets recognized from paid and accrued premium tax offsets and policy surcharges as of December 31, 2021	$ 1,194,987

NOTES TO FINANCIAL STATEMENTS

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

a. Discount Rate Applied 2.50%

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

	Guaranty Fund Assessment		Related Assets	
Name of insolvency	Undiscounted	Discounted	Undiscounted	Discounted
Penn Treaty Network America Insurance Company	$ 1,966,915	$ 2,031,313	$ 723,028	N/A
American Network Insurance Company	116,840	84,506	12,841	N/A

c.

	Payables			Recoverables		
Name of Insolvency	Number of Jurisdictions	Range of Years	Weighted Average Number of Years	Number of Jurisdictions	Range of Years	Weighted Average Number of Years
Penn Treaty Network America Insurance Company	34	N/A	N/A	28	N/A	N/A
American Network Insurance Company	33	N/A	N/A	29	N/A	N/A

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

C. The Company has no gain contingencies to report.

D. The Company does not expect that any claims related to extra contractual obligations and bad faith losses stemming from lawsuits, as of December 31, 2021, will have a material adverse effect on its financial condition, future operating results or liquidity.

E. Because of the nature of its business, the Company is subject to legal actions filed or threatened in the ordinary course of its business operations. The Company does not expect that any such litigation, pending or threatened, as of December 31, 2021, will have a material adverse effect on its financial condition, future operating results or liquidity.

F. The Company has no other contingencies.

15. Leases

A. Lessee Leasing Arrangements

(1) The amount of office and equipment rent expense was $12,861,268 and $14,398,865 for the years ended December 31, 2021 and 2020, respectively. Rent expense primarily relates to rent paid to the Parent for office space.

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

The Company accounts for these leases as operating leases. Future minimum lease commitments, including cost escalation clauses, for the next five years and through 2026 are as follows:

	Minimum Rentals
2022	$ 7,624,317
2023	4,003,547
2024	1,683,871
2025	1,216,262
2026	691,917
Thereafter	364,255
Total	$ 15,584,169

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

B. Lessor leases

Not applicable

NOTES TO FINANCIAL STATEMENTS

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

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

		Assets		Liabilities	
		2021	2020	2021	2020
a.	Swaps	$ 1,287,559,142	$ 1,296,647,360	$1,386,477,312	$ 425,500,073
b.	Futures	41,712,413	14,315,720	7,618,500	1,189,320
c.	Options	10,772,374,889	10,219,740,126	457,288,839	16,333,397
d.	Total	$12,101,646,444	$11,530,703,206	$1,851,384,651	$ 443,022,790

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

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

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

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

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

Not applicable

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

A. ASO Plans

The gain from operations from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans was as follows during 2021:

		ASO Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASO
a.	Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	$ (506,733)	$ —	$ (506,733)
b.	Total net other income or expenses (including interest paid to or received from plans)	—	—	—
c.	Net gain or (loss) from operations	$ (506,733)	$ —	$ (506,733)
d.	Total claim payment volume	$ 5,019,134	$ —	$ 5,019,134

B. ASC Plans - Not applicable

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

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

Not applicable

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements

A. Assets and Liabilities Measured at Fair Value

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

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

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

(1) Financial assets and liabilities measured and reported at fair value as of December 31, 2021:

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds					
Industrial and miscellaneous	$ —	$ 78,094	$ —	$ —	$ 78,094
Special revenue and assessments	—	206,227	—	—	206,227
Total bonds	—	284,321	—	—	284,321
Common stock					
Industrial and miscellaneous	140,082,054	195,744	310,651	—	140,588,449
Mutual funds	392,691	—	—	—	392,691
FHLB Common Stock	—	99,822,000	—	—	99,822,000
Total common stock	140,474,745	100,017,744	310,651	—	240,803,140
Other invested assets					
Hedge funds	—	—	—	477,865,926	477,865,926
Total other invested assets	—	—	—	477,865,926	477,865,926
Derivative assets					
Swaps	—	12,371	—	—	12,371
Futures	6,130,367	—	—	—	6,130,367
Options	—	73,937,907	7,906,953	—	81,844,860
Total derivative assets	6,130,367	73,950,278	7,906,953	—	87,987,598
Separate account assets	1,304,569,580	57,021,247	9,556,482	21,814,554	1,392,961,863
Total assets at fair value/NAV	$ 1,451,174,692	$ 231,273,590	$ 17,774,086	$ 499,680,480	$ 2,199,902,848
b. Liabilities at fair value					
Derivative liabilities					
Swaps	$ —	$ 11,331,641	$ —	$ —	$ 11,331,641
Options	—	7,713,737	117,672	—	7,831,409
Futures	35,650	—	—	—	35,650
Total derivative liabilities	35,650	19,045,378	117,672	—	19,198,700
Separate account liabilities	—	19,411,481	3,851,440	—	23,262,921
Total liabilities at fair value	$ 35,650	$ 38,456,859	$ 3,969,112	$ —	$ 42,461,621

NOTES TO FINANCIAL STATEMENTS

(2) Assets and liabilities measured and reported at fair value in (level 3) of the fair value hierarchy as of December 31, 2021:

Description	Beginning Balance at 1/1/2021	Transfers into level 3	Transfers out of level 3	Total gains (losses) included in Net Income	Total gains (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2021
a. Assets:										
Common stock										
Industrial and miscellaneous	$ 756,777	$ —	$ (446,330)	$ —	$ 204	$ —	$ —	$ —	$ —	$ 310,651
Total common stock	756,777	—	(446,330)	—	204	—	—	—	—	310,651
Derivative assets										
Options	3,709,820	—	—	2,863,469	1,963,814	5,066,739	—	—	(5,696,889)	7,906,953
Total derivative assets	3,709,820	—	—	2,863,469	1,963,814	5,066,739	—	—	(5,696,889)	7,906,953
Separate account assets	7,647,742	—	—	5,591,987	1,368,739	—	—	—	(5,051,986)	9,556,482
Total assets	$12,114,339	$ —	$ (446,330)	$ 8,455,456	$ 3,332,757	$ 5,066,739	$ —	$ —	$ (10,748,875)	$ 17,774,086
b. Liabilities:										
Derivative liabilities										
Options	$ 10,124	$ —	$ —	$ 167,483	$ 117,672	$ 185,275	$ —	$(352,758)	$ (10,124)	$ 117,672
Total derivative liabilities	10,124	—	—	167,483	117,672	185,275	—	(352,758)	(10,124)	117,672
Separate account liabilities	1,177,524	—	—	(3,424,592)	(2,684,478)	6,535,918	—	—	2,247,068	3,851,440
Total liabilities	$ 1,187,648	$ —	$ —	$ (3,257,109)	$ (2,566,806)	$ 6,721,193	$ —	$(352,758)	$ 2,236,944	$ 3,969,112

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

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

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

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

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

(5) Fair value measurements of derivative assets and liabilities as of December 31, 2021 are included in 20.A.(1) and 20.A.(2)

B. Other Fair Value Disclosures

Not applicable

NOTES TO FINANCIAL STATEMENTS

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

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

As of December 31, 2021

Type of Financial Instrument	Aggregate Fair Value	Admitted Values	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial instruments-assets							
Bonds	$31,183,100,547	$29,553,768,521	$ —	$30,563,717,713	$ 619,382,834	$ —	$ —
Redeemable preferred stocks	77,040,450	78,879,261	—	77,040,450	—	—	—
Perpetual preferred stocks	22,550,915	22,423,458	—	22,550,915	—	—	—
Common stocks	240,803,140	240,803,139	140,474,745	100,017,744	310,651	—	—
Mortgage loans	7,043,544,557	6,809,165,845	—	—	7,043,544,557	—	—
Cash	1,064,546,935	1,064,546,935	1,064,546,935	—	—	—	—
Contract loans	—	73,117,633	—	—	—	—	73,117,633
Derivatives	450,550,805	239,188,727	6,130,367	351,952,122	92,468,316	—	—
Other invested assets	502,150,506	494,513,391	—	24,284,580	—	477,865,926	—
Separate account financial instruments	7,447,545,409	7,135,895,069	1,509,822,720	5,422,054,104	493,854,031	21,814,554	—
Total assets	$48,031,833,264	$45,712,301,979	$2,720,974,767	$36,561,617,628	$ 8,249,560,389	$499,680,480	$ 73,117,633
Financial instruments-liabilities							
Derivatives	$ 27,807,051	$ 40,809,085	$ 35,650	$ 27,412,765	$ 358,636	$ —	$ —
Separate account financial instruments	23,262,921	23,262,920	—	19,411,481	3,851,440	—	—
Deposit type annuities and FHLB	3,926,316,073	3,638,661,382	—	—	3,926,316,073	—	—
Total liabilities	$ 3,977,386,045	$ 3,702,733,387	$ 35,650	$ 46,824,246	$ 3,930,526,149	$ —	$ —

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

As of December 31, 2020

Type of Financial Instrument	Aggregate Fair Value	Admitted Values	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial instruments-assets							
Bonds	$31,173,112,054	$28,488,918,279	$ 552,520	$30,682,358,647	$ 490,200,887	$ —	$ —
Redeemable preferred stocks	95,983,896	97,080,616	—	95,983,896	—	—	—
Perpetual preferred stocks	6,118,150	5,500,000	—	6,118,150	—	—	—
Common stocks	153,451,499	153,451,499	66,968,722	85,726,000	756,777	—	—
Mortgage loans	6,751,438,479	6,440,101,885	—	—	6,751,438,479	—	—
Cash	1,025,550,776	1,025,550,776	1,025,550,776	—	—	—	—
Contract loans	—	62,752,763	—	—	—	—	62,752,763
Derivatives	510,224,168	243,126,673	9,167,392	428,883,019	72,173,757	—	—
Other invested assets	386,752,163	375,515,893	—	38,241,547	—	348,510,616	—
Separate account financial instruments	7,011,878,597	6,478,337,412	1,372,174,902	5,155,536,069	484,167,626	—	—
Total assets	$47,114,509,782	$43,370,335,796	$2,474,414,312	$36,492,847,328	$ 7,798,737,526	$348,510,616	$ 62,752,763
Financial instruments-liabilities							
Derivatives	$ 30,891,151	$ 33,538,284	$ 13,140	$ 30,824,641	$ 53,370	$ —	$ —
Separate account financial instruments	5,824,847	5,824,847	—	4,647,323	1,177,524	—	—
Deposit type annuities and FHLB	3,911,003,451	3,402,828,720	—	—	3,911,003,451	—	
Total liabilities	$ 3,947,719,449	$ 3,442,191,851	$ 13,140	$ 35,471,964	$ 3,912,234,345	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

D. Not Practical to Estimate Fair Value:

Type of Financial Instrument	Carrying Value*	Effective Interest Rate	Maturity Date	Explanation
Contract loans:				
December 31, 2021	$ 73,117,633	2.9% to 7.5%	N/A	See below
December 31, 2020	$ 62,752,763	2.5% to 8.0%	N/A	See below

The Company's contract loans have varying interest rates ranging from 2.9% to 7.5% and do not have stated maturity dates or payment terms. Cash flow projections are not available and would require significant amounts of judgment and estimation and would not be practical given the immateriality of these assets.

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

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

21. Other Items

A – F. Not applicable

G. Retained Assets

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

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

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

	In Force			
	As of December 31, 2021		As of December 31, 2020	
	Number	Balance	Number	Balance
a. Up to and including 12 months	—	$ —	—	$ —
b. 13 to 24 months	—	—	—	—
c. 25 to 36 months	—	—	—	—
d. 37 to 48 months	—	—	—	—
e. 49 to 60 months	—	—	—	—
f. Over 60 months	455	14,881,081	490	16,652,879
g. Total	455	$ 14,881,081	490	$ 16,652,879

(3) Activity in the RAA for the year ended December 31, 2021:

		Individual Number	Individual Balance
a.	Number/balance of RAA at the beginning of the year	490	$ 16,652,879
b.	Number/balance of RAA issued/added during the year	—	—
c.	Investment earnings credited to RAA during the year	XXX	194,025
d.	Fees and other charges in RAA during the year	XXX	340
e.	Number/amount of RAA transferred to state unclaimed property funds during the year	—	—
f.	Number/amount of RAA closed/withdrawn during the year	35	1,965,483
g.	Number/balance of RAA at the end of the year	455	$ 14,881,081

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

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

22. Events Subsequent

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

NOTES TO FINANCIAL STATEMENTS

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

Subsequent events have been considered through February 24, 2022, the date the statutory statement was issued.

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

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

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

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

Section 2 – Ceded Reinsurance Report – Part A

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

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

Section 3 – Ceded Reinsurance Report – Part B

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

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

New Reinsurance Company LTD.	$ 237,976,927

B. Uncollectible Reinsurance

The Company had no uncollectible reinsurance as of December 31, 2021 or 2020.

C – H. Not applicable

NOTES TO FINANCIAL STATEMENTS

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

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

C. For the years ended December 31, 2021 and 2020, the amount of the net premiums written by the Company that are subject to retrospective rating features was $94,000,379 or 19.5%, and $197,144,103 or 30.5%, respectively, of the total net premiums written on the Company's group health business. No other net premiums written by the Company are subject to retrospective rating features.

D – E. Not applicable

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2020 were $416,218,139. As of December 31, 2021, $189,427,030 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $182,399,553 as a result of re-estimation for unpaid claims and claim adjustment expenses on accident and health, individual and group life lines of business. Original estimates are continually monitored and are updated as additional information about the expected versus actual timing of claims becomes knows.

26. Intercompany Pooling Arrangements

Not applicable

27. Structured Settlements

Not applicable

28. Health Care Receivable

Not applicable

29. Participating Policies

For the reporting year ended December 31, 2021, premiums under ordinary life participating policies were $1,237 or less than 0.01% of total ordinary life premiums earned. The Company accounts for its policyholder dividends on a cash basis. The Company paid dividends in the amount of $3,258 to policyholders and did not allocate any additional income to such policyholders.

30. Premium Deficiency Reserves

The Company had no accident and health premium deficiency reserves as of December 31, 2021 or 2020.

31. Reserves for Life Contracts and Annuity Contracts

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

(3) As of December 31, 2021 and 2020, the Company had $8,529,810,029 and $8,622,106,233, respectively, of insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the Department. Reserves to cover the above insurance are reported in Exhibit 5, Miscellaneous Reserves Section, as $237,827,097 and $242,688,842 as of December 31, 2021 and 2020, respectively, and were included in aggregate reserves.

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

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

(6) Other reserve changes for the year ended December 31, 2021.

Item	Total	Indust. Life	Ordinary			Credit Life Group and Individual	Group	
			Life Ins.	Individual Annuities	Suppl. Contracts		Life Ins.	Annuities
IUL index credit reserve on AXXX business	$ 1,800,000	$ —	$ 1,800,000	$ —	$ —	$ —	$ —	$ —
Total	$ 1,800,000	$ —	$ 1,800,000	$ —	$ —	$ —	$ —	$ —

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

The Company's annuity reserves and deposit fund liabilities, including those held in separate account liabilities as of December 31, 2021, are summarized as follows:

A. INDIVIDUAL ANNUITIES	General Account	Separate Account with Guarantees	Separate Account NonGuaranteed	Total	Percent of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ 6,480,075,589	$ —	$ —	$ 6,480,075,589	23.0 %
b. At book value less surrender charge of 5 percent or more	9,614,779,252	—	768,882,241	10,383,661,493	36.9 %
c. At fair value	—	—	385,872,768	385,872,768	1.4 %
d. Total with market value adjustment or at fair value (total of a through c)	16,094,854,841	—	1,154,755,009	17,249,609,850	61.3 %
e. At book value without adjustment (minimal or no charge or adjustment)	6,627,038,720	—	—	6,627,038,720	23.6 %
(2) Not subject to discretionary withdrawal	4,245,625,572	—	—	4,245,625,572	15.1 %
(3) Total (gross: direct + assumed)	26,967,519,133	—	1,154,755,009	28,122,274,142	100.0 %
(4) Reinsurance ceded	79,002,343	—	—	79,002,343	
(5) Total net	$26,888,516,790	$ —	$ 1,154,755,009	$28,043,271,799	
(6) Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date	$ 1,870,139,958	$ —	$ —	$ 1,870,139,958	

NOTES TO FINANCIAL STATEMENTS

B. GROUP ANNUITIES		General Account	Separate Account with Guarantees	Separate Account NonGuaranteed	Total	Percent of Total
(1)	Subject to discretionary withdrawal:					
a.	With market value adjustment	$ 71,082,787	$ —	$ —	$ 71,082,787	9.8 %
b.	At book value less surrender charge of 5% or more	—	—	—	—	— %
c.	At fair value	—	—	183,442,242	183,442,242	25.3 %
d.	Total with market value adjustment or at fair value (total of a through c)	71,082,787	—	183,442,242	254,525,029	35.0 %
e.	At book value without adjustment (minimal or no charge or adjustment)	471,098,181	—	—	471,098,181	64.8 %
(2)	Not subject to discretionary withdrawal	835,144	—	—	835,144	0.1 %
(3)	Total (gross: direct + assumed)	543,016,112	—	183,442,242	726,458,354	100.0 %
(4)	Reinsurance ceded	—	—	—	—	
(5)	Total net	$ 543,016,112	$ —	$ 183,442,242	$ 726,458,354	
(6)	Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date	$ —	$ —	$ —	$ —	

C. DEPOSIT-TYPE CONTRACTS		General Account	Separate Account with Guarantees	Separate Account NonGuaranteed	Total	Percent of Total
(1)	Subject to discretionary withdrawal:					
a.	With market value adjustment	$ 69,982,248	$ —	$ —	$ 69,982,248	1.9 %
b.	At book value less surrender charge of 5% or more	—	—	—	—	— %
c.	At fair value	—	—	803,588	803,588	— %
d.	Total with market value adjustment or at fair value (total of a through c)	69,982,248	—	803,588	70,785,836	1.9 %
e.	At book value without adjustment (minimal or no charge or adjustment)	47,831,201	—	—	47,831,201	1.3 %
(2)	Not subject to discretionary withdrawal	3,628,736,495	—	—	3,628,736,495	96.8 %
(3)	Total (gross: direct + assumed)	3,746,549,944	—	803,588	3,747,353,532	100.0 %
(4)	Reinsurance ceded	62,434,749	—	—	62,434,749	
(5)	Total net	$ 3,684,115,195	$ —	$ 803,588	$ 3,684,918,783	
(6)	Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date	$ —	$ —	$ —	$ —	

D. Life & accident & health annual statement:

(1)	Exhibit 5, annuities section, total (net)	$ 27,431,532,902
(2)	Exhibit 5, supplementary contracts with life contingencies section, total (net)	—
(3)	Exhibit 7 deposit-type contracts, line 14, Column 1	3,684,115,196
(4)	Subtotal	$ 31,115,648,098

Separate accounts annual statement

(5)	Exhibit 3 line 0299999, Column 2	$ 1,338,197,251
(6)	Exhibit 3, line 0399999, Column 2	—
(7)	Policyholder dividend and coupon accumulations	—
(8)	Policyholder premiums	—
(9)	Guaranteed interest contracts	—
(10)	Other contract deposit funds	803,588
(11)	Subtotal	$ 1,339,000,839
(12)	Combined total	$ 32,454,648,937

NOTES TO FINANCIAL STATEMENTS

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

The Company's life reserves by withdrawal characteristics, including those held in separate account liabilities as of December 31, 2021, are summarized as follows:

A. General Account

		Account Value	Cash Value	Reserve
(1)	Subject to discretionary withdrawal, surrender values, or policy loans			
	a. Term policies with cash value	$ —	$ 1,998,908	$ 8,642,430
	b. Universal life	1,121,045,902	1,121,960,773	1,238,835,457
	c. Universal life with secondary guarantees	1,088,646,002	717,670,166	1,879,297,228
	d. Indexed universal life	—	—	—
	e. Indexed universal life with secondary guarantees	781,306,507	536,928,073	593,942,904
	f. Indexed life	—	—	—
	g. Other permanent cash value life insurance	—	53,888,497	56,615,195
	h. Variable life	—	—	—
	i. Variable universal life	45,217,537	45,217,537	48,003,425
	j. Misc. reserves	—	3,061,530	3,061,530
(2)	Not subject to discretionary withdrawal or no cash value			
	a. Term policies without cash value	XXX	XXX	390,646,243
	b. Accidental death benefits	XXX	XXX	232,878
	c. Disability - active lives	XXX	XXX	840,646
	d. Disability - disabled lives	XXX	XXX	36,778,655
	e. Misc. reserves	XXX	XXX	269,361,479
(3)	Total (gross direct + assumed)	3,036,215,948	2,480,725,484	4,526,258,070
(4)	Reinsurance ceded	—	—	1,536,094,490
(5)	Total (net) (3) - (4)	$3,036,215,948	$2,480,725,484	$2,990,163,580

B. Separate Account with Guarantees

		Account Value	Cash Value	Reserve
(1)	Subject to discretionary withdrawal, surrender values, or policy loans			
	a. Term policies with cash value	$ —	$ —	$ —
	b. Universal life	4,829,442,401	4,829,442,401	4,829,442,401
	c. Universal life with secondary guarantees	—	—	—
	d. Indexed universal life	—	—	—
	e. Indexed universal life with secondary guarantees	—	—	—
	f. Indexed life	—	—	—
	g. Other permanent cash value life insurance	—	—	—
	h. Variable life	—	—	—
	i. Variable universal life	—	—	—
	j. Misc. reserves	—	—	—
(2)	Not subject to discretionary withdrawal or no cash value			
	a. Term policies without cash value	XXX	XXX	—
	b. Accidental death benefits	XXX	XXX	—
	c. Disability - active lives	XXX	XXX	—
	d. Disability - disabled lives	XXX	XXX	—
	e. Misc. reserves	XXX	XXX	—
(3)	Total (gross direct + assumed)	4,829,442,401	4,829,442,401	4,829,442,401
(4)	Reinsurance ceded	—	—	—
(5)	Total (net) (3) - (4)	$4,829,442,401	$4,829,442,401	$4,829,442,401

NOTES TO FINANCIAL STATEMENTS

C. Separate Account Nonguaranteed

		Account Value	Cash Value	Reserve
(1)	Subject to discretionary withdrawal, surrender values, or policy loans			
	a. Term policies with cash value	$ —	$ —	$ —
	b. Universal life	—	—	—
	c. Universal life with secondary guarantees	—	—	—
	d. Indexed universal life	—	—	—
	e. Indexed universal life with secondary guarantees	—	—	—
	f. Indexed life	—	—	—
	g. Other permanent cash value life insurance	—	—	—
	h. Variable life	—	—	—
	i. Variable universal life	744,016,447	734,243,502	734,179,787
	j. Misc. reserves	—	—	—
(2)	Not subject to discretionary withdrawal or no cash value			
	a. Term policies without cash value	XXX	XXX	—
	b. Accidental death benefits	XXX	XXX	—
	c. Disability - active lives	XXX	XXX	—
	d. Disability - disabled lives	XXX	XXX	—
	e. Misc. reserves	XXX	XXX	—
(3)	Total (gross direct + assumed)	744,016,447	734,243,502	734,179,787
(4)	Reinsurance ceded	—	—	—
(5)	Total (net) (3) - (4)	$ 744,016,447	$ 734,243,502	$ 734,179,787

D. Life & Accident & Health Annual Statement

(1)	Exhibit 5 Life Insurance Section Total (net)	$ 2,830,213,520
(2)	Exhibit 5 Accidental Death Benefits Section, Total (net)	232,878
(3)	Exhibit 5 Disability - Active Lives Section, Total (net)	840,646
(4)	Exhibit 5 Disability - Disabled Lives Section, Total (net)	34,075,203
(5)	Exhibit 5 Misc Reserves, Total (net)	124,801,332
(6)	Subtotal	$ 2,990,163,579
	Separate Account Annual Statement	
(7)	Exhibit 3 line 0199999, Column 2	$ 5,563,622,189
(8)	Exhibit 3, line 0499999, Column 2	—
(9)	Exhibit 3, line 0599999, Column 2	—
(10)	Subtotal (Lines (7) to (9))	5,563,622,189
(11)	Combined Total (6) and (10)	$ 8,553,785,768

34. Premium and Annuity Considerations Deferred and Uncollected

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

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

NOTES TO FINANCIAL STATEMENTS

The deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2020 are as follows:

	Type	Gross	Net of Loading
(1)	Industrial	$ —	$ —
(2)	Ordinary – new business	9,508,374	9,505,381
(3)	Ordinary – renewal	541,788	13,228,167
(4)	Credit life	—	—
(5)	Group life	10,682,567	10,682,567
(6)	Group annuity	—	—
(7)	Total	$ 20,732,729	$ 33,416,115

35. Separate Accounts

A. Separate Account Activity

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

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

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

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

Separate account assets as of December 31, 2020 are attributed to the following products:

Product	Legally Insulated	Not Legally Insulated	Total
BOLI	$ 4,751,267,234	$ 171,452,240	$ 4,922,719,474
RILA	24,319,617	310,026,925	334,346,542
Variable annuities	556,971,946	—	556,971,946
Variable universal life	533,502,054	—	533,502,054
COLI	151,644,525	—	151,644,525
Variable life	16,608,342	—	16,608,342
Total	$ 6,034,313,718	$ 481,479,165	$ 6,515,792,883

NOTES TO FINANCIAL STATEMENTS

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

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

a.	2021	$ 24,091
b.	2020	13,640
c.	2019	10,699
d.	2018	8,788
e.	2017	6,016

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

Year ending	Separate Account Guarantees
2021	$ 445,312
2020	429,897
2019	448,450
2018	501,534
2017	884,468

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

B. General Nature and Characteristics of Separate Account Business

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

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

Information regarding the separate accounts of the Company as of December 31, 2021 is as follows:

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

Information regarding the separate accounts of the Company as of December 31, 2020 is as follows:

	Nonindexed Guarantee Less than /equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
1. Premiums, considerations or deposits for the year ended December 31, 2020	$ —	$ —	$ 261,224,700	$ 261,224,700
2. Reserves as of December 31, 2020				
For accounts with assets at:				
a. Fair value	—	—	1,249,315,881	1,249,315,881
b. Amortized cost	2,243,065,554	2,508,201,682	305,447,663	5,056,714,899
c. Total reserves	$ 2,243,065,554	$ 2,508,201,682	$ 1,554,763,544	$ 6,306,030,780
3. By withdrawal characteristics				
a. Subject to discretionary withdrawal	$ —	$ —	$ —	$ —
1. With market value adjustment	—	—	—	—
2. At book value without market value adjustments and with current surrender charge of 5%	—	—	305,447,663	305,447,663
3. At fair value	—	—	1,249,315,881	1,249,315,881
4. At book value without market value adjustment and with current surrender charge less than 5%	2,243,065,554	2,508,201,682	—	4,751,267,236
5. Subtotal	2,243,065,554	2,508,201,682	1,554,763,544	6,306,030,780
b. Not subject to discretionary withdrawal	—	—	—	—
c. Total	$ 2,243,065,554	$ 2,508,201,682	$ 1,554,763,544	$ 6,306,030,780
*Line 2(c) should equal line 3(c)				
4. Reserves for asset default risk in lieu of AVR	$ —	$ —	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

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

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

		2021	2020
a.	Transfers to Separate Accounts (Page 4, Line 1.4)	$ 811,545,289	$ 571,527,622
b.	Transfers from Separate Accounts (Page 4, Line 10)	525,822,008	474,813,835
c.	Net Transfers to (from) Separate Accounts (a)-(b)	$ 285,723,281	$ 96,713,787

2. Reconciling Adjustments:

a.	Timing differences between general and separate account	684,924	(350,302)
	Total	$ 684,924	$ (350,302)

3. Transfers as reported in the Summary of Operations of the Life, Accident and Health Annual Statement (1c) + (2) = (Page 4 Line 26) $ 286,408,205 $ 96,363,485

36. Loss/Claim Adjustment Expenses

The liability balance for unpaid accident and health loss/claim adjustment expenses as of December 31, 2021 and December 31, 2020 was $13,396,248 and $10,851,385 respectively, and is included in accident and health reserves. The Company incurred $10,132,340 and paid $7,587,477 of loss/claim adjustment expenses in the current year, of which $3,311,611 of the paid amount was attributable to insured or covered events of prior years. For the year ended December 31, 2020, $7,755,729 of loss/claim adjustment expense was incurred and $6,212,975 was paid, of which $2,643,299 of the paid amount was attributable to insured or covered events of prior years. The Company did not take into account estimated anticipated salvage and subrogation in its determination of the liability for unpaid claims or losses.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

1.3 State Regulating? ..... Iowa

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

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

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

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

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

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2015

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/28/2017

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

KPMG LLP
Suite 2900
1918 Eighth Avenue
Seattle, WA 98101-1259

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

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

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

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

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

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

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

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

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

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

12.12 Number of parcels involved 14

12.13 Total book/adjusted carrying value ..... $ 22,337,941

12.2 If, yes provide explanation:

Investments in tax credit partnerships (Schedule BA)

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

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

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

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

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

14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]

a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
c. Compliance with applicable governmental laws, rules and regulations;
d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
e. Accountability for adherence to the code.

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

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

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

Minor changes and clarifications made to enhance clarity regarding conflicts of interest processes and to align with current practice of employment of immediate family members.

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

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

GENERAL INTERROGATORIES

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

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

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

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

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

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

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

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

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $ 0
- 22.22 Amount paid as expenses ..... $ 740,809
- 22.23 Other amounts paid ..... $ 0

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

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

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

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

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

INVESTMENT

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

GENERAL INTERROGATORIES

25.02 If no, give full and complete information relating thereto

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

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

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

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

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

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

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

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

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

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

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

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

26.21	Subject to repurchase agreements	$ 0
26.22	Subject to reverse repurchase agreements	$ 0
26.23	Subject to dollar repurchase agreements	$ 0
26.24	Subject to reverse dollar repurchase agreements	$ 0
26.25	Placed under option agreements	$ 0
26.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$ 0
26.27	FHLB Capital Stock	$ 99,822,000
26.28	On deposit with states	$ 6,898,224
26.29	On deposit with other regulatory bodies	$ 0
26.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 47,541,922
26.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 4,205,071,742
26.32	Other	$ 5,930,176,603

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

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

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

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

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

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

27.41	Special accounting provision of SSAP No. 108	Yes [ ] No [ ]
27.42	Permitted accounting practice	Yes [ ] No [ ]
27.43	Other accounting guidance	Yes [ ] No [ ]

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
Symetra Investment Management Company	A
MetLife Investment Management, LLC	U
Principal Global Investors, LLC	U
Principal Real Estate Investors, LLC	U
Wellington Management Company, LLP	U
Tortoise Capital Advisors, LLC	U
J. P. Morgan Investment Management Inc.	U
KKR Credit Advisors (US) LLC	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
312176	Symetra Investment Management Company	549300GPUSUTJ741PG93	SEC	OS
142463	MetLife Investment Management, LLC	EAU072Q8FCR1SOXGYJ21	SEC	DS
107038	J. P. Morgan Investment Management Inc.	549300W78QHV4XMM6K69	SEC	DS
109002	Principal Global Investors, LLC	549300BABIOZPCNHMB89	SEC	DS
109008	Principal Real Estate Investors, LLC	549300MQOXJ8V8FMMS34	SEC	DS
106595	Wellington Management Company, LLP	549300YHP12TEZNLCX41	SEC	DS
123711	Tortoise Capital Advisors, LLC	2549002CGOZK5RQVXG26	SEC	DS
146629	KKR Credit Advisors (US) LLC	1LNBL034HQLF73FT3218	SEC	DS

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

30.2 If yes, complete the following schedule:

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

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

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

GENERAL INTERROGATORIES

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	29,553,768,521	31,183,100,547	1,629,332,026
31.2 Preferred stocks	101,302,719	99,591,365	(1,711,354)
31.3 Totals	29,655,071,240	31,282,691,912	1,627,620,672

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

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

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

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

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

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

33.2 If no, list exceptions:

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

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

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

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

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

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

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
   a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
   b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
   c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
   d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.

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

GENERAL INTERROGATORIES

OTHER

38.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 569,156

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

1 Name	2 Amount Paid
Standard and Poor's	242,000
AM Best Rating Services, Inc.	104,300
Moody's Investor Service	172,000

39.1 Amount of payments for legal expenses, if any? ..... $ 1,841,273

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

1 Name	2 Amount Paid
Choate and Stewart LLP	503,442

40.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 77,098

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

1 Name	2 Amount Paid
American Council of Life Insurers	46,173

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

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

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

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

1.31 Reason for excluding:

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

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

1.6 Individual policies:

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

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

1.7 Group policies:

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

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

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	291,063,216	464,525,958
2.2	Premium Denominator	4,609,025,395	4,233,988,467
2.3	Premium Ratio (2.1/2.2)	0.063	0.110
2.4	Reserve Numerator	49,674,680	128,060,647
2.5	Reserve Denominator	30,657,360,756	29,597,999,796
2.6	Reserve Ratio (2.4/2.5)	0.002	0.004

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other
Symetra Reinsurance Corporation	00000	IA	266,162,823	0	0	266,162,823

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

7.1 Direct Premium Written ..... $ 697,097,898

7.2 Total Incurred Claims ..... $ 254,031,659

7.3 Number of Covered Lives 161,115

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

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

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

Life, Accident and Health Companies Only:

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

9.2 Net reimbursement of such expenses between reporting entities:

9.21 Paid ..... $ 0

9.22 Received ..... $ 12,032,488

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

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

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

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

11. For stock reporting entities only:

11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: ..... $ 963,960,292

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

12.11 Cash ..... $ 1,652,900,000

12.12 Stock ..... $ 0

13.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: ..... Yes [ ] No [X]

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount

FIVE-YEAR HISTORICAL DATA

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

		1 2021	2 2020	3 2019	4 2018	5 2017
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	41,874,417	40,066,126	35,737,588	32,130,904	28,887,936
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	29,862,173	27,273,707	25,956,179	25,331,956	26,187,249
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	70,197,553	62,847,959	58,920,436	53,309,408	48,821,845
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	141,934,143	130,187,792	120,614,203	110,772,268	103,897,030
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated	16,330,321,716	8,800,167			
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	3,011,933	5,396,306	4,305,174	4,011,231	4,338,172
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	4,959,957	3,659,188	2,972,361	1,158,549	1,204,992
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)	7,906,325	10,083,703	14,220,525	10,888,178	18,288,551
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	15,878,215	19,139,197	21,498,060	16,057,958	23,831,715
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)					
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	348,631,163	581,417,454	428,152,896	110,066,837	387,801,902
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	3,609,384,158	2,844,301,971	2,968,131,629	(804,286,689)	2,860,017,336
16	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)	149,219,878	141,568,785	129,075,185	116,531,810	90,119,588
17.2	Group annuities (Line 20.4, Col. 7)	19,735,958	19,938,723	20,863,719	22,373,412	23,847,084
18.1	A & H-group (Line 20.4, Col. 8)	481,820,818	646,498,420	591,992,907	823,684,416	754,052,012
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)	233,420	263,116	300,429	331,983	383,307
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)					
20.	Total	4,609,025,395	4,233,988,469	4,138,516,765	268,701,769	4,116,221,229
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	39,453,353,667	37,747,649,461	36,185,339,559	32,201,493,688	30,868,082,052
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	37,334,808,823	35,608,187,213	34,189,509,917	30,215,720,506	28,776,054,754
23.	Aggregate life reserves (Page 3, Line 1)	30,421,872,382	29,328,794,278	28,275,507,689	26,700,241,190	25,446,844,429
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	16,448,481	22,875,594			
24.	Aggregate A & H reserves (Page 3, Line 2)	241,191,444	197,589,489	168,723,408	148,457,141	115,118,091
25.	Deposit-type contract funds (Page 3, Line 3)	3,684,115,196	3,436,371,333	3,153,027,033	1,840,102,645	1,873,553,639
26.	Asset valuation reserve (Page 3, Line 24.01)	447,104,645	386,359,726	351,149,512	233,674,934	338,050,404
27.	Capital (Page 3, Lines 29 and 30)	5,000,000	5,000,000	5,000,000	5,000,000	5,000,000
28.	Surplus (Page 3, Line 37)	2,326,630,824	2,311,070,109	2,136,618,222	2,121,566,314	2,213,910,267
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	515,201,488	1,025,099,141	1,682,804,261	1,657,958,029	1,883,300,843
	Risk-Based Capital Analysis					
30.	Total adjusted capital	2,788,397,615	2,721,161,724	2,507,979,486	2,372,534,085	2,567,225,339
31.	Authorized control level risk - based capital	354,648,036	322,328,564	298,685,179	296,267,011	304,625,644
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	76.1	76.6	76.8	78.9	75.7
33.	Stocks (Lines 2.1 and 2.2)	1.5	1.2	1.3	1.1	3.2
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	17.5	17.3	17.6	18.0	18.1
35.	Real estate (Lines 4.1, 4.2 and 4.3)					
36.	Cash, cash equivalents and short-term investments (Line 5)	2.7	2.8	1.7	0.7	1.0
37.	Contract loans (Line 6)	0.2	0.2	0.1	0.2	0.2
38.	Derivatives (Page 2, Line 7)	0.6	0.7	1.3	0.6	1.2
39.	Other invested assets (Line 8)	1.3	1.1	0.9	0.4	0.5
40.	Receivables for securities (Line 9)	0.1	0.1	0.3	0.1	0.1
41.	Securities lending reinvested collateral assets (Line 10)					
42.	Aggregate write-ins for invested assets (Line 11)					
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2021	2 2020	3 2019	4 2018	5 2017
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	11,373,779	11,547,445			
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	225,203,244	180,182,792	167,535,130	157,965,060	135,864,796
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48.	Affiliated mortgage loans on real estate					
49.	All other affiliated					
50.	Total of above Lines 44 to 49	236,577,023	191,730,237	167,535,130	157,965,060	135,864,796
51.	Total Investment in Parent included in Lines 44 to 49 above					
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	133,378,879	133,210,440	118,933,222	90,215,177	91,771,165
53.	Total admitted assets (Page 2, Line 28, Col. 3)	46,627,472,046	44,263,442,344	42,241,900,005	37,859,874,158	36,482,771,553
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	1,168,288,455	1,105,481,192	1,331,779,526	1,260,157,349	1,239,845,023
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	455,800,366	206,167,470	236,615,530	(3,165,151)	95,747,801
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(6,273,173)	26,359,602	2,677,132	(145,166,071)	85,443,840
57.	Total of above Lines 54, 55 and 56	1,617,815,648	1,338,008,264	1,571,072,188	1,111,826,127	1,421,036,664
	Benefits and Reserve Increases (Page 6)					
58.	Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8)	3,826,843,896	3,170,376,852	2,790,168,788	2,830,329,806	2,476,713,683
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	216,109,115	432,669,632	415,223,118	557,844,996	516,609,906
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	100,459,256	341,912,747	115,117,863	(131,508,059)	248,795,368
61.	Increase in A & H reserves (Line 19, Col. 6)	43,601,955	28,866,082	20,266,267	40,676,198	26,830,280
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	3,258	3,284	(38)	3,407	3,389
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	15.1	16.5	16.2	345.0	15.1
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	5.4	5.2	5.2	4.9	3.5
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	54.1	72.7	72.5	72.8	71.8
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.0	0.0	0.0	0.0	0.0
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	37.6	28.3	29.1	23.8	24.4
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	268,823,948	273,260,392	240,783,645	238,523,829	189,782,634
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	321,822,517	289,235,008	297,163,141	254,149,780	200,450,317
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	483,134	427,479	247,884	331,514	333,632
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	743,362	655,067	531,453	521,388	500,100
	Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)					
72.	Industrial life (Page 6.1, Col. 2)					
73.	Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)	14,960,938	(51,919,680)	(49,938,675)	(63,436,324)	(78,749,156)
74.	Ordinary - individual annuities (Page 6, Col. 4)	(336,880,674)	(224,220,330)	(31,271,331)	(89,966,235)	228,556,832
75.	Ordinary-supplementary contracts	XXX	XXX	XXX	(1,129,075)	177,846
76.	Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)					
77.	Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)	(54,097,975)	(14,106,837)	6,022,834	(871,028)	(9,413,481)
78.	Group annuities (Page 6, Col. 5)	(7,217,582)	(6,493,116)	(6,961,534)	(7,638,851)	(8,031,278)
79.	A & H-group (Page 6.5, Col. 3)				47,233,478	39,297,519
80.	A & H-credit (Page 6.5, Col. 10)					
81.	A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)	64,240,025	30,802,802	16,150,508	296,186	262,527
82.	Aggregate of all other lines of business (Page 6, Col. 8)					
83.	Fraternal (Page 6, Col. 7)					
84.	Total (Page 6, Col. 1)	(318,995,268)	(265,937,161)	(65,998,198)	(115,511,849)	172,100,809

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? Yes [ ] No [ ]

If no, please explain:



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Symetra Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2021

NAIC Group Code 1129 — NAIC Company Code 68608

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	697,352,276		161,364,673		858,716,949
2. Annuity considerations	3,612,919,867		19,735,958		3,632,655,825
3. Deposit-type contract funds	51,927,675	XXX	157,979	XXX	52,085,654
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	4,362,199,819		181,258,610		4,543,458,428
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	2,851				2,851
6.2 Applied to pay renewal premiums	243				243
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	164				164
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)	3,258				3,258
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)	3,258				3,258
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	260,067,702		177,425,778		437,493,479
10. Matured endowments	50,041				50,041
11. Annuity benefits	329,313,640		7,383,039		336,696,679
12. Surrender values and withdrawals for life contracts	3,136,553,114		79,749,807		3,216,302,920
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	552,651				552,651
15. Totals	3,726,537,147		264,558,624		3,991,095,771
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	199	37,127,680			325	18,681,088			524	55,808,768
17. Incurred during current year	1,732	253,721,235			4,345	179,548,130			6,077	433,269,365
Settled during current year:										
18.1 By payment in full	1,718	260,117,743			4,218	177,425,778			5,936	437,543,521
18.2 By payment on compromised claims										
18.3 Totals paid	1,718	260,117,743			4,218	177,425,778			5,936	437,543,521
18.4 Reduction by compromise										
18.5 Amount rejected	2	182,226							2	182,226
18.6 Total settlements	1,720	260,299,969			4,218	177,425,778			5,938	437,725,747
19. Unpaid Dec. 31, current year (16+17-18.6)	211	30,548,947			452	20,803,440			663	51,352,387
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	166,889	67,339,833,105		(a)	1,160	62,847,959,369			168,049	130,187,792,474
21. Issued during year	5,279	7,971,899,913			125	7,906,324,967			5,404	15,878,224,880
22. Other changes to in force (Net)	(10,927)	(3,575,142,807)			(53)	(556,731,057)			(10,980)	(4,131,873,864)
23. In force December 31 of current year	161,241	71,736,590,211		(a)	1,232	70,197,553,279			162,473	141,934,143,490

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....
Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....
Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	929,742,761	933,118,276		603,036,393	648,852,564
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	234,767	248,195		255,587	121,578
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	234,767	248,195		255,587	121,578
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	929,977,528	933,366,471		603,291,980	648,974,142

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 77,537 .

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	Number of 8	9	
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1.	In force end of prior year			166,889	67,339,833			1,160	1,254,874	62,847,959	130,187,792
2.	Issued during year			5,279	7,971,890			125	156,797	7,906,325	15,878,215
3.	Reinsurance assumed										
4.	Revived during year			368	265,349						265,349
5.	Increased during year (net)				163,208				35,892	1,293,746	1,456,954
6.	Subtotals, Lines 2 to 5			5,647	8,400,447			125	192,689	9,200,071	17,600,518
7.	Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		
8.	Aggregate write-ins for increases										
9.	Totals (Lines 1 and 6 to 8)			172,536	75,740,280			1,285	1,447,563	72,048,030	147,788,310
	Deductions during year:										
10.	Death			1,657	256,119			XXX	4,256	177,687	433,806
11.	Maturity			33	341			XXX			341
12.	Disability							XXX			
13.	Expiry			466	24,626						24,626
14.	Surrender			4,199	1,864,189				28	1,069	1,865,258
15.	Lapse			4,940	1,858,415			53	32,567	1,671,721	3,530,136
16.	Conversion							XXX	XXX	XXX	
17.	Decreased (net)										
18.	Reinsurance										
19.	Aggregate write-ins for decreases										
20.	Totals (Lines 10 to 19)			11,295	4,003,690			53	36,851	1,850,477	5,854,167
21.	In force end of year (b) (Line 9 minus Line 20)			161,241	71,736,590			1,232	1,410,712	70,197,553	141,934,143
22.	Reinsurance ceded end of year	XXX		XXX	45,673,355	XXX		XXX	XXX	1,066,973	46,740,328
23.	Line 21 minus Line 22	XXX		XXX	26,063,235	XXX	(a)	XXX	XXX	69,130,580	95,193,815
	DETAILS OF WRITE-INS										
0801.											
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.										
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)										
1901.											
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.										
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)										

Life, Accident and Health Companies Only:

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

Fraternal Benefit Societies Only:

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

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

If not, how are such expenses met?

.....

EXHIBIT OF LIFE INSURANCE

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

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24.	Additions by dividends	XXX		XXX	13
25.	Other paid-up insurance			5,238	34,194
26.	Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27.	Term policies - decreasing			1,304	33,673
28.	Term policies - other	2,593	4,946,501	56,371	29,546,849
29.	Other term insurance - decreasing	XXX		XXX	
30.	Other term insurance	XXX	13,456	XXX	268,013
31.	Totals (Lines 27 to 30)	2,593	4,959,957	57,675	29,848,535
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	
33.	Totals, extended term insurance	XXX	XXX	741	13,638
34.	Totals, whole life and endowment	2,686	3,011,933	102,825	41,874,417
35.	Totals (Lines 31 to 34)	5,279	7,971,890	161,241	71,736,590

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial				
37.	Ordinary	7,971,890		71,736,457	133
38.	Credit Life (Group and Individual)				
39.	Group	7,906,325		70,197,553	
40.	Totals (Lines 36 to 39)	15,878,215		141,934,010	133

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41.	Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	71,157
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX	1,410,712	XXX
43.	Federal Employees' Group Life Insurance included in Line 21				
44.	Servicemen's Group Life Insurance included in Line 21				
45.	Group Permanent Insurance included in Line 21				

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies	97,201

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

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

47.1 Face amount as of last policy anniversary

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

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
		1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certifi-cates	8 Amount of Insurance
	Disability Provisions								
48.	Waiver of Premium			4,827	521,680			1,061,250	57,918,742
49.	Disability Income			156	201				
50.	Extended Benefits			XXX	XXX				
51.	Other								
52.	Total		(a)	4,983	(a) 521,881		(a)	1,061,250	(a) 57,918,742

(a) See the Annual Audited Financial Reports section of the annual statement instructions

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

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year		125		
2.	Issued during year		115		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)		240		
	Deductions during year:				
6.	Decreased (net)		29		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)		29		
9.	In force end of year (line 5 minus line 8)		211		
10.	Amount on deposit		(a) 13,956,142		(a)
11.	Income now payable				
12.	Amount of income payable	(a)	(a)	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	32,437	206,742	4,099	16,512
2.	Issued during year	492	20,151	3	171
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	32,929	226,893	4,102	16,683
	Deductions during year:				
6.	Decreased (net)	2,235	23,197	182	1,167
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	2,235	23,197	182	1,167
9.	In force end of year (line 5 minus line 8)	30,694	203,696	3,920	15,516
	Income now payable:				
10.	Amount of income payable	(a) 568,595,148	XXX	XXX	(a) 7,492,960
	Deferred fully paid:				
11.	Account balance	XXX	(a) 23,739,154,825	XXX	(a) 31,323,857
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 1,051,589,817	XXX	(a) 694,297,733

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year	2,442,924	941,369,685			431	282,882
2.	Issued during year	519,121	252,426,311				
3.	Reinsurance assumed	2,017	130,702				
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	2,964,062	XXX		XXX	431	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	325,655	XXX		XXX	49	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	325,655	XXX		XXX	49	XXX
10.	In force end of year (line 5 minus line 9)	2,638,407	(a) 982,768,100		(a)	382	(a) 248,195

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	220	59
2.	Issued during year	1	
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	221	59
	Deductions During Year:		
6.	Decreased (net)	9	3
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	9	3
9.	In force end of year (line 5 minus line 8)	212	56
10.	Amount of account balance	(a) 73,163,228	(a) 312,100

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	330,916,173
2.	Current year's realized pre-tax capital gains/(losses) of $ 89,810,343 transferred into the reserve net of taxes of $ 18,860,170	70,950,173
3.	Adjustment for current year's liability gains/(losses) released from the reserve	
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	401,866,346
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	50,866,147
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	351,000,199

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2021	45,323,475	5,542,672		50,866,147
2.	2022	40,462,132	11,078,978		51,541,110
3.	2023	35,136,951	10,439,568		45,576,519
4.	2024	30,042,308	9,005,400		39,047,708
5.	2025	26,531,520	7,449,112		33,980,632
6.	2026	23,629,151	5,874,279		29,503,430
7.	2027	21,084,411	4,783,236		25,867,647
8.	2028	18,200,803	4,114,141		22,314,944
9.	2029	15,279,926	3,417,280		18,697,206
10.	2030	12,672,985	2,707,952		15,380,937
11.	2031	10,697,472	1,980,725		12,678,197
12.	2032	9,296,549	1,457,146		10,753,695
13.	2033	8,292,520	1,162,438		9,454,958
14.	2034	7,056,238	848,699		7,904,937
15.	2035	5,793,986	515,972		6,309,958
16.	2036	4,621,694	185,424		4,807,118
17.	2037	3,493,787	18,599		3,512,386
18.	2038	2,387,224	17,354		2,404,578
19.	2039	1,637,729	17,139		1,654,868
20.	2040	1,287,519	16,216		1,303,735
21.	2041	1,229,500	14,247		1,243,747
22.	2042	1,158,016	17,986		1,176,002
23.	2043	1,198,790	25,863		1,224,653
24.	2044	1,157,925	33,698		1,191,623
25.	2045	1,028,738	39,921		1,068,659
26.	2046	828,049	49,977		878,026
27.	2047	662,671	47,925		710,596
28.	2048	461,535	38,122		499,657
29.	2049	226,022	27,230		253,252
30.	2050	36,547	17,427		53,974
31.	2051 and Later		5,447		5,447
32.	Total (Lines 1 to 31)	330,916,173	70,950,173		401,866,346

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	257,923,493	57,231,147	315,154,640	14,808,446	56,396,640	71,205,085	386,359,726
2. Realized capital gains/(losses) net of taxes - General Account	393,678,755		393,678,755	10,212,944	46,796,907	57,009,851	450,688,606
3. Realized capital gains/(losses) net of taxes - Separate Accounts	51,458,091		51,458,091				51,458,091
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	(25,654,287)		(25,654,287)	4,942,997		4,942,997	(20,711,290)
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	(434,352)		(434,352)	329,161		329,161	(105,191)
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	55,921,474	9,956,336	65,877,810		161,231	161,231	66,039,041
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	732,893,174	67,187,483	800,080,657	30,293,548	103,354,778	133,648,325	933,728,983
9. Maximum reserve	274,626,801	59,225,851	333,852,652	36,624,172	76,627,822	113,251,994	447,104,645
10. Reserve objective	163,542,153	45,632,027	209,174,180	36,264,813	76,427,583	112,692,396	321,866,576
11. 20% of (Line 10 - Line 8)	(113,870,204)	(4,311,091)	(118,181,295)	1,194,253	(5,385,439)	(4,191,186)	(122,372,481)
12. Balance before transfers (Lines 8 + 11)	619,022,970	62,876,392	681,899,362	31,487,801	97,969,339	129,457,140	811,356,501
13. Transfers				5,136,371	(5,136,371)		
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero	(344,396,169)	(3,650,541)	(348,046,710)		(16,205,146)	(16,205,146)	(364,251,856)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	274,626,801	59,225,851	333,852,652	36,624,172	76,627,822	113,251,994	447,104,645

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	189,313,346	XXX	XXX	189,313,346	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	3,898,487,387	XXX	XXX	3,898,487,387	0.0005	1,949,244	0.0016	6,237,580	0.0033	12,865,008
2.2	1	NAIC Designation Category 1.B	332,093,753	XXX	XXX	332,093,753	0.0005	166,047	0.0016	531,350	0.0033	1,095,909
2.3	1	NAIC Designation Category 1.C	1,691,364,019	XXX	XXX	1,691,364,019	0.0005	845,682	0.0016	2,706,182	0.0033	5,581,501
2.4	1	NAIC Designation Category 1.D	906,590,666	XXX	XXX	906,590,666	0.0005	453,295	0.0016	1,450,545	0.0033	2,991,749
2.5	1	NAIC Designation Category 1.E	1,587,822,536	XXX	XXX	1,587,822,536	0.0005	793,911	0.0016	2,540,516	0.0033	5,239,814
2.6	1	NAIC Designation Category 1.F	3,805,068,592	XXX	XXX	3,805,068,592	0.0005	1,902,534	0.0016	6,088,110	0.0033	12,556,726
2.7	1	NAIC Designation Category 1.G	2,837,635,852	XXX	XXX	2,837,635,852	0.0005	1,418,818	0.0016	4,540,217	0.0033	9,364,198
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	15,059,062,805	XXX	XXX	15,059,062,805	XXX	7,529,531	XXX	24,094,500	XXX	49,694,907
3.1	2	NAIC Designation Category 2.A	4,584,737,080	XXX	XXX	4,584,737,080	0.0021	9,627,948	0.0064	29,342,317	0.0106	48,598,213
3.2	2	NAIC Designation Category 2.B	5,649,313,717	XXX	XXX	5,649,313,717	0.0021	11,863,559	0.0064	36,155,608	0.0106	59,882,725
3.3	2	NAIC Designation Category 2.C	3,006,657,177	XXX	XXX	3,006,657,177	0.0021	6,313,980	0.0064	19,242,606	0.0106	31,870,566
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	13,240,707,974	XXX	XXX	13,240,707,974	XXX	27,805,487	XXX	84,740,531	XXX	140,351,505
4.1	3	NAIC Designation Category 3.A	491,537,836	XXX	XXX	491,537,836	0.0099	4,866,225	0.0263	12,927,445	0.0376	18,481,823
4.2	3	NAIC Designation Category 3.B	232,897,538	XXX	XXX	232,897,538	0.0099	2,305,686	0.0263	6,125,205	0.0376	8,756,947
4.3	3	NAIC Designation Category 3.C	109,779,031	XXX	XXX	109,779,031	0.0099	1,086,812	0.0263	2,887,189	0.0376	4,127,692
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	834,214,405	XXX	XXX	834,214,405	XXX	8,258,723	XXX	21,939,839	XXX	31,366,462
5.1	4	NAIC Designation Category 4.A	81,086,549	XXX	XXX	81,086,549	0.0245	1,986,620	0.0572	4,638,151	0.0817	6,624,771
5.2	4	NAIC Designation Category 4.B	104,530,835	XXX	XXX	104,530,835	0.0245	2,561,005	0.0572	5,979,164	0.0817	8,540,169
5.3	4	NAIC Designation Category 4.C	30,199,685	XXX	XXX	30,199,685	0.0245	739,892	0.0572	1,727,422	0.0817	2,467,314
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	215,817,069	XXX	XXX	215,817,069	XXX	5,287,518	XXX	12,344,736	XXX	17,632,255
6.1	5	NAIC Designation Category 5.A	6,638,584	XXX	XXX	6,638,584	0.0630	418,231	0.1128	748,832	0.1880	1,248,054
6.2	5	NAIC Designation Category 5.B	7,208,276	XXX	XXX	7,208,276	0.0630	454,121	0.1128	813,094	0.1880	1,355,156
6.3	5	NAIC Designation Category 5.C	721,999	XXX	XXX	721,999	0.0630	45,486	0.1128	81,441	0.1880	135,736
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	14,568,859	XXX	XXX	14,568,859	XXX	917,838	XXX	1,643,367	XXX	2,738,945
7.	6	NAIC 6	84,063	XXX	XXX	84,063	0.0000		0.2370	19,923	0.2370	19,923
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	29,553,768,521	XXX	XXX	29,553,768,521	XXX	49,799,097	XXX	144,782,897	XXX	241,803,996
		PREFERRED STOCKS										
10.	1	Highest Quality	33,600,000	XXX	XXX	33,600,000	0.0005	16,800	0.0016	53,760	0.0033	110,880
11.	2	High Quality	52,629,261	XXX	XXX	52,629,261	0.0021	110,521	0.0064	336,827	0.0106	557,870
12.	3	Medium Quality	15,073,458	XXX	XXX	15,073,458	0.0099	149,227	0.0263	396,432	0.0376	566,762
13.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
14.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
15.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	101,302,719	XXX	XXX	101,302,719	XXX	276,549	XXX	787,019	XXX	1,235,512

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.1	1	NAIC Designation Category 1.A		XXX	XXX		0.0005		0.0016		0.0033	
19.2	1	NAIC Designation Category 1.B		XXX	XXX		0.0005		0.0016		0.0033	
19.3	1	NAIC Designation Category 1.C		XXX	XXX		0.0005		0.0016		0.0033	
19.4	1	NAIC Designation Category 1.D		XXX	XXX		0.0005		0.0016		0.0033	
19.5	1	NAIC Designation Category 1.E		XXX	XXX		0.0005		0.0016		0.0033	
19.6	1	NAIC Designation Category 1.F		XXX	XXX		0.0005		0.0016		0.0033	
19.7	1	NAIC Designation Category 1.G		XXX	XXX		0.0005		0.0016		0.0033	
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)		XXX	XXX		XXX		XXX		XXX	
20.1	2	NAIC Designation Category 2.A		XXX	XXX		0.0021		0.0064		0.0106	
20.2	2	NAIC Designation Category 2.B		XXX	XXX		0.0021		0.0064		0.0106	
20.3	2	NAIC Designation Category 2.C		XXX	XXX		0.0021		0.0064		0.0106	
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)		XXX	XXX		XXX		XXX		XXX	
21.1	3	NAIC Designation Category 3.A		XXX	XXX		0.0099		0.0263		0.0376	
21.2	3	NAIC Designation Category 3.B		XXX	XXX		0.0099		0.0263		0.0376	
21.3	3	NAIC Designation Category 3.C		XXX	XXX		0.0099		0.0263		0.0376	
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)		XXX	XXX		XXX		XXX		XXX	
22.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0245		0.0572		0.0817	
22.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0245		0.0572		0.0817	
22.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0245		0.0572		0.0817	
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)		XXX	XXX		XXX		XXX		XXX	
23.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0630		0.1128		0.1880	
23.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0630		0.1128		0.1880	
23.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0630		0.1128		0.1880	
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)		XXX	XXX		XXX		XXX		XXX	
24.	6	NAIC 6		XXX	XXX		0.0000		0.2370		0.2370	
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)		XXX	XXX		XXX		XXX		XXX	
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	6,433,096	XXX	XXX	6,433,096	0.0005	3,217	0.0016	10,293	0.0033	21,229
27.	1	Highest Quality	719,076	XXX	XXX	719,076	0.0005	360	0.0016	1,151	0.0033	2,373
28.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
29.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total Derivative Instruments	7,152,172	XXX	XXX	7,152,172	XXX	3,576	XXX	11,443	XXX	23,602
34.		Total (Lines 9 + 17 + 25 + 33)	29,662,223,412	XXX	XXX	29,662,223,412	XXX	50,079,222	XXX	145,581,360	XXX	243,063,111

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
41.		Residential Mortgages - All Other			XXX		0.0015		0.0034		0.0046	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	6,297,791,456		XXX	6,297,791,456	0.0011	6,927,571	0.0057	35,897,411	0.0074	46,603,657
44.		Commercial Mortgages - All Other - CM2 - High Quality	431,744,247		XXX	431,744,247	0.0040	1,726,977	0.0114	4,921,884	0.0149	6,432,989
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	52,007,384		XXX	52,007,384	0.0069	358,851	0.0200	1,040,148	0.0257	1,336,590
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	27,622,758		XXX	27,622,758	0.0120	331,473	0.0343	947,461	0.0428	1,182,254
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	6,809,165,845		XXX	6,809,165,845	XXX	9,344,872	XXX	42,806,904	XXX	55,555,490
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	6,809,165,845		XXX	6,809,165,845	XXX	9,344,872	XXX	42,806,904	XXX	55,555,490

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	140,474,744	XXX	XXX	140,474,744	0.0000		0.2431 (a)	34,149,410	0.2431 (a)	34,149,410
2.		Unaffiliated - Private	506,395	XXX	XXX	506,395	0.0000		0.1945	98,494	0.1945	98,494
3.		Federal Home Loan Bank	99,822,000	XXX	XXX	99,822,000	0.0000		0.0061	608,914	0.0097	968,273
4.		Affiliated - Life with AVR	225,203,244	XXX	XXX	225,203,244	0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1580 (a)		0.1580 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1945		0.1945	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
16.		Affiliated - All Other		XXX	XXX		0.0000		0.1945		0.1945	
17.		Total Common Stock (Sum of Lines 1 through 16)	466,006,383			466,006,383	XXX		XXX	34,856,818	XXX	35,216,177
		REAL ESTATE										
18.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
19.		Investment Properties					0.0000		0.0912		0.0912	
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
21.		Total Real Estate (Sum of Lines 18 through 20)					XXX		XXX		XXX	
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
24.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
25.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
26.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
27.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
28.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)		XXX	XXX		XXX		XXX		XXX	

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	4,103,169	XXX	XXX	4,103,169	0.0005	2,052	0.0016	6,565	0.0033	13,540
31.	2	High Quality	8,785,306	XXX	XXX	8,785,306	0.0021	18,449	0.0064	56,226	0.0106	93,124
32.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	12,888,475	XXX	XXX	12,888,475	XXX	20,501	XXX	62,791	XXX	106,665
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
39.		Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
40.		Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
42.		Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - All Other		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
48.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
56.		Total Affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX	
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0011		0.0057		0.0074	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0040		0.0114		0.0149	
60.		Unaffiliated - In Good Standing All Other			XXX		0.0069		0.0200		0.0257	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1942		0.1942	
63.		Total Unaffiliated (Sum of Lines 57 through 62)			XXX		XXX		XXX		XXX	
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)			XXX		XXX		XXX		XXX	

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated Private		XXX	XXX		0.0000		0.1945		0.1945	
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
69.		Affiliated Other - All Other		XXX	XXX		0.0000		0.1945		0.1945	
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)		XXX	XXX		XXX		XXX		XXX	
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties					0.0000		0.0912		0.0912	
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)					XXX		XXX		XXX	
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit	22,286,587			22,286,587	0.0063	140,405	0.0120	267,439	0.0190	423,445
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit	51,354			51,354	0.0063	324	0.0120	616	0.0190	976
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)	22,337,941			22,337,941	XXX	140,729	XXX	268,055	XXX	424,421
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0042		0.0042	
82.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0137		0.0137	
83.		Other Invested Assets - Schedule BA	481,624,915	XXX		481,624,915	0.0000		0.1580	76,096,737	0.1580	76,096,737
84.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1580		0.1580	
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	481,624,915	XXX		481,624,915	XXX		XXX	76,096,737	XXX	76,096,737
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	516,851,331			516,851,331	XXX	161,230	XXX	76,427,583	XXX	76,627,822

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

ASSET VALUATION RESERVE

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

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

NONE

SCHEDULE F

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

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
AA6114869/AA6120 468	18L0287 & 18L0286	NJ	2018	25,000,000		182,226	Pending Litigation
0199999. Death Claims - Ordinary				25,000,000		182,226	XXX
0599999. Death Claims - Disposed Of				25,000,000		182,226	XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of							XXX
1599999. Disability Benefits Claims - Disposed Of							XXX
2099999. Matured Endowments Claims - Disposed Of							XXX
2599999. Annuities with Life Contingency Claims - Disposed Of							XXX
2699999. Claims Disposed of During Current Year				25,000,000		182,226	XXX
3199999. Death Claims - Resisted							XXX
3699999. Additional Accidental Death Benefits Claims - Resisted							XXX
4199999. Disability Benefits Claims - Resisted							XXX
4699999. Matured Endowments Claims - Resisted							XXX
5199999. Annuities with Life Contingencies Claims - Resisted							XXX
5299999. Claims Resisted During Current Year							XXX
5399999 - Totals				25,000,000		182,226	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	480,096,435	XXX	479,863,015	XXX		XXX		XXX		XXX	233,420	XXX		XXX		XXX		XXX
2. Premiums earned	480,477,785	XXX	480,248,742	XXX		XXX		XXX		XXX	229,043	XXX		XXX		XXX		XXX
3. Incurred claims	260,334,438	54.2	260,270,281	54.2							64,157	28.0						
4. Cost containment expenses	400	0.0	400	0.0														
5. Incurred claims and cost containment expenses (Lines 3 and 4)	260,334,838	54.2	260,270,681	54.2							64,157	28.0						
6. Increase in contract reserves	(618,989)	(0.1)	(509,097)	(0.1)							(109,892)	(48.0)						
7. Commissions (a)	29,334,937	6.1	29,334,915	6.1							22	0.0						
8. Other general insurance expenses	128,467,737	26.7	128,467,737	26.8														
9. Taxes, licenses and fees	22,768,615	4.7	22,768,615	4.7														
10. Total other expenses incurred	180,571,289	37.6	180,571,267	37.6							22	0.0						
11. Aggregate write-ins for deductions																		
12. Gain from underwriting before dividends or refunds	40,190,647	8.4	39,915,891	8.3							274,756	120.0						
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds	40,190,647	8.4	39,915,891	8.3							274,756	120.0						
DETAILS OF WRITE-INS																		
1101.																		
1102.																		
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page																		
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)																		

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
			Credit Accident and Health (Group and Individual)		5	6	7	8	9
	Total	Group Accident and Health		Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	45,079					45,079			
2. Advance premiums	3,944,380	3,944,380							
3. Reserve for rate credits	4,847,621	4,847,621							
4. Total premium reserves, current year	8,837,080	8,792,001				45,079			
5. Total premium reserves, prior year	8,401,278	8,351,822				49,456			
6. Increase in total premium reserves	435,802	440,179				(4,377)			
B. Contract Reserves:									
1. Additional reserves (a)	2,366,356	1,601,696				764,660			
2. Reserve for future contingent benefits									
3. Total contract reserves, current year	2,366,356	1,601,696				764,660			
4. Total contract reserves, prior year.	2,985,345	2,110,793				874,552			
5. Increase in contract reserves	(618,989)	(509,097)				(109,892)			
C. Claim Reserves and Liabilities:									
1. Total current year	288,409,611	287,791,699				617,912			
2. Total prior year	322,565,879	321,822,517				743,362			
3. Increase	(34,156,268)	(34,030,818)				(125,450)			
PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year	115,830,316	115,705,429				124,887			
1.2 On claims incurred during current year	178,660,390	178,595,670				64,720			
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	153,476,766	153,118,519				358,247			
2.2 On claims incurred during current year	134,932,845	134,673,180				259,665			
3. Test:									
3.1 Lines 1.1 and 2.1	269,307,082	268,823,948				483,134			
3.2 Claim reserves and liabilities, December 31, prior year	322,565,879	321,822,517				743,362			
3.3 Line 3.1 minus Line 3.2	(53,258,797)	(52,998,569)				(260,228)			
PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	79,090	79,090							
2. Premiums earned	79,090	79,090							
3. Incurred claims	542,739	542,739							
4. Commissions	79,200	79,200							
B. Reinsurance Ceded:									
1. Premiums written	453,789,305	453,774,530				14,775			
2. Premiums earned	453,789,305	453,774,530				14,775			
3. Incurred claims	389,182,383	388,602,496				579,887			
4. Commissions	60,390,112	60,390,112							

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	602,092,043		46,882,040	648,974,083
2. Beginning Claim Reserves and Liabilities	438,620,358		1,265,827	439,886,185
3. Ending Claim Reserves and Liabilities	484,436,469		1,131,818	485,568,287
4. Claims Paid	556,275,932		47,016,049	603,291,981
B. Assumed Reinsurance:				
5. Incurred Claims	542,739			542,739
6. Beginning Claim Reserves and Liabilities	138,164			138,164
7. Ending Claim Reserves and Liabilities	26,216			26,216
8. Claims Paid	654,687			654,687
C. Ceded Reinsurance:				
9. Incurred Claims	389,124,961		57,422	389,182,383
10. Beginning Claim Reserves and Liabilities	185,338,148		528,267	185,866,415
11. Ending Claim Reserves and Liabilities	311,828,531		519,284	312,347,815
12. Claims Paid	262,634,578		66,405	262,700,983
D. Net:				
13. Incurred Claims	213,509,821		46,824,618	260,334,439
14. Beginning Claim Reserves and Liabilities	253,420,374		737,560	254,157,934
15. Ending Claim Reserves and Liabilities	172,634,154		612,534	173,246,688
16. Claims Paid	294,296,041		46,949,644	341,245,685
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	213,510,220		46,824,618	260,334,838
18. Beginning Reserves and Liabilities	253,420,374		737,560	254,157,934
19. Ending Reserves and Liabilities	172,634,153		612,534	173,246,687
20. Paid Claims and Cost Containment Expenses	294,296,441		46,949,644	341,246,085

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
0399999. Total General Account - U.S. Affiliates												
0699999. Total General Account - Non-U.S. Affiliates												
0799999. Total General Account - Affiliates												
66109	35-0838945	06/10/1988	Midwestern United Life Insurance Company	IN	CO/I	FA		1,846,313	92,135			
66168	41-0417830	06/01/1981	Minnesota Life Insurance Company	MN	OTH/G	OL	103,711		462			
86231	39-0989781	12/01/2001	Transamerica Life Insurance Company	IA	COFW/I	OL	183,426,606	105,871,341		18,000		105,871,341
0899999. General Account - U.S. Non-Affiliates							183,530,317	107,717,654	92,597	18,000		105,871,341
1099999. Total General Account - Non-Affiliates							183,530,317	107,717,654	92,597	18,000		105,871,341
1199999. Total General Account							183,530,317	107,717,654	92,597	18,000		105,871,341
1499999. Total Separate Accounts - U.S. Affiliates												
1799999. Total Separate Accounts - Non-U.S. Affiliates												
1899999. Total Separate Accounts - Affiliates												
2199999. Total Separate Accounts - Non-Affiliates												
2299999. Total Separate Accounts												
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							183,530,317	107,717,654	92,597	18,000		105,871,341
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)												
9999999 - Totals							183,530,317	107,717,654	92,597	18,000		105,871,341

SCHEDULE S - PART 1 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
0399999. Total - U.S. Affiliates												
0699999. Total - Non-U.S. Affiliates												
0799999. Total - Affiliates												
53473	05-0158952	01/01/2018	Blue Cross Blue Shield of Rhode Island	RI	OTH/G	SLEL	79,090			26,216		
0899999. U.S. Non-Affiliates							79,090			26,216		
1099999. Total - Non-Affiliates							79,090			26,216		
1199999. Total U.S. (Sum of 0399999 and 0899999)							79,090			26,216		
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)												
9999999 - Totals							79,090			26,216		

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
00000	47-2354842	10/01/2014	Symetra Reinsurance Corporation	IA	855,258	
0199999. Life and Annuity - U.S. Affiliates - Captive					855,258	
0399999. Total Life and Annuity - U.S. Affiliates					855,258	
0699999. Total Life and Annuity - Non-U.S. Affiliates						
0799999. Total Life and Annuity - Affiliates					855,258	
86258	13-2572994	01/01/2009	General Re Life Corp.	CT	15,000	14,985
88340	59-2859797	08/01/2018	Hannover Life Reassurance Company of America	FL	825,056	24,712
70815	06-0838648	01/01/2011	Hartford Life and Accident Insurance Company	CT		1,921
65676	35-0472300	01/01/1984	Lincoln National Life Insurance Co.	IN		246,148
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN		
66346	58-0828824	09/17/2018	Munich American Reassurance Company	GA	301,495	150,000
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	290,836	240,000
93572	43-1235868	02/01/2002	RGA Reinsurance Company	MO	4,599	
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	821,707	1,132,500
93572	43-1235868	07/01/2002	RGA Reinsurance Company	MO		48,000
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	78,113	857,000
93572	43-1235868	07/01/2008	RGA Reinsurance Company	MO		58,086
93572	43-1235868	09/01/2008	RGA Reinsurance Company	MO	264,958	1,004,000
93572	43-1235868	01/01/2009	RGA Reinsurance Company	MO	15,000	15,030
93572	43-1235868	07/01/2012	RGA Reinsurance Company	MO	979,010	
93572	43-1235868	01/01/2014	RGA Reinsurance Company	MO	1,034,802	856,721
93572	43-1235868	12/01/2014	RGA Reinsurance Company	MO	677,290	1,275,778
93572	43-1235868	05/01/2015	RGA Reinsurance Company	MO	196,049	421,649
93572	43-1235868	10/01/2016	RGA Reinsurance Company	MO	150,749	11,524
93572	43-1235868	09/17/2018	RGA Reinsurance Company	MO	100,179	99,900
93572	43-1235868	01/01/2019	RGA Reinsurance Company	MO	100,572	
97071	13-3126819	01/01/1993	SCOR Global Life USA Reinsurance Co	DE		
97071	13-3126819	01/01/2006	SCOR Global Life USA Reinsurance Co	DE	8,497	
97071	13-3126819	07/01/2008	SCOR Global Life USA Reinsurance Co	DE	2,490	9,858
97071	13-3126819	09/01/2008	SCOR Global Life USA Reinsurance Co	DE		90,000
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	98,537	
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	313,987	433,701
71706	57-0290111	06/01/1970	Standard Life and Casualty Insurance Company	UT	1,243	
82627	06-0839705	07/01/1986	Swiss Re Life & Health America, Inc.	MO		
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	MO	2,075,683	
82627	06-0839705	12/01/1995	Swiss Re Life & Health America, Inc.	MO	279,198	94,649
82627	06-0839705	03/01/2002	Swiss Re Life & Health America, Inc.	MO		
82627	06-0839705	01/01/2006	Swiss Re Life & Health America, Inc.	MO	22,318	102,000
82627	06-0839705	07/01/2008	Swiss Re Life & Health America, Inc.	MO		19,717
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	MO	564,798	126,000
82627	06-0839705	05/01/2015	Swiss Re Life & Health America, Inc.	MO		
80659	82-4533188	09/17/2018	US Business of Canada Life Assurance Company	MI	50,240	50,100
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	23,904	51,000
0899999. Life and Annuity - U.S. Non-Affiliates					9,296,310	7,434,979
00000	CR-1460100	10/01/2019	New Reinsurance Company LTD.	CHE	5,516,298	
00000	CR-1460100	10/01/2021	New Reinsurance Company LTD.	CHE	4,357,529	
0999999. Life and Annuity - Non-U.S. Non-Affiliates					9,873,827	
1099999. Total Life and Annuity - Non-Affiliates					19,170,137	7,434,979
1199999. Total Life and Annuity					20,025,395	7,434,979
1499999. Total Accident and Health - U.S. Affiliates						
1799999. Total Accident and Health - Non-U.S. Affiliates						
1899999. Total Accident and Health - Affiliates						
60134	38-3291563	01/01/2015	Alliance Health and Life Insurance Company	MI		
88340	59-2859797	10/01/2018	Hannover Life Reassurance Company of America	FL	10,023	4,118,600
88340	59-2859797	10/01/2020	Hannover Life Reassurance Company of America	FL		3,078,605
70815	06-0838648	01/01/2011	Hartford Life and Accident Insurance Company	CT		444
18975	04-3149694	01/01/2014	HPHC Insurance Company Inc	MA	423,538	978,550
65676	35-0472300	01/01/1995	Lincoln National Life Insurance Co.	IN	5,378	
68381	36-0883760	04/01/2012	Reliance Standard Life Insurance Company	IL		
93572	43-1235868	01/01/2014	RGA Reinsurance Company	MO	21,000	244,211
93572	43-1235868	01/01/2017	RGA Reinsurance Company	MO		
93572	43-1235868	10/01/2017	RGA Reinsurance Company	MO		
93572	43-1235868	01/01/2019	RGA Reinsurance Company	MO		17,770
93572	43-1235868	07/01/2021	RGA Reinsurance Company	MO	20,564	
82627	06-0839705	06/26/2016	Swiss Re Life and Health America, Inc	MO	300,355	12,090
80659	82-4533188	01/01/2019	US Business of Canada Life Assurance Company	MI	112,557,517	158,264,002
1999999. Accident and Health - U.S. Non-Affiliates					113,338,375	166,714,272
2199999. Total Accident and Health - Non-Affiliates					113,338,375	166,714,272
2299999. Total Accident and Health					113,338,375	166,714,272
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					123,489,943	174,149,251
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					9,873,827	
9999999 Totals - Life, Annuity and Accident and Health					133,363,770	174,149,251

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
00000	47-2354842	10/01/2014	Symetra Reinsurance Corporation	IA	COFW/I	AXXX	572,858,212	266,162,821	248,459,874	9,632,118				204,233,253
0199999. General Account - Authorized U.S. Affiliates - Captive							572,858,212	266,162,821	248,459,874	9,632,118				204,233,253
90581	91-1079693	04/01/2018	Symetra Natl Life Ins Co	IA	OTH/I	AXXX				2,202,142				
0299999. General Account - Authorized U.S. Affiliates - Other										2,202,142				
0399999. Total General Account - Authorized U.S. Affiliates							572,858,212	266,162,821	248,459,874	11,834,260				204,233,253
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates							572,858,212	266,162,821	248,459,874	11,834,260				204,233,253
68365	04-2729166	07/01/1999	AXA Corp Solutions Life Reins Co	DE	OTH/I	VA				34,686				
60348	22-1771521	01/01/2009	Ace Life Insurance Company	CT	YRT/I	XXXLO	1,000,000	3,253	2,911	4,963				
62308	06-0303370	01/01/1995	Connecticut Gen Life Ins Co	CT	OTH/I	VA				173				
62308	06-0303370	07/01/1996	Connecticut Gen Life Ins Co	CT	OTH/I	VA				12,535				
86258	13-2572994	12/01/1986	General Re Life Corp.	CT	YRT/I	AXXX	20,645,481	77,208	69,970	214,822				
86258	13-2572994	12/01/1986	General Re Life Corp.	CT	YRT/I	XXXLO	250,000	1,988	1,794	3,208				
86258	13-2572994	06/01/2004	General Re Life Corp.	CT	YRT/I	DIS				82				
86258	13-2572994	06/01/2004	General Re Life Corp.	CT	YRT/I	AXXX	1,929,092	27,742	25,346	42,058				
86258	13-2572994	06/01/2004	General Re Life Corp.	CT	YRT/I	XXXLO	78,360,250	275,969	291,104	357,691				
86258	13-2572994	01/01/2009	General Re Life Corp.	CT	YRT/I	ADB				2,209				
86258	13-2572994	01/01/2009	General Re Life Corp.	CT	YRT/I	AXXX	224,673	982	870	2,459				
86258	13-2572994	01/01/2009	General Re Life Corp.	CT	YRT/I	XXXLO	79,723,548	265,499	242,707	351,575				
86258	13-2572994	07/01/2012	General Re Life Corp.	CT	YRT/I	AXXX	63,202,071	393,070	338,236	496,842				
88340	59-2859797	02/01/2013	Hannover Life Reassur Co of Amer	FL	YRT/I	OL	346,454,211	565,032	597,347	766,274				
88340	59-2859797	05/01/2015	Hannover Life Reassur Co of Amer	FL	YRT/I	AXXX	825,611,394	1,582,408	1,372,518	1,707,743				
88340	59-2859797	05/01/2015	Hannover Life Reassur Co of Amer	FL	YRT/I	OL	3,991,085	9,133	35,169	18,469				
88340	59-2859797	10/01/2017	Hannover Life Reassur Co of Amer	FL	CO/I	FA	23,862,350	22,728,428		1,709,333				
88340	59-2859797	10/01/2017	Hannover Life Reassur Co of Amer	FL	CO/I	IA	3,069,677	7,211,233		251,978				
88340	59-2859797	08/01/2018	Hannover Life Reassur Co of Amer	FL	YRT/I	AXXX	412,288,969	326,100	216,263	371,006				
88340	59-2859797	08/01/2018	Hannover Life Reassur Co of Amer	FL	YRT/I	OL								
70815	06-0838648	01/01/2006	Hartford Life & Accident Ins Co	CT	CO/G	OL	152,000	11,072	17,444					
70815	06-0838648	01/01/2011	Hartford Life & Accident Ins Co	CT	CO/G	OL	124,214,400	29,663	35,093	288,483				
74780	86-0214103	07/01/1987	Integrity Life Insurance Company	OH	MCO/I	OL	10,476,940			160,631			360,496	
65676	35-0472300	02/01/1982	Lincoln National Life Insurance Co.	IN	YRT/I	OL	338,537	1,620	1,452	6,893				
65676	35-0472300	01/01/1983	Lincoln National Life Insurance Co.	IN	CO/I	FA		2,722,544	3,470,020	13,300				
65676	35-0472300	03/01/1983	Lincoln National Life Insurance Co.	IN	YRT/I	OL	100,000			1,104				
65676	35-0472300	01/01/1984	Lincoln National Life Insurance Co.	IN	YRT/I	ADB				883				
65676	35-0472300	01/01/1984	Lincoln National Life Insurance Co.	IN	YRT/I	OL	42,964,356	50,529	52,641	568,832				
65676	35-0472300	10/31/1985	Lincoln National Life Insurance Co.	IN	CO/I	OL	320,000	4,630	4,266	624				
65676	35-0472300	07/01/1998	Lincoln National Life Insurance Co.	IN	YRT/I	OL	100,000	403	378	805				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN	CO/I	ADB				485				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN	CO/I	XXXL	281,615,900	1,455,211	5,113,971	827,804				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN	YRT/I	AXXX	26,520,250	103,743	65,319	179,862				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN	YRT/I	OL			13,006	716				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN	YRT/I	XXXLO	1,250,000	4,771	21,093	3,981				
93580	84-0849721	04/01/2017	M Life Insurance Company	CO	YRT/I	OL	52,561,737	115,995	80,847	77,812				
66346	58-0828824	12/01/1988	Munich American Reassurance Company	GA	CO/I	OL	361,268	999	906	4,645				
66346	58-0828824	12/01/1988	Munich American Reassurance Company	GA	CO/I	XXXL	100,000			1,271				
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	DIS				176				
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	AXXX	18,704,513	110,807	99,251	189,043				
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	XXXLO	41,860,000	172,185	236,086	195,632				
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	OL	2,089,298	3,340	3,049	15,836				
66346	58-0828824	07/01/1999	Munich American Reassurance Company	GA	OTH/I	VA				90,772				
66346	58-0828824	04/02/2007	Munich American Reassurance Company	GA	YRT/I	OL	84,745			194				
66346	58-0828824	09/17/2018	Munich American Reassurance Company	GA	YRT/I	XXXLO	2,184,816,954	1,290,345	773,232	1,368,283				
66346	58-0828824	09/17/2018	Munich American Reassurance Company	GA	YRT/I	AXXX	5,689,623	21,391		55,866				
88099	75-1608507	05/01/2015	Optimum Re Insurance Company	TX	YRT/I	AXXX	480,922,803	875,659	767,087	958,333				
88099	75-1608507	05/01/2015	Optimum Re Insurance Company	TX	YRT/I	OL	194,395	326	20,666	5,983				
93572	43-1235868	11/01/1988	RGA Reinsurance Company	MO	YRT/I	OL	1,053,519	1,990	1,799	9,856				

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	YRT/I	OL	2,873,027	11,257	10,859	43,095				
93572	43-1235868	04/15/1996	RGA Reinsurance Company	MO	YRT/I	AXXX	99,632	212	196	274				
93572	43-1235868	04/15/1996	RGA Reinsurance Company	MO	YRT/I	OL	6,490,512	50,550	46,242	83,344				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	CO/I	ADB				761				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	CO/I	XXXL	397,600,300	1,813,711	6,204,725	2,106,704				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	YRT/I	AXXX	186,143	2,031	1,865	3,553				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	YRT/I	XXXL0	3,400,000	11,544	125,515	(25,464)				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	YRT/I	OL	2,040,083	11,558	10,904	23,081				
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO	CO/I	ADB								
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO	CO/I	XXXL	15,468,436	61,484	71,497	177,752				
93572	43-1235868	02/01/2002	RGA Reinsurance Company	MO	YRT/I	ADB				163				
93572	43-1235868	02/01/2002	RGA Reinsurance Company	MO	YRT/I	AXXX	30,486,989	445,215	449,095	306,428				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	CO/I	ADB				1,623				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	CO/I	XXXL	3,722,151,488	88,933,406	103,687,146	6,418,637				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	YRT/I	AXXX	3,349,532	10,049	9,087	21,993				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	6,896,164	23,902	23,542	51,525				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	YRT/I	XXXL0	22,346,000	432,682	505,964	8,021				
93572	43-1235868	07/01/2002	RGA Reinsurance Company	MO	CO/I	XXXL	164,016,417	2,442,320	2,954,981	667,989				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	CO/I	ADB				1,052				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	CO/I	XXXL	1,312,660,249	23,320,149	25,381,833	2,550,182				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	YRT/I	OL	4,130,081	9,223	9,423	21,985				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	YRT/I	XXXL0	17,654,876	243,641	263,575	17,198				
93572	43-1235868	07/01/2008	RGA Reinsurance Company	MO	YRT/I	AXXX	27,995,559	186,511	174,040	289,033				
93572	43-1235868	07/01/2008	RGA Reinsurance Company	MO	YRT/I	OL	835,413			5,137				
93572	43-1235868	09/01/2008	RGA Reinsurance Company	MO	YRT/I	ADB				6,254				
93572	43-1235868	09/01/2008	RGA Reinsurance Company	MO	YRT/I	XXXL0	4,527,372,711	8,714,244	8,261,236	8,580,267				
93572	43-1235868	01/01/2009	RGA Reinsurance Company	MO	YRT/I	ADB				1,789				
93572	43-1235868	01/01/2009	RGA Reinsurance Company	MO	YRT/I	XXXL0	83,778,033	280,478	268,375	400,242				
93572	43-1235868	07/01/2012	RGA Reinsurance Company	MO	YRT/I	AXXX	202,063,802	1,298,247	1,206,462	1,491,459				
93572	43-1235868	03/01/2013	RGA Reinsurance Company	MO	YRT/I	XXXL0	50,950,427	121,313	106,993	112,725				
93572	43-1235868	01/01/2014	RGA Reinsurance Company	MO	YRT/G	OL	569,237,789	670,476	805,430	7,595,843				
93572	43-1235868	12/01/2014	RGA Reinsurance Company	MO	YRT/G	OL	182,025,000			2,805,153				
93572	43-1235868	05/01/2015	RGA Reinsurance Company	MO	YRT/I	AXXX	1,396,659,150	3,106,159	2,560,665	3,160,882				
93572	43-1235868	05/01/2015	RGA Reinsurance Company	MO	YRT/I	OL	583,182	978	141,777	34,267				
93572	43-1235868	10/01/2016	RGA Reinsurance Company	MO	YRT/G	OL	191,343,750			1,579,900				
93572	43-1235868	09/17/2018	RGA Reinsurance Company	MO	YRT/I	XXXL0	1,449,050,092	889,720	513,335	1,028,259				
93572	43-1235868	09/17/2018	RGA Reinsurance Company	MO	YRT/I	AXXX	1,873,432	1,792		3,250				
97071	13-3126819	04/01/1985	SCOR Global Life USA Reins Co	DE	CO/I	ADB				114				
97071	13-3126819	04/01/1985	SCOR Global Life USA Reins Co	DE	CO/I	OL	2,167,789	12,710	11,618	68,206				
97071	13-3126819	04/01/1985	SCOR Global Life USA Reins Co	DE	YRT/I	XXXL0	250,000	1,979	1,786	3,969				
97071	13-3126819	07/01/1986	SCOR Global Life USA Reins Co	DE	YRT/I	OL	60,851	236	221	953				
97071	13-3126819	01/01/1989	SCOR Global Life USA Reins Co	DE	CO/I	OL	1,677,023	6,530	5,928	24,824				
97071	13-3126819	01/01/1989	SCOR Global Life USA Reins Co	DE	CO/I	DIS				106				
97071	13-3126819	01/01/1993	SCOR Global Life USA Reins Co	DE	YRT/I	DIS				52				
97071	13-3126819	01/01/1993	SCOR Global Life USA Reins Co	DE	YRT/I	AXXX	2,304,113	4,912	6,515	24,919				
97071	13-3126819	01/01/1993	SCOR Global Life USA Reins Co	DE	YRT/I	OL	1,968,745	11,526	10,773	48,959				
97071	13-3126819	06/01/1996	SCOR Global Life USA Reins Co	DE	YRT/I	DIS				54				
97071	13-3126819	06/01/1996	SCOR Global Life USA Reins Co	DE	YRT/I	AXXX	2,439,138	6,890	6,167	29,223				
97071	13-3126819	06/01/1996	SCOR Global Life USA Reins Co	DE	YRT/I	OL	11,064,446	31,198	29,896	108,939				
97071	13-3126819	01/01/1998	SCOR Global Life USA Reins Co	DE	YRT/I	DIS								
97071	13-3126819	01/01/1998	SCOR Global Life USA Reins Co	DE	YRT/I	AXXX	5,942,804	25,580	22,345	48,641				
97071	13-3126819	01/01/1998	SCOR Global Life USA Reins Co	DE	YRT/I	XXXL0	16,685,000	100,996	125,339	113,550				
97071	13-3126819	03/01/2003	SCOR Global Life USA Reins Co	DE	YRT/I	AXXX	4,218,051	56,563	51,196	68,119				
97071	13-3126819	03/01/2003	SCOR Global Life USA Reins Co	DE	YRT/I	XXXL0	17,025,000	98,141	89,292	82,810				
97071	13-3126819	01/01/2006	SCOR Global Life USA Reins Co	DE	CO/I	ADB				71				
97071	13-3126819	01/01/2006	SCOR Global Life USA Reins Co	DE	CO/I	XXXL	22,421,812	671,914	693,645	75,721				

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
97071	13-3126819	01/01/2006	SCOR Global Life USA Reins Co	DE	CO/I	DIS				283				
97071	13-3126819	01/01/2006	SCOR Global Life USA Reins Co	DE	YRT/I	AXXX	525,009	2,446	1,976	4,286				
97071	13-3126819	01/01/2006	SCOR Global Life USA Reins Co	DE	YRT/I	XXXLO	25,500	365	338	22				
64688	75-6020048	03/01/2003	SCOR Global Life Americas Reins Co	DE	YRT/I	AXXX	2,975,672	10,847	9,836	15,832				
64688	75-6020048	07/01/2008	SCOR Global Life Americas Reins Co	DE	YRT/I	AXXX	10,596,963	30,711	27,803	49,650				
64688	75-6020048	07/01/2008	SCOR Global Life Americas Reins Co	DE	YRT/I	XXXLO	45,750	118	109	99				
64688	75-6020048	09/01/2008	SCOR Global Life Americas Reins Co	DE	YRT/I	ADB				357				
64688	75-6020048	09/01/2008	SCOR Global Life Americas Reins Co	DE	YRT/I	AXXX	8,685,095	42,556	34,866	61,560				
64688	75-6020048	09/01/2008	SCOR Global Life Americas Reins Co	DE	YRT/I	XXXLO	472,642,938	809,642	769,536	870,950				
64688	75-6020048	09/01/2008	SCOR Global Life Americas Reins Co	DE	YRT/I	OL				74				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	CO/I	ADB				95				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	CO/I	XXXL	132,387,319	2,340,669	2,507,587	192,250				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	CO/I	DIS				363				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	YRT/I	AXXX	775,638	4,181	3,347	5,004				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	YRT/I	OL	585,489	1,242	1,341	1,471				
68713	84-0499703	04/01/2002	Security Life of Denver Ins Co	CO	CO/I	ADB				288				
68713	84-0499703	04/01/2002	Security Life of Denver Ins Co	CO	CO/I	XXXL	696,455,810	13,295,135	15,998,897	891,166				
68713	84-0499703	04/01/2002	Security Life of Denver Ins Co	CO	CO/I	DIS				2,885				
68713	84-0499703	04/01/2002	Security Life of Denver Ins Co	CO	YRT/I	AXXX	41,004,468	178,605	154,750	173,194				
68713	84-0499703	04/01/2002	Security Life of Denver Ins Co	CO	YRT/I	XXXLO	400,000	1,422	1,297	827				
68713	84-0499703	04/01/2002	Security Life of Denver Ins Co	CO	YRT/I	OL	1,680,824	6,033	7,374	5,253				
82627	06-0839705	12/01/1971	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	9,950	397	381	510				
82627	06-0839705	06/25/1979	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	44,864			(109)				
82627	06-0839705	01/01/1980	Swiss Re Life & Health America, Inc.	MO	CO/I	OL	37,141							
82627	06-0839705	02/01/1982	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	56,599	381	342	1,576				
82627	06-0839705	07/01/1984	Swiss Re Life & Health America, Inc.	MO	YRT/I	ADB				64				
82627	06-0839705	07/01/1984	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	6,967,100	34,918	38,281	152,641				
82627	06-0839705	01/01/1985	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	342,629	936	824	14,975				
82627	06-0839705	04/01/1985	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	1,114,402	14,567	13,278	32,733				
82627	06-0839705	07/01/1986	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	938,096	2,896	2,933	11,392				
82627	06-0839705	01/01/1987	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	199,206	2,931	2,631	5,277				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	16,381,446	32,752	33,131	166,277				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	29,240,002	193,431	295,264	333,163				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	26,934,564	65,419	69,798	298,122				
82627	06-0839705	04/01/1995	Swiss Re Life & Health America, Inc.	MO	OTH/I	VA				176				
82627	06-0839705	12/01/1995	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	167,027,161			1,761,988				
82627	06-0839705	07/01/1996	Swiss Re Life & Health America, Inc.	MO	OTH/I	VA				11,712				
82627	06-0839705	03/01/2002	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	12,154,191	51,333	55,522	149,408				
82627	06-0839705	01/01/2006	Swiss Re Life & Health America, Inc.	MO	CO/I	ADB				146				
82627	06-0839705	01/01/2006	Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	92,660,450	2,471,080	2,574,412	232,632				
82627	06-0839705	01/01/2006	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	33,741		26	37				
82627	06-0839705	01/01/2006	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	2,692,500	46,774	49,025	3,489				
82627	06-0839705	04/01/2007	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	7,079,730			91,243				
82627	06-0839705	07/01/2008	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	21,232,707	93,370	83,545	166,000				
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	MO	YRT/I	ADB				1,064				
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	10,153,602	46,996	38,081	111,602				
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	828,369,825	1,512,677	1,452,278	1,888,110				
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL			3,442	1,098				
82627	06-0839705	06/01/2012	Swiss Re Life & Health America, Inc.	MO	OTH/I	VA				17,011				
82627	06-0839705	07/01/2012	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	429,106,347	2,635,496	2,273,237	2,796,622				
82627	06-0839705	02/01/2013	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	234,242,684	385,083	405,547	536,161				
82627	06-0839705	05/01/2015	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	1,001,832,243	1,943,402	1,636,236	1,974,472				
82627	06-0839705	05/01/2015	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	7,804,648	16,803	62,305	24,015				
86231	39-0989781	01/01/1980	Transamerica Life Ins Co	IA	YRT/I	OL	39,670							
86231	39-0989781	02/01/1982	Transamerica Life Ins Co	IA	YRT/I	OL	151,482	2,117	3,113	8,753				
80659	82-4533188	07/01/2008	US Business of Canada Life Assur Co	MI	YRT/I	AXXX	3,948,002	13,572	11,849	20,626				

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
80659	82-4533188	05/01/2015	US Business of Canada Life Assur Co	MI	YRT/I	AXXX	973,779,343	1,755,547	1,492,384	1,880,234				
80659	82-4533188	05/01/2015	US Business of Canada Life Assur Co	MI	YRT/I	OL	8,916,488	18,112	35,032	26,055				
80659	82-4533188	09/17/2018	US Business of Canada Life Assur Co	MI	YRT/I	XXXLO	770,536,859	442,649	267,601	523,795				
80659	82-4533188	09/17/2018	US Business of Canada Life Assur Co	MI	YRT/I	AXXX	1,900,336	7,145		15,042				
80659	82-4533188	07/01/2021	US Business of Canada Life Assur Co	MI	COFW/I	IA		49,347,771		1,202,000				1,055,928
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	CO/I	ADB				416				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	CO/I	XXXL	520,039,225	13,618,333	14,144,339	818,279				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	CO/I	DIS				2,872				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	YRT/I	AXXX	4,268,663	18,773	15,419	44,358				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	YRT/I	XXXLO	2,273,000	36,118	41,387	(5,202)				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	YRT/I	OL	1,340,722	3,860	5,807	8,054				
0899999. General Account - Authorized U.S. Non-Affiliates							26,146,651,146	263,099,272	243,390,621	69,254,595			360,496	1,055,928
1099999. Total General Account - Authorized Non-Affiliates							26,146,651,146	263,099,272	243,390,621	69,254,595			360,496	1,055,928
1199999. Total General Account Authorized							26,719,509,358	529,262,093	491,850,495	81,088,855			360,496	205,289,181
1499999. Total General Account - Unauthorized U.S. Affiliates														
1799999. Total General Account - Unauthorized Non-U.S. Affiliates														
1899999. Total General Account - Unauthorized Affiliates														
74071	75-1281078	04/01/2018	FNL Insurance Company, LTD	HI	COFW/I	AXXX	2,212,422,350	574,991,480	520,374,137	22,829,099				420,928,799
71706	57-0290111	06/01/1970	Standard Life & Cas Ins Co	UT	YRT/I	OL	79,869			6,201				
1999999. General Account - Unauthorized U.S. Non-Affiliates							2,212,502,219	574,991,480	520,374,137	22,835,300				420,928,799
00000	AA-3194154	05/01/2003	Chubb Tempest Life Reinsurance Ltd	BMU	YRT/I	VA				279,265				
00000		07/01/2018	Resolution Re Ltd.	BMU	MCO/I	OA							4,699,980,071	
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates										279,265			4,699,980,071	
2199999. Total General Account - Unauthorized Non-Affiliates							2,212,502,219	574,991,480	520,374,137	23,114,565			4,699,980,071	420,928,799
2299999. Total General Account Unauthorized							2,212,502,219	574,991,480	520,374,137	23,114,565			4,699,980,071	420,928,799
2599999. Total General Account - Certified U.S. Affiliates														
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified Affiliates														
00000	CR-1460100	10/01/2019	New Reinsurance Company LTD	CHE	COFW/I	AXXX	1,794,961,885	250,800,431	204,584,636	5,682,070				140,695,897
00000	CR-1460100	10/01/2019	New Reinsurance Company LTD	CHE	YRT/I	AXXX	4,919,899,546	22,065,897	19,078,500	17,320,086				
00000	CR-1460100	10/01/2021	New Reinsurance Company LTD	CHE	COFW/I	XXXL	11,093,454,746	237,976,927		236,519,026				233,601,703
3199999. General Account - Certified Non-U.S. Non-Affiliates							17,808,316,177	510,843,255	223,663,136	259,521,182				374,297,600
3299999. Total General Account - Certified Non-Affiliates							17,808,316,177	510,843,255	223,663,136	259,521,182				374,297,600
3399999. Total General Account Certified							17,808,316,177	510,843,255	223,663,136	259,521,182				374,297,600
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates														
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates														
4099999. Total General Account - Reciprocal Jurisdiction Affiliates														
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates														
4499999. Total General Account Reciprocal Jurisdiction														
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							46,740,327,754	1,615,096,828	1,235,887,768	363,724,602			4,700,340,567	1,000,515,580
4899999. Total Separate Accounts - Authorized U.S. Affiliates														
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
5299999. Total Separate Accounts - Authorized Affiliates														
5599999. Total Separate Accounts - Authorized Non-Affiliates														
5699999. Total Separate Accounts Authorized														
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates														
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates														
6399999. Total Separate Accounts - Unauthorized Affiliates														
6699999. Total Separate Accounts - Unauthorized Non-Affiliates														
6799999. Total Separate Accounts Unauthorized														
7099999. Total Separate Accounts - Certified U.S. Affiliates														
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates														
7499999. Total Separate Accounts - Certified Affiliates														

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
7799999. Total Separate Accounts - Certified Non-Affiliates														
7899999. Total Separate Accounts Certified														
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates														
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates														
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates														
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates														
8999999. Total Separate Accounts Reciprocal Jurisdiction														
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified														
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							28,932,011,577	1,104,253,573	1,012,224,632	103,924,155			360,496	626,217,980
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							17,808,316,177	510,843,255	223,663,136	259,800,447			4,699,980,071	374,297,600
9999999 - Totals							46,740,327,754	1,615,096,828	1,235,887,768	363,724,602			4,700,340,567	1,000,515,580

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates													
0699999. Total General Account - Authorized Non-U.S. Affiliates													
0799999. Total General Account - Authorized Affiliates													
84824	04-6145677	12/01/1988	Commonwealth Ann & Life Ins Co	MA	QA/G	LTDI			7,609				
68322	84-0467907	12/01/1985	Great West Life & Ann Ins Co	CO	QA/G	LTDI			4,472				
88340	59-2859797	10/01/2018	Hannover Life Reassurance Company of America	FL	OTH/G	SLEL	923,488						
88340	59-2859797	10/01/2020	Hannover Life Reassurance Company of America	FL	OTH/G	SLEL	6,836,452						
70815	06-0838648	01/01/2011	Hartford Life and Accident Insurance Company	CT	QA/G	A	107,948						
70815	06-0838648	03/01/2011	Hartford Life and Accident Insurance Company	CT	QA/G	LTDI			419,533				
65676	35-0472300	10/05/1987	Lincoln National Life Insurance Company	IN	OTH/G	A	1,990						
65676	35-0472300	01/01/1995	Lincoln National Life Insurance Company	IN	OTH/I	LTDI	14,775		530,131				
65978	13-5581829	12/01/1990	Metropolitan Life Ins Co	NY	QA/G	LTDI			18,700				
66346	58-0828824	12/01/1990	Munich Amer Reassur Co	GA	QA/G	LTDI			105,302				
68381	36-0883760	12/01/1987	Reliance Standard Life Insurance Company	IL	QA/G	LTDI			4,524,278				
68381	36-0883760	01/01/2012	Reliance Standard Life Insurance Company	IL	QA/G	LTDI			24				
68381	36-0883760	04/01/2012	Reliance Standard Life Insurance Company	IL	QA/G	LTDI							
93572	43-1235868	01/01/2014	RGA Reinsurance Company	MO	OTH/G	A	950,899						
93572	43-1235868	10/01/2016	RGA Reinsurance Company	MO	OTH/G	SLEL							
93572	43-1235868	10/01/2017	RGA Reinsurance Company	MO	OTH/G	SLEL							
93572	43-1235868	07/01/2021	RGA Reinsurance Company	MO	OTH/G	LTDI	1,643,589		1,275,450				
82627	06-0839705	06/26/2016	Swiss Re Life and Health America, Inc	MO	OTH/G	LTDI	1,570,380		6,665,684				
34894	06-1117063	12/01/1997	Trenwick Amer Reins Corp	CT	QA/G	LTDI			29,832				
62235	01-0278678	12/01/1982	Unum Life Ins Co of Amer	ME	QA/G	LTDI			16,905,830				
80659	82-4533188	01/01/2019	US Business of Canada Life Assurance Company	MI	QA/G	SLEL	436,044,030		921,479				159,185,481
0899999. General Account - Authorized U.S. Non-Affiliates							448,093,551		31,408,324				159,185,481
1099999. Total General Account - Authorized Non-Affiliates							448,093,551		31,408,324				159,185,481
1199999. Total General Account Authorized							448,093,551		31,408,324				159,185,481
1499999. Total General Account - Unauthorized U.S. Affiliates													
1799999. Total General Account - Unauthorized Non-U.S. Affiliates													
1899999. Total General Account - Unauthorized Affiliates													
18975	04-3149694	01/01/2014	Harvard Pilgrim Health Care Insurance Company	MA	QA/G	SLEL	3,297,773						
60134	38-3291563	01/01/2015	Alliance Health and Life Insurance Company	MI	QA/G	SLEL							57,962
1999999. General Account - Unauthorized U.S. Non-Affiliates							3,297,773						57,962
2199999. Total General Account - Unauthorized Non-Affiliates							3,297,773						57,962
2299999. Total General Account Unauthorized							3,297,773						57,962
2599999. Total General Account - Certified U.S. Affiliates													
2899999. Total General Account - Certified Non-U.S. Affiliates													
2999999. Total General Account - Certified Affiliates													
3299999. Total General Account - Certified Non-Affiliates													
3399999. Total General Account Certified													
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates													
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates													
4099999. Total General Account - Reciprocal Jurisdiction Affiliates													
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates													
4499999. Total General Account Reciprocal Jurisdiction													
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							451,391,324		31,408,324				159,243,443
4899999. Total Separate Accounts - Authorized U.S. Affiliates													
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates													
5299999. Total Separate Accounts - Authorized Affiliates													
5599999. Total Separate Accounts - Authorized Non-Affiliates													
5699999. Total Separate Accounts Authorized													
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates													
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates													
6399999. Total Separate Accounts - Unauthorized Affiliates													

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
6699999. Total Separate Accounts - Unauthorized Non-Affiliates													
6799999. Total Separate Accounts Unauthorized													
7099999. Total Separate Accounts - Certified U.S. Affiliates													
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates													
7499999. Total Separate Accounts - Certified Affiliates													
7799999. Total Separate Accounts - Certified Non-Affiliates													
7899999. Total Separate Accounts Certified													
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates													
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates													
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates													
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates													
8999999. Total Separate Accounts Reciprocal Jurisdiction													
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified													
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							451,391,324		31,408,324				159,243,443
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)													
9999999 - Totals							451,391,324		31,408,324				159,243,443

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates									XXX					
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates									XXX					
0799999. Total General Account - Life and Annuity Affiliates									XXX					
74071	75-1281078	04/01/2018	FNL Insurance Company, LTD	574,991,480			574,991,480			156,384,502	420,928,799		590,000	574,991,480
0899999. General Account - Life and Annuity U.S. Non-Affiliates				574,991,480			574,991,480		XXX	156,384,502	420,928,799		590,000	574,991,480
00000		07/01/2018	Resolution Re Ltd.							683,480,080			57,457,962	
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates									XXX	683,480,080			57,457,962	
1099999. Total General Account - Life and Annuity Non-Affiliates				574,991,480			574,991,480		XXX	839,864,582	420,928,799		58,047,962	574,991,480
1199999. Total General Account Life and Annuity				574,991,480			574,991,480		XXX	839,864,582	420,928,799		58,047,962	574,991,480
1499999. Total General Account - Accident and Health U.S. Affiliates									XXX					
1799999. Total General Account - Accident and Health Non-U.S. Affiliates									XXX					
1899999. Total General Account - Accident and Health Affiliates									XXX					
60134	38-3291563	01/01/2015	Alliance Health and Life Insurance Co								57,962			
18975	04-3149694	01/01/2014	HPHC Insurance Company Inc		1,402,088		1,402,088			1,002,278			858,370	1,402,088
1999999. General Account - Accident and Health U.S. Non-Affiliates					1,402,088		1,402,088		XXX	1,002,278	57,962		858,370	1,402,088
2199999. Total General Account - Accident and Health Non-Affiliates					1,402,088		1,402,088		XXX	1,002,278	57,962		858,370	1,402,088
2299999. Total General Account Accident and Health					1,402,088		1,402,088		XXX	1,002,278	57,962		858,370	1,402,088
2399999. Total General Account				574,991,480	1,402,088		576,393,568		XXX	840,866,860	420,986,761		58,906,332	576,393,568
2699999. Total Separate Accounts - U.S. Affiliates									XXX					
2999999. Total Separate Accounts - Non-U.S. Affiliates									XXX					
3099999. Total Separate Accounts - Affiliates									XXX					
3399999. Total Separate Accounts - Non-Affiliates									XXX					
3499999. Total Separate Accounts									XXX					
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)				574,991,480	1,402,088		576,393,568		XXX	157,386,780	420,986,761		1,448,370	576,393,568
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)									XXX	683,480,080			57,457,962	
9999999 - Totals				574,991,480	1,402,088		576,393,568		XXX	840,866,860	420,986,761		58,906,332	576,393,568

(a)

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

NONE

SCHEDULE S - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
															16	17	18	19	20	21	22				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable/ Reserve Credit Taken (Col. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 Times Col. 8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Col. 16 + 17 + 19 + 20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)
0399999. Total General Account - Life and Annuity U.S. Affiliates																	XXX					XXX	XXX		
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates																	XXX					XXX	XXX		
0799999. Total General Account - Life and Annuity Affiliates																	XXX					XXX	XXX		
00000	CR-1460100	10/01/2019	New Reinsurance Company LTD	CHE	2	05/09/2018	10.0	272,866	5,516	29,029	307,411	318	307,093	30,709					140,696		140,696	45.8	100.0	307,093	
00000	CR-1460100	10/01/2021	New Reinsurance Company LTD	CHE	2	05/09/2018	10.0	237,977	4,358	8,107	250,442	50	250,392	25,039					233,602		233,602	93.3	100.0	250,392	
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates								510,843	9,874	37,136	557,853	368	557,485	55,749			XXX		374,298		374,298	XXX	XXX	557,485	
1099999. Total General Account - Life and Annuity Non-Affiliates								510,843	9,874	37,136	557,853	368	557,485	55,749			XXX		374,298		374,298	XXX	XXX	557,485	
1199999. Total General Account Life and Annuity								510,843	9,874	37,136	557,853	368	557,485	55,749			XXX		374,298		374,298	XXX	XXX	557,485	
1499999. Total General Account - Accident and Health U.S. Affiliates																	XXX					XXX	XXX		
1799999. Total General Account - Accident and Health Non-U.S. Affiliates																	XXX					XXX	XXX		
1899999. Total General Account - Accident and Health Affiliates																	XXX					XXX	XXX		
2199999. Total General Account - Accident and Health Non-Affiliates																	XXX					XXX	XXX		
2299999. Total General Account Accident and Health																	XXX					XXX	XXX		
2399999. Total General Account								510,843	9,874	37,136	557,853	368	557,485	55,749			XXX		374,298		374,298	XXX	XXX	557,485	
2699999. Total Separate Accounts - U.S. Affiliates																	XXX					XXX	XXX		
2999999. Total Separate Accounts - Non-U.S. Affiliates																	XXX					XXX	XXX		
3099999. Total Separate Accounts - Affiliates																	XXX					XXX	XXX		
3399999. Total Separate Accounts - Non-Affiliates																	XXX					XXX	XXX		
3499999. Total Separate Accounts																	XXX					XXX	XXX		
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)																	XXX					XXX	XXX		
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)								510,843	9,874	37,136	557,853	368	557,485	55,749			XXX		374,298		374,298	XXX	XXX	557,485	
9999999 - Totals								510,843	9,874	37,136	557,853	368	557,485	55,749			XXX		374,298		374,298	XXX	XXX	557,485	

(a)

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

NONE

SCHEDULE S - PART 6

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

		1 2021	2 2020	3 2019	4 2018	5 2017
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	815,116	410,040	612,161	4,466,021	94,991
2.	Commissions and reinsurance expense allowances	70,088	52,107	56,424	(248,975)	5,894
3.	Contract claims	492,012	374,819	386,912	81,891	119,490
4.	Surrender benefits and withdrawals for life contracts	(1,205)	(3,392)	(692)	(845)	(178)
5.	Dividends to policyholders and refunds to members					
6.	Reserve adjustments on reinsurance ceded	(119,646)	(39,842)	(21,177)	3,976,803	28
7.	Increase in aggregate reserve for life and accident and health contracts	369,938	60,458	230,714	407,402	20,188
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	145,906	73,860	92,284	17,030	8,304
9.	Aggregate reserves for life and accident and health contracts	1,646,505	1,267,859	1,201,656	963,511	556,098
10.	Liability for deposit-type contracts	62,435	72,372	85,060	97,401	15
11.	Contract claims unpaid	174,149	100,902	89,076	12,209	17,999
12.	Amounts recoverable on reinsurance	133,364	80,284	88,726	13,893	17,655
13.	Experience rating refunds due or unpaid	55,819	41,901	27,588	6,910	5,666
14.	Policyholders' dividends and refunds to members (not included in Line 10)					
15.	Commissions and reinsurance expense allowances due	576	899	711	904	786
16.	Unauthorized reinsurance offset				4,355	4,467
17.	Offset for reinsurance with Certified Reinsurers					
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	420,987	386,484	351,643	320,126	4,380
19.	Letters of credit (L)					
20.	Trust agreements (T)	840,867	956,733	846,440	746,893	646
21.	Other (O)				(4,306)	(4,380)
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust					
23.	Funds deposited by and withheld from (F)	374,298	139,339	166,510		
24.	Letters of credit (L)					
25.	Trust agreements (T)					
26.	Other (O)					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	38,858,978,375		38,858,978,375
2.	Reinsurance (Line 16)	304,693,316	(304,693,316)	
3.	Premiums and considerations (Line 15)	(118,881,233)	145,905,551	27,024,318
4.	Net credit for ceded reinsurance	XXX	1,188,435,244	1,188,435,244
5.	All other admitted assets (balance)	408,563,209		408,563,209
6.	Total assets excluding Separate Accounts (Line 26)	39,453,353,667	1,029,647,479	40,483,001,146
7.	Separate Account assets (Line 27)	7,174,118,379		7,174,118,379
8.	Total assets (Line 28)	46,627,472,046	1,029,647,479	47,657,119,525
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	30,663,063,826	1,646,505,153	32,309,568,979
10.	Liability for deposit-type contracts (Line 3)	3,684,115,196	62,434,749	3,746,549,945
11.	Claim reserves (Line 4)	119,274,164	174,149,251	293,423,415
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)			
13.	Premium & annuity considerations received in advance (Line 8)	4,676,905		4,676,905
14.	Other contract liabilities (Line 9)	414,673,073	(58,157,312)	356,515,761
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	420,986,762	(420,986,762)	
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)	374,297,600	(374,297,600)	
19.	All other liabilities (balance)	1,653,721,297		1,653,721,297
20.	Total liabilities excluding Separate Accounts (Line 26)	37,334,808,823	1,029,647,479	38,364,456,302
21.	Separate Account liabilities (Line 27)	6,961,032,399		6,961,032,399
22.	Total liabilities (Line 28)	44,295,841,222	1,029,647,479	45,325,488,701
23.	Capital & surplus (Line 38)	2,331,630,824	XXX	2,331,630,824
24.	Total liabilities, capital & surplus (Line 39)	46,627,472,046	1,029,647,479	47,657,119,525
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	1,646,505,153		
26.	Claim reserves	174,149,251		
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance			
29.	Liability for deposit-type contracts	62,434,749		
30.	Other contract liabilities	(58,157,312)		
31.	Reinsurance ceded assets	304,693,316		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	2,129,625,157		
34.	Premiums and considerations	145,905,551		
35.	Reinsurance in unauthorized companies			
36.	Funds held under reinsurance treaties with unauthorized reinsurers	420,986,762		
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers	374,297,600		
39.	Other ceded reinsurance payables/offsets			
40.	Total ceded reinsurance payable/offsets	941,189,913		
41.	Total net credit for ceded reinsurance	1,188,435,244		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1.	Alabama AL	L	9,291,547	59,882,593	18,039,875		87,214,015	390,000
2.	Alaska AK	L	1,649,113	5,752,645	7,888,874		15,290,632	77,796
3.	Arizona AZ	L	39,037,959	95,732,005	17,972,522		152,742,486	2,381,610
4.	Arkansas AR	L	5,309,727	19,025,699	5,011,588		29,347,014	
5.	California CA	L	103,574,860	536,816,932	63,238,546		703,630,338	9,504,437
6.	Colorado CO	L	13,099,461	45,487,200	24,883,537		83,470,198	440,781
7.	Connecticut CT	L	10,347,306	70,540,326	6,815,851		87,703,483	1,549,950
8.	Delaware DE	L	49,745,117	25,960,682	1,803,543		77,509,342	284,521
9.	District of Columbia DC	L	1,981,050	5,857,272	5,573,854		13,412,176	100,000
10.	Florida FL	L	61,197,860	441,027,579	64,182,288		566,407,727	6,677,466
11.	Georgia GA	L	20,217,400	83,677,304	24,403,290		128,297,994	2,393,949
12.	Hawaii HI	L	12,380,015	16,994,310	981,087		30,355,412	253,440
13.	Idaho ID	L	4,194,938	15,812,477	3,844,016		23,851,431	305,214
14.	Illinois IL	L	29,289,518	155,250,853	53,714,462		238,254,833	2,110,302
15.	Indiana IN	L	19,700,575	85,539,811	38,839,198		144,079,584	950,354
16.	Iowa IA	L	9,304,300	9,889,174	11,880,666		31,074,140	
17.	Kansas KS	L	7,486,494	10,773,289	5,400,092		23,659,875	180,000
18.	Kentucky KY	L	7,784,438	42,515,465	13,304,121		63,604,024	336,291
19.	Louisiana LA	L	12,394,255	42,867,697	11,117,943		66,379,895	470,000
20.	Maine ME	L	1,317,601	18,211,590	2,666,693		22,195,884	596,838
21.	Maryland MD	L	11,784,341	65,982,604	30,122,852		107,889,797	322,725
22.	Massachusetts MA	L	19,166,937	75,970,759	19,246,304		114,384,000	551,013
23.	Michigan MI	L	21,691,816	137,222,132	27,189,514		186,103,462	562,510
24.	Minnesota MN	L	18,126,384	25,978,215	4,289,861		48,394,460	1,059,132
25.	Mississippi MS	L	4,100,088	10,528,751	5,727,099		20,355,938	
26.	Missouri MO	L	17,004,315	77,260,972	15,699,451		109,964,738	
27.	Montana MT	L	2,902,195	3,737,801	6,441,776		13,081,772	479,831
28.	Nebraska NE	L	8,596,264	8,585,836	6,710,034		23,892,134	
29.	Nevada NV	L	13,976,101	39,057,553	5,780,598		58,814,252	
30.	New Hampshire NH	L	1,892,165	16,044,677	7,329,301		25,266,143	479,743
31.	New Jersey NJ	L	35,595,792	174,891,420	42,125,952		252,613,164	863,541
32.	New Mexico NM	L	2,144,918	11,058,761	2,895,666		16,099,345	
33.	New York NY	N	8,730,413	1,783,052	12,436,944		22,950,409	
34.	North Carolina NC	L	24,448,916	116,403,271	34,721,553		175,573,740	1,689,977
35.	North Dakota ND	L	2,622,090	9,647,776	724,863		12,994,729	198,348
36.	Ohio OH	L	21,491,044	121,802,554	49,414,359		192,707,957	909,008
37.	Oklahoma OK	L	8,607,637	22,587,501	14,421,151		45,616,289	1,373,725
38.	Oregon OR	L	9,016,590	63,138,397	9,790,849		81,945,836	793,297
39.	Pennsylvania PA	L	33,605,972	176,891,900	43,060,494		253,558,366	408,034
40.	Rhode Island RI	L	3,495,239	18,511,412	1,614,050		23,620,701	240,166
41.	South Carolina SC	L	9,819,608	55,804,502	9,022,044		74,646,154	786,800
42.	South Dakota SD	L	5,048,374	3,022,824	1,461,108		9,532,306	
43.	Tennessee TN	L	20,849,904	96,506,868	17,954,744		135,311,516	1,088,881
44.	Texas TX	L	59,903,308	251,016,248	57,464,250		368,383,806	4,627,348
45.	Utah UT	L	8,843,389	29,706,853	8,081,988		46,632,230	1,224,021
46.	Vermont VT	L	364,711	2,570,289	1,852,250		4,787,250	
47.	Virginia VA	L	13,113,963	75,569,988	29,149,458		117,833,409	254,341
48.	Washington WA	L	33,574,099	107,947,302	29,619,762		171,141,163	3,278,628
49.	West Virginia WV	L	1,844,154	15,122,791	2,088,523		19,055,468	327,367
50.	Wisconsin WI	L	15,265,313	27,800,435	45,094,396		88,160,144	1,064,269
51.	Wyoming WY	L	1,515,965	2,584,279	6,810,361		10,910,605	500,000
52.	American Samoa AS	N						
53.	Guam GU	N	6,273				6,273	
54.	Puerto Rico PR	L	1,433		41,759		43,192	
55.	U.S. Virgin Islands VI	N	2,642				2,642	
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N	40,202	302,799	11,882		354,883	
58.	Aggregate Other Alien OT	XXX	220,860	400	20,286		241,546	
59.	Subtotal	XXX	858,716,949	3,632,655,825	929,977,528		5,421,350,302	52,085,654
90.	Reporting entity contributions for employee benefits plans	XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	164				164	
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	551,601		13,428		565,029	
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	859,268,714	3,632,655,825	929,990,956		5,421,915,495	52,085,654
96.	Plus reinsurance assumed	XXX	462	92,135	79,090		171,687	
97	Totals (All Business)	XXX	859,269,176	3,632,747,960	930,070,046		5,422,087,182	52,085,654
98.	Less reinsurance ceded	XXX	126,873,556	2,875,228	299,078,915		428,827,699	
99.	Totals (All Business) less Reinsurance Ceded	XXX	732,395,620	3,629,872,732	(c) 630,991,131		4,993,259,483	52,085,654
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	220,860	400	20,286		241,546	
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	220,860	400	20,286		241,546	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

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

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

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

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	9,291,547	59,882,593	3,892,161		390,000	73,456,301
2. Alaska	AK	1,649,113	5,752,645	917,881		77,796	8,397,435
3. Arizona	AZ	39,037,959	95,732,005	2,166,837		2,381,610	139,318,411
4. Arkansas	AR	5,309,727	19,025,699	994,458			25,329,884
5. California	CA	103,574,860	536,816,932	4,912,667		9,504,437	654,808,896
6. Colorado	CO	13,099,461	45,487,200	1,316,304		440,781	60,343,746
7. Connecticut	CT	10,347,306	70,540,326	847,537		1,549,950	83,285,119
8. Delaware	DE	49,745,117	25,960,682	219,902		284,521	76,210,222
9. District of Columbia	DC	1,981,050	5,857,272	773,777		100,000	8,712,099
10. Florida	FL	61,197,860	441,027,579	8,180,102		6,677,466	517,083,007
11. Georgia	GA	20,217,400	83,677,304	1,160,696		2,393,949	107,449,349
12. Hawaii	HI	12,380,015	16,994,310	745,445		253,440	30,373,210
13. Idaho	ID	4,194,938	15,812,477	528,427		305,214	20,841,056
14. Illinois	IL	29,289,518	155,250,853	2,880,700		2,110,302	189,531,373
15. Indiana	IN	19,700,575	85,539,811	9,220,557		950,354	115,411,297
16. Iowa	IA	9,304,300	9,889,174	1,685,216			20,878,690
17. Kansas	KS	7,486,494	10,773,289	999,619		180,000	19,439,402
18. Kentucky	KY	7,784,438	42,515,465	2,767,836		336,291	53,404,030
19. Louisiana	LA	12,394,255	42,867,697	2,324,277		470,000	58,056,229
20. Maine	ME	1,317,601	18,211,590	6,545,502		596,838	26,671,531
21. Maryland	MD	11,784,341	65,982,604	124,592		322,725	78,214,262
22. Massachusetts	MA	19,166,937	75,970,759	979,288		551,013	96,667,997
23. Michigan	MI	21,691,816	137,222,132	4,241,024		562,510	163,717,482
24. Minnesota	MN	18,126,384	25,978,215	733,831		1,059,132	45,897,562
25. Mississippi	MS	4,100,088	10,528,751	812,395			15,441,234
26. Missouri	MO	17,004,315	77,260,972	1,858,188			96,123,475
27. Montana	MT	2,902,195	3,737,801	461,031		479,831	7,580,858
28. Nebraska	NE	8,596,264	8,585,836	2,286,932			19,469,032
29. Nevada	NV	13,976,101	39,057,553	2,634,094			55,667,748
30. New Hampshire	NH	1,892,165	16,044,677	489,874		479,743	18,906,459
31. New Jersey	NJ	35,595,792	174,891,420	3,371,458		863,541	214,722,211
32. New Mexico	NM	2,144,918	11,058,761	143,760			13,347,439
33. New York	NY	8,730,413	1,783,052	1,284,338			11,797,803
34. North Carolina	NC	24,448,916	116,403,271	3,607,127		1,689,977	146,149,291
35. North Dakota	ND	2,622,090	9,647,776	54,400		198,348	12,522,614
36. Ohio	OH	21,491,044	121,802,554	9,848,003		909,008	154,050,609
37. Oklahoma	OK	8,607,637	22,587,501	4,779,719		1,373,725	37,348,582
38. Oregon	OR	9,016,590	63,138,397	904,701		793,297	73,852,985
39. Pennsylvania	PA	33,605,972	176,891,900	7,389,086		408,034	218,294,992
40. Rhode Island	RI	3,495,239	18,511,412	290,362		240,166	22,537,179
41. South Carolina	SC	9,819,608	55,804,502	739,713		786,800	67,150,623
42. South Dakota	SD	5,048,374	3,022,824	139,759			8,210,957
43. Tennessee	TN	20,849,904	96,506,868	5,746,987		1,088,881	124,192,640
44. Texas	TX	59,903,308	251,016,248	10,041,729		4,627,348	325,588,633
45. Utah	UT	8,843,389	29,706,853	1,075,795		1,224,021	40,850,058
46. Vermont	VT	364,711	2,570,289	107,190			3,042,190
47. Virginia	VA	13,113,963	75,569,988	1,843,054		254,341	90,781,346
48. Washington	WA	33,574,099	107,947,302	7,894,462		3,278,628	152,694,491
49. West Virginia	WV	1,844,154	15,122,791	176,182		327,367	17,470,494
50. Wisconsin	WI	15,265,313	27,800,435	2,329,168		1,064,269	46,459,185
51. Wyoming	WY	1,515,965	2,584,279	131,223		500,000	4,731,467
52. American Samoa	AS						
53. Guam	GU	6,273					6,273
54. Puerto Rico	PR	1,433		5,993			7,426
55. U.S. Virgin Islands	VI	2,642					2,642
56. Northern Mariana Islands	MP						
57. Canada	CAN	40,202	302,799				343,001
58. Aggregate Other Alien	OT	220,860	400	12,644			233,904
59. Total		858,716,949	3,632,655,825	129,618,003		52,085,654	4,673,076,431

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

Name	FEI #	NAIC #	Domicile	Ownership
Symetra Financial Corporation	20-0978027		DE	100% Sumitomo Life Insurance Company
Symetra Life Insurance Company	91-0742147	68608	IA	100% Symetra Financial Corporation
Symetra National Life Insurance Company	91-1079693	90581	IA	100% Symetra Life Insurance Company
First Symetra National Life Insurance Company of New York	91-1367496	78417	NY	100% Symetra Life Insurance Company
Symetra Reinsurance Corporation	47-2354842		IA	100% Symetra Life Insurance Company
Symetra Assigned Benefits Service Company	91-1246870		WA	100% Symetra Financial Corporation
Symetra Securities, Inc.	91-0824835		WA	100% Symetra Financial Corporation
Clearscape Funding Corporation	20-3820455		WA	100% Symetra Financial Corporation
WSF Receivables I, LLC	26-1099574		FL	100% Clearscape Funding Corporation
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
Hometown Plaza Retail Center, LLC	35-2670516		DE	100% Symetra Financial Corporation
Clio & Pierson, LLC	36-4897711		DE	100% Symetra Financial Corporation

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			20-0978027				SYMETRA FINANCIAL CORPORATION	DE	UDP		Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	
4855	SUMITOMO LIFE INSURANCE GROUP	68608	91-0742147				SYMETRA LIFE INSURANCE COMPANY	IA		SYMETRA FINANCIAL CORPORATION			SUMITOMO LIFE INSURANCE COMPANY	NO	
4855	SUMITOMO LIFE INSURANCE GROUP	90581	91-1079693				SYMETRA NATIONAL LIFE INSURANCE COMPANY	IA	DS	SYMETRA LIFE INSURANCE COMPANY	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	
4855	SUMITOMO LIFE INSURANCE GROUP	78417	91-1367496				FIRST SYMETRA NATIONAL LIFE INS CO OF NY	NY	DS	SYMETRA LIFE INSURANCE COMPANY	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	
4855	SUMITOMO LIFE INSURANCE GROUP		47-2354842				SYMETRA REINSURANCE CORPORATION	IA	DS	SYMETRA LIFE INSURANCE COMPANY	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	
			91-1246870				SYMETRA ASSIGNED BENEFITS SERVICE COMPANY	WA	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	
			91-0824835				SYMETRA SECURITIES, INC.	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	
			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	
			35-2670516				HOMETOWN PLAZA RETAIL CENTER, LLC	DE	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	
			36-4897711				CLIO & PIERSON, LLC	DE	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	

Asterisk	Explanation

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
68608	91-0742147	SYMETRA LIFE INSURANCE COMPANY		(30,000,000)	(2,862,123)			(2,171,280)			(35,033,403)	266,162,823
78417	91-1367496	FIRST SYMETRA NATIONAL LIFE INS CO OF NY		30,000,000							30,000,000	
90581	91-1079693	SYMETRA NATIONAL LIFE INSURANCE COMPANY						2,210,951			2,210,951	
	47-2354842	SYMETRA REINSURANCE CORPORATION						(39,671)			(39,671)	(266,162,823)
	83-3730085	4445 LAMONT PROPERTIES, LLC			2,862,123						2,862,123	
9999999 Control Totals									XXX			

SCHEDULE Y

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

26.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
27.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
31.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
32.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
33.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
35.	Will the Health Care Receivables Supplement be filed with the state of domicile and the NAIC by March 1?	NO
	APRIL FILING	
36.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
37.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
38.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
39.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
40.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
41.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
	AUGUST FILING	
48.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

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Bar Codes:

10. SIS Stockholder Information Supplement [Document Identifier 420]



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



12. Trusteed Surplus Statement [Document Identifier 490]



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



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



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



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



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



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



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



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



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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



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



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



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



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



35. Health Care Receivables Supplement [Document Identifier 470]



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



38. Credit Insurance Experience Exhibit [Document Identifier 230]



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



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



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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Accrued interest on policy claims	614,830	490,248
2505.	Founders premium benefit certificates	4,256	3,978
2597.	Summary of remaining write-ins for Line 25 from overflow page	619,086	494,226

Additional Write-ins for Exhibit 2 Line 9.3

		Insurance				5	6	7
		1	Accident and Health		4			
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
09.304.	Contributions	1,409,903		565,278				1,975,181
09.397.	Summary of remaining write-ins for Line 9.3 from overflow page	1,409,903		565,278				1,975,181

Additional Write-ins for Exhibit of Nonadmitted Assets Line 25

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	189,313,345	0.487	189,313,345		189,313,345	0.487
1.02 All other governments	101,196,767	0.260	101,196,767		101,196,767	0.260
1.03 U.S. states, territories and possessions, etc. guaranteed	7,379,380	0.019	7,379,380		7,379,380	0.019
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	47,019,046	0.121	47,019,046		47,019,046	0.121
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	842,078,307	2.167	842,078,307		842,078,307	2.167
1.06 Industrial and miscellaneous	28,112,790,824	72.344	28,112,790,824		28,112,790,824	72.346
1.07 Hybrid securities	182,432,462	0.469	182,432,462		182,432,462	0.469
1.08 Parent, subsidiaries and affiliates	11,373,779	0.029	11,373,779		11,373,779	0.029
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated Bank loans	60,184,612	0.155	60,184,612		60,184,612	0.155
1.11 Total long-term bonds	29,553,768,521	76.052	29,553,768,521		29,553,768,521	76.054
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	101,302,719	0.261	101,302,719		101,302,719	0.261
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks	101,302,719	0.261	101,302,719		101,302,719	0.261
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	81,896,296	0.211	81,896,296		81,896,296	0.211
3.02 Industrial and miscellaneous Other (Unaffiliated)	100,328,395	0.258	100,328,395		100,328,395	0.258
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other	225,203,244	0.580	225,203,244		225,203,244	0.580
3.05 Mutual funds	58,578,448	0.151	58,578,448		58,578,448	0.151
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Total common stocks	466,006,383	1.199	466,006,383		466,006,383	1.199
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages	16,263,739	0.042	16,263,739		16,263,739	0.042
4.03 Commercial mortgages	6,792,902,106	17.481	6,792,902,106		6,792,902,106	17.481
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans	6,809,165,845	17.522	6,809,165,845		6,809,165,845	17.523
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000				0.000
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate		0.000				0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	1,064,546,297	2.739	1,064,546,297		1,064,546,297	2.740
6.02 Cash equivalents (Schedule E, Part 2)	638	0.000	638		638	0.000
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	1,064,546,935	2.739	1,064,546,935		1,064,546,935	2.740
7. Contract loans	73,117,633	0.188	73,117,633		73,117,633	0.188
8. Derivatives (Schedule DB)	239,188,727	0.616	239,188,727		239,188,727	0.616
9. Other invested assets (Schedule BA)	516,851,333	1.330	516,851,333		516,851,333	1.330
10. Receivables for securities	35,759,138	0.092	35,030,279		35,030,279	0.090
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	38,859,707,234	100.000	38,858,978,375		38,858,978,375	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		6,440,101,885
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	1,100,283,741	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	26,031,551	1,126,315,292
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		757,251,332
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		6,809,165,845
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		6,809,165,845
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		6,809,165,845

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		420,940,740
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	3,758,990	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	81,010,266	84,769,256
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		150,051
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	52,680,126	
	5.2 Totals, Part 3, Column 9		52,680,126
6.	Total gain (loss) on disposals, Part 3, Column 19		5,433,834
7.	Deduct amounts received on disposals, Part 3, Column 16		26,481,392
8.	Deduct amortization of premium and depreciation		20,549,129
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	92,153	
	10.2 Totals, Part 3, Column 11		92,153
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		516,851,333
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		516,851,333

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		28,925,133,186
2.	Cost of bonds and stocks acquired, Part 3, Column 7		8,289,100,078
3.	Accrual of discount		19,056,761
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(203,819)	
	4.2. Part 2, Section 1, Column 15	297,584	
	4.3. Part 2, Section 2, Column 13	22,738,654	
	4.4. Part 4, Column 11	(1,417,710)	21,414,709
5.	Total gain (loss) on disposals, Part 4, Column 19		101,866,139
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		7,232,801,094
7.	Deduct amortization of premium		91,573,620
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(22,124,308)	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15	16,641,434	(5,482,874)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	235,266	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	8,513,041	8,748,306
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		103,112,645
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		30,121,077,623
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		30,121,077,623

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	189,313,345	196,255,453	187,046,646	189,611,983
Governments	2.	Canada	1,283,905	1,406,278	1,459,900	1,250,000
(Including all obligations guaranteed by governments)	3.	Other Countries	99,912,862	107,434,691	99,297,047	100,539,518
	4.	Totals	290,510,112	305,096,422	287,803,593	291,401,501
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	7,379,380	7,698,990	7,708,751	7,125,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	47,019,046	50,117,821	46,485,245	42,787,503
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	842,078,307	879,748,528	850,531,857	828,172,147
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	19,904,582,097	21,224,343,917	20,078,851,905	19,495,224,803
	9.	Canada	1,067,666,807	1,141,612,590	1,074,563,115	1,041,835,073
	10.	Other Countries	7,383,158,992	7,562,885,350	7,446,611,677	7,361,390,447
	11.	Totals	28,355,407,896	29,928,841,858	28,600,026,697	27,898,450,323
Parent, Subsidiaries and Affiliates	12.	Totals	11,373,779	11,596,929	11,639,697	10,913,000
	13.	Total Bonds	29,553,768,520	31,183,100,547	29,804,195,840	29,078,849,474
PREFERRED STOCKS	14.	United States	101,302,719	99,591,365	101,005,136	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals	101,302,719	99,591,365	101,005,136	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	101,302,719	99,591,365	101,005,136	
COMMON STOCKS	20.	United States	236,702,647	236,702,647	228,299,551	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	4,100,492	4,100,492	4,234,609	
	22.	Other Countries				
	23.	Totals	240,803,139	240,803,139	232,534,160	
Parent, Subsidiaries and Affiliates	24.	Totals	225,203,244	225,203,244	168,000,000	
	25.	Total Common Stocks	466,006,383	466,006,383	400,534,160	
	26.	Total Stocks	567,309,102	565,597,747	501,539,296	
	27.	Total Bonds and Stocks	30,121,077,622	31,748,698,294	30,305,735,136	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	95,101,596	44,314,954	36,714,940	13,094,148	87,709	XXX	189,313,346	0.6	808,485,564	2.8	172,138,682	17,174,664
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	95,101,596	44,314,954	36,714,940	13,094,148	87,709	XXX	189,313,346	0.6	808,485,564	2.8	172,138,682	17,174,664
2. All Other Governments												
2.1 NAIC 1	11,695,477	16,319,404		27,520,240	34,224,451	XXX	89,759,572	0.3	86,636,734	0.3	14,237,127	75,522,446
2.2 NAIC 2	296,626	1,186,505	543,815		4,410,248	XXX	6,437,195	0.0	2,029,778	0.0		6,437,195
2.3 NAIC 3			5,000,000			XXX	5,000,000	0.0	5,000,000	0.0	5,000,000	
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals	11,992,103	17,505,909	5,543,815	27,520,240	38,634,700	XXX	101,196,767	0.3	93,666,511	0.3	19,237,127	81,959,640
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1		7,379,380				XXX	7,379,380	0.0	7,435,509	0.0	7,379,380	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals		7,379,380				XXX	7,379,380	0.0	7,435,509	0.0	7,379,380	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	1,020,485	2,612,503	36,066,645	7,319,413		XXX	47,019,046	0.2	25,703,970	0.1	47,019,046	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	1,020,485	2,612,503	36,066,645	7,319,413		XXX	47,019,046	0.2	25,703,970	0.1	47,019,046	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	94,036,925	310,103,440	195,354,513	153,709,345	26,113,008	XXX	779,317,231	2.6	903,009,847	3.2	756,797,404	22,519,827
5.2 NAIC 2	4,889,783	22,262,983	21,439,468	2,163,159	11,935,000	XXX	62,690,393	0.2	61,363,509	0.2	11,556,538	51,133,856
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6				70,682		XXX	70,682	0.0	46,772	0.0	70,682	
5.7 Totals	98,926,709	332,366,422	216,793,981	155,943,186	38,048,008	XXX	842,078,307	2.8	964,420,128	3.4	768,424,624	73,653,683

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	895,003,140	6,077,155,947	5,389,120,552	808,662,758	931,617,776	XXX	14,101,560,173	47.7	12,746,144,951	44.7	5,851,833,373	8,249,726,800
6.2 NAIC 2	885,006,072	5,239,740,328	3,889,223,610	1,212,279,220	1,793,577,186	XXX	13,019,826,417	44.1	12,571,378,043	44.1	8,264,181,089	4,755,645,328
6.3 NAIC 3	97,295,265	457,929,921	164,948,806	38,042,810	38,571,634	XXX	796,788,436	2.7	812,680,039	2.9	406,507,752	390,280,684
6.4 NAIC 4	52,323,921	67,162,841	55,864,819	5,129,183		XXX	180,480,765	0.6	180,349,616	0.6	39,510,356	140,970,409
6.5 NAIC 5	1,813,956	5,245,125	7,062,572			XXX	14,121,653	0.0	13,970,748	0.0	819,671	13,301,982
6.6 NAIC 6					13,380	XXX	13,380	0.0	706,092	0.0		13,380
6.7 Totals	1,931,442,355	11,847,234,163	9,506,220,359	2,064,113,971	2,763,779,977	XXX	28,112,790,825	95.1	26,325,229,490	92.4	14,562,852,241	13,549,938,583
7. Hybrid Securities												
7.1 NAIC 1			15,607,404		18,420,000	XXX	34,027,404	0.1	17,995,272	0.1		34,027,404
7.2 NAIC 2		18,840,085	76,365,994	19,913,941	22,871,149	XXX	137,991,168	0.5	210,096,380	0.7	123,413,148	14,578,020
7.3 NAIC 3			6,910,259		3,503,630	XXX	10,413,890	0.0	11,494,297	0.0	10,413,890	
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals		18,840,085	98,883,657	19,913,941	44,794,779	XXX	182,432,462	0.6	239,585,949	0.8	133,827,038	48,605,424
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2		11,373,779				XXX	11,373,779	0.0	11,547,445	0.0	11,373,779	
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals		11,373,779				XXX	11,373,779	0.0	11,547,445	0.0	11,373,779	
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX				498,643	0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX				498,643	0.0		
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2		472,646	1,916,376			XXX	2,389,022	0.0			2,389,022	
10.3 NAIC 3		10,663,083	11,348,996			XXX	22,012,080	0.1	7,219,698	0.0	22,012,080	
10.4 NAIC 4		9,805,964	25,530,340			XXX	35,336,304	0.1	5,058,548	0.0	35,336,304	
10.5 NAIC 5			447,206			XXX	447,206	0.0			447,206	
10.6 NAIC 6						XXX			66,823	0.0		
10.7 Totals		20,941,693	39,242,918			XXX	60,184,611	0.2	12,345,069	0.0	60,184,611	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 1,096,857,623	6,457,885,628	5,672,864,054	1,010,305,903	1,010,462,945		15,248,376,152	51.6	XXX	XXX	6,849,405,012	8,398,971,141
11.2 NAIC 2	(d) 890,192,482	5,293,876,325	3,989,489,263	1,234,356,320	1,832,793,583		13,240,707,974	44.8	XXX	XXX	8,412,913,576	4,827,794,398
11.3 NAIC 3	(d) 97,295,265	468,593,004	188,208,062	38,042,810	42,075,264		834,214,406	2.8	XXX	XXX	443,933,722	390,280,684
11.4 NAIC 4	(d) 52,323,921	76,968,805	81,395,160	5,129,183			215,817,069	0.7	XXX	XXX	74,846,660	140,970,409
11.5 NAIC 5	(d) 1,813,956	5,245,125	7,509,778				(c) 14,568,859	0.0	XXX	XXX	1,266,877	13,301,982
11.6 NAIC 6	(d)			70,682	13,380		(c) 84,063	0.0	XXX	XXX	70,682	13,380
11.7 Totals	2,138,483,247	12,302,568,888	9,939,466,316	2,287,904,898	2,885,345,173		(b) 29,553,768,522	100.0	XXX	XXX	15,782,436,528	13,771,331,994
11.8 Line 11.7 as a % of Col. 7	7.2	41.6	33.6	7.7	9.8		100.0	XXX	XXX	XXX	53.4	46.6
12. Total Bonds Prior Year												
12.1 NAIC 1	943,131,017	6,417,107,180	5,326,995,181	963,105,909	945,072,561		XXX	XXX	14,595,411,847	51.2	7,685,293,317	6,910,118,530
12.2 NAIC 2	796,233,639	5,550,417,734	4,235,662,243	1,017,401,476	1,256,700,062	498,643	XXX	XXX	12,856,913,798	45.1	8,383,849,428	4,473,064,370
12.3 NAIC 3	70,856,789	455,942,602	227,126,830	35,638,972	46,828,841		XXX	XXX	836,394,034	2.9	566,907,341	269,486,693
12.4 NAIC 4	22,617,776	138,081,419	20,459,739	4,129,392	119,838		XXX	XXX	185,408,164	0.7	57,459,226	127,948,938
12.5 NAIC 5	2,925,425	9,117,968	1,927,356				XXX	XXX	(c) 13,970,748	0.0	2,452,996	11,517,752
12.6 NAIC 6	66,823	643,839		46,772	62,254		XXX	XXX	(c) 819,688	0.0	46,772	772,915
12.7 Totals	1,835,831,468	12,571,310,742	9,812,171,349	2,020,322,522	2,248,783,556	498,643	XXX	XXX	(b) 28,488,918,279	100.0	16,696,009,081	11,792,909,199
12.8 Line 12.7 as a % of Col. 9	6.4	44.1	34.4	7.1	7.9	0.0	XXX	XXX	100.0	XXX	58.6	41.4
13. Total Publicly Traded Bonds												
13.1 NAIC 1	601,328,252	2,998,323,223	1,985,842,083	565,290,058	698,621,396		6,849,405,012	23.2	7,685,293,317	27.0	6,849,405,012	XXX
13.2 NAIC 2	568,662,109	3,563,653,838	2,101,509,120	628,143,266	1,550,945,243		8,412,913,576	28.5	8,383,849,428	29.4	8,412,913,576	XXX
13.3 NAIC 3	54,775,929	272,546,254	75,054,377	13,580,046	27,977,117		443,933,722	1.5	566,907,341	2.0	443,933,722	XXX
13.4 NAIC 4	24,278,484	19,397,562	31,170,614				74,846,660	0.3	57,459,226	0.2	74,846,660	XXX
13.5 NAIC 5			1,266,877				1,266,877	0.0	2,452,996	0.0	1,266,877	XXX
13.6 NAIC 6				70,682			70,682	0.0	46,772	0.0	70,682	XXX
13.7 Totals	1,249,044,773	6,853,920,877	4,194,843,070	1,207,084,053	2,277,543,756		15,782,436,528	53.4	16,696,009,081	58.6	15,782,436,528	XXX
13.8 Line 13.7 as a % of Col. 7	7.9	43.4	26.6	7.6	14.4		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	4.2	23.2	14.2	4.1	7.7		53.4	XXX	XXX	XXX	53.4	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	495,529,371	3,459,562,405	3,687,021,972	445,015,845	311,841,549		8,398,971,141	28.4	6,910,118,530	24.3	XXX	8,398,971,141
14.2 NAIC 2	321,530,373	1,730,222,487	1,887,980,144	606,213,054	281,848,341		4,827,794,398	16.3	4,473,064,370	15.7	XXX	4,827,794,398
14.3 NAIC 3	42,519,337	196,046,751	113,153,685	24,462,764	14,098,148		390,280,684	1.3	269,486,693	0.9	XXX	390,280,684
14.4 NAIC 4	28,045,437	57,571,243	50,224,546	5,129,183			140,970,409	0.5	127,948,938	0.4	XXX	140,970,409
14.5 NAIC 5	1,813,956	5,245,125	6,242,901				13,301,982	0.0	11,517,752	0.0	XXX	13,301,982
14.6 NAIC 6					13,380		13,380	0.0	772,915	0.0	XXX	13,380
14.7 Totals	889,438,474	5,448,648,011	5,744,623,247	1,080,820,846	607,801,417		13,771,331,994	46.6	11,792,909,199	41.4	XXX	13,771,331,994
14.8 Line 14.7 as a % of Col. 7	6.5	39.6	41.7	7.8	4.4		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	3.0	18.4	19.4	3.7	2.1		46.6	XXX	XXX	XXX	XXX	46.6

(a) Includes $ 10,322,828,287 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 13,758,990 current year of bonds with Z designations and $ ..... prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

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

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	81,894,898	18,982,487	19,710,741			XXX	120,588,125	0.4	712,348,372	2.5	120,588,125	
1.02 Residential Mortgage-Backed Securities	11,056,560	18,134,988	10,465,633	3,353,823		XXX	43,011,004	0.1	63,004,024	0.2	43,011,004	
1.03 Commercial Mortgage-Backed Securities	1,287,812	3,748,174	2,226,935	1,188,923	87,709	XXX	8,539,553	0.0	12,433,168	0.0	8,539,553	
1.04 Other Loan-Backed and Structured Securities	862,326	3,449,305	4,311,631	8,551,402		XXX	17,174,664	0.1	20,700,000	0.1		17,174,664
1.05 Totals	95,101,596	44,314,954	36,714,940	13,094,148	87,709	XXX	189,313,346	0.6	808,485,564	2.8	172,138,682	17,174,664
2. All Other Governments												
2.01 Issuer Obligations	11,992,103	17,505,909	5,543,815	27,520,240	38,634,700	XXX	101,196,767	0.3	93,666,511	0.3	19,237,127	81,959,640
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals	11,992,103	17,505,909	5,543,815	27,520,240	38,634,700	XXX	101,196,767	0.3	93,666,511	0.3	19,237,127	81,959,640
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations		7,379,380				XXX	7,379,380	0.0	7,435,509	0.0	7,379,380	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals		7,379,380				XXX	7,379,380	0.0	7,435,509	0.0	7,379,380	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	1,020,485	2,612,503	36,066,645	7,319,413		XXX	47,019,046	0.2	25,703,970	0.1	47,019,046	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals	1,020,485	2,612,503	36,066,645	7,319,413		XXX	47,019,046	0.2	25,703,970	0.1	47,019,046	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	65,365,542	226,413,637	171,340,896	131,491,158	21,902,292	XXX	616,513,526	2.1	693,683,602	2.4	551,294,843	65,218,683
5.02 Residential Mortgage-Backed Securities	31,787,390	100,926,553	43,071,409	24,452,028	7,710,716	XXX	207,948,096	0.7	239,091,269	0.8	207,948,096	
5.03 Commercial Mortgage-Backed Securities	437,454	618,514	246,699			XXX	1,302,666	0.0	10,264,060	0.0	1,302,666	
5.04 Other Loan-Backed and Structured Securities	1,336,324	4,407,718	2,134,976		8,435,000	XXX	16,314,018	0.1	21,381,197	0.1	7,879,018	8,435,000
5.05 Totals	98,926,709	332,366,422	216,793,981	155,943,186	38,048,008	XXX	842,078,307	2.8	964,420,128	3.4	768,424,624	73,653,683
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	1,362,014,339	8,386,803,908	6,051,530,149	1,615,708,964	2,615,797,964	XXX	20,031,855,324	67.8	19,939,390,362	70.0	13,794,414,376	6,237,440,949
6.02 Residential Mortgage-Backed Securities	8,325,248	17,391,627	10,077,591	18,672,925	15,203,103	XXX	69,670,493	0.2	134,671,279	0.5	21,067,997	48,602,495
6.03 Commercial Mortgage-Backed Securities	103,281,778	383,121,089	136,586,862	21,951,220	16,097,561	XXX	661,038,510	2.2	820,832,343	2.9	481,194,388	179,844,122
6.04 Other Loan-Backed and Structured Securities	457,820,991	3,059,917,538	3,308,025,757	407,780,863	116,681,349	XXX	7,350,226,498	24.9	5,430,335,506	19.1	266,175,481	7,084,051,017
6.05 Totals	1,931,442,355	11,847,234,162	9,506,220,359	2,064,113,971	2,763,779,977	XXX	28,112,790,824	95.1	26,325,229,490	92.4	14,562,852,241	13,549,938,583
7. Hybrid Securities												
7.01 Issuer Obligations		18,840,085	81,158,400		29,410,515	XXX	129,409,000	0.4	135,870,577	0.5	93,088,926	36,320,073
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities			17,725,257	19,913,941	15,384,264	XXX	53,023,462	0.2	103,715,372	0.4	40,738,112	12,285,351
7.05 Totals		18,840,085	98,883,657	19,913,941	44,794,779	XXX	182,432,462	0.6	239,585,949	0.8	133,827,038	48,605,424
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations		11,373,779				XXX	11,373,779	0.0	11,547,445	0.0	11,373,779	
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals		11,373,779				XXX	11,373,779	0.0	11,547,445	0.0	11,373,779	

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX				498,643	0.0		
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired		20,941,693	39,242,918			XXX	60,184,611	0.2	12,345,069	0.0	60,184,611	
10.03 Totals		20,941,693	39,242,918			XXX	60,184,611	0.2	12,345,069	0.0	60,184,611	
11. Total Bonds Current Year												
11.01 Issuer Obligations	1,522,287,366	8,689,911,688	6,365,350,646	1,782,039,775	2,705,745,471	XXX	21,065,334,947	71.3	XXX	XXX	14,644,395,602	6,420,939,345
11.02 Residential Mortgage-Backed Securities	51,169,197	136,453,168	63,614,633	46,478,776	22,913,819	XXX	320,629,593	1.1	XXX	XXX	272,027,098	48,602,495
11.03 Commercial Mortgage-Backed Securities	105,007,043	387,487,777	139,060,497	23,140,143	16,185,270	XXX	670,880,729	2.3	XXX	XXX	491,036,607	179,844,122
11.04 Other Loan-Backed and Structured Securities	460,019,641	3,067,774,561	3,332,197,621	436,246,205	140,500,613	XXX	7,436,738,642	25.2	XXX	XXX	314,792,611	7,121,946,031
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans		20,941,693	39,242,918			XXX	60,184,611	0.2	XXX	XXX	60,184,611	
11.08 Totals	2,138,483,248	12,302,568,887	9,939,466,316	2,287,904,898	2,885,345,173		29,553,768,522	100.0	XXX	XXX	15,782,436,528	13,771,331,994
11.09 Line 11.08 as a % of Col. 7	7.2	41.6	33.6	7.7	9.8		100.0	XXX	XXX	XXX	53.4	46.6
12. Total Bonds Prior Year												
12.01 Issuer Obligations	1,263,857,294	9,313,539,273	7,288,571,206	1,663,265,716	2,090,412,860	XXX	XXX	XXX	21,619,646,349	75.9	15,426,415,973	6,193,230,376
12.02 Residential Mortgage-Backed Securities	64,442,235	175,332,124	78,521,073	96,116,781	22,354,359	XXX	XXX	XXX	436,766,571	1.5	334,634,338	102,132,233
12.03 Commercial Mortgage-Backed Securities	72,093,772	482,328,500	245,262,662	25,590,637	18,253,999	XXX	XXX	XXX	843,529,572	3.0	639,809,321	203,720,251
12.04 Other Loan-Backed and Structured Securities	435,371,344	2,590,839,332	2,196,809,675	235,349,387	117,762,337	XXX	XXX	XXX	5,576,132,075	19.6	285,775,323	5,290,356,752
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	498,643	XXX	XXX	498,643	0.0	498,643	
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans	66,823	9,271,513	3,006,733			XXX	XXX	XXX	12,345,069	0.0	8,875,482	3,469,586
12.08 Totals	1,835,831,468	12,571,310,742	9,812,171,349	2,020,322,522	2,248,783,556	498,643	XXX	XXX	28,488,918,279	100.0	16,696,009,081	11,792,909,199
12.09 Line 12.08 as a % of Col. 9	6.4	44.1	34.4	7.1	7.9	0.0	XXX	XXX	100.0	XXX	58.6	41.4
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	1,066,826,826	6,357,321,290	3,854,455,767	1,128,653,667	2,237,138,051	XXX	14,644,395,602	49.6	15,426,415,973	54.1	14,644,395,602	XXX
13.02 Residential Mortgage-Backed Securities	46,541,588	126,534,525	56,211,621	35,004,753	7,734,610	XXX	272,027,098	0.9	334,634,338	1.2	272,027,098	XXX
13.03 Commercial Mortgage-Backed Securities	89,758,718	271,978,013	128,023,244	1,188,923	87,709	XXX	491,036,607	1.7	639,809,321	2.2	491,036,607	XXX
13.04 Other Loan-Backed and Structured Securities	45,917,641	77,145,355	116,909,519	42,236,709	32,583,386	XXX	314,792,611	1.1	285,775,323	1.0	314,792,611	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				498,643	0.0		XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans		20,941,693	39,242,918			XXX	60,184,611	0.2	8,875,482	0.0	60,184,611	XXX
13.08 Totals	1,249,044,773	6,853,920,877	4,194,843,070	1,207,084,053	2,277,543,756		15,782,436,528	53.4	16,696,009,081	58.6	15,782,436,528	XXX
13.09 Line 13.08 as a % of Col. 7	7.9	43.4	26.6	7.6	14.4		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	4.2	23.2	14.2	4.1	7.7		53.4	XXX	XXX	XXX	53.4	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	455,460,540	2,332,590,398	2,510,894,879	653,386,108	468,607,420	XXX	6,420,939,345	21.7	6,193,230,376	21.7	XXX	6,420,939,345
14.02 Residential Mortgage-Backed Securities	4,627,609	9,918,643	7,403,012	11,474,022	15,179,208	XXX	48,602,495	0.2	102,132,233	0.4	XXX	48,602,495
14.03 Commercial Mortgage-Backed Securities	15,248,325	115,509,763	11,037,253	21,951,220	16,097,561	XXX	179,844,122	0.6	203,720,251	0.7	XXX	179,844,122
14.04 Other Loan-Backed and Structured Securities	414,102,000	2,990,629,206	3,215,288,102	394,009,496	107,917,227	XXX	7,121,946,031	24.1	5,290,356,752	18.6	XXX	7,121,946,031
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans						XXX			3,469,586	0.0	XXX	
14.08 Totals	889,438,474	5,448,648,010	5,744,623,246	1,080,820,846	607,801,417		13,771,331,994	46.6	11,792,909,199	41.4	XXX	13,771,331,994
14.09 Line 14.08 as a % of Col. 7	6.5	39.6	41.7	7.8	4.4		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	3.0	18.4	19.4	3.7	2.1		46.6	XXX	XXX	XXX	XXX	46.6

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year					
2. Cost of short-term investments acquired	129,323,470	129,323,470			
3. Accrual of discount	12,270	12,270			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	(2,024,184)	(2,024,184)			
6. Deduct consideration received on disposals	127,311,555	127,311,555			
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)					
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)					

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)			200,434,138
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	246,195,898		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	(1,260,355)		244,935,543
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	(9,626,002)		
	3.2 Section 2, Column 19	(13,955,763)		(23,581,765)
4.	SSAP No. 108 Adjustments			
5.	Total gain (loss) on termination recognized, Section 2, Column 22			486,621,085
6.	Considerations received/(paid) on terminations, Section 2, Column 15			510,408,226
7.	Amortization:			
	7.1 Section 1, Column 19	(105,413,744)		
	7.2 Section 2, Column 21	(106,522,111)		(211,935,855)
8.	Adjustment to the book/adjusted carrying value of hedged item:			
	8.1 Section 1, Column 20			
	8.2 Section 2, Column 23			
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Section 1, Column 18	22,474,113		
	9.2 Section 2, Column 20	(16,254,107)		6,220,006
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			192,284,926
11.	Deduct nonadmitted assets			
12.	Statement value at end of current period (Line 10 minus Line 11)			192,284,926

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				8,836,107
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				(3,570,190)
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges				
	3.11 Section 1, Column 15, current year minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All other				
	3.13 Section 1, Column 18, current year minus	828,800			
	3.14 Section 1, Column 18, prior year	318,146	510,654	510,654	
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	828,800			
	3.24 Section 1, Column 19, prior year plus	318,146			
	3.25 SSAP No. 108 Adjustments		510,654	510,654	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)			9,718,660	
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)				
	4.22 Amount recognized (Section 2, Column 16)	9,718,660			
	4.23 SSAP No. 108 Adjustments		9,718,660		
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)				5,265,917
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				5,265,917

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	192,284,926	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	5,265,917	
3.	Total (Line 1 plus Line 2)		197,550,843
4.	Part D, Section 1, Column 6	239,188,727	
5.	Part D, Section 1, Column 7	(40,809,085)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(828,799)

		Fair Value Check	
7.	Part A, Section 1, Column 16	416,649,037	
8.	Part B, Section 1, Column 13	828,800	
9.	Total (Line 7 plus Line 8)		417,477,837
10.	Part D, Section 1, Column 9	449,694,299	
11.	Part D, Section 1, Column 10	(32,216,462)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	28,535,863	
14.	Part B, Section 1, Column 20	3,187,500	
15.	Part D, Section 1, Column 12	31,723,363	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	465,838,547		465,838,547	
2. Cost of cash equivalents acquired	463,384,058	250,566,501	212,817,557	
3. Accrual of discount	2,361	2,361		
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	928,655,466	250,000,000	678,655,466	
7. Deduct amortization of premium	568,862	568,862		
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)	638		638	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	638		638	

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
PPE22FT45SYA		Jacksonville	FL		06/29/2021	3.900	3,763,739							
PPE62NQV2SYA		Jacksonville	FL		04/06/2021	3.900	12,500,000							
0399999. Mortgages in good standing - Residential mortgages-all other							16,263,739							XXX
0830		TACOMA	WA		05/20/1997	4.950	10,949						1,552,107	03/12/1997
1282		SIGNAL HILL	CA		04/04/2002	4.850	31,648						4,112,946	12/17/2001
1295		CERRITOS	CA		05/09/2002	6.750	50,006						5,136,303	03/06/2002
1318		LOGAN	UT		09/17/2002	5.500	69,351						1,500,333	07/12/2002
1410		RENTON	WA		09/24/2003	4.750	771,298						9,576,855	08/01/2003
1436		LAGUNA BEACH	CA		12/29/2003	4.850	428,432						2,394,570	11/04/2003
1480		TACOMA	WA		10/28/2004	6.250	302,525						4,400,314	09/01/2004
1488		FRESNO	CA		12/28/2004	5.900	1,178,631						2,696,837	11/23/2004
1502		VERADALE	WA		05/03/2005	5.600	460,624						1,061,906	03/08/2005
1504		LITTLETON	CO		05/05/2005	5.710	192,711						1,554,384	03/11/2005
1519		LOS ANGELES	CA		06/23/2005	4.750	570,890						1,670,124	04/12/2005
1520		LOS ANGELES	CA		06/23/2005	4.750	405,989						2,381,868	04/12/2005
1522		YAKIMA	WA		07/15/2005	5.850	353,157						2,100,743	04/15/2005
1524		BEND	OR		06/23/2005	4.350	261,789						2,034,502	04/19/2005
1535		LAS VEGAS	NV		07/06/2005	4.750	197,964						1,963,636	05/17/2005
1540		SACRAMENTO	CA		03/14/2003	6.850	119,569						4,435,420	01/08/2003
1548		CITY OF INDUSTRY	CA		09/01/2005	4.750	833,117						2,571,429	07/29/2005
1550		CHANDLER	AZ		09/29/2005	5.650	454,149						1,713,939	08/01/2005
1553		CASPER	WY		11/16/2005	6.125	147,173						1,134,623	08/15/2005
1559		WAYNEVILLE	NC		09/09/2005	5.940	2,613,168						8,476,226	03/15/2004
1567		KENT	WA		12/02/2005	5.750	351,545						2,557,640	10/06/2005
1569		SUNNYVALE	CA		12/28/2005	5.750	532,620						9,585,892	10/18/2005
1586		FRESNO	CA		03/13/2006	5.840	711,016						3,289,463	01/04/2006
1591		INDIANA	PA		04/27/2006	4.200	402,594						2,042,092	01/26/2006
1603		LAKE FOREST	CA		05/17/2006	4.625	313,059						4,723,803	03/16/2006
1616		ARCADIA	CA		05/27/2004	6.500	1,683,499						5,616,862	04/14/2004
1617		FRESNO	CA		06/27/2006	6.690	611,697						1,054,520	05/09/2006
1623		FRESNO	CA		09/13/2006	6.580	1,474,490						6,245,355	05/30/2006
1636		HEALDSBURG	CA		10/13/2006	3.950	419,217						5,729,032	08/18/2006
1696		FRESNO	CA		08/15/2007	4.900	1,332,614						4,160,772	05/14/2007
1697		VAN NUYS	CA		09/12/2007	6.490	693,142						2,672,439	07/25/2007
1704		LYNNWOOD	WA		09/11/2007	6.510	1,040,749						4,195,012	08/10/2007
1713		BELFAIR	WA		09/21/2007	6.300	1,308,195						11,251,828	09/14/2007
1715		GARDNERVILLE	NV		10/04/2007	6.120	1,866,514						4,821,094	09/24/2007
1723		POMONA	CA		10/31/2007	6.540	965,978						4,266,320	09/13/2007
1725		ODESSA	TX		10/09/2007	6.540	882,978						3,505,420	09/17/2007
1726		COLLEGE STATION	TX		10/09/2007	6.590	954,891						3,274,116	09/17/2007
1742		ORLANDO	FL		01/28/2008	6.500	428,269						1,202,484	12/18/2007
1756		LAKE OSWEGO	OR		03/28/2008	6.250	1,052,534						2,407,864	01/31/2008
1760		MOUNTLAKE TERRACE	WA		05/01/2008	4.600	950,202						4,361,948	02/07/2008
1762		BOCA RATON	FL		04/07/2008	6.625	888,802						6,157,050	01/18/2008
1768		BURNSVILLE	MN		04/11/2008	4.500	551,517						6,208,800	03/25/2008
1769		DILWORTH	MN		04/11/2008	4.500	411,828						6,097,371	03/31/2008
1770		SHAKOPEE	MN		04/25/2008	6.000	783,766						8,773,661	03/28/2008
1771		SPOKANE VALLEY	WA		04/25/2008	6.100	1,148,201						3,424,844	03/28/2008
1799		JACKSONVILLE	FL		08/01/2008	6.710	267,900						3,245,627	06/30/2008
1809		RANCHO CUCAMONGA	CA		10/02/2008	4.950	2,589,749						5,532,336	07/28/2008
1821		SAN JOSE	CA		11/10/2008	6.620	1,668,422						18,169,765	09/22/2008
1844		GRAND PRAIRIE	TX		01/23/2009	7.550	668,695						2,326,923	11/26/2008
1872		KAHULUI	HI		05/15/2009	7.850	1,122,920						5,380,708	10/14/2008
1955		MONTEREY PARK	CA		02/08/2010	7.350	7,217,336						20,738,684	11/26/2009
1961		PITTSBURG	CA		01/29/2010	7.000	1,044,519						7,964,896	12/22/2009
1978		RENTON	WA		03/12/2010	6.900	3,511,790						8,148,089	02/05/2010
1979		SAN DIEGO	CA		04/05/2010	3.900	1,345,296						5,561,401	02/26/2010
1985		STUDIO CITY	CA		04/19/2010	7.180	654,475						2,837,075	03/12/2010
1999		CARLSBAD	CA		04/26/2010	7.070	3,398,364						7,140,477	03/16/2010
2008		MANHATTAN BEACH	CA		06/16/2010	7.500	2,484,132						10,165,172	12/23/2009
2010		PEARLAND	TX		07/30/2010	7.050	1,141,111						3,601,224	04/05/2010

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2014		TORRANCE	CA		07/26/2010	6.940	312,241						5,768,440	04/14/2010
2021		DRIGGS	ID		06/22/2010	3.800	464,042						1,733,298	05/14/2010
2022		CLOVIS	CA		06/29/2010	4.100	1,950,922						5,225,141	05/06/2010
2025		SOUTH JORDAN	UT		07/01/2010	3.600	1,216,237						3,192,335	05/10/2010
2031		SUNRISE	FL		07/01/2010	6.930	680,347						3,514,851	05/26/2010
2045		DAYTONA BEACH	FL		07/13/2010	4.750	2,908,950						7,172,117	06/02/2010
2056		DEER PARK	IL		07/21/2010	6.900	891,030						3,154,411	03/31/2010
2065		SAN ANTONIO	TX		09/08/2010	7.050	3,069,372						7,064,676	08/19/2010
2069		ALLEN	TX		09/01/2010	6.550	411,183						2,899,385	07/12/2010
2070		GREENVILLE	SC		07/30/2010	4.000	2,171,559						10,332,090	07/01/2010
2072		DULUTH	GA		10/04/2010	6.450	896,676						2,768,805	06/10/2010
2076		East Lansing	MI		11/03/2010	3.400	2,103,603						3,392,488	10/01/2010
2078		SEATTLE	WA		10/15/2010	6.450	432,462						9,562,168	07/22/2010
2080		SAN FRANCISCO	CA		11/23/2010	5.900	1,217,904						7,067,888	09/28/2010
2083		SANTA ROSA	CA		10/06/2010	3.600	1,961,051						3,502,906	07/16/2010
2084		ELK GROVE	CA		10/06/2010	4.500	4,998,248						10,723,283	07/30/2010
2098		STOCKTON	CA		10/19/2010	6.400	771,462						4,404,960	09/02/2010
2118		HOUSTON	TX		11/01/2010	6.100	5,102,886						16,046,014	09/16/2010
2119		HOUSTON	TX		11/01/2010	6.100	1,101,764						5,519,277	09/13/2010
2134		SAN JOSE	CA		12/13/2010	6.000	1,078,811						8,561,387	10/06/2010
2136		BEDMINISTER	NJ		12/09/2010	6.000	1,201,311						3,159,585	10/06/2010
2140		DALLAS	TX		12/03/2010	5.950	2,856,124						6,453,333	10/04/2010
2146		DOWNERS GROVE	IL		12/14/2010	5.950	1,477,700						6,549,076	11/30/2010
2164		NEWPORT BEACH	CA		01/27/2011	5.930	1,650,342						3,478,193	10/31/2010
2182		SAN DIEGO	CA		12/16/2010	5.950	959,196						1,628,843	11/29/2010
2183		SALEM	OR		02/22/2011	5.620	1,119,381						11,655,592	12/22/2010
2206		VENTURA	CA		02/17/2011	5.800	488,782						8,391,758	12/10/2010
2213		CLEARWATER	FL		05/25/2011	5.650	610,658						6,933,303	04/22/2011
2221		HAZELHURST	MS		04/06/2011	6.850	1,588,232						4,080,027	10/01/2010
2229		SAN DIEGO	CA		03/10/2011	3.920	1,822,280						4,315,075	01/12/2011
2250		HOUSTON	TX		03/29/2011	5.500	4,232,694						5,408,786	02/08/2011
2257		FOLSOM	CA		03/30/2011	6.240	1,720,754						3,595,244	01/24/2011
2274		POWAY	CA		04/18/2011	6.600	1,957,672						7,686,718	11/30/2010
2288		SAN LUIS OBISPO	CA		07/29/2011	4.250	3,651,818						3,387,080	04/05/2011
2289		BROOKFIELD	WI		05/13/2011	5.950	874,996						3,704,507	04/06/2011
2310		SOUTHAMPTON	PA		06/17/2011	3.950	1,730,015						4,824,488	04/21/2011
2315		EDMONDS	WA		06/10/2011	5.900	504,280						4,783,455	04/11/2011
2318		SOLON	OH		05/04/2011	3.500	2,310,908						8,034,078	04/11/2011
2319		SPRINGFIELD	GA		06/09/2011	6.200	2,890,412						7,015,536	04/25/2011
2339		ALGONQUIN	IL		06/02/2011	3.950	1,310,688						3,243,944	04/14/2011
2340		HIALEAH	FL		07/27/2011	6.040	1,891,216						5,121,197	04/29/2011
2353		CLEBURNE	TX		09/23/2011	6.320	902,518						2,724,950	08/02/2011
2354		MESQUITE	TX		09/23/2011	6.320	999,320						3,978,354	08/02/2011
2355		MIDLAND	TX		09/23/2011	6.320	870,365						2,220,529	07/26/2011
2360		AUSTIN	TX		07/11/2011	5.750	447,716						3,496,140	06/16/2011
2366		HILLSBORO	OR		06/30/2011	4.650	3,928,163						22,032,877	05/27/2011
2369		MARRERO	LA		10/07/2011	6.060	1,863,374						4,716,064	08/11/2011
2381		KALAMAZOO	MI		08/01/2011	5.900	975,837						1,882,213	06/17/2011
2385		SAN BERNARDINO	CA		08/09/2011	3.950	2,283,655						6,218,833	06/15/2011
2392		FOX LAKE	IL		09/30/2011	5.900	956,353						1,822,497	06/22/2011
2395		MADISON	WI		08/19/2011	5.850	4,460,690						12,101,418	07/15/2011
2404		DENVER	CO		09/20/2011	4.950	885,465						2,169,321	07/25/2011
2411		HAPEVILLE	GA		09/28/2011	6.000	892,270						2,660,895	07/25/2011
2412		RANCHO CUCAMONGA	CA		09/23/2011	5.620	989,125						5,256,676	06/25/2011
2418		COLORADO SPRINGS	CO		10/04/2011	5.600	1,276,871						4,945,659	06/28/2011
2429		POTTSTOWN	PA		09/30/2011	5.250	1,343,830						1,691,485	06/28/2011
2430		ENID	OK		09/30/2011	5.250	1,272,736						3,178,898	08/02/2011
2432		CLEVELAND	OH		09/30/2011	5.250	3,782,661						3,702,947	07/12/2011
2433		AUSTELL	GA		09/30/2011	5.250	2,357,067						4,156,201	07/19/2011
2435		ST PETERSBURG	FL		09/30/2011	5.250	1,158,962						1,575,000	07/18/2011
2438		FAYETTEVILLE	NC		10/11/2011	5.250	2,711,005						16,155,286	08/05/2011

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2444		PEARLAND	TX		12/29/2011	5.650	772,970						6,624,092	07/27/2011
2448		EMERYVILLE	CA		09/29/2011	5.900	1,984,787						5,850,619	07/28/2011
2453		LINTHICUM	MD		09/29/2011	5.750	1,203,603						5,985,952	06/20/2011
2462		THOUSAND OAKS	CA		12/15/2011	5.500	897,296						2,009,333	08/15/2011
2468		DOWNERS GROVE	IL		11/03/2011	5.750	1,704,514						3,769,734	09/12/2011
2477		LA CROSSE	WI		12/08/2011	5.800	5,709,275						13,145,344	10/12/2011
2480		HOUSTON	TX		12/21/2011	5.500	997,699						4,212,099	09/06/2011
2482		DAYTON	OH		01/06/2012	5.500	798,026						3,515,215	09/26/2011
2490		PALATINE	IL		10/26/2012	4.450	3,205,982						8,524,108	09/13/2011
2492		CARRBORO	NC		12/28/2011	5.500	954,284						4,412,091	09/23/2011
2498		COLORADO SPRINGS	CO		12/09/2011	5.400	1,120,810						3,012,571	09/27/2011
2504		INDIAN WELLS	CA		11/28/2011	5.250	2,907,135						6,142,636	09/30/2011
2519		HICKSVILLE	NY		01/05/2012	5.375	987,805						3,099,976	11/26/2011
3006		RALEIGH	NC		11/22/2011	5.375	1,261,860						4,455,688	10/21/2011
3020		CAMPBELL	CA		12/29/2011	5.300	645,364						4,394,813	11/15/2011
3026		TEMPLETON	CA		02/17/2012	5.350	534,066						5,290,449	11/18/2011
3031		INDIANAPOLIS	IN		12/27/2011	5.500	1,096,673						3,175,743	11/07/2011
3048		BELLEVUE	WA		01/17/2012	5.250	1,044,859						7,421,309	09/13/2011
3050		CHANDLER	AZ		01/03/2012	5.450	1,554,584						3,658,313	10/24/2011
3063		HOUSTON	TX		01/18/2012	5.500	1,345,481						3,235,727	11/30/2011
3082		COLUMBIA	SC		03/05/2012	4.650	3,286,133						5,346,335	01/06/2012
3083		MARTINSVILLE	VA		04/17/2012	5.450	6,127,579						14,130,302	03/21/2012
3089		WOODSIDE	NY		03/23/2012	5.250	2,092,345						5,811,081	12/28/2011
3096	CF	PORT ARTHUR	TX		01/31/2012	5.250	1,828,734						6,355,183	12/16/2011
3111		BRYAN	TX		02/17/2012	5.500	968,514						1,266,567	12/09/2011
3122		SEATTLE	WA		05/03/2012	5.450	1,069,201						8,528,371	02/15/2012
3136		LONG ISLAND CITY	NY		06/22/2012	5.400	1,382,026						5,311,126	02/16/2012
3138		ST LOUIS	MO		03/20/2012	5.250	1,002,697						3,899,377	01/13/2012
3142		SACRAMENTO	CA		02/21/2012	5.500	1,063,411						3,654,257	01/16/2012
3145		SEATTLE	WA		03/14/2012	5.300	1,547,799						4,284,051	02/14/2012
3155		SAN ANTONIO	TX		10/05/2012	4.850	2,104,827						4,730,119	07/25/2012
3161		WINCHESTER	VA		04/10/2012	5.500	1,307,026						7,517,791	02/03/2012
3167		LANCASTER	TX		03/01/2012	5.400	1,628,100						2,221,791	02/06/2012
3171		CHARLOTTESVILLE	VA		06/12/2012	5.300	2,411,081						5,728,674	03/05/2012
3174		KIRKLAND	WA		01/18/2013	3.700	1,179,582						2,787,894	11/16/2012
3176		OVERLAND PARK	KS		07/13/2012	5.250	943,732						5,261,950	05/02/2012
3214		FAYETTEVILLE	NC		04/24/2012	5.070	904,949						2,395,509	02/20/2012
3223		PANAMA CITY BEACH	FL		05/18/2012	5.230	3,056,813						11,932,612	04/11/2012
3233		GREENWOOD	IN		07/05/2012	5.200	2,246,879						3,137,484	04/15/2012
3240		SANTA ANA	CA		07/18/2012	3.850	1,243,588						3,227,454	06/11/2012
3245		BURIEN	WA		07/31/2012	5.050	1,492,919						3,248,385	06/11/2012
3252		VALDOSTA	GA		05/23/2012	5.220	1,464,520						3,338,610	03/30/2012
3264		LAS VEGAS	NV		07/31/2012	4.375	1,566,180						4,445,664	04/03/2012
3265		LAS VEGAS	NV		07/31/2012	4.375	2,349,269						7,294,762	04/05/2012
3273	CF	CHESAPEAKE	VA		06/28/2012	5.350	4,206,266						13,345,765	05/04/2012
3275		CARPENTERSVILLE	IL		06/11/2012	5.100	883,600						613,776	03/31/2012
3276	CF	SAN MARCOS	CA		06/04/2012	5.125	1,840,405						4,784,832	04/05/2012
3279		LITTLETON	CO		04/18/2012	5.200	833,489						3,033,639	03/30/2012
3285		HOUSTON	TX		05/23/2012	4.800	3,515,428						8,828,591	04/04/2012
3297	CF	LAS VEGAS	NV		06/22/2012	5.450	2,268,279						4,679,491	04/30/2012
3300		NEW CASTLE	DE		08/28/2012	4.950	1,772,189						3,195,789	05/18/2012
3301		NEW CASTLE	DE		08/28/2012	4.950	787,593						3,278,929	05/27/2012
3302		NEW CASTLE	DE		08/28/2012	4.950	1,378,323						5,051,413	05/16/2012
3307	CF	ARCADIA	CA		07/24/2012	4.850	5,869,497						18,806,832	05/02/2012
3310		VENICE	FL		05/10/2012	4.950	1,508,665						5,165,856	04/20/2012
3311		SAN ANTONIO	TX		07/25/2012	5.000	3,312,480						7,171,717	05/23/2012
3316		NILES	IL		09/28/2012	5.000	991,981						3,282,613	08/01/2012
3325	CF	HOUSTON	TX		08/17/2012	5.000	2,035,352						7,787,149	06/14/2012
3329		RICHMOND	KY		07/30/2012	5.250	3,153,893						8,798,375	06/06/2012
3335		SCOTTSDALE	AZ		05/30/2012	5.280	890,339						3,143,286	03/15/2012
3339		NAPERVILLE	IL		08/31/2012	4.550	3,883,399						8,087,610	03/30/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3341		GOLDSBORO	NC		09/28/2012	4.950	2,244,809						5,859,953	06/15/2012
3343	CF	RENO	NV		07/25/2012	4.900	2,272,263						7,820,551	05/18/2012
3344	CF	SAN DIEGO	CA		06/29/2012	5.050	1,594,863						7,162,665	06/13/2012
3346		BEVERLY HILLS	CA		05/23/2013	5.050	1,038,953						4,029,636	09/11/2012
3348		TORRANCE	CA		07/18/2012	5.000	1,568,819						2,779,999	05/18/2012
3349		BROOKINGS	OR		07/20/2012	4.850	1,430,462						4,902,396	05/24/2012
3350	CF	MEDFORD	OR		10/10/2012	4.950	1,599,625						7,763,383	08/15/2012
3351		MESA	AZ		06/22/2012	5.375	1,587,629						4,041,780	05/10/2012
3352		ST PAUL	MN		07/31/2012	5.375	654,249						1,451,499	05/17/2012
3359	CF	CHESAPEAKE	VA		08/29/2012	4.750	1,553,129						3,521,333	07/03/2012
3360		SANTA CRUZ	CA		07/26/2012	5.000	1,634,181						4,762,193	06/04/2012
3361	CF	STRONGSVILLE	OH		03/15/2013	4.650	2,401,047						6,787,353	02/05/2013
3364		BROOKFIELD	WI		09/11/2012	4.600	4,889,923						9,649,983	04/16/2012
3366		NEWARK	DE		11/02/2012	5.250	2,671,828						4,874,218	07/30/2012
3367		SANTA MARIA	CA		09/13/2012	4.900	1,252,245						4,250,000	08/08/2012
3373		ARDEN HILLS	MN		10/17/2012	5.000	2,614,201						6,446,016	06/14/2012
3374		HIRAM	GA		09/24/2012	4.750	2,163,752						6,176,471	07/11/2012
3375		TUCSON	AZ		09/10/2012	4.800	2,284,630						7,624,402	07/26/2012
3377		JENNINGS	MO		08/01/2012	4.700	1,099,551						2,317,680	06/14/2012
3380		GRAND PRAIRIE	TX		07/16/2012	4.750	2,222,323						4,872,000	06/21/2012
3382		Santa Clarita	CA		11/08/2012	4.950	1,155,477						2,793,890	07/26/2012
3384		THORNTON	CO		08/08/2012	5.000	1,252,284						2,182,849	06/15/2012
3385		NILES	IL		08/30/2012	4.950	1,903,901						3,936,695	06/28/2012
3394		ST PETERSBURG	FL		09/20/2012	4.600	190,739						4,272,800	08/08/2012
3395	CF	NAPLES	FL		08/30/2012	4.700	1,445,066						2,351,105	07/03/2012
3398		PANORAMA CITY	CA		09/20/2012	4.900	716,185						3,454,035	07/19/2012
3401		DENVILLE	NJ		09/20/2012	4.850	2,846,200						11,661,887	07/11/2012
3402		DRAPER	UT		09/28/2012	4.750	2,027,229						3,573,784	08/17/2012
3411		DALLAS	TX		09/25/2012	4.700	994,717						1,818,293	07/11/2012
3413		ORLANDO	FL		12/19/2012	4.750	5,378,964						11,410,225	06/30/2012
3420		STERLING HEIGHTS	MI		09/20/2012	4.950	1,829,561						3,740,267	07/17/2012
3424		FARMINGTON	NM		11/30/2012	5.000	638,241						2,338,475	08/06/2012
3436	CF	BLUFFTON	SC		10/03/2012	4.750	1,729,763						5,741,563	08/15/2012
3437		DALLAS	TX		08/20/2012	4.500	6,682,258						16,245,829	08/03/2012
3442	CF	WASHINGTON	DC		11/28/2012	4.750	2,712,855						7,978,055	09/26/2012
3444		BELLEVUE	WA		08/31/2012	4.910	8,927,888						23,225,683	07/15/2012
3451		PITTSBURGH	PA		11/16/2012	5.370	1,354,436						3,025,163	09/04/2012
3452	CF	SEATTLE	WA		10/05/2012	4.350	4,219,230						13,804,140	09/07/2012
3455		ABINGDON	MD		11/01/2012	4.420	3,675,446						19,585,239	09/24/2012
3458		NOVI	MI		11/19/2012	4.640	3,318,536						13,526,685	09/14/2012
3460		CHANHASSEN	MN		11/05/2012	4.840	1,888,777						3,986,888	09/17/2012
3463		SAN DIEGO	CA		12/31/2012	4.650	6,864,289						12,994,113	09/12/2012
3465		LOS ANGELES	CA		12/28/2012	4.650	3,829,971						9,380,434	09/17/2012
3466		FRESNO	CA		10/17/2012	4.550	1,544,488						4,719,076	08/15/2012
3467		GRAPEVINE	TX		12/13/2012	4.500	1,786,184						4,466,425	10/15/2012
3474		ORLANDO	FL		01/24/2013	4.500	1,330,782						5,923,000	09/05/2012
3476		AUSTIN	TX		12/05/2012	4.550	2,988,644						7,540,010	09/30/2012
3477		SAN RAFAEL	CA		12/18/2012	4.600	1,991,480						8,585,997	09/24/2012
3478		COLUMBIA	MD		11/01/2012	4.510	8,355,892						24,981,383	09/25/2012
3479		HAMPSTEAD	MD		11/01/2012	4.630	2,033,928						9,288,807	09/21/2012
3480		PHOENIX	AZ		10/24/2012	4.680	637,431						4,071,429	09/17/2012
3481		CANTON	OH		11/16/2012	4.740	5,005,161						14,438,283	09/20/2012
3485		METAIRIE	LA		11/26/2012	4.670	1,909,430						3,598,476	09/28/2012
3486		WEATHERFORD	TX		10/09/2012	4.800	932,290						2,507,442	09/04/2012
3487		DALLAS	TX		09/24/2012	4.550	3,678,847						11,796,286	08/22/2012
3489		AUSTIN	TX		10/17/2012	4.650	1,774,666						5,874,286	09/27/2012
3490	CF	SAN ANGELO	TX		11/15/2012	4.650	2,580,828						5,782,599	10/04/2012
3497		FALLSTON	MD		11/27/2012	4.550	2,111,832						6,029,785	10/29/2012
3498		WHEATON	IL		12/11/2012	4.450	1,206,395						2,888,058	10/05/2012
3503		ODESSA	FL		10/30/2012	4.650	1,906,044						6,042,577	09/28/2012
3504	CF	SAN ANTONIO	TX		11/30/2012	4.550	4,237,754						9,744,325	10/11/2012

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3512		OGDEN	UT		12/21/2012	4.350	4,146,389						10,483,626	10/26/2012
3517		GRAND PRAIRIE	TX		10/29/2012	4.950	1,573,814						3,046,154	09/30/2012
3530		ORLANDO	FL		12/06/2012	4.650	1,433,084						7,671,674	10/16/2012
3533		SANTA ANA	CA		12/31/2012	4.700	1,671,959						5,763,451	10/04/2012
3535		AUSTIN	TX		12/28/2012	4.650	1,595,861						5,046,227	10/15/2012
3536		BURNSVILLE	MN		01/14/2013	4.450	440,328						1,760,509	10/08/2012
3537		EDINA	MN		01/14/2013	4.450	390,047						1,473,815	10/11/2012
3539		GARLAND	TX		12/26/2012	4.450	909,280						3,171,928	10/12/2012
3554		FAYETTEVILLE	NC		12/19/2012	4.250	2,230,650						8,483,720	10/26/2012
3557	CF	SHERWOOD	OR		12/27/2012	4.650	2,221,330						8,595,632	11/20/2012
3561		NASHVILLE	TN		04/05/2013	4.700	2,246,216						7,293,253	10/24/2012
3562		DOWNERS GROVE	IL		02/11/2013	4.500	3,479,698						7,191,584	11/14/2012
3563		SANTA ANA	CA		02/28/2013	4.550	650,190						2,032,989	11/14/2012
3566		SANTA MONICA	CA		12/06/2012	6.200	3,823,647						15,632,076	10/22/2012
3567		TUKWILA	WA		12/04/2012	4.360	3,950,230						11,299,238	10/26/2012
3568		BELLEVUE	WA		12/14/2012	4.350	1,441,861						3,716,678	10/26/2012
3570		RANCHO CORDOVA	CA		12/21/2012	4.550	2,723,697						4,798,422	10/11/2012
3573		BREA	CA		02/07/2013	4.850	1,095,734						9,839,302	10/25/2012
3577		AUSTIN	TX		12/28/2012	4.400	3,401,288						19,372,626	11/12/2012
3579		SHAKER HEIGHTS	OH		02/27/2013	4.700	686,803						997,276	01/15/2013
3580	CF	FRESNO	CA		05/28/2013	5.100	1,473,034						7,375,435	11/14/2012
3582		ONTARIO	CA		06/27/2013	4.750	689,735						2,315,931	12/03/2012
3583		FRESNO	CA		04/03/2013	4.900	1,095,204						2,379,341	01/23/2013
3584	CF	BELLEVUE	WA		12/14/2012	4.350	1,980,703						3,367,373	11/19/2012
3590		WESTLAKE	OH		02/26/2013	4.750	1,490,418						10,229,622	11/23/2012
3592		SAN FRANCISCO	CA		02/27/2013	4.650	1,384,707						2,948,286	12/19/2012
3594		ROCHESTER	NY		03/15/2013	4.500	924,610						3,277,653	01/04/2013
3601		Sacramento	CA		02/28/2013	4.700	665,636						1,798,155	01/10/2013
3612		DALLAS	TX		12/05/2012	4.650	609,776						1,127,614	11/14/2012
3623		FORT COLLINS	CO		04/05/2013	4.350	5,243,420						12,876,467	01/12/2013
3627		SALT LAKE CITY	UT		02/05/2013	4.500	499,304						1,983,931	12/06/2012
3630		PORT ARTHUR	TX		03/01/2013	4.600	1,188,811						3,676,530	01/31/2013
3631		MURRAY	UT		02/01/2013	4.750	1,878,768						4,648,454	12/21/2012
3639		SEGUIN	TX		02/01/2013	4.650	1,140,312						3,689,824	01/04/2013
3648		BURNSVILLE	MN		02/28/2013	4.700	849,710						2,124,831	01/25/2013
3651		MODESTO	CA		03/28/2013	4.700	3,742,427						7,799,456	01/21/2013
3653		BUENA PARK	CA		02/28/2013	4.400	765,454						8,243,486	01/02/2013
3655		ORANGE	CA		03/28/2013	4.650	1,493,732						3,300,921	02/08/2013
3656		PLAINFIELD	IN		04/15/2013	4.750	2,388,209						7,760,946	01/22/2013
3660		TUCSON	AZ		03/20/2013	4.520	81,144						1,315,697	02/08/2013
3662		TUCSON	AZ		03/20/2013	4.520	115,750						1,955,665	02/08/2013
3664		GRAPEVINE	TX		03/20/2013	4.540	2,478,422						11,919,938	02/04/2013
3671		COMMERCE	MI		03/11/2013	4.670	1,041,663						3,325,118	02/01/2013
3673		CONROE	TX		03/26/2013	4.400	905,701						3,989,286	01/22/2013
3676		KENTWOOD	MI		08/06/2013	4.550	372,684						1,309,838	03/21/2013
3683		FONTANA	CA		02/27/2013	4.950	1,959,607						4,387,561	01/30/2013
3686		WESTMINSTER	CA		05/23/2013	4.350	11,113,868						36,628,228	03/24/2013
3691		HOUSTON	TX		03/22/2013	4.400	3,722,744						10,500,260	01/17/2013
3692		ISLANDIA	NY		03/22/2013	4.500	1,151,306						3,660,667	01/22/2013
3695		LACEY	WA		05/01/2013	4.400	841,042						5,574,839	02/26/2013
3702		PEORIA	AZ		03/05/2013	4.400	2,449,687						6,631,034	02/07/2013
3703		INGLEWOOD	CA		06/17/2013	4.500	5,744,193						14,100,965	03/21/2013
3705		DU QUOIN	IL		03/22/2013	4.400	704,462						2,415,614	01/29/2013
3711		LODI	CA		07/10/2013	4.150	324,472						3,934,391	02/20/2013
3715		PIKESVILLE	MD		04/01/2013	4.680	3,527,985						7,199,832	02/27/2013
3716		PIKESVILLE	MD		05/29/2013	4.610	974,256						1,793,139	03/22/2013
3717		PORTLAND	OR		04/30/2013	4.500	9,084,646						23,557,971	03/13/2013
3720		OCALA	FL		05/06/2013	4.650	1,111,285						2,009,624	02/08/2013
3723		MILWAUKIE	OR		04/30/2013	4.750	1,362,394						4,823,492	02/27/2013
3726		SALT LAKE CITY	UT		04/10/2013	4.700	681,242						1,508,548	02/20/2013
3733		RAYTOWN	MO		03/22/2013	4.550	729,927						1,546,877	03/11/2013

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3734		EMERYVILLE	CA		03/27/2013	4.501	3,214,163						8,585,172	02/21/2013
3735		SEATTLE	WA		04/12/2013	4.560	1,827,486						5,794,841	03/08/2013
3743		ROME	GA		07/12/2013	5.080	3,815,406						9,547,077	05/03/2013
3744		JEFFERSON CITY	MO		09/20/2013	4.500	4,969,708						12,064,625	06/18/2013
3745		SAMMAMISH	WA		04/05/2013	4.610	1,086,762						2,975,843	03/11/2013
3746		SANFORD	FL		05/08/2013	4.750	1,080,482						1,645,709	03/31/2013
3750		MT PLEASANT	TX		06/03/2013	4.450	1,657,429						4,829,355	04/21/2013
3765		PORTLAND	OR		06/06/2013	4.520	731,510						7,504,381	03/28/2013
3769		REDWOOD CITY	CA		06/28/2013	4.520	519,129						2,662,986	05/01/2013
3770		THORNTON	CO		05/01/2013	4.860	1,723,580						3,961,602	03/25/2013
3771		SPARKS	NV		05/03/2013	4.550	517,374						2,365,019	04/03/2013
3774		SANTA MONICA	CA		09/26/2013	4.800	1,276,170						10,882,771	07/24/2013
3778		MILL VALLEY	CA		10/15/2013	5.030	4,381,180						8,343,911	08/16/2013
3782		SAN DIEGO	CA		06/18/2013	4.700	1,096,107						2,530,593	04/17/2013
3795	CF	COLORADO SPRINGS	CO		07/09/2013	4.700	1,488,686						3,745,161	04/22/2013
3800		MADISON HEIGHTS	MI		08/19/2013	4.700	974,628						2,408,867	06/19/2013
3801		COLLEGE STATION	TX		06/24/2013	4.750	4,526,882						6,336,667	04/18/2013
3802	CF	CLEVELAND HEIGHTS	OH		11/01/2013	4.900	2,056,294						4,027,783	05/31/2013
3805		CLIFFSIDE PARK	NJ		12/31/2013	4.950	683,727						1,850,331	06/27/2013
3808	CF	ALBUQUERQUE	NM		05/30/2013	4.400	1,949,354						3,798,007	04/30/2013
3818		LAS VEGAS	NV		07/30/2013	4.500	2,565,448						9,432,344	06/19/2013
3819		VALLEJO	CA		08/01/2013	4.450	1,240,395						3,594,702	05/30/2013
3821		VALLEJO	CA		08/01/2013	4.450	2,772,598						6,823,423	05/30/2013
3825	CF	SEATTLE	WA		06/28/2013	4.400	1,283,594						8,306,001	05/10/2013
3827		ASHTABULA	OH		08/30/2013	4.500	432,064						1,691,445	06/28/2013
3837		FLORENCE	KY		07/30/2013	4.660	472,982						1,993,676	05/29/2013
3838		CHINO HILLS	CA		08/28/2013	5.110	1,057,428						3,557,697	05/28/2013
3849		LONGVIEW	TX		08/08/2013	4.970	2,473,680						6,397,014	07/12/2013
3851		ANGELS CAMP	CA		07/22/2013	4.560	2,894,481						5,059,435	06/03/2013
3854		WEST VALLEY CITY	UT		08/01/2013	4.400	654,877						1,619,667	06/03/2013
3859		BLOOMFIELD HILLS	MI		08/19/2013	4.700	710,050						1,890,183	06/20/2013
3860		BEVERLY HILLS	MI		08/19/2013	4.700	1,517,551						3,612,697	06/20/2013
3864		HAWTHORNE	CA		09/12/2013	5.100	2,800,694						11,465,166	06/12/2013
3867	CF	OLATHE	KS		09/30/2013	4.450	1,845,156						3,017,667	07/01/2013
3868		CHULA VISTA	CA		09/19/2013	4.710	1,028,206						2,286,869	07/29/2013
3869		CARLSBAD	CA		09/23/2013	4.710	1,028,206						3,971,916	07/25/2013
3870	CF	CHICAGO	IL		10/18/2013	5.130	2,294,438						4,719,987	07/29/2013
3872		SONOMA	CA		09/09/2013	4.700	1,759,285						6,567,730	07/22/2013
3874	CF	EL CAJON	CA		09/12/2013	4.500	2,437,554						5,928,657	07/26/2013
3881		AUSTIN	TX		09/05/2013	4.650	1,355,848						3,950,878	06/21/2013
3886		SAN ANTONIO	TX		09/11/2013	5.030	722,606						1,306,375	07/12/2013
3888		SAN ANTONIO	TX		09/11/2013	5.030	605,784						1,341,634	07/15/2013
3889		NEW BRAUNFELS	TX		09/26/2013	4.900	1,832,867						5,716,186	07/31/2013
3891		SOLON	OH		08/22/2013	4.750	1,185,299						4,077,980	07/08/2013
3893		LAKEWOOD	OH		09/18/2013	4.650	2,368,848						5,457,443	07/09/2013
3897		PENDLETON	OR		09/30/2013	4.720	502,798						1,946,217	06/28/2013
3898		PORTLAND	OR		09/30/2013	4.720	427,393						1,653,330	06/28/2013
3899		PFLUGERVILLE	TX		08/29/2013	4.600	630,652						1,964,166	07/05/2013
3900		VAN NUYS	CA		09/04/2013	4.850	632,686						3,103,133	08/12/2013
3901		BRIGHTON	MI		10/04/2013	5.320	1,103,008						2,881,839	08/09/2013
3904		HOLLYWOOD	CA		09/25/2013	4.750	1,291,065						3,599,514	07/11/2013
3906		DEPEW	NY		09/20/2013	4.800	816,899						2,355,200	07/19/2013
3914		KENNEWICK	WA		10/01/2013	5.130	2,127,096						6,059,912	07/17/2013
3916		HENDERSON	NV		08/02/2013	4.660	2,711,607						7,511,392	06/21/2013
3918		KENNESAW	GA		09/11/2013	4.760	1,360,364						3,032,775	07/31/2013
3920		MIAMI	FL		07/31/2013	4.790	2,506,537						6,601,647	07/11/2013
3923		LAS VEGAS	NV		08/27/2013	4.580	1,756,319						6,183,937	07/17/2013
3929		FARMINGTON	NM		09/12/2013	4.860	2,531,846						5,489,378	07/24/2013
3932		BAY SHORE	NY		10/30/2013	5.090	640,575						2,441,653	08/24/2013
3944		MERCED	CA		09/30/2013	4.900	462,030						2,907,461	07/31/2013
3945		TAMPA	FL		01/24/2014	5.250	1,993,541						3,789,994	10/08/2013

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3947		HENDERSON	NV		11/05/2013	5.100	415,321						2,319,917	09/23/2013
3948	CF	MARYLAND HEIGHTS	MO		10/23/2013	4.900	5,184,602						9,659,860	08/08/2013
3960	CF	SANTA ROSA	CA		10/15/2013	4.950	2,715,520						6,358,315	09/04/2013
3964		GLENDALE	AZ		12/02/2013	5.150	1,050,258						3,316,581	10/15/2013
3973		WOODMERE	OH		12/04/2013	4.800	1,171,445						3,531,906	09/19/2013
3977		PLEASANTON	CA		09/30/2013	5.000	2,411,738						4,679,279	08/28/2013
3979		CLEVELAND	OH		12/04/2013	4.800	801,494						2,553,894	09/19/2013
3980		CLEVELAND	OH		12/04/2013	4.800	881,676						2,086,938	09/19/2013
3987		BIRMINGHAM	AL		11/01/2013	4.250	1,789,679						4,095,613	09/30/2013
3989		ANTIOCH	CA		10/08/2013	5.350	2,134,706						3,464,650	09/25/2013
3990		GREENVILLE	TX		10/24/2013	5.350	1,162,252						2,062,543	09/09/2013
3993		AVONDALE	AZ		11/22/2013	4.940	1,521,909						4,997,637	10/14/2013
3994		LAYTON	UT		05/27/2014	5.380	816,869						1,249,016	09/23/2013
3997		SIOUX FALLS	SD		11/14/2013	4.950	2,150,394						5,848,388	10/21/2013
3998		TUCSON	AZ		12/06/2013	5.160	1,122,573						2,720,000	09/27/2013
3999	CF	LA HABRA	CA		02/19/2014	5.150	2,113,325						4,420,769	12/27/2013
4000		EL SEGUNDO	CA		12/10/2013	5.350	4,199,342						9,546,817	10/09/2013
4004		NORCROSS	GA		12/10/2013	4.900	844,836						3,096,300	11/07/2013
4006		LOS ANGELES	CA		12/04/2013	4.940	562,425						1,491,357	10/18/2013
4007		VAN NUYS	CA		12/04/2013	4.940	843,638						2,933,985	10/18/2013
4009		COLORADO SPRINGS	CO		10/29/2013	5.350	1,251,555						2,439,883	10/09/2013
4011	CF	VACAVILLE	CA		11/27/2013	5.100	1,682,075						3,519,765	10/15/2013
4013		BRIGHTON	CO		03/05/2014	5.300	845,192						1,573,611	10/21/2013
4014		UNIVERSITY HEIGHTS	OH		12/20/2013	5.300	1,967,217						2,632,419	11/08/2013
4018	CF	WESTLAKE VILLAGE	CA		02/03/2014	4.700	4,897,819						7,985,725	12/23/2013
4019		PFLUGERVILLE	TX		01/28/2014	5.140	697,330						1,764,676	10/22/2013
4020	CF	BLYTHE	CA		12/11/2013	5.440	1,261,517						1,956,319	10/23/2013
4022	CF	SAN FRANCISCO	CA		12/26/2013	5.100	1,460,419						2,930,900	11/30/2013
4025		SAN FRANCISCO	CA		04/16/2014	5.150	1,030,273						2,339,183	03/26/2014
4027		FORT MEYERS	FL		12/05/2013	5.300	1,439,620						4,946,243	11/04/2013
4029		GREENSBORO	NC		12/30/2013	5.200	1,190,326						4,967,333	12/04/2013
4030		VENTURA	CA		12/26/2013	5.250	5,191,433						23,154,059	11/25/2013
4031		TUCSON	AZ		12/30/2013	5.250	1,297,770						5,249,384	11/27/2013
4035		TEMPLE	TX		11/21/2013	4.930	960,867						3,775,906	10/23/2013
4038		EL DORADO HILLS	CA		12/02/2013	5.070	577,359						1,711,051	10/31/2013
4041		ROCKVILLE CENTRE	NY		01/21/2014	5.150	904,756						3,087,559	12/05/2013
4043	CF	FRESNO	CA		04/01/2014	4.970	1,058,244						2,515,575	02/20/2014
4045		HILLSBORO	OR		11/27/2013	5.080	1,768,719						3,732,262	10/20/2013
4049	CF	DENVILLE	NJ		12/19/2013	5.050	4,378,452						13,561,470	12/05/2013
4052		CEDAR PARK	TX		12/20/2013	4.800	386,816						4,216,450	11/21/2013
4053		AUSTIN	TX		12/20/2013	4.800	322,566						2,914,891	11/21/2013
4055		LANCASTER	CA		04/23/2014	5.130	1,050,249						1,597,505	02/19/2014
4058		DENVILLE	NJ		12/19/2013	5.050	3,848,977						5,856,745	12/03/2013
4060		CLINTON TOWNSHIP	MI		01/15/2014	4.900	1,050,781						2,372,934	11/05/2013
4062		BALTIMORE	MD		03/11/2014	5.180	758,750						1,413,954	01/26/2014
4065		PLAINFIELD	IL		02/12/2014	5.670	1,687,389						4,322,197	12/11/2013
4067		PHOENIX	OR		12/04/2013	4.820	1,330,811						4,098,702	11/15/2013
4070		INDIANAPOLIS	IN		12/20/2013	4.500	8,218,748						20,102,124	11/27/2013
4071		WEST HOLLYWOOD	CA		12/20/2013	5.000	1,609,535						4,707,205	11/25/2013
4082		ST LOUIS PARK	MN		02/20/2014	5.160	1,828,442						3,459,910	12/17/2013
4097		MONTCLAIR	CA		02/12/2014	4.970	332,046						1,915,479	01/06/2014
4101		BALTIMORE	MD		12/31/2013	4.140	5,408,609						23,071,050	12/18/2013
4102		SANTA ROSA	CA		01/15/2014	5.250	4,638,348						25,805,383	11/26/2013
4103		SAN MARCOS	CA		12/23/2013	4.740	2,786,147						22,563,667	12/12/2013
4115	CF	ROSEBURG	OR		02/28/2014	5.140	1,099,403						3,045,629	02/05/2014
4116		BRANDON	FL		04/28/2014	5.150	589,749						1,663,400	01/10/2014
4118	CF	ANTIOCH	CA		03/03/2014	5.110	3,501,417						13,426,260	01/24/2014
4119		CATHEDRAL CITY	CA		09/25/2014	4.450	1,323,341						4,632,494	08/19/2014
4120		MANDEVILLE	LA		02/27/2014	5.140	1,950,271						3,955,143	02/05/2014
4122		REDONDO BEACH	CA		04/09/2014	5.450	611,742						1,812,745	02/26/2014
4125		KIRKLAND	WA		03/20/2014	5.300	880,815						2,395,924	01/31/2014

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4126		CLERMONT	FL		07/17/2014	4.860	1,819,386						4,150,257	03/26/2014
4129		DEPEW	NY		09/17/2015	4.990	1,185,286						2,145,620	09/19/2014
4130	CF	SACRAMENTO	CA		02/26/2014	5.020	1,944,351						3,802,100	12/06/2013
4132	CF	FOLSOM	CA		03/26/2014	5.150	2,853,384						6,193,786	02/14/2014
4134	CF	SAN LUIS OBISPO	CA		05/30/2014	5.050	4,207,748						10,273,075	05/16/2014
4136	CF	BEAVERTON	OR		04/01/2014	4.950	3,398,910						8,610,736	02/14/2014
4137	CF	NIAGARA FALLS	NY		09/24/2014	4.650	5,469,868						15,239,361	08/21/2014
4139		LEMON GROVE	CA		05/08/2014	4.750	1,719,789						12,958,277	02/12/2014
4140	CF	SAN FRANCISCO	CA		04/15/2014	4.500	2,252,072						6,252,507	03/04/2014
4142	CF	INDIANAPOLIS	IN		04/18/2014	4.890	2,041,803						4,479,643	03/17/2014
4147	CF	RAVENNA	OH		05/19/2014	5.200	1,047,162						3,804,172	03/13/2014
4150		FAYETTEVILLE	NC		04/04/2014	4.500	153,558						8,313,800	03/03/2014
4151		LITTLETON	CO		03/28/2014	4.720	1,023,824						2,603,911	03/10/2014
4152		DENVER	CO		03/28/2014	4.720	684,810						1,530,214	03/10/2014
4153		COLORADO SPRINGS	CO		03/28/2014	4.720	698,370						1,870,136	03/10/2014
4154		ARVADA	CO		06/02/2014	4.930	905,999						2,232,654	03/10/2014
4155		CENTENNIAL	CO		06/02/2014	4.930	844,226						2,011,952	03/10/2014
4156		THORNTON	CO		06/02/2014	4.930	844,226						2,127,474	03/10/2014
4157		KETCHIKAN	AK		06/02/2014	4.930	631,454						1,667,083	03/12/2014
4159	CF	GILROY	CA		05/13/2014	4.800	2,988,498						9,441,226	03/28/2014
4162		SACRAMENTO	CA		03/31/2014	5.050	1,460,129						7,003,584	02/28/2014
4163		LAKE FOREST	CA		07/31/2014	5.120	6,930,181						13,347,409	03/11/2014
4168		POOLER	GA		07/22/2014	5.000	1,315,104						2,961,624	03/11/2014
4170		SAN DIEGO	CA		02/28/2014	5.100	3,247,173						17,341,898	02/20/2014
4174	CF	TORRANCE	CA		04/16/2014	4.920	2,510,896						4,838,499	02/18/2014
4176		KERRVILLE	TX		04/28/2014	4.750	1,231,746						4,243,343	03/31/2014
4177		PFLUGERVILLE	TX		04/28/2014	4.750	554,632						2,070,343	03/28/2014
4179		WOOSTER	OH		06/10/2014	5.150	3,709,004						7,006,002	03/20/2014
4180		MOUNTAIN VIEW	CA		05/19/2014	4.700	6,474,839						16,338,235	02/27/2014
4182		PROVO	UT		05/01/2014	4.710	1,033,762						1,417,101	03/20/2014
4183	CF	PONTIAC	MI		05/09/2014	4.820	2,662,923						11,294,118	04/23/2014
4185		GLENDALE	AZ		05/01/2014	4.750	2,135,460						4,366,918	03/24/2014
4189		BEREA	OH		04/28/2014	5.100	438,443						1,021,342	03/14/2014
4192		GREENWOOD VILLAGE	CO		06/13/2014	4.880	893,603						2,361,851	04/16/2014
4199	CF	PORTLAND	OR		05/29/2014	4.400	585,101						6,363,750	04/10/2014
4200		CHANDLER	AZ		03/31/2014	4.850	698,771						4,432,091	03/21/2014
4201		AKRON	OH		05/08/2014	4.980	4,388,646						4,958,254	03/25/2014
4202	CF	MAYFIELD VILLAGE	OH		05/02/2014	4.400	2,312,728						4,828,994	03/31/2014
4203	CF	COPLEY	OH		06/11/2014	4.600	899,059						4,640,120	04/24/2014
4204		NILES	IL		05/14/2014	5.090	2,173,587						4,746,380	03/31/2014
4210		ARVADA	CO		06/13/2014	4.600	1,036,298						2,347,116	03/31/2014
4211	CF	MARTINEZ	CA		04/29/2014	4.740	2,911,648						9,491,560	03/19/2014
4213	CF	WESTBURY	NY		06/30/2014	4.530	4,556,257						8,322,733	05/08/2014
4216		TEMPE	AZ		07/17/2014	5.020	2,483,405						5,128,335	04/03/2014
4218		PALM DESERT	CA		05/30/2014	4.700	9,234,241						22,628,859	04/28/2014
4221	CF	SACRAMENTO	CA		04/30/2014	4.770	932,598						2,981,306	03/26/2014
4222	CF	SAN FRANCISCO	CA		06/04/2014	4.700	1,789,636						6,053,448	05/06/2014
4224		BROOKLYN	NY		08/22/2014	4.530	2,100,818						4,150,801	07/18/2014
4226	CF	QUEEN CREEK	AZ		04/15/2014	4.700	1,711,751						4,262,753	04/01/2014
4227		CLEVELAND	OH		06/06/2014	5.030	1,458,278						2,762,722	05/06/2014
4229	CF	SAN MARCOS	TX		06/20/2014	4.550	810,399						1,921,736	05/07/2014
4233		PHOENIX	AZ		05/12/2014	4.700	1,089,830						2,281,793	04/08/2014
4234		ENGLEWOOD	CO		05/06/2014	4.650	3,673,896						6,860,383	04/10/2014
4237	CF	SAN FRANCISCO	CA		05/15/2014	4.780	2,519,137						6,081,371	04/23/2014
4238	CF	DEER PARK	TX		09/02/2014	4.750	2,949,219						5,558,414	04/25/2014
4245	CF	COLORADO SPRINGS	CO		10/31/2014	4.700	856,253						2,005,135	05/08/2014
4246	CF	RAEFORD	NC		06/11/2014	4.680	2,017,501						5,474,861	04/17/2014
4247		TUCSON	AZ		05/08/2014	4.770	964,343						2,724,790	04/17/2014
4252	CF	CHILLICOTHE	OH		06/19/2014	4.870	1,964,125						4,089,838	04/28/2014
4254	CF	MESA	AZ		06/17/2014	4.720	1,521,952						2,780,219	04/24/2014
4257		VILLE PLATTE	LA		06/02/2014	4.950	473,103						786,106	04/24/2014

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4265		PORT ARTHUR	TX		05/30/2014	4.580	610,190						1,901,133	04/22/2014
4269		COMMERCE CITY	CO		10/20/2014	4.970	1,296,916						2,731,881	05/20/2014
4270		COLORADO SPRINGS	CO		06/27/2014	4.910	920,886						2,674,652	05/21/2014
4271		MANSURA	LA		09/02/2014	5.150	860,742						2,840,437	05/22/2014
4272		SCOTTSDALE	AZ		06/05/2014	4.400	2,067,530						3,670,794	04/29/2014
4273		TEMPLE TERRACE	FL		05/29/2014	5.050	487,972						1,453,423	04/25/2014
4278	CF	DRAPER	UT		07/03/2014	4.730	1,383,939						3,692,435	05/19/2014
4279		SILVERDALE	WA		07/01/2014	4.750	977,385						4,297,852	04/29/2014
4280		LOS ANGELES	CA		07/18/2014	4.700	1,346,313						3,398,629	05/27/2014
4281		RENO	NV		07/03/2014	4.900	4,739,511						11,361,199	01/31/2014
4282		RENO	NV		07/03/2014	4.900	4,288,129						11,511,698	01/31/2014
4284	CF	RENO	NV		07/11/2014	4.900	5,642,275						15,301,607	01/13/2014
4285		SACRAMENTO	CA		05/27/2014	4.780	2,702,966						5,693,912	01/31/2014
4288	CF	WILLIAMSVILLE	NY		07/21/2014	4.700	5,099,672						8,236,480	05/12/2014
4291		SIOUX FALLS	SD		06/06/2014	4.700	1,757,097						4,828,841	05/12/2014
4297		LAS VEGAS	NV		08/08/2014	4.600	2,138,896						3,669,100	07/10/2014
4299	CF	CORAL GABLES	FL		06/12/2014	4.950	1,145,928						2,642,737	05/08/2014
4300		STONE MOUNTAIN	GA		06/23/2014	4.860	694,206						1,610,210	05/27/2014
4303		ANTIOCH	CA		07/25/2014	4.750	464,325						1,788,288	05/31/2014
4309	CF	WATSONVILLE	CA		07/14/2014	4.660	1,666,130						6,152,250	05/29/2014
4315		DENVER	CO		08/01/2014	4.850	2,047,400						8,128,342	06/27/2014
4318		CANASTOTA	NY		09/11/2014	4.800	2,869,092						8,549,378	08/04/2014
4319		FREDONIA	NY		09/11/2014	4.800	2,991,181						8,373,717	08/05/2014
4323		ROUND ROCK	TX		07/10/2014	4.760	715,012						2,007,248	06/10/2014
4329	CF	BURLINGAME	CA		09/12/2014	4.450	4,761,262						12,011,343	07/31/2014
4330		SOUTH JORDAN	UT		08/28/2014	4.810	1,483,501						3,413,420	07/18/2014
4331	CF	JACKSONVILLE	FL		07/09/2014	4.650	1,552,197						5,433,038	06/03/2014
4337		JACKSON	TN		07/23/2014	4.610	3,662,586						5,961,103	06/10/2014
4340	CF	SARATOGA	CA		07/02/2014	4.600	3,505,362						5,624,176	06/10/2014
4345		ALLEN	TX		07/01/2014	4.950	1,411,947						2,751,451	06/17/2014
4349		VANCOUVER	WA		07/15/2014	4.640	554,547						1,299,293	06/16/2014
4355	CF	FORT WAYNE	IN		08/29/2014	4.860	2,121,551						5,635,568	07/28/2014
4359	CF	BRONX	NY		10/16/2014	4.510	3,688,044						11,832,444	08/07/2014
4360		MIAMI	FL		08/13/2014	4.570	901,431						1,520,529	06/26/2014
4362		EL PASO	TX		08/19/2014	4.580	1,593,003						4,173,455	07/15/2014
4368	CF	WAXHAW	NC		11/19/2014	4.500	1,827,482						4,361,015	08/05/2014
4369		PFLUGERVILLE	TX		09/12/2014	4.630	580,071						1,499,261	07/07/2014
4370		SHAKER HEIGHTS	OH		08/29/2014	4.950	1,244,582						1,641,212	07/11/2014
4371		NORTH CANTON	OH		08/20/2014	5.120	1,169,284						1,361,916	07/18/2014
4375	CF	MERCER ISLAND	WA		08/13/2014	4.670	1,308,502						2,591,085	06/30/2014
4378		PENSACOLA	FL		09/11/2014	5.940	3,053,931						10,244,099	07/08/2014
4380		RENTON	WA		10/30/2014	4.700	895,909						2,944,439	08/27/2014
4389		MAYWOOD	IL		10/31/2014	5.050	593,523						1,134,640	08/05/2014
4390		BOTHELL	WA		08/28/2014	4.480	1,636,634						4,930,072	07/15/2014
4392		VERO BEACH	FL		08/07/2014	4.540	1,364,695						4,125,425	07/11/2014
4397	CF	WHITESTONE	NY		10/23/2014	4.750	4,121,496						11,478,554	08/27/2014
4399	CF	VAN NUYS	CA		08/29/2014	4.600	1,804,260						5,523,487	07/24/2014
4403		BRIDGETON	MO		09/08/2014	4.800	1,456,379						4,603,464	07/24/2014
4404	CF	PHOENIX	AZ		12/22/2014	4.450	740,456						4,006,298	11/10/2014
4407		SHERWOOD	OR		08/19/2014	4.810	2,806,474						4,809,614	07/21/2014
4408		LAS VEGAS	NV		10/14/2014	4.680	1,492,392						4,434,075	08/19/2014
4411	CF	THOUSAND OAKS	CA		09/11/2014	5.900	2,699,581						8,419,616	06/25/2014
4412		RAYTOWN	MO		09/22/2014	4.950	550,696						1,142,167	08/15/2014
4413		PICKERINGTON	OH		09/24/2014	4.500	2,103,138						6,149,694	08/11/2014
4416	CF	PICO RIVERA	CA		12/12/2014	4.590	1,734,729						10,159,993	10/14/2014
4417	CF	PALM HARBOR	FL		09/15/2014	4.470	1,265,230						2,372,400	07/24/2014
4420		COVINGTON	LA		10/30/2014	4.190	2,762,816						4,760,280	08/20/2014
4422		FLOWERTY BRANCH	GA		09/12/2014	5.180	519,802						1,174,923	08/05/2014
4424		LOS ANGELES	CA		10/31/2014	4.690	2,005,704						5,210,748	08/13/2014
4427	CF	DALLAS	TX		10/06/2014	4.460	2,080,295						3,737,186	08/28/2014
4428		CLOVIS	CA		10/16/2014	4.650	529,379						1,492,800	08/18/2014

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4429		CLOVIS	CA		10/16/2014	4.650	529,379						1,436,177	08/18/2014
4436		AUSTIN	TX		11/17/2014	4.450	1,440,601						1,956,528	10/09/2014
4437		CHICAGO	IL		10/22/2014	4.700	1,317,312						2,383,385	08/27/2014
4438		MORTON GROVE	IL		10/22/2014	4.700	740,987						1,340,758	08/25/2014
4440		TUCSON	AZ		08/28/2014	4.430	837,998						1,816,160	08/05/2014
4443		TACOMA	WA		08/28/2014	4.450	1,708,076						2,785,293	08/12/2014
4455		SAN FRANCISCO	CA		11/12/2014	4.410	7,460,666						19,116,512	09/09/2014
4456		REDDING	CA		10/21/2014	4.350	3,868,332						9,904,963	09/03/2014
4457	CF	AUBURNDALE	FL		11/14/2014	4.400	2,122,884						6,059,325	09/29/2014
4459	CF	ALBUQUERQUE	NM		10/06/2014	4.500	1,474,860						3,018,002	08/28/2014
4462		CARSON CITY	NV		12/11/2014	4.720	5,940,072						14,310,893	09/04/2014
4466	CF	CHARLOTTE	NC		10/01/2014	4.250	2,092,075						4,239,566	08/22/2014
4467	CF	SAN ANTONIO	TX		10/30/2014	4.400	3,658,080						11,468,281	09/23/2014
4468	CF	BATON ROUGE	LA		10/02/2014	4.450	2,325,241						4,507,500	09/03/2014
4469	CF	GILBERT	AZ		09/26/2014	4.630	2,294,548						4,699,212	09/03/2014
4475	CF	JACKSONVILLE	FL		09/30/2014	4.500	1,113,408						2,540,375	08/29/2014
4476	CF	LAS VEGAS	NV		09/29/2014	4.360	5,209,701						13,613,772	08/18/2014
4477		GREENSBORO	NC		09/22/2014	4.880	746,639						901,857	08/26/2014
4479	CF	RICHMOND	VA		09/18/2014	4.480	1,735,017						3,269,230	08/27/2014
4482	CF	BALTIMORE	MD		11/26/2014	4.500	1,801,146						6,310,492	10/17/2014
4484	CF	MURRIETA	CA		10/01/2014	4.550	1,110,139						2,495,546	09/01/2014
4485		LOMBARD	IL		01/05/2015	4.430	1,931,463						5,565,988	09/12/2014
4486		NAPERVILLE	IL		01/05/2015	4.430	1,782,889						6,255,781	09/12/2014
4490		LOS ANGELES	CA		12/04/2014	4.400	1,500,000						11,859,758	09/09/2014
4492	CF	COLORADO SPRINGS	CO		10/14/2014	4.650	1,644,674						4,612,059	09/16/2014
4495	CF	LAS VEGAS	NV		11/25/2014	4.450	1,559,625						5,147,164	09/19/2014
4497	CF	DEER PARK	TX		12/11/2014	4.320	1,621,026						3,274,159	11/19/2014
4498	CF	HOUSTON	TX		12/11/2014	4.350	1,807,004						3,438,618	11/19/2014
4500	CF	RICHMOND	VA		12/19/2014	4.650	1,149,974						2,489,638	11/17/2014
4501	CF	ORLANDO	FL		11/10/2014	4.360	1,397,581						3,372,790	09/19/2014
4502	CF	DINUBA	CA		09/29/2014	4.360	903,839						4,251,200	09/17/2014
4503	CF	PORTLAND	OR		09/30/2014	4.500	1,552,073						4,266,357	08/22/2014
4507		HAVERHILL	MA		10/09/2014	4.750	2,085,472						3,308,930	09/09/2014
4516	CF	SANTA ANA	CA		10/30/2014	4.420	756,436						4,944,761	09/16/2014
4517	CF	EUGENE	OR		11/07/2014	4.680	1,659,889						4,424,657	09/11/2014
4520		MONROVIA	CA		12/22/2014	5.990	1,405,518						2,917,982	09/17/2014
4522		FARMERS BRANCH	TX		12/31/2014	4.090	7,188,924						26,861,744	11/06/2014
4523		SPRING	TX		11/25/2014	4.460	862,105						2,834,903	10/08/2014
4524		LYNNWOOD	WA		10/31/2014	5.000	2,457,689						4,649,887	09/18/2014
4526		GOODYEAR	AZ		10/08/2014	4.530	2,125,025						8,132,500	09/12/2014
4527		SAN JOSE	CA		10/29/2014	4.700	3,869,602						8,123,227	09/23/2014
4528	CF	NASVILLE	TN		11/05/2014	4.510	1,191,958						2,324,135	10/02/2014
4531		NORTHRIDGE	CA		12/11/2014	4.880	1,330,604						2,286,207	10/22/2014
4532	CF	GRETNA	LA		12/01/2014	4.500	2,743,149						4,984,642	10/07/2014
4533		COVINA	CA		12/08/2014	4.400	1,233,525						3,951,040	11/19/2014
4534		SAN LUIS OBISPO	CA		01/13/2015	5.040	1,506,603						3,190,353	11/14/2014
4538	CF	HUNTINGTON BEACH	CA		12/17/2014	4.650	4,515,606						10,853,778	10/24/2014
4539	CF	HILLSBORO	OR		11/25/2014	4.550	5,853,980						10,365,228	10/29/2014
4540		LAWRENCEVILLE	GA		12/11/2014	4.450	1,728,998						2,351,082	11/20/2014
4542	CF	ORLANDO	FL		12/23/2014	4.570	6,471,865						17,501,401	11/05/2014
4543		FOLSOM	CA		11/26/2014	4.660	3,952,585						6,821,375	10/21/2014
4544		LAS VEGAS	NV		12/23/2014	4.730	2,450,994						5,987,125	10/15/2014
4547		ROME	GA		10/23/2014	4.660	791,147						2,000,834	10/08/2014
4551		UNION CITY	CA		12/02/2014	4.550	6,012,497						17,685,889	10/20/2014
4554	CF	CLEVELAND	OH		12/31/2014	4.150	1,522,704						3,896,341	10/28/2014
4557		SUNNYVALE	CA		12/04/2014	4.520	3,482,559						12,383,311	10/24/2014
4564		SEATTLE	WA		12/31/2014	4.650	8,681,285						33,099,314	11/10/2014
4567	CF	WEST CHESTER	OH		12/17/2014	3.750	7,614,945						21,257,076	11/11/2014
4568		HOUSTON	TX		11/10/2014	4.750	656,187						3,004,653	10/16/2014
4569		INDIANAPOLIS	IN		11/06/2014	4.710	12,238,521						32,244,902	10/17/2014
4571		DENVER	CO		11/25/2014	4.650	1,273,486						3,192,902	10/21/2014

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4572	CF	SAINT PETERS	MO		12/11/2014	4.350	1,601,663						3,537,763	11/20/2014
4573		UNION	MO		12/11/2014	4.350	1,314,184						2,795,074	11/20/2014
4574		SAINT PETERS	MO		12/11/2014	4.350	1,108,844						2,353,670	11/20/2014
4576		TALLAHASSEE	FL		11/24/2014	4.640	1,198,262						1,892,477	11/04/2014
4578		CANOGA PARK	CA		12/01/2014	4.340	1,350,806						3,076,148	11/10/2014
4579		HERKIMER	NY		03/24/2015	4.800	2,921,890						7,718,124	02/13/2015
4584		DEER PARK	TX		12/30/2014	4.600	1,014,699						2,641,359	11/12/2014
4586	CF	NOVI	MI		12/30/2014	4.500	3,298,581						7,874,200	11/05/2014
4588	CF	SEATTLE	WA		12/18/2014	4.350	4,290,586						9,277,970	11/04/2014
4590	CF	NEWPORT BEACH	CA		12/01/2014	4.520	1,027,796						5,441,763	10/24/2014
4592		EUGENE	OR		12/18/2014	4.350	800,831						1,704,061	11/13/2014
4593	CF	VENICE	FL		01/30/2015	4.250	2,559,803						7,604,743	11/13/2014
4596		ROCKINGHAM	NC		01/09/2015	4.200	599,020						2,724,886	11/10/2014
4597		HOUSTON	TX		12/22/2014	4.500	2,959,305						4,428,335	11/26/2014
4598	CF	OGDEN	UT		12/12/2014	4.350	2,874,779						6,381,861	11/03/2014
4599		EDINBURG	TX		01/12/2015	4.250	705,910						2,191,035	11/18/2014
4600		HOUSTON	TX		01/30/2015	5.500	704,916						1,692,472	12/03/2014
4601		SANTA CLARITA	CA		12/17/2014	4.650	2,292,070						5,497,241	11/18/2014
4602	CF	ALHAMBRA	CA		04/01/2015	4.350	2,624,046						4,256,496	12/29/2014
4605	CF	SYLMAR	CA		12/31/2014	4.350	1,642,731						5,001,152	11/24/2014
4609		TRACY	CA		01/26/2015	4.250	4,078,263						6,345,152	11/24/2014
4610	CF	RIVERSIDE	CA		02/13/2015	4.790	1,690,792						4,852,514	11/21/2014
4611		ALBERTVILLE	AL		12/29/2014	4.100	898,028						1,873,441	11/06/2014
4612		FARMINGTON	UT		12/30/2014	4.350	970,755						2,940,891	11/10/2014
4615	CF	SHAWNEE	KS		02/11/2015	4.660	1,253,561						2,322,614	12/18/2014
4616		LAS VEGAS	NV		01/21/2015	4.410	2,235,811						7,168,345	12/15/2014
4618	CF	FAIRLAWN	OH		01/28/2015	4.550	756,296						1,561,575	12/17/2014
4620		CHICAGO	IL		02/10/2015	4.490	436,542						838,388	12/10/2014
4621	CF	HOUSTON	TX		02/18/2015	4.250	4,511,008						13,578,341	12/04/2014
4622		DALLAS	TX		03/11/2015	4.640	1,251,441						3,070,324	12/09/2014
4623		STAFFORD	TX		01/08/2015	4.540	1,237,635						3,206,729	12/08/2014
4624	CF	POOLER	GA		05/01/2015	4.660	1,168,661						2,148,813	12/15/2014
4629		CANTON	OH		02/23/2015	4.340	4,092,070						5,960,120	12/17/2014
4635	CF	HEBRON	KY		02/27/2015	4.320	979,151						2,614,864	01/12/2015
4636	CF	COLUMBIA	TN		03/17/2015	4.600	990,661						2,517,152	02/12/2015
4649	CF	COSTA MESA	CA		01/20/2015	4.730	1,911,706						3,584,657	12/18/2014
4650	CF	SPRING	TX		02/04/2015	4.410	1,799,788						4,007,273	12/08/2014
4653	CF	WESLEY CHAPEL	FL		02/27/2015	4.660	1,595,441						3,384,016	12/23/2014
4660	CF	DEER PARK	TX		03/03/2015	4.440	1,242,099						2,620,549	12/30/2014
4662		TEMPE	AZ		01/23/2015	4.670	630,826						1,111,679	12/19/2014
4664		INDIO	CA		01/29/2015	4.610	755,307						3,249,950	01/02/2015
4665		FLUSHING	NY		02/17/2015	4.650	3,661,113						7,111,000	01/12/2015
4667	CF	SAN DIEGO	CA		02/13/2015	4.250	1,353,303						3,505,583	01/07/2015
4668	CF	PHOENIX	AZ		02/03/2015	4.300	3,025,742						6,446,030	12/18/2014
4669	CF	SEATTLE	WA		05/07/2015	4.300	6,964,950						12,220,388	04/06/2015
4671	CF	ROCKWALL	TX		04/23/2015	4.250	2,879,060						10,949,292	02/28/2015
4672		DOWNEY	CA		03/19/2015	4.600	1,405,976						3,727,511	01/15/2015
4673		GREECE	NY		02/27/2015	4.800	782,875						1,287,097	01/27/2015
4674		FREDONIA	NY		02/27/2015	4.800	659,466						1,687,500	01/27/2015
4678		ORMOND BEACH	FL		01/28/2015	4.600	862,885						3,506,165	01/07/2015
4680		ANN ARBOR	MI		03/26/2015	4.150	1,450,835						3,513,064	02/22/2015
4683		CHARLOTTESVILLE	VA		02/13/2015	4.350	817,750						6,119,684	01/12/2015
4687		BROOKFIELD	WI		03/31/2015	5.500	286,158						599,256	02/02/2015
4688	CF	NORTH LAS VEGAS	NV		03/16/2015	4.250	1,472,936						5,788,408	01/19/2015
4690		MURRIETA	CA		03/03/2015	4.550	860,039						2,161,273	01/23/2015
4692		COLUMBUS	OH		03/20/2015	4.700	1,168,828						4,668,160	02/18/2015
4693		PHOENIX	AZ		03/31/2015	4.650	5,591,025						9,475,971	03/03/2015
4694		LOS ANGELES	CA		02/18/2015	4.650	1,248,107						2,285,432	01/16/2015
4696		BISHOP	CA		02/27/2015	4.750	5,003,741						19,557,149	01/16/2015
4697	CF	GERMANTOWN	TN		02/13/2015	4.460	1,460,016						3,146,489	01/20/2015
4698	CF	ALBANY	GA		02/27/2015	4.150	1,026,618						3,011,111	02/12/2015

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4700		PFLUGERVILLE	TX		04/22/2015	4.750	759,292						1,766,493	01/28/2015
4701	CF	LAS VEGAS	NV		05/22/2015	4.120	5,453,061						13,263,141	03/24/2015
4702		FLORENCE	KY		03/30/2015	4.250	1,132,410						2,389,991	02/18/2015
4707		RIVERDALE	UT		04/13/2015	4.400	1,675,770						5,798,546	01/22/2015
4709		LOS ANGELES	CA		03/23/2015	4.200	1,137,864						3,462,857	02/11/2015
4712		CHICAGO	IL		04/13/2015	4.200	1,076,923						2,295,140	03/03/2015
4713		PACIFICA	CA		03/20/2015	4.400	1,244,633						8,945,476	02/06/2015
4714		KIRKLAND	WA		04/22/2015	4.350	3,043,053						8,200,282	02/09/2015
4716		LONG BEACH	CA		05/19/2015	4.150	1,391,835						2,132,474	03/31/2015
4718		BOULDER	CO		04/14/2015	4.200	1,130,385						2,443,566	04/07/2015
4719	CF	OREM	UT		04/01/2015	4.150	2,392,335						7,281,331	02/10/2015
4721	CF	LEWISVILLE	TX		03/17/2015	4.150	3,746,431						6,080,534	02/03/2015
4722	CF	SPOKANE	WA		04/07/2015	4.200	2,652,650						7,931,621	02/19/2015
4723	CF	HOUSTON	TX		05/22/2015	4.350	3,162,857						6,907,182	03/16/2015
4726	CF	GLENDALE HEIGHTS	IL		06/05/2015	4.260	5,166,295						11,603,931	03/30/2015
4730		REDMOND	WA		04/22/2015	4.350	874,878						2,402,717	02/18/2015
4734		SCHERTZ	TX		06/23/2015	4.750	617,654						1,434,179	03/06/2015
4735		MESA	AZ		03/18/2015	4.250	632,557						1,115,996	02/19/2015
4736	CF	CLIFTON PARK	NY		05/07/2015	4.150	1,402,376						2,243,690	03/12/2015
4739	CF	BALTIMORE	MD		05/19/2015	4.050	9,676,068						41,434,129	03/25/2015
4741		CLEVELAND	OH		03/20/2015	4.500	532,260						669,685	03/06/2015
4744		LOS ANGELES	CA		04/02/2015	4.500	1,350,240						5,636,563	03/16/2015
4747	CF	JACKSONVILLE	FL		03/31/2015	4.300	1,396,724						4,695,063	02/25/2015
4750		INDIANAPOLIS	IN		08/28/2015	4.200	2,789,816						6,874,930	03/18/2015
4753		OCEANSIDE	CA		06/02/2015	4.530	711,503						2,704,418	03/16/2015
4754	CF	SAN FRANCISCO	CA		06/30/2015	4.050	2,740,510						9,835,511	03/31/2015
4755	CF	AUSTIN	TX		04/30/2015	4.190	4,400,037						7,434,370	03/13/2015
4760		TRACY	CA		05/15/2015	4.110	1,829,093						2,915,710	04/10/2015
4762		SUN VALLEY	CA		04/15/2015	4.740	1,361,530						2,918,541	03/06/2015
4763		WOODLAND HILLS	CA		06/01/2015	4.290	1,657,686						3,795,536	03/13/2015
4764		BUCKEYE	AZ		04/15/2015	4.270	6,057,100						14,075,147	03/10/2015
4766	CF	CATHEDRAL CITY	CA		04/09/2015	4.160	1,472,370						2,622,081	03/16/2015
4767		MILL CREEK	WA		05/28/2015	4.370	3,249,617						10,426,000	03/17/2015
4768		MOUNT VERNON	OH		05/12/2015	4.370	854,421						1,931,633	03/30/2015
4769		FORT PIERCE	FL		06/22/2015	4.150	3,359,810						10,046,284	06/03/2015
4770		TUKWILA	WA		05/21/2015	5.250	1,070,817						3,204,284	05/14/2015
4771		ATASCADERO	CA		05/14/2015	4.250	4,070,238						8,255,556	04/10/2015
4774		HOUSTON	TX		07/09/2015	4.400	3,860,382						19,093,675	06/25/2015
4776	CF	DEPEW	NY		12/14/2015	4.300	1,732,121						4,477,761	10/13/2015
4777		HOUSTON	TX		05/06/2015	4.780	692,853						1,424,876	03/18/2015
4784		ATLANTA	GA		05/19/2015	3.800	401,512						7,012,959	04/23/2015
4788	CF	CHICAGO	IL		05/28/2015	4.400	2,483,075						5,508,280	04/03/2015
4789		BAKERSFIELD	CA		05/20/2015	4.520	3,839,915						13,015,469	04/08/2015
4791		PASSAIC	NJ		04/30/2015	4.350	3,325,040						5,355,809	03/25/2015
4795		AUSTIN	TX		05/22/2015	4.750	740,504						1,887,888	04/27/2015
4796		VANCOUVER	WA		06/09/2015	4.260	2,336,541						5,026,644	03/30/2015
4797		SAN DIEGO	CA		06/23/2015	4.300	6,517,515						12,660,867	04/24/2015
4798	CF	PERRYSBURG	OH		05/21/2015	4.530	813,676						1,592,669	04/17/2015
4799	CF	SACRAMENTO	CA		06/11/2015	4.320	2,839,852						5,196,987	04/20/2015
4801		ALBERTVILLE	AL		09/04/2015	4.720	2,390,633						12,377,699	07/15/2015
4803	CF	HOUSTON	TX		05/22/2015	4.450	2,183,442						5,710,064	05/15/2015
4809	CF	ORANGE	CA		05/22/2015	4.550	2,512,301						9,472,831	04/02/2015
4813		SAN MATEO	CA		09/28/2015	4.400	2,955,133						9,496,501	07/31/2015
4814		SAN MATEO	CA		09/28/2015	4.400	1,266,485						3,994,203	07/31/2015
4825	CF	HOUSTON	TX		05/19/2015	4.190	2,990,498						6,431,407	04/07/2015
4826	CF	SALT LAKE CITY	UT		05/28/2015	4.350	1,757,749						4,562,017	04/16/2015
4831		VERNON HILLS	IL		06/24/2015	4.500	2,564,268						2,658,352	04/15/2015
4832	CF	PARAMUS	NJ		06/25/2015	4.050	5,668,713						16,243,099	04/14/2015
4833	CF	STOCKTON	CA		09/21/2015	4.320	1,053,613						4,010,513	07/29/2015
4834	CF	PORT ST LUCIE	FL		05/20/2015	4.100	1,782,310						3,313,714	04/23/2015
4837	CF	APPLE VALLEY	CA		06/03/2015	4.250	3,170,310						7,669,079	04/29/2015

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4839		CLEVELAND	OH		06/15/2015	4.500	1,220,537						951,583	04/22/2015
4840	CF	HOUSTON	TX		05/21/2015	4.250	2,134,577						4,157,215	04/20/2015
4841	CF	VENICE	CA		06/05/2015	4.030	4,722,323						10,058,967	04/22/2015
4842	CF	SANTA MONICA	CA		06/05/2015	4.030	3,443,360						7,380,128	04/22/2015
4843	CF	VENICE	CA		06/05/2015	4.050	2,361,248						6,799,435	04/22/2015
4844	CF	VENICE	CA		06/05/2015	4.030	1,831,824						10,538,376	04/22/2015
4845	CF	CAROL STREAM	IL		08/03/2015	4.140	879,031						2,965,406	05/16/2015
4846	CF	SAN DIMAS	CA		05/29/2015	4.100	1,823,759						3,763,098	04/13/2015
4847	CF	VAN NUYS	CA		05/29/2015	4.100	1,823,759						4,638,098	04/14/2015
4850	CF	LOMBARD	IL		06/18/2015	4.050	2,682,424						7,388,453	05/07/2015
4851		NORTH HOLLYWOOD	CA		06/25/2015	4.000	1,381,248						6,776,762	05/20/2015
4852	CF	MISSOULA	MT		09/30/2015	4.250	13,466,047						30,804,809	05/21/2015
4856		TOOELE	UT		06/25/2015	4.000	2,854,163						5,177,074	04/16/2015
4857		SEATTLE	WA		08/19/2015	4.310	8,217,524						13,963,532	06/12/2015
4864	CF	GILBERT	AZ		07/15/2015	4.300	4,355,877						8,030,414	06/01/2015
4867	CF	COLUMBUS	OH		07/14/2015	4.250	1,692,453						6,312,970	05/29/2015
4869	CF	OREM	UT		06/29/2015	4.000	1,036,973						1,669,490	04/27/2015
4870	CF	SAN DIEGO	CA		03/01/2016	4.150	7,393,921						28,037,627	08/12/2015
4871		SAN DIEGO	CA		06/17/2015	4.300	5,077,505						12,296,036	05/05/2015
4872	CF	BRADENTON	FL		07/16/2015	4.430	1,200,294						2,397,583	06/03/2015
4881		POTEAU	OK		06/30/2015	4.270	6,972,866						16,849,743	05/13/2015
4884		WESTMINSTER	CA		07/31/2015	4.550	3,790,032						9,643,779	04/29/2015
4888	CF	CORONA	CA		05/20/2015	4.150	1,979,261						3,941,375	04/30/2015
4891		HOUSTON	TX		08/14/2015	4.350	944,057						2,372,456	06/20/2015
4893		HOUSTON	TX		05/21/2015	3.900	879,003						4,013,498	05/18/2015
4894	CF	LAS VEGAS	NV		05/21/2015	3.900	1,130,148						5,931,198	05/18/2015
4900	CF	WEST PALM BEACH	FL		06/10/2015	3.990	1,262,451						2,719,092	05/11/2015
4901		CHICAGO	IL		06/10/2015	3.990	1,179,426						2,302,573	05/13/2015
4902		HEBRON	KY		08/28/2015	4.300	2,642,834						5,063,389	07/24/2015
4906	CF	VENICE	CA		07/09/2015	5.450	4,769,908						14,091,035	05/15/2015
4907		VENICE	CA		06/30/2015	4.100	1,933,007						3,444,143	05/22/2015
4908	CF	MARYSVILLE	WA		07/06/2015	4.150	2,045,486						6,595,740	05/22/2015
4909	CF	SALEM	OR		06/09/2015	4.100	3,253,752						7,061,352	05/13/2015
4910	CF	SANDY	UT		07/02/2015	4.250	730,832						1,340,885	05/14/2015
4911	CF	TRACY	CA		07/08/2015	4.150	2,003,739						4,677,333	05/21/2015
4913	CF	SEATTLE	WA		07/09/2015	4.240	2,509,684						4,740,357	06/05/2015
4916	CF	KENT	WA		07/24/2015	4.290	2,093,711						5,090,540	06/17/2015
4921		NORTHRIDGE	CA		08/10/2015	4.650	2,743,096						7,707,208	06/12/2015
4923		HOUSTON	TX		09/22/2015	4.490	3,045,335						3,494,007	06/18/2015
4925	CF	BEAVERTON	OR		07/29/2015	6.125	711,971						4,103,047	05/22/2015
4926	CF	WORTHINGTON	OH		10/01/2015	4.350	2,641,623						5,802,392	08/31/2015
4927		WAYNE	NJ		08/03/2015	4.570	3,872,141						10,627,603	06/02/2015
4928		VALENCIA	CA		07/30/2015	4.250	662,089						2,846,666	06/11/2015
4932	CF	GEORGETOWN	TX		08/12/2015	4.120	1,081,307						7,543,367	06/22/2015
4934	CF	ELMHURST	IL		02/02/2016	4.560	2,619,636						4,480,714	08/24/2015
4936		FORSYTH	GA		07/22/2015	4.420	1,544,892						2,978,632	06/10/2015
4938		SAN DIEGO	CA		07/15/2015	4.600	1,601,948						2,952,203	06/15/2015
4939	CF	NAMPA	ID		06/29/2015	4.200	2,875,079						4,398,075	05/21/2015
4940	CF	SAN ANTONIO	TX		06/29/2015	4.200	2,312,564						4,192,551	06/09/2015
4943	CF	THOUSAND OAKS	CA		12/02/2015	4.150	1,863,697						4,638,919	09/22/2015
4946	CF	TRACY	CA		09/25/2015	4.330	1,854,753						3,774,828	09/09/2015
4949		WHITE LAKE	MI		07/27/2015	4.360	1,122,295						2,395,994	06/10/2015
4950	CF	OAK CREEK	WI		09/11/2015	4.410	2,484,191						3,933,200	07/31/2015
4951		MARIETTA	GA		07/21/2015	4.290	1,925,100						3,455,990	06/03/2015
4965	CF	UNIVERSAL CITY	TX		07/30/2015	4.260	1,891,945						5,254,390	06/10/2015
4969		SAN MATEO	CA		09/21/2015	4.440	1,169,469						3,614,152	08/06/2015
4970		LITTLE ROCK	AR		09/23/2015	4.450	218,265						3,306,622	06/22/2015
4973		TUKWILA	WA		09/28/2015	4.300	1,053,162						3,427,140	06/18/2015
4974		WATERFORD	MI		07/27/2015	4.360	520,653						1,155,423	05/26/2015
4975		SAN FRANCISCO	CA		09/21/2015	4.440	1,559,292						3,747,251	08/06/2015
4976		LUFKIN	TX		10/19/2015	4.310	5,139,084						16,762,724	06/19/2015

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4977		CYPRESS	TX		07/20/2015	4.470	2,811,551						5,016,855	06/24/2015
4978	CF	AUBURN	WA		06/19/2015	4.380	3,363,287						9,233,283	06/09/2015
4979	CF	HUTTO	TX		07/01/2015	4.230	918,544						1,729,248	05/29/2015
4987		RAYMORE	MO		10/01/2015	4.390	1,469,039						2,053,549	07/09/2015
4988	CF	DOWNEY	CA		06/30/2015	4.290	4,008,185						9,993,904	06/09/2015
4992	CF	MILWAUKEE	WI		07/22/2015	4.500	4,376,497						11,489,153	07/02/2015
4995		CANOGA PARK	CA		10/01/2015	4.170	581,050						1,586,484	07/16/2015
4998	CF	WILLOUGHBY	OH		08/13/2015	4.600	1,012,891						2,467,406	07/01/2015
4999		HOUMA	LA		08/13/2015	4.410	645,194						1,356,750	07/22/2015
5000		INDEPENDENCE	MO		07/29/2015	4.410	680,961						1,364,301	07/14/2015
5001		BEACH CITY	TX		07/29/2015	4.410	612,268						1,249,984	07/22/2015
5003		BOLINGBROOK	IL		08/28/2015	4.510	1,399,522						1,865,099	08/06/2015
5004		BEND	OR		07/31/2015	4.150	363,053						2,904,654	06/30/2015
5005		CEDAR PARK	TX		08/26/2015	4.530	834,027						1,990,440	07/16/2015
5007	CF	RIALTO	CA		08/26/2015	4.350	3,364,049						7,343,538	07/07/2015
5009	CF	PORTLAND	OR		08/26/2015	4.360	1,433,331						3,665,839	07/20/2015
5010	CF	STAFFORD	TX		12/01/2015	4.250	2,993,044						5,751,514	11/12/2015
5014		MOBILE	AL		10/08/2015	4.340	546,874						1,267,808	08/17/2015
5022		TRACY	CA		10/02/2015	4.520	390,872						4,468,505	07/30/2015
5024	CF	BECKLEY	WV		12/08/2015	4.050	5,534,115						12,557,112	10/05/2015
5027		ATLANTA	GA		09/17/2015	4.680	2,100,684						3,573,864	08/24/2015
5028		ANN ARBOR	MI		10/13/2015	4.480	3,526,912						7,266,418	08/03/2015
5029	CF	CINCINNATI	OH		08/14/2015	4.460	2,040,059						3,522,645	07/21/2015
5030		GLEN HEAD	NY		08/06/2015	4.670	1,563,326						3,916,916	07/17/2015
5031		CLAREMONT	CA		09/22/2015	4.780	832,887						1,427,939	07/17/2015
5032		CHINO	CA		10/05/2015	4.500	954,540						2,146,759	07/27/2015
5034	CF	PENNSAUKEN	NJ		08/27/2015	4.320	851,443						1,363,580	07/21/2015
5036	CF	ALHAMBRA	CA		12/01/2015	4.300	2,294,962						6,440,047	08/06/2015
5037		JACKSONVILLE BEACH	FL		09/18/2015	4.440	621,102						1,061,456	08/13/2015
5038		TALLAHASSEE	FL		09/15/2015	4.680	1,254,336						2,396,613	07/02/2015
5041	CF	KIRKLAND	WA		09/16/2015	4.540	2,232,196						6,118,381	07/30/2015
5045		FEDERAL WAY	WA		09/10/2015	4.510	1,249,455						5,437,564	07/21/2015
5046	CF	LAS VEGAS	NV		09/03/2015	4.330	1,359,397						5,113,885	07/26/2015
5049		COSTA MESA	CA		10/23/2015	4.430	1,737,958						5,094,171	09/10/2015
5050	CF	SAN DIEGO	CA		10/23/2015	4.230	1,872,300						6,482,543	09/15/2015
5051		SAN DIEGO	CA		10/23/2015	4.230	849,221						2,646,234	09/15/2015
5052	CF	SAN DIEGO	CA		10/23/2015	4.430	1,765,750						5,292,693	09/15/2015
5054		CLINTON	CT		10/13/2015	4.660	3,645,312						6,151,909	08/19/2015
5055		OAK LAWN	IL		09/14/2015	4.730	1,373,669						2,289,815	08/11/2015
5056		REDMOND	WA		10/20/2015	4.480	1,058,073						3,675,795	09/11/2015
5057		ROSEVILLE	MI		09/11/2015	4.750	1,920,013						2,713,082	07/30/2015
5059	CF	PORTLAND	OR		09/28/2015	4.450	753,996						2,602,460	08/07/2015
5060		PASADENA	CA		10/14/2015	4.470	3,257,936						4,894,143	08/03/2015
5062	CF	ALBUQUERQUE	NM		12/31/2015	4.200	1,985,480						2,239,592	11/09/2015
5063		COLORADO SPRINGS	CO		09/23/2015	4.320	750,530						1,610,412	09/02/2015
5064		RANCHO CORDOVA	CA		09/14/2015	3.900	2,301,031						5,954,352	07/30/2015
5065		FUQUAY VARINA	NC		08/21/2015	4.470	1,185,644						2,926,561	07/14/2015
5067		MARION	IA		09/28/2015	4.500	1,444,349						2,742,866	08/11/2015
5071		SYRACUSE	NY		10/15/2015	4.770	3,009,661						6,561,473	08/13/2015
5072		BAKERSFIELD	CA		11/20/2015	4.500	2,679,405						6,817,049	09/28/2015
5073		GEORGETOWN	TX		09/08/2015	4.690	2,195,588						5,542,709	08/12/2015
5074		FULLERTON	CA		11/06/2015	4.460	1,244,594						3,618,113	08/21/2015
5075		LEXINGTON	KY		10/15/2015	4.480	2,821,529						5,429,555	09/11/2015
5079		PASADENA	CA		10/02/2015	4.500	2,587,580						23,561,643	08/24/2015
5084		VENTURA	CA		09/29/2015	4.080	1,132,023						1,992,842	09/02/2015
5085		RESEDA	CA		09/29/2015	4.080	396,581						897,154	06/08/2015
5086	CF	SOUTHLAKE	TX		09/30/2015	4.380	2,489,699						4,785,762	07/31/2015
5089		CHESAPEAKE	VA		10/09/2015	4.350	1,591,128						1,523,903	10/09/2015
5091		HIGHLANDS RANCH	CO		10/16/2015	4.040	1,008,329						1,861,427	09/03/2015
5092		TUCSON	AZ		09/24/2015	4.560	1,172,714						2,821,338	08/25/2015
5094	CF	WORTHINGTON	OH		12/09/2015	4.550	2,788,524						6,255,071	10/29/2015

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5095	CF	DUBLIN	OH		12/09/2015	4.550	2,640,308						7,122,835	10/28/2015
5097	CF	RIVERSIDE	CA		09/24/2015	4.300	2,696,096						5,942,797	08/21/2015
5098		ROUND LAKE BEACH	IL		10/09/2015	4.650	1,451,272						2,740,245	08/24/2015
5099	CF	CHESAPEAKE	VA		10/20/2015	4.900	1,597,799						3,745,051	08/31/2015
5101	CF	LOS ANGELES	CA		10/14/2015	4.340	2,882,696						6,310,769	08/31/2015
5103	CF	GROVETOWN	GA		05/19/2016	4.260	1,434,813						2,036,778	01/29/2016
5105	CF	CLEARLAKE	CA		10/16/2015	4.280	3,168,505						8,397,390	10/05/2015
5106		SAINT LOUIS	MO		11/20/2015	4.000	1,020,267						3,706,764	09/04/2015
5107		O FALLON	MO		11/20/2015	4.000	1,020,267						3,671,153	09/04/2015
5109	CF	ST PETERSBURG	FL		12/14/2015	4.470	6,303,210						10,800,003	12/04/2015
5114		IRVINE	CA		10/16/2015	4.380	4,144,427						9,813,105	09/02/2015
5116		SULPHUR	LA		11/30/2015	4.040	670,622						1,485,205	09/23/2015
5118	CF	CHULA VISTA	CA		12/09/2015	4.200	4,545,518						13,807,624	11/03/2015
5120		SAN FRANCISCO	CA		10/23/2015	4.290	576,344						4,750,366	08/31/2015
5122		ROSEMONT	IL		10/20/2015	4.220	1,285,966						2,737,693	08/31/2015
5124		MIDVALE	UT		10/27/2015	4.340	676,527						1,283,878	10/09/2015
5125		SALT LAKE CITY	UT		10/28/2015	4.150	1,692,329						7,079,103	09/16/2015
5127	CF	WEST JORDAN	UT		10/19/2015	4.300	1,411,436						5,377,492	08/28/2015
5128	CF	MILWAUKEE'	WI		10/02/2015	4.410	3,755,268						9,306,514	08/18/2015
5130	CF	LOS ANGELES	CA		11/04/2015	4.150	886,938						4,801,495	09/15/2015
5132		VALLEY CENTER	CA		11/04/2015	4.410	5,474,189						13,472,100	10/08/2015
5142	CF	KENMORE	WA		10/09/2015	4.100	1,468,078						2,817,353	09/03/2015
5143		CHARLOTTE	NC		02/16/2016	3.250	912,161						1,641,651	01/29/2016
5148		NASHVILLE	TN		11/19/2015	4.400	507,496						1,328,493	10/14/2015
5149	CF	ANAHEIM	CA		11/10/2015	4.230	1,760,195						6,200,813	10/07/2015
5154	CF	FRESNO	CA		11/30/2015	4.480	3,189,379						7,780,628	09/30/2015
5158		VALLEY STREAM	NY		11/25/2015	4.280	1,551,704						3,781,982	10/20/2015
5162	CF	GROVE CITY	OH		01/22/2016	4.220	6,402,052						16,138,375	11/30/2015
5165	CF	MAPLE VALLEY	WA		12/15/2015	4.230	6,257,942						10,266,979	09/25/2015
5169	CF	RIDGEFIELD	WA		11/02/2015	4.310	1,748,581						3,717,747	10/06/2015
5170		LAS VEGAS	NV		12/03/2015	4.120	1,421,912						7,246,696	10/19/2015
5175	CF	NAVASOTA	TX		10/19/2015	4.330	1,340,731						3,846,163	09/25/2015
5176		BIRMINGHAM	AL		11/10/2015	4.480	1,193,563						2,221,562	10/21/2015
5180		SANTA ANA	CA		11/30/2015	4.640	537,168						1,626,770	10/26/2015
5181		LAKE WORTH	FL		11/30/2015	4.640	513,470						1,989,729	10/26/2015
5182	CF	LAS VEGAS	NV		12/15/2015	4.100	3,052,199						9,535,723	11/06/2015
5183	CF	FORT WORTH	TX		12/02/2015	4.420	1,164,437						2,501,091	10/22/2015
5188	CF	ALBANY	OR		12/02/2015	4.130	5,550,877						14,277,904	10/27/2015
5189		DUNCANVILLE	TX		12/04/2015	3.970	1,521,831						3,210,907	10/20/2015
5191	CF	TROY	MI		12/28/2015	4.300	2,362,009						4,971,468	12/07/2015
5195	CF	FORT WAYNE	IN		11/19/2015	4.170	1,758,629						3,085,712	11/03/2015
5199		MOUNT WASHINGTON	KY		12/29/2015	4.300	6,155,959						13,625,600	11/25/2015
5200	CF	MILWAUKEE	WI		11/20/2015	4.390	2,536,854						6,224,541	10/27/2015
5202		DENVILLE	NJ		12/17/2015	4.440	3,270,545						7,551,926	11/09/2015
5203		INDIALANTIC	FL		12/07/2015	4.400	726,789						1,362,625	10/28/2015
5204	CF	ALBUQUERQUE	NM		12/18/2015	4.400	2,895,061						8,031,176	11/01/2015
5206		DENTON	TX		12/07/2015	4.150	1,355,203						5,792,179	11/05/2015
5213		FAIR OAKS	CA		11/30/2015	3.950	1,283,111						4,885,103	11/20/2015
5216	CF	COSTA MESA	CA		02/01/2016	4.510	4,112,707						6,907,022	12/09/2015
5217		MILWAUKEE	WI		12/22/2015	5.690	3,191,170						9,301,714	04/01/2015
5222		LOS ANGELES	CA		12/29/2015	3.750	1,889,991						3,990,813	11/11/2015
5224		THORNTON	CO		12/23/2015	4.420	1,202,567						2,699,419	11/10/2015
5225	CF	WEST CHESTER	OH		12/30/2015	4.500	3,476,817						8,756,906	11/25/2015
5229		SANDY	UT		01/08/2016	4.220	5,429,519						10,010,724	11/23/2015
5230		BURBANK	CA		12/29/2015	4.100	4,154,081						10,539,177	11/23/2015
5231		FEDERAL WAY	WA		04/04/2016	4.100	5,946,294						19,253,648	02/25/2016
5233	CF	HOUSTON	TX		02/22/2016	4.260	1,451,550						2,347,530	01/10/2016
5235		COLUMBUS	OH		12/29/2015	4.720	3,547,605						6,852,060	12/08/2015
5237		FIRESTONE	CO		12/23/2015	4.390	1,006,871						2,261,886	11/18/2015
5238		SALT LAKE CITY	UT		12/29/2015	4.250	3,672,780						8,086,803	11/20/2015
5239		FARMINGTON	NM		12/29/2015	4.250	1,483,238						3,577,140	11/24/2015

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5242		EAST LIVERPOOL	OH		12/17/2015	4.290	713,930						1,418,743	11/11/2015
5246		WOOSTER	OH		12/17/2015	4.290	584,743						1,161,982	12/11/2015
5247		NEW KENSINGTON	PA		12/17/2015	4.290	707,131						1,404,533	12/11/2015
5251		CUYAHOGA FALLS	OH		02/11/2016	4.480	865,964						1,171,526	01/13/2016
5254	CF	CHICAGO	IL		01/26/2016	4.670	3,484,029						8,439,971	12/31/2015
5255	CF	LIBERTY	MO		12/15/2015	4.120	1,534,218						3,514,402	11/19/2015
5257	CF	ONTARIO	CA		12/28/2015	4.410	3,893,801						10,769,938	12/16/2015
5259		AKRON	OH		12/29/2015	4.380	946,495						1,818,682	12/04/2015
5267		SAN RAFEAL	CA		03/11/2016	4.500	3,123,341						6,505,475	01/11/2016
5268	CF	ROMEOVILLE	IL		06/06/2016	4.480	2,335,988						7,030,091	02/28/2016
5269		BOISE	ID		03/10/2016	4.720	1,795,282						4,707,558	01/06/2016
5270	CF	FEDERAL WAY	WA		01/26/2016	4.470	3,420,196						8,460,362	12/30/2015
5273		SWANSEA	MA		02/24/2016	4.230	1,744,345						3,897,280	12/31/2015
5278	CF	JACKSONVILLE	FL		02/02/2016	4.490	1,191,037						2,357,515	01/04/2016
5279	CF	MENASHA	WI		02/19/2016	4.430	1,220,835						2,564,490	01/25/2016
5283		LANCASTER	OH		02/09/2016	4.460	1,094,040						1,732,524	12/23/2015
5285		CONROE	TX		02/29/2016	4.410	1,090,329						2,555,947	01/08/2016
5286	CF	CARSON CITY	NV		02/01/2016	4.560	1,433,229						4,761,375	01/04/2016
5287		NEWPORT NEWS	VA		04/11/2016	3.810	2,233,776						4,354,322	02/16/2016
5293		CASPER	WY		08/11/2016	4.800	6,957,598						13,014,445	02/10/2016
5294	CF	DEERFIELD BEACH	FL		02/01/2016	4.210	1,922,980						2,858,839	01/14/2016
5296		REDWOOD CITY	CA		02/18/2016	4.350	4,044,114						6,319,611	12/29/2015
5297		TUCSON	AZ		01/29/2016	3.960	1,375,130						2,680,880	01/02/2016
5300		PLANO	TX		01/29/2016	4.280	6,303,359						7,283,871	01/14/2016
5304	CF	KISSIMMEE	FL		08/01/2016	4.550	5,613,133						13,708,273	02/14/2016
5307	CF	SALT LAKE CITY	UT		03/22/2016	4.100	3,121,534						5,831,295	02/29/2016
5308		SIMSBURY	CT		01/27/2016	4.590	1,848,542						4,464,000	01/13/2016
5310		EUGENE	OR		03/02/2016	4.460	3,857,531						9,005,255	01/12/2016
5311	CF	UNION GAP	WA		03/21/2016	4.300	4,171,944						15,341,468	02/01/2016
5315		MISHAWAKA	IN		02/17/2016	4.510	741,865						1,317,656	01/27/2016
5317	CF	SALT LAKE CITY	UT		02/11/2016	4.350	940,917						2,392,885	01/19/2016
5323	CF	OKLAHOMA CITY	OK		03/23/2016	4.400	796,246						1,511,846	02/18/2016
5327	CF	STERLING	VA		03/15/2016	4.300	3,679,126						8,959,150	02/10/2016
5330	CF	LOS ANGELES	CA		04/06/2016	3.950	3,534,174						6,025,271	03/14/2016
5331	CF	ATLANTA	GA		04/22/2016	3.870	6,816,350						17,826,726	03/02/2016
5333	CF	MESA	AZ		11/04/2016	4.070	1,609,056						4,118,675	09/23/2016
5335		DEARBORN	MI		03/07/2016	4.100	475,351						2,013,614	02/04/2016
5338		EMERYVILLE	CA		05/06/2016	4.500	2,372,024						5,275,521	04/22/2016
5340		MIDVALE	UT		04/06/2016	4.750	3,565,634						9,248,470	02/23/2016
5345		MIAMI	FL		03/31/2016	4.000	2,409,844						5,812,931	02/24/2016
5348	CF	MIAMI	FL		03/31/2016	4.000	1,936,481						7,346,740	02/24/2016
5350		SANTA CRUZ	CA		05/02/2016	4.300	5,176,207						7,903,030	03/10/2016
5351	CF	PLANO	TX		04/08/2016	4.150	1,606,460						2,474,988	02/22/2016
5354	CF	LOS ANGELES	CA		03/31/2016	4.150	3,838,505						6,857,752	03/07/2016
5355	CF	EUGENE	OR		04/12/2016	4.150	3,033,400						9,068,088	02/29/2016
5357		CUTLER BAY	FL		04/15/2016	4.300	2,392,371						6,839,731	03/07/2016
5358	CF	CHARLOTTE	NC		04/13/2016	4.150	1,542,202						3,534,242	02/29/2016
5359		PUYALLUP	WA		03/16/2016	4.350	1,776,240						6,413,360	03/10/2016
5360		GOODYEAR	AZ		04/27/2016	4.090	956,688						2,374,153	04/01/2016
5361	CF	LA PORTE	TX		04/20/2016	4.300	1,241,250						1,967,000	02/29/2016
5364	CF	VANCOUVER	WA		05/10/2016	4.100	4,266,149						10,381,620	04/06/2016
5365		CHARLOTTE	NC		04/15/2016	4.000	1,753,419						4,850,539	03/07/2016
5368		ANAHEIM	CA		04/15/2016	4.150	2,956,156						7,733,526	02/19/2016
5370	CF	RICHLAND	WA		04/12/2016	4.150	2,656,014						6,387,556	01/20/2016
5371		COLORADO SPRINGS	CO		04/22/2016	4.000	748,964						4,155,418	03/09/2016
5373		TUCSON	AZ		04/18/2016	3.500	1,252,631						1,844,923	02/26/2016
5374		KEENE	NH		09/30/2016	4.000	1,321,090						2,354,165	08/04/2016
5377		AMARILLO	TX		09/30/2016	4.000	822,974						1,459,038	08/04/2016
5382	CF	PHOENIX	AZ		03/11/2016	4.170	1,908,549						5,377,888	03/03/2016
5386	CF	PETALUMA	CA		04/05/2016	4.200	1,453,884						3,536,702	02/29/2016
5387	CF	KIRKLAND	WA		05/03/2016	4.000	2,197,516						7,303,131	03/07/2016

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5391	CF	MURRIETA	CA		05/05/2016	4.250	1,486,120						4,090,294	03/07/2016
5392	CF	CORNING	CA		05/05/2016	4.050	2,565,298						5,315,536	03/08/2016
5396	CF	ESCONDIDO	CA		05/18/2016	4.750	955,728						2,104,083	03/22/2016
5397	CF	LA MESA	CA		05/18/2016	4.750	955,728						1,647,846	03/21/2016
5402	CF	DUBLIN	OH		04/18/2016	4.350	4,192,980						6,896,472	03/08/2016
5403	CF	VIRGINIA BEACH	VA		05/24/2016	4.450	1,699,219						4,276,070	03/05/2016
5405	CF	ELK GROVE	CA		05/02/2016	3.980	2,675,138						18,869,755	03/20/2016
5406	CF	GREELEY	CO		05/04/2016	4.150	1,312,029						2,933,460	03/17/2016
5410	CF	SAN JACINTO	CA		07/08/2016	3.980	1,171,691						4,404,313	05/23/2016
5411	CF	BILLINGS	MT		04/25/2016	4.030	1,879,193						4,207,628	03/18/2016
5415	CF	LOGAN	UT		04/25/2016	4.120	1,027,532						2,043,757	03/15/2016
5416		CONSHOHOCKEN	PA		04/19/2016	4.330	1,008,463						2,379,302	03/22/2016
5420	CF	GEORGETOWN	TX		06/20/2016	4.120	1,132,047						3,037,599	04/04/2016
5421	CF	IRVING	TX		05/02/2016	4.190	3,166,305						6,780,215	03/23/2016
5423	CF	SACRAMENTO	CA		04/29/2016	4.050	3,193,796						5,893,169	03/22/2016
5425	CF	LOS ANGELES	CA		07/28/2016	4.100	3,955,359						7,978,442	05/05/2016
5427	CF	ROCK HILL	SC		05/20/2016	4.460	2,097,691						4,413,157	04/01/2016
5429		PHILIPSBURG	PA		05/31/2016	4.200	327,307						977,577	04/04/2016
5430		SEATTLE	WA		03/31/2016	4.430	8,590,732						23,421,938	03/15/2016
5438	CF	DARIEN	IL		07/15/2016	4.080	1,568,918						3,086,007	04/29/2016
5441	CF	LONG BEACH	CA		03/31/2016	4.210	1,924,638						3,384,266	03/15/2016
5450	CF	MISSOURI CITY	TX		06/24/2016	4.150	1,550,792						2,770,048	04/07/2016
5455	CF	BOSSIER CITY	LA		06/10/2016	4.350	1,510,852						3,038,629	03/31/2016
5456	CF	BOSSIER CITY	LA		06/06/2016	4.350	2,082,525						4,121,465	03/31/2016
5457	CF	THOUSAND OAKS	CA		08/02/2016	4.280	2,771,213						5,556,069	04/25/2016
5458	CF	LOWELL	MA		05/26/2016	4.410	1,451,438						2,722,181	04/15/2016
5459	CF	HUDSON	NH		05/26/2016	4.410	592,841						956,159	04/18/2016
5464	CF	SACRAMENTO	CA		07/29/2016	4.150	3,795,746						8,340,159	05/03/2016
5472	CF	EL PASO	TX		05/16/2016	4.440	1,036,684						2,450,431	04/18/2016
5477	CF	SAINT ALBANS	WV		05/11/2016	4.430	2,770,951						4,286,829	04/07/2016
5478	CF	HOUSTON	TX		06/30/2016	4.210	3,350,331						6,754,589	04/29/2016
5482	CF	SANTA ANA	CA		06/24/2016	4.350	1,271,233						4,888,550	05/11/2016
5483		VENETA	OR		06/10/2016	4.460	1,080,282						3,576,177	04/22/2016
5484	CF	SACRAMENTO	CA		04/29/2016	4.350	2,580,296						9,010,722	04/12/2016
5486		PALMDALE	CA		06/20/2016	3.720	3,829,232						8,529,874	05/12/2016
5487	CF	RENO	NV		07/01/2016	4.040	4,296,858						8,143,446	05/01/2016
5488	CF	MILWAUKEE	WI		05/06/2016	4.360	4,278,103						10,145,420	04/27/2016
5493		PHOENIX	AZ		06/30/2016	4.500	7,920,417						20,151,591	04/26/2016
5495	CF	GRANADA HILLS	CA		06/27/2016	4.430	1,429,005						3,164,544	05/31/2016
5496	CF	ANAHEIM	CA		06/08/2016	4.260	1,411,916						5,245,070	04/27/2016
5497	CF	LOS ANGELES	CA		07/28/2016	4.140	2,248,894						4,377,122	05/02/2016
5498	CF	SUWANEE	GA		06/06/2016	4.150	3,622,639						6,117,473	04/28/2016
5499	CF	NEWPORT BEACH	CA		07/26/2016	4.650	1,451,410						2,939,774	06/14/2016
5500	CF	SANDY	UT		06/29/2016	4.080	5,850,769						10,123,395	05/19/2016
5502	CF	BAKERSFIELD	CA		09/12/2016	3.990	3,118,069						7,942,333	07/20/2016
5504	CF	RIVERSIDE	CA		07/22/2016	4.050	996,010						2,038,880	06/06/2016
5508		LAKE OSWEGO	OR		06/15/2016	4.670	2,234,155						5,576,622	05/13/2016
5510		GREENSBORO	NC		07/06/2016	3.710	2,785,005						5,834,060	05/04/2016
5512		NEW YORK	NY		06/22/2016	3.710	4,698,414						6,480,636	05/13/2016
5514	CF	MONROE	WI		06/13/2016	4.230	1,418,553						3,497,188	05/10/2016
5516	CF	ROCKLIN	CA		06/15/2016	4.190	1,379,523						3,155,131	05/19/2016
5517		COLUMBUS	OH		06/24/2016	4.230	1,120,774						2,124,237	05/10/2016
5518	CF	PHOENIX	AZ		05/31/2016	4.050	1,893,717						10,902,846	05/11/2016
5519	CF	PLACENTIA	CA		06/06/2016	4.240	1,888,628						3,040,971	04/29/2016
5521	CF	MILWAUKEE	WI		06/30/2016	4.280	4,615,447						10,696,213	06/14/2016
5522		ENGLEWOOD	FL		06/22/2016	4.210	1,208,972						6,872,500	05/20/2016
5524		LITTLE ROCK	AR		07/27/2016	4.080	5,996,018						12,871,872	06/17/2016
5525		CRESTVIEW	FL		07/27/2016	4.080	2,647,917						9,887,942	06/14/2016
5526	CF	LAKE CHARLES	LA		07/11/2016	4.090	1,828,714						2,459,538	05/26/2016
5532	CF	LEXINGTON	NC		07/29/2016	4.100	1,211,260						2,759,110	06/18/2016
5533	CF	SEATTLE	WA		06/30/2016	4.190	1,572,512						4,683,003	05/20/2016

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5535		LOS ANGELES	CA		07/07/2016	4.130	1,464,082						4,577,892	06/06/2016
5536	CF	SAN FRANCISCO	CA		07/08/2016	4.150	1,641,457						3,919,550	06/21/2016
5537		ELGIN	IL		06/30/2016	3.650	6,070,916						9,069,394	05/26/2016
5538	CF	POOLER	GA		06/30/2016	4.250	1,381,079						3,497,574	05/31/2016
5540	CF	HOUSTON	TX		07/07/2016	4.000	5,154,554						11,385,886	05/20/2016
5542		REDDING	CA		07/14/2016	3.900	1,930,068						3,037,957	06/15/2016
5545	CF	FREMONT	CA		07/11/2016	4.030	1,137,791						2,441,742	06/10/2016
5547		SEATTLE	WA		07/05/2016	4.130	9,274,887						22,397,727	06/17/2016
5548	CF	SHERWOOD	OR		08/01/2016	4.100	3,835,656						10,497,908	06/16/2016
5551		AMBOY	IL		09/02/2016	4.090	3,046,929						9,921,125	07/21/2016
5553	CF	LAS VEGAS	NV		07/14/2016	3.950	1,582,060						5,821,658	05/26/2016
5555	CF	TUCSON	AZ		07/14/2016	4.080	964,583						2,177,714	06/17/2016
5556	CF	THE WOODLANDS	TX		08/02/2016	4.300	3,898,449						5,538,157	06/21/2016
5559	CF	HOUSTON	TX		08/01/2016	4.250	1,943,922						2,898,306	06/21/2016
5560	CF	LAS VEGAS	NV		06/02/2017	4.290	3,902,601						9,947,695	05/18/2017
5561	CF	STOCKTON	CA		09/15/2016	3.900	2,155,717						4,409,297	08/11/2016
5564		BEATRICE	NE		07/29/2016	4.570	590,986						1,277,926	06/15/2016
5567	CF	TACOMA	WA		08/01/2016	4.170	1,924,886						6,405,988	06/08/2016
5568	CF	BROOK PARK	OH		07/01/2016	4.000	787,422						3,183,425	06/06/2016
5571		DOVER	DE		11/23/2016	4.500	7,622,523						11,743,256	08/16/2016
5573	CF	BISMARCK	ND		08/01/2016	4.020	3,619,662						7,234,540	07/22/2016
5574	CF	ELGIN	IL		10/24/2017	4.320	3,122,527						5,806,439	09/12/2017
5575	CF	STAFFORD	TX		10/24/2017	4.320	7,100,878						11,700,846	09/07/2017
5576	CF	HOUSTON	TX		10/24/2017	4.320	7,530,127						13,993,000	09/12/2017
5577	CF	LOVELAND	CO		08/11/2016	4.150	5,466,957						9,380,896	06/26/2016
5578		PLYMOUTH	MI		08/12/2016	4.030	1,883,505						6,487,903	07/07/2016
5584	CF	ANCHORAGE	AK		12/01/2016	4.190	9,168,392						26,372,506	08/09/2016
5586	CF	ATHENS	GA		09/09/2016	4.020	1,723,877						2,885,719	07/20/2016
5588	CF	WOODINVILLE	WA		08/05/2016	4.060	1,742,761						9,520,343	06/20/2016
5591		LYNDEN	WA		08/15/2016	3.990	1,634,120						3,993,447	07/08/2016
5592		RALEIGH	NC		08/01/2016	3.940	2,672,334						5,337,491	06/27/2016
5593	CF	MARBLE FALLS	TX		07/08/2016	4.100	5,052,072						12,837,449	06/03/2016
5595	CF	BREMERTON	WA		08/17/2016	4.010	2,670,957						5,990,725	07/20/2016
5596	CF	SIOUX FALLS	SD		08/31/2016	3.850	2,412,197						4,031,071	07/20/2016
5597		MAMMOTH LAKES	CA		09/29/2016	3.850	3,313,173						10,346,333	09/02/2016
5598	CF	IRVING	TX		09/30/2016	3.950	6,103,781						12,547,255	08/22/2016
5600	CF	CAMPBELL	CA		08/26/2016	4.100	1,054,103						3,631,765	07/21/2016
5602	CF	MILWAUKEE	WI		08/26/2016	4.100	2,833,023						6,685,922	07/15/2016
5604	CF	DUBLIN	CA		09/16/2016	3.900	2,561,198						6,860,239	07/29/2016
5606		SPRINGFIELD	OR		09/01/2016	3.900	3,973,363						6,921,842	08/30/2016
5607		ASHLAND	OH		09/30/2016	4.300	4,331,191						13,458,752	08/29/2016
5609		MOUNT VERNON	OH		10/07/2016	4.300	6,408,025						16,091,319	08/31/2016
5610		ROME	GA		08/15/2016	4.080	419,392						1,097,954	07/18/2016
5615		SPARKS	NV		09/28/2016	3.900	1,978,717						7,783,134	07/25/2016
5618		SEATTLE	WA		09/08/2016	3.550	5,310,603						7,526,554	08/15/2016
5619		DAVENPORT	FL		08/10/2016	4.150	4,058,305						11,017,429	06/23/2016
5620		MARIETTA	GA		09/07/2016	3.850	2,413,341						7,193,459	08/01/2016
5624	CF	SAN FRANCISCO	CA		09/13/2016	3.850	4,381,749						12,245,645	08/19/2016
5626	CF	SAN ANTONIO	TX		09/01/2016	3.900	2,207,454						4,487,200	07/29/2016
5627	CF	SAN ANTONIO	TX		10/25/2017	4.390	2,450,000						10,141,376	08/31/2017
5633		NORTH LAS VEGAS	NV		10/03/2016	4.250	1,727,008						2,178,228	08/26/2016
5636	CF	VICTORIA	TX		10/04/2016	3.530	1,687,414						5,578,503	08/05/2016
5640	CF	FIFE	WA		10/31/2016	3.900	1,590,662						3,697,405	09/13/2016
5641		JEFFERSON CITY	MO		11/04/2016	3.570	2,497,140						7,222,413	08/11/2016
5645	CF	PHOENIX	AZ		09/30/2016	3.840	2,082,675						5,094,142	08/09/2016
5647		BROOKLYN	NY		12/22/2016	4.150	27,945,927						65,859,000	10/31/2016
5649		LIVINGSTON	TN		10/14/2016	4.500	1,237,166						2,391,856	09/14/2016
5652		BROOKLYN	NY		10/21/2016	3.850	7,363,696						11,497,300	08/25/2016
5654		CRANBERRY TOWNSHIP	PA		09/01/2016	3.480	5,573,641						6,132,649	08/10/2016
5658		HAMBURG	NY		10/14/2016	3.960	815,641						1,974,441	09/27/2016
5659		WEST SENECA	NY		10/14/2016	3.960	924,394						2,356,772	09/27/2016

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5670	CF	BOZEMAN	MT		10/28/2016	3.950	2,037,777						6,415,111	10/03/2016
5672	CF	MANSFIELD	TX		01/11/2017	3.750	1,685,118						3,215,775	09/13/2016
5676	CF	ALBANY	OR		11/01/2016	3.710	5,192,012						9,082,230	09/12/2016
5680		MESA	AZ		12/01/2016	4.000	1,723,814						3,975,469	08/31/2016
5681	CF	HOUSTON	TX		11/07/2016	3.690	2,418,571						4,443,891	09/29/2016
5682	CF	ATLANTA	GA		09/30/2016	4.000	1,386,062						2,633,312	08/31/2016
5683	CF	NOVI	MI		11/01/2016	3.700	1,900,657						4,263,626	09/22/2016
5685		FRIENDSWOOD	TX		10/04/2016	3.950	4,950,635						6,375,591	08/29/2016
5686	CF	LINCOLN	NE		10/19/2016	4.000	897,500						1,846,163	09/22/2016
5687	CF	HYATTSVILLE	MD		02/16/2017	4.000	2,590,464						6,395,035	11/07/2016
5688	CF	BOWIE	MD		02/16/2017	4.000	2,970,486						6,853,915	10/07/2016
5691	CF	LAS VEGAS	NV		10/25/2016	3.800	2,250,368						4,223,357	09/15/2016
5692	CF	BOWLING GREEN	KY		09/30/2016	3.820	2,391,984						6,629,056	08/23/2016
5694	CF	SAN JOSE	CA		11/01/2016	3.720	2,500,978						11,915,369	09/15/2016
5695		CINCINNATI	OH		11/07/2016	3.950	1,141,155						2,977,265	09/19/2016
5696	CF	FOLSOM	CA		10/07/2016	3.750	2,161,831						4,419,614	09/12/2016
5699	CF	DOWNEY	CA		12/07/2016	4.100	4,562,234						7,107,274	10/06/2016
5701	CF	BURLINGAME	CA		11/15/2016	3.610	7,638,578						19,798,947	10/04/2016
5702		BEDFORD	TX		09/29/2016	3.990	934,268						2,295,647	09/13/2016
5703		JACKSONVILLE	FL		10/28/2016	3.750	1,847,065						3,088,870	10/04/2016
5704	CF	SANTA CLARITA	CA		11/16/2016	3.780	1,631,511						3,370,026	09/20/2016
5709	CF	COLORADO SPRINGS	CO		11/07/2016	3.800	1,969,072						4,011,797	10/05/2016
5710		AKRON	OH		11/17/2016	3.850	1,433,398						3,372,887	10/28/2016
5713		RIVERSIDE	CA		11/01/2016	4.050	6,173,093						13,304,420	09/09/2016
5714		SPRINGDALE	AR		10/28/2016	4.110	2,542,056						4,057,478	10/18/2016
5717	CF	FAYETTEVILLE	NC		12/01/2016	3.530	3,569,258						10,004,343	09/30/2016
5719	CF	SPENCERPORT	NY		11/01/2016	3.840	3,197,368						4,764,301	10/19/2016
5721		GEORGETOWN	TX		11/04/2016	3.800	3,015,418						5,702,345	09/22/2016
5725	CF	RANCHO SANTA MARGARI	CA		11/14/2016	3.890	2,427,453						6,435,742	10/03/2016
5727		KNOXVILLE	TN		11/28/2016	3.750	2,601,491						4,506,646	09/14/2016
5729		PORTLAND	OR		12/01/2016	3.900	8,668,861						15,649,395	09/19/2016
5736		PALOS HEIGHTS	IL		11/04/2016	3.980	1,712,738						3,173,790	09/29/2016
5738	CF	BONNEY LAKE	WA		11/16/2016	4.000	3,374,464						9,565,231	09/30/2016
5740		LOS ALAMITOS	CA		11/08/2016	3.940	2,200,000						6,573,729	09/30/2016
5742		DUARTE	CA		11/21/2016	4.080	2,051,235						4,188,124	11/07/2016
5743	CF	PORTLAND	OR		11/28/2016	3.850	2,358,778						5,545,021	10/21/2016
5745	CF	RENO	NV		11/10/2016	3.820	1,382,911						3,223,735	10/10/2016
5750		ANCHORAGE	AK		11/16/2016	3.850	2,554,054						3,871,549	10/04/2016
5755	CF	CLEMSON	SC		11/10/2016	3.780	3,496,213						6,562,229	10/06/2016
5767	CF	DES PERES	MO		11/30/2016	3.940	5,106,719						11,767,697	11/03/2016
5769	CF	DRAPER	UT		11/04/2016	4.470	2,542,624						8,056,357	10/11/2016
5770	CF	EAST ELMHURST	NY		12/12/2016	3.810	2,176,282						4,248,207	10/26/2016
5775	CF	ELGIN	IL		12/06/2016	4.239	3,157,195						6,225,819	10/31/2016
5777	CF	VIRGINIA BEACH	VA		11/14/2016	3.870	1,989,222						3,941,579	10/20/2016
5778		JEFFERSONVILLE	IN		11/03/2016	5.250	10,947,365						10,204,000	10/21/2016
5783	CF	KNOXVILLE	TN		12/06/2016	3.880	2,607,576						5,751,600	11/04/2016
5785		TROY	AL		12/05/2016	3.580	2,925,257						6,385,423	10/26/2016
5786		WICHITA FALLS	TX		12/05/2016	3.580	995,115						2,577,533	10/28/2016
5788	CF	WARRENSBURG	MO		12/05/2016	3.580	1,940,598						5,420,738	10/28/2016
5789	CF	MARION	NC		01/04/2017	3.580	3,187,028						5,468,600	10/27/2016
5790		FORT WASHINGTON	MD		02/02/2017	3.580	1,047,552						3,087,694	10/27/2016
5795		RICHMOND	VA		12/08/2016	3.930	5,489,270						9,928,025	10/28/2016
5796	CF	HOUSTON	TX		11/23/2016	3.840	4,004,843						10,103,030	10/12/2016
5798		BERKELEY	CA		01/03/2017	4.330	878,346						9,531,376	11/28/2016
5799		AMERICAN FORK	UT		11/30/2016	3.780	6,246,962						10,831,500	11/08/2016
5800		WHITTIER	CA		12/29/2016	4.500	3,259,087						5,196,693	11/17/2016
5801	CF	CARMEL	IN		12/21/2016	3.780	1,638,157						6,679,545	11/14/2016
5803		EAGAN	MN		12/01/2016	4.030	1,342,227						2,715,428	10/28/2016
5806	CF	YPSILANTI	MI		12/23/2016	3.970	885,778						4,290,543	10/31/2016
5809		BOISE	ID		11/18/2016	3.870	1,738,074						3,540,331	10/27/2016
5811		BROOKLYN CENTER	MN		11/28/2016	3.760	2,688,694						4,980,119	10/22/2016

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5812		COLORADO SPRINGS	CO		11/10/2016	3.940	1,705,438						3,734,038	10/19/2016
5816		S SALT LAKE	UT		12/05/2016	3.970	2,545,527						4,092,973	11/11/2016
5817		AUSTIN	TX		11/30/2016	3.920	1,739,624						3,436,946	10/28/2016
5820	CF	OKLAHOMA CITY	OK		05/09/2017	4.480	2,506,917						5,588,857	03/16/2017
5821		ONTARIO	CA		12/22/2016	4.090	1,452,026						3,493,569	10/25/2016
5825	CF	BOZEMAN	MT		12/23/2016	4.210	1,983,089						4,798,944	12/12/2016
5826	CF	BOZEMAN	MT		07/03/2017	4.470	9,194,846						16,221,395	12/16/2016
5828		WASHINGTON TERRACE	UT		12/23/2016	4.080	947,364						5,284,281	11/14/2016
5829	CF	AURORA	CO		12/28/2016	3.810	4,357,807						8,710,262	11/25/2016
5831		HOUSTON	TX		12/19/2016	4.190	5,695,751						9,515,583	11/11/2016
5832	CF	SAN ANTONIO	TX		11/14/2016	4.170	966,775						1,805,967	10/31/2016
5833	CF	DANA POINT	CA		01/23/2017	4.270	2,375,344						3,772,757	11/17/2016
5834	CF	SAN DIEGO	CA		12/12/2016	3.890	1,144,851						7,712,181	11/09/2016
5835	CF	TWINSBURG	OH		03/01/2017	4.150	1,704,399						3,512,484	12/07/2016
5836		CONWAY	SC		02/14/2017	4.470	2,540,550						4,734,783	12/19/2016
5838	CF	RICHMOND	IN		12/28/2016	4.030	2,174,009						3,137,375	11/29/2016
5841	CF	COSTA MESA	CA		01/05/2017	3.960	1,028,908						2,127,846	11/21/2016
5844		PEORIA	IL		01/03/2017	4.350	1,822,330						3,498,400	11/22/2016
5849	CF	HILLSBORO	OR		01/12/2017	4.050	1,665,382						3,259,300	12/05/2016
5850	CF	POCATELLO	ID		01/12/2017	4.200	1,054,479						2,935,383	12/12/2016
5854		RICHMOND	VA		01/03/2017	4.060	852,462						1,323,633	12/02/2016
5858		SAN DIEGO	CA		12/29/2016	4.400	1,534,282						4,723,577	12/13/2016
5860	CF	NEWARK	DE		02/10/2017	4.570	2,917,464						5,085,241	01/09/2017
5861		BROOKLYN	NY		12/28/2017	5.200	6,469,348						22,321,985	11/17/2017
5862		LONGVIEW	WA		01/11/2017	4.070	850,000						1,663,971	12/21/2016
5863		SUGAR LAND	TX		03/01/2017	4.640	1,677,301						4,163,729	12/20/2016
5866	CF	HENDERSON	NV		12/19/2016	4.470	1,514,311						2,931,154	11/23/2016
5868	CF	ANN ARBOR	MI		02/03/2017	4.570	2,011,282						3,318,836	12/21/2016
5869		EVERETT	WA		01/19/2017	4.580	2,055,816						2,936,530	12/23/2016
5871		MOUNT AIRY	NC		02/01/2017	4.690	1,463,712						4,785,216	12/19/2016
5873		ALBUQUERQUE	NM		01/17/2017	4.780	670,040						1,899,514	12/14/2016
5874		DAYTONA BEACH	FL		02/03/2017	4.910	1,955,463						3,232,573	01/13/2017
5877	CF	LAS VEGAS	NV		02/10/2017	4.550	4,337,621						22,251,645	01/14/2017
5881		TUSTIN	CA		02/28/2017	4.830	4,494,012						8,852,945	01/09/2017
5883		MINEOLA	NY		02/17/2017	4.590	2,696,039						7,816,200	12/28/2016
5885	CF	LAS VEGAS	NV		03/02/2017	4.640	2,096,626						8,103,815	01/30/2017
5886	CF	WOLFFORTH	TX		02/03/2017	4.840	2,934,500						7,307,051	01/12/2017
5891		COTTAGE GROVE	OR		03/31/2017	3.900	2,748,657						7,846,258	02/22/2017
5893	CF	AMHERST	NY		10/02/2017	5.200	3,036,598						5,655,470	04/27/2017
5895	CF	WINCHESTER	VA		05/15/2017	4.660	6,705,869						12,656,962	04/01/2017
5899	CF	SIGNAL HILL	CA		04/03/2017	4.630	2,261,041						10,520,709	03/07/2017
5900	CF	STATESBORO	GA		02/09/2017	4.580	4,070,684						9,191,448	01/25/2017
5901	CF	LAS VEGAS	NV		03/13/2017	4.100	2,555,885						5,550,912	02/21/2017
5904	CF	PONTIAC	MI		03/07/2017	4.530	1,289,102						3,386,341	02/14/2017
5905	CF	CHARLOTTE	NC		03/01/2017	4.530	5,491,598						15,947,320	02/10/2017
5906		GROVE CITY	OH		03/15/2017	4.880	1,157,916						5,209,883	02/01/2017
5915	CF	VENICE	CA		03/20/2017	4.530	887,965						22,424,199	02/15/2017
5916	CF	VENICE	CA		03/20/2017	4.530	2,353,107						16,021,866	02/11/2017
5917	CF	SANTA MONICA	CA		03/21/2017	4.530	1,909,124						10,279,719	02/11/2017
5918	CF	SANTA MONICA	CA		03/20/2017	4.530	1,598,337						5,031,102	02/11/2017
5920		PALMDALE	CA		04/25/2017	4.730	3,046,326						6,338,083	03/28/2017
5921		FEDERAL WAY	WA		03/28/2017	4.260	8,418,016						39,729,079	02/09/2017
5922		OCEANSIDE	CA		06/01/2017	4.470	1,379,932						8,005,907	04/03/2017
5924		CLOVIS	CA		06/23/2017	4.400	699,481						1,498,939	05/22/2017
5927		MANKATO	MN		04/03/2017	4.640	1,309,415						2,347,355	02/14/2017
5928	CF	ROSEVILLE	MI		03/21/2017	4.590	2,943,778						7,046,988	02/15/2017
5929	CF	COLLEGE STATION	TX		03/28/2017	4.380	4,265,497						10,849,482	02/10/2017
5930	CF	PORTLAND	OR		03/14/2017	4.520	1,629,736						3,516,115	02/10/2017
5932		LOCUST GROVE	GA		05/26/2017	5.400	705,837						1,409,832	04/05/2017
5933	CF	GREENVILLE	SC		02/23/2017	4.570	1,537,735						3,625,440	02/10/2017
5937		ANCHORAGE	AK		04/26/2017	4.490	778,436						1,774,150	03/22/2017

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5940		PORTLAND	OR		03/31/2017	4.750	1,425,565						2,987,822	02/17/2017
5943	CF	CARLSBAD	CA		05/08/2017	4.720	5,246,653						13,282,759	04/13/2017
5944	CF	CARLSBAD	CA		05/08/2017	4.720	8,319,923						19,227,308	03/30/2017
5945		SAN DIEGO	CA		04/04/2017	4.690	6,740,114						20,716,593	02/28/2017
5946	CF	CHARLOTTE	NC		04/24/2017	4.970	1,361,999						2,373,694	04/08/2017
5947	CF	TROY	MI		04/04/2017	4.500	1,877,663						4,259,027	03/02/2017
5948		RICHMOND	VA		05/18/2017	6.460	2,990,719						6,569,483	04/24/2017
5950	CF	TEMPE	AZ		03/28/2017	4.690	2,648,396						3,079,860	02/28/2017
5951	CF	NEW BEDFORD	MA		03/08/2017	4.620	2,300,000						7,772,650	02/22/2017
5952	CF	RAPID CITY	SD		04/26/2017	4.330	3,049,706						7,634,930	03/08/2017
5953	CF	NEWTON	NC		05/04/2017	4.390	1,815,122						4,566,952	03/27/2017
5954		WINSTON SALEM	NC		03/02/2017	4.400	3,095,310						7,350,168	02/22/2017
5957	CF	SANTA ANA	CA		04/07/2017	4.440	2,055,849						6,475,103	02/23/2017
5960	CF	HAPEVILLE	GA		05/17/2017	4.550	1,354,881						4,413,331	03/29/2017
5966	CF	SAN JOSE	CA		04/26/2017	4.550	4,140,600						7,033,697	03/07/2017
5967	CF	PUEBLO	CO		04/10/2017	4.670	5,642,927						9,553,333	02/28/2017
5969	CF	FOREST	VA		06/05/2017	4.680	1,385,192						3,986,325	04/20/2017
5970	CF	YAKIMA	WA		04/27/2017	4.060	7,511,064						11,218,554	03/27/2017
5971	CF	DENVER	CO		04/11/2017	4.790	931,748						1,959,457	03/21/2017
5973	CF	LUFKIN	TX		03/16/2017	4.480	1,597,089						3,285,758	03/08/2017
5974	CF	NAPERVILLE	IL		03/31/2017	4.630	1,556,348						3,938,027	03/14/2017
5975	CF	ROANOKE	TX		04/26/2017	4.710	812,275						1,332,692	02/24/2017
5978	CF	LAKEWOOD	CA		05/08/2017	4.720	8,115,038						20,648,276	04/12/2017
5979	CF	RIALTO	CA		05/08/2017	4.720	4,073,588						10,571,429	04/17/2017
5980	CF	VISALIA	CA		05/08/2017	4.720	4,374,889						11,533,333	04/20/2017
5981	CF	LONG BEACH	CA		05/08/2017	4.720	5,106,046						10,400,000	04/12/2017
5982	CF	EL DORADO HILLS	CA		05/08/2017	4.720	2,651,448						7,250,000	04/18/2017
5983	CF	MAPLE GROVE	MN		03/30/2017	4.360	1,108,191						5,013,333	03/15/2017
5984	CF	PASO ROBLES	CA		04/12/2017	4.440	1,263,135						4,275,127	03/31/2017
5985		NASHVILLE	TN		04/28/2017	4.670	6,737,930						14,483,010	03/14/2017
5987	CF	LAS VEGAS	NV		05/02/2017	4.900	2,774,912						6,969,648	03/13/2017
5990	CF	SANTA BARBARA	CA		06/01/2017	4.670	3,576,992						6,291,231	04/21/2017
5991		DALLAS	OR		05/01/2017	4.710	880,766						1,886,513	03/08/2017
6000	CF	SANTA CLARITA	CA		05/09/2017	4.100	1,640,071						3,526,407	03/24/2017
6003		TORRANCE	CA		04/20/2017	4.490	4,674,714						8,650,294	04/03/2017
6006	CF	DURHAM	NC		05/19/2017	4.610	3,466,400						6,866,588	04/03/2017
6010		CITRUS HEIGHTS	CA		05/02/2017	4.510	1,486,710						3,175,267	03/30/2017
6011		KIHEI	HI		05/09/2017	4.740	1,157,860						2,009,134	04/07/2017
6014		SANTA ANA	CA		04/28/2017	4.920	4,297,901						11,200,000	04/06/2017
6016	CF	PHOENIX	AZ		11/21/2017	4.500	1,232,082						4,280,142	10/17/2007
6018		HOUSTON	TX		08/02/2017	4.660	2,084,262						2,258,766	04/07/2017
6023	CF	SAN ANTONIO	TX		06/30/2017	4.650	806,539						2,124,051	05/24/2017
6024	CF	EL PASO	TX		05/26/2017	4.680	1,103,196						2,449,969	04/25/2017
6025	CF	PEORIA	AZ		06/16/2017	4.690	1,748,515						3,326,729	03/28/2017
6026		HENDERSON	NV		05/18/2017	4.950	1,627,951						2,987,318	04/04/2017
6027		WHITEHALL	OH		04/27/2017	4.900	1,505,917						2,777,877	03/29/2017
6032		SAN JOSE	CA		08/31/2017	4.000	981,275						4,427,712	08/04/2017
6033	CF	HOUSTON	TX		05/08/2017	4.570	1,785,841						3,380,423	04/19/2017
6038	CF	IRWINDALE	CA		08/07/2017	4.510	1,044,441						1,589,971	06/20/2017
6039		MARICOPA	AZ		06/09/2017	4.910	1,570,426						3,156,967	04/21/2016
6040	CF	CINCINNATI	OH		06/23/2017	4.400	2,331,605						6,577,487	05/08/2017
6041	CF	KEIZER	OR		05/25/2017	4.520	4,713,634						8,105,608	04/26/2017
6042	CF	SUGAR LAND	TX		06/16/2017	5.120	1,795,772						3,540,522	05/26/2017
6043		TULSA	OK		06/23/2017	4.610	1,045,641						1,892,413	04/25/2017
6044	CF	CONWAY	AR		06/22/2017	4.610	1,132,777						1,741,706	05/22/2017
6047		NIPOMO	CA		06/14/2017	4.600	1,836,296						3,405,943	05/18/2017
6048		SALINAS	CA		06/09/2017	4.910	269,216						1,133,937	04/28/2017
6049	CF	BOISE	ID		06/01/2017	4.540	3,302,324						5,570,743	04/17/2017
6050	CF	SANTA MONICA	CA		06/05/2017	4.590	4,065,802						7,905,575	04/27/2017
6051	CF	SANTA MONICA	CA		06/08/2017	4.590	7,207,558						15,417,167	04/27/2017
6052	CF	LOS ANGELES	CA		06/05/2017	4.590	5,451,870						16,388,806	04/27/2017

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6053		SAN LUIS OBISPO	CA		06/14/2017	4.600	1,758,979						4,887,429	05/16/2017
6054		PORTLAND	OR		08/03/2017	4.800	1,498,721						3,061,714	04/26/2017
6055		DUNEDIN	FL		06/05/2017	4.560	586,016						2,186,438	05/05/2017
6058		GRAHAM	WA		07/20/2017	4.690	3,127,922						6,040,058	04/27/2017
6059	CF	SACRAMENTO	CA		06/05/2017	4.720	1,747,369						5,701,138	05/13/2017
6061		FOUNTAIN VALLEY	CA		06/07/2017	4.710	933,931						2,346,771	04/17/2017
6063	CF	SIOUX FALLS	SD		06/23/2017	4.380	1,036,857						4,260,075	05/24/2017
6066	CF	LYNNWOOD	WA		06/06/2017	4.450	1,456,064						3,674,214	04/28/2017
6071		JACKSONVILLE	FL		08/18/2017	4.250	5,372,142						8,815,877	05/24/2017
6075		DEER PARK	TX		06/16/2017	4.660	1,404,878						2,818,672	05/03/2017
6078	CF	CALEXICO	CA		06/08/2017	4.400	2,671,911						8,749,580	05/05/2017
6080	CF	SAN DIEGO	CA		06/21/2017	4.350	7,200,866						13,909,677	05/10/2017
6084		SEATTLE	WA		06/15/2017	4.230	2,765,052						5,465,228	03/29/2017
6086	CF	DELAWARE	OH		08/31/2017	4.430	3,418,210						7,183,056	08/11/2017
6088	CF	MESA	AZ		06/09/2017	4.430	1,470,220						2,968,625	05/16/2017
6089	CF	DUBLIN	CA		06/01/2017	4.390	1,157,652						6,642,633	05/08/2017
6090	CF	BIG RAPIDS	MI		08/01/2017	4.580	1,346,129						3,323,704	05/30/2017
6091		HAZARD	KY		07/07/2017	4.490	19,461,778						37,526,573	05/19/2017
6092	CF	BURLINGTON	WA		06/09/2017	4.480	1,649,675						3,385,807	05/17/2017
6094		CHAMPAIGN	IL		06/22/2017	4.710	717,547						1,288,698	06/01/2017
6095	CF	TUCSON	AZ		06/29/2017	4.270	1,588,600						3,776,481	05/19/2017
6098	CF	PEMBROKE PINES	FL		08/16/2017	4.500	1,617,435						3,202,175	06/30/2017
6099		LITTLETON	CO		06/30/2017	4.950	2,782,602						8,000,000	05/16/2017
6100		COLUMBUS	OH		07/13/2017	4.850	1,182,768						2,710,329	05/25/2017
6101		MILWAUKEE	WI		09/05/2017	4.420	1,806,975						4,730,352	05/31/2017
6104		VAN NUYS	CA		06/30/2017	4.110	1,579,136						2,318,723	05/09/2017
6105	CF	FARMINGTON HILLS	MI		07/06/2017	5.050	3,009,030						5,947,225	06/07/2017
6106	CF	VERNON	CA		05/15/2018	4.730	2,175,407						3,390,800	03/30/2018
6110	CF	MOUNT VERNON	OH		07/14/2017	4.490	2,158,122						3,562,508	06/13/2017
6111	CF	COLUMBUS	GA		09/08/2017	4.480	1,171,491						3,033,453	05/30/2017
6114	CF	LAS VEGAS	NV		07/24/2017	4.420	1,596,154						3,177,507	06/05/2017
6115	CF	LAS VEGAS	NV		07/24/2017	4.420	3,405,128						7,921,866	06/07/2017
6116	CF	GLENDALE	AZ		06/01/2017	4.110	6,472,645						11,624,698	05/15/2017
6117		LAWRENCE	KS		08/04/2017	4.750	1,253,454						4,564,587	06/23/2017
6118	CF	CASPER	WY		07/26/2017	4.440	5,364,796						11,250,990	06/30/2017
6119	CF	WINTER SPRINGS	FL		08/11/2017	4.300	1,946,437						7,576,400	07/12/2017
6122	CF	INDIANAPOLIS	IN		08/18/2017	4.700	5,199,480						13,917,695	06/06/2017
6126	CF	AVON	OH		08/16/2017	4.690	2,316,641						4,194,094	08/14/2017
6128	CF	MILWAUKEE	WI		08/01/2017	4.590	5,852,655						13,104,651	07/18/2017
6131	CF	SAN DIEGO	CA		10/03/2017	4.400	4,616,884						10,776,767	06/27/2017
6133		FAIRBURN	GA		09/08/2017	4.350	2,715,600						4,124,337	07/19/2017
6135		KYLE	TX		08/15/2017	4.410	1,234,293						2,441,074	06/30/2017
6137		IRVINE	CA		07/07/2017	4.720	2,050,198						4,052,031	06/06/2017
6138	CF	ALBUQUERQUE	NM		08/04/2017	4.280	2,281,952						4,119,189	06/28/2017
6139		CENTERVILLE	OH		08/09/2017	4.580	2,172,593						4,071,247	06/28/2017
6140		FORT WAYNE	IN		08/09/2017	4.580	1,403,133						2,447,247	06/28/2017
6149		OREGON CITY	OR		08/01/2017	4.450	2,895,750						5,995,314	06/26/2017
6150		OREGON CITY	OR		08/01/2017	4.450	2,061,093						4,422,178	06/26/2017
6152	CF	WALNUT CREEK	CA		09/05/2017	4.720	766,146						3,123,843	07/06/2017
6153		BELLFLOWER	CA		08/09/2017	4.490	904,165						1,732,971	07/06/2017
6155		SAN DIEGO	CA		08/08/2017	4.250	1,546,265						5,946,114	07/07/2017
6158	CF	COLUMBUS	OH		08/21/2017	4.310	3,136,476						6,420,991	06/16/2017
6162	CF	LATHROP	CA		08/15/2017	4.430	1,256,754						2,749,956	07/12/2017
6163		KAYSVILLE	UT		08/17/2017	4.240	4,471,518						7,326,006	06/23/2017
6165	CF	MAPLE HEIGHTS	OH		09/22/2017	4.500	955,529						4,156,758	07/06/2017
6166	CF	VICTORVILLE	CA		08/30/2017	4.630	3,498,233						6,996,875	07/06/2017
6169		SAN DIEGO	CA		09/14/2017	4.710	903,356						5,853,620	08/10/2017
6171		RALEIGH	NC		08/22/2017	4.540	1,702,165						3,455,600	07/12/2017
6172	CF	BASTROP	TX		09/13/2017	4.430	2,888,718						3,997,403	08/01/2017
6173	CF	TAMPA	FL		08/23/2017	4.400	3,996,220						6,984,000	07/27/2017
6178	CF	SAN ANTONIO	TX		09/01/2017	4.260	1,656,651						2,529,389	07/13/2017

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6181	CF	EAST LOS ANGELES	CA		08/31/2017	4.410	1,166,652						2,778,585	07/03/2017
6184		CATHEDRAL CITY	CA		09/13/2017	4.520	2,361,891						3,378,096	08/08/2017
6185		CULLMAN	AL		07/07/2017	4.490	3,840,573						6,576,828	05/19/2017
6187	CF	TWIN FALLS	ID		08/31/2017	4.320	6,811,616						11,201,336	07/14/2017
6189	CF	RICHMOND	VA		08/01/2017	4.630	1,984,716						5,001,460	07/20/2017
6192		NEW LENOX	IL		08/21/2017	4.860	1,047,229						1,416,319	08/07/2017
6194	CF	LAKELAND	FL		08/21/2017	4.470	988,012						2,221,641	07/20/2017
6195	CF	ORLANDO	FL		08/21/2017	4.470	898,193						1,358,778	07/21/2017
6196	CF	CASTROVILLE	CA		08/31/2017	4.480	1,776,761						4,926,043	08/23/2017
6197		OREGON	OH		10/27/2017	4.250	517,400						744,618	09/22/2017
6198		MARION	IN		10/27/2017	4.250	989,808						1,724,578	10/06/2017
6199		BIRMINGHAM	AL		10/27/2017	4.250	989,808						1,708,693	09/22/2017
6200		INDIANAPOLIS	IN		10/27/2017	4.250	652,374						981,520	09/21/2017
6201		REYNOLDSBURG	OH		10/27/2017	4.250	719,861						1,067,143	09/25/2017
6210	CF	WOODSTOCK	GA		11/16/2017	4.950	961,382						2,302,043	08/03/2017
6211		KISSIMMEE	FL		09/25/2017	5.020	653,505						1,319,878	08/10/2017
6212	CF	WINTER PARK	FL		09/26/2017	4.750	1,976,885						4,814,814	07/20/2017
6213		RIFLE	CO		09/21/2017	4.680	948,137						828,195	07/24/2017
6219		SANTA FE SPRINGS	CA		10/13/2017	4.560	653,590						851,111	08/22/2017
6221	CF	HOUSTON	TX		10/11/2017	4.400	1,987,887						7,449,737	08/11/2017
6222		HOUSTON	TX		09/28/2017	4.450	524,291						3,993,686	08/31/2017
6224		ERIE	PA		09/21/2017	4.500	4,390,550						6,702,703	08/09/2017
6226		AMHERST	NY		10/02/2017	4.840	863,019						2,088,821	08/08/2017
6233		MOUNT PROSPECT	IL		10/19/2017	4.610	2,175,033						5,630,794	08/14/2017
6234		OAKLAND	CA		10/25/2017	4.450	924,871						2,245,836	09/05/2017
6237	CF	SOLON	OH		10/12/2017	4.450	1,533,932						3,104,112	08/15/2017
6240		LAHAINA	HI		11/16/2017	4.550	10,324,897						28,195,322	10/30/2017
6242		SAN CLEMENTE	CA		09/29/2017	4.560	2,610,929						4,622,337	08/14/2017
6244		NAMPA	ID		09/29/2017	4.660	2,802,613						7,905,780	08/30/2017
6246		ROCHESTER	NY		11/08/2017	4.520	1,869,484						2,348,461	08/31/2017
6248		WASHINGTON	PA		11/13/2017	4.500	2,100,644						3,360,694	09/20/2017
6250	CF	STERLING HEIGHTS	MI		10/02/2017	4.200	2,521,123						6,056,565	08/30/2017
6251	CF	WAYNESBORO	VA		10/20/2017	4.410	1,668,366						6,907,335	09/05/2017
6253	CF	BREA	CA		09/22/2017	4.400	2,406,163						4,693,538	08/24/2017
6255		NEW BRAUNFELS	TX		11/14/2017	4.600	1,763,092						3,393,968	10/09/2017
6256		MCALLEN	TX		10/18/2017	4.770	2,106,121						3,272,558	08/29/2017
6258	CF	VERNON	CA		10/05/2017	4.290	951,851						5,482,113	09/04/2017
6260	CF	ALPHARETTA	GA		10/24/2017	4.320	2,798,197						4,747,506	09/12/2017
6263	CF	WOODLAND HILLS	CA		11/01/2017	4.300	2,881,446						6,085,567	09/19/2017
6264	CF	PHOENIXVILLE	PA		10/20/2017	4.370	2,253,309						5,648,204	09/05/2017
6266	CF	SIMI VALLEY	CA		11/03/2017	4.330	4,774,378						10,414,678	09/06/2017
6267		PARKLAND	FL		12/20/2017	4.560	2,288,046						3,711,971	09/29/2017
6269		NEW ORLEANS	LA		11/17/2017	4.160	6,110,000						10,280,488	10/18/2017
6273		PLANT CITY	FL		12/20/2017	4.680	4,331,359						6,999,148	10/31/2017
6274		FEDERAL WAY	WA		02/01/2018	4.490	2,727,842						4,108,792	09/08/2017
6276	CF	SCOTTSDALE	AZ		02/02/2018	4.660	2,356,707						4,071,907	10/05/2017
6277		MIAMI	FL		11/10/2017	4.420	2,648,599						4,456,923	10/04/2017
6278	CF	BATAVIA	NY		12/21/2017	4.600	3,679,115						6,451,650	10/26/2017
6279	CF	LAS VEGAS	NV		12/01/2017	4.400	6,316,908						12,504,694	11/13/2017
6280		CONCORD	CA		10/31/2017	4.670	1,339,008						3,562,503	09/18/2017
6282	CF	CHICAGO	IL		11/09/2017	4.400	6,099,207						10,066,487	10/02/2017
6283		SAINT LOUIS	MO		10/13/2017	4.210	5,332,511						8,481,421	09/21/2017
6284	CF	SANTA YNEZ	CA		12/08/2017	4.300	792,748						2,888,145	11/08/2017
6287		PORTLAND	OR		10/23/2017	4.270	1,102,707						4,715,227	09/21/2017
6290	CF	WATSONVILLE	CA		02/15/2018	4.420	1,351,122						13,902,813	01/02/2018
6291		PARK CITY	UT		12/12/2017	4.510	3,027,159						8,468,541	10/24/2017
6293		SOUTH FULTON	TN		12/29/2017	4.480	7,789,220						14,582,133	12/07/2017
6294		WHITESVILLE	KY		12/29/2017	4.480	14,920,276						27,591,748	12/04/2017
6297		FRESNO	CA		11/02/2017	4.270	1,670,458						4,113,832	10/03/2017
6298	CF	OCEANSIDE	CA		05/15/2018	4.930	1,655,751						4,931,156	03/26/2018
6301	CF	PORTLAND	OR		11/21/2017	4.290	1,281,211						2,953,562	10/04/2017

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6303	CF	EL SEGUNDO	CA		11/14/2017	4.400	3,705,920						10,752,882	10/31/2017
6304		MILWAUKEE	WI		10/18/2017	4.360	5,916,186						12,189,843	09/26/2017
6306	CF	OREGON CITY	OR		12/20/2017	4.070	4,294,847						8,016,520	10/04/2017
6309		BARSTOW	CA		11/21/2017	4.450	1,036,969						2,013,425	10/03/2017
6310	CF	GRAND PRAIRIE	TX		10/26/2017	4.300	819,411						1,455,000	10/03/2017
6313	CF	LAWRENCEVILLE	NJ		11/15/2017	4.340	1,293,018						3,061,422	10/02/2017
6314	CF	SANTA CLARITA	CA		11/22/2017	4.400	1,988,542						4,673,138	10/12/2017
6316	CF	NORTH CANTON	OH		12/01/2017	4.490	2,896,573						5,552,861	10/31/2017
6321		LOS ANGELES	CA		12/19/2017	4.310	3,070,169						7,045,227	10/25/2017
6322	CF	SAN DIEGO	CA		11/20/2017	4.140	3,602,751						8,009,818	11/06/2017
6323	CF	ST LOUIS	MO		12/08/2017	4.490	1,179,269						2,531,807	10/30/2017
6324	CF	SPRINGVILLE	NY		12/18/2017	4.460	1,159,221						2,517,800	11/21/2017
6327		WARNER ROBINS	GA		11/10/2017	4.240	1,925,359						3,737,021	10/13/2017
6330	CF	BOSSIER CITY	LA		12/27/2017	4.400	2,610,744						4,750,334	10/27/2017
6333	CF	PLANO	TX		12/19/2017	4.350	4,156,658						7,070,939	11/17/2017
6335		LITTLETON	CO		11/22/2017	4.680	3,000,000						10,403,277	10/12/2017
6336	CF	TURLOCK	CA		12/18/2017	4.390	3,166,234						5,857,664	10/23/2017
6337	CF	MORGAN HILL	CA		11/07/2017	4.110	2,826,762						5,057,171	10/24/2017
6343		GREENVILLE	SC		11/30/2017	4.620	2,583,607						8,821,416	11/13/2017
6344	CF	CRANSTON	RI		12/15/2017	4.320	1,687,119						7,410,436	10/24/2017
6348		SOUTH LAKE TAHOE	CA		12/20/2017	4.600	1,430,767						3,263,500	11/10/2017
6349	CF	DALLAS	TX		12/21/2017	4.220	9,039,006						28,381,741	12/01/2017
6350	CF	FALLBROOK	CA		02/01/2018	4.660	3,644,938						11,003,434	11/27/2017
6356		CORONA	CA		12/13/2017	4.350	2,550,000						6,311,171	11/09/2017
6359	CF	CINCINNATI	OH		12/28/2017	5.760	3,120,509						7,614,557	12/07/2017
6360	CF	PFLUGERVILLE	TX		12/29/2017	4.500	2,733,720						4,721,893	10/30/2017
6361	CF	TROY	MI		04/23/2018	4.850	3,801,234						7,720,345	03/09/2018
6362	CF	SACREMENTO	CA		12/28/2017	4.420	3,987,722						6,248,183	11/27/2017
6363	CF	STATELINE	NV		12/13/2017	4.390	1,862,491						4,982,147	11/17/2017
6365		ARLINGTON HEIGHTS	IL		01/08/2018	4.520	907,484						1,657,583	11/03/2017
6374		AURORA	CO		12/15/2017	4.210	849,553						3,489,002	11/20/2017
6375	CF	IRVING	TX		05/31/2018	4.820	2,538,006						9,129,755	04/25/2018
6376	CF	SYLVAN LAKE	MI		12/27/2017	4.290	2,725,426						5,169,830	12/08/2017
6381		MADISON	WI		01/10/2018	4.670	4,739,012						8,528,794	11/30/2017
6384		RANCHO CUCAMONGA	CA		12/13/2017	4.690	2,425,756						5,330,522	12/04/2017
6385	CF	MIDLAND	TX		12/20/2017	4.330	9,546,637						17,509,262	11/30/2017
6386		KENTWOOD	MI		12/29/2017	4.828	17,639,149						26,219,670	12/12/2017
6391	CF	BRENTWOOD	CA		12/21/2017	4.300	3,547,897						3,713,400	11/22/2017
6395		WINTERVILLE	NC		12/14/2017	4.730	1,127,975						2,681,778	11/29/2017
6399		LEXINGTON	NC		12/29/2017	4.580	15,071,897						27,838,357	12/27/2017
6400	CF	TRIANGLE	VA		12/27/2017	4.410	4,113,335						8,567,036	12/19/2017
6402		ROANOKE	TX		01/12/2018	4.470	1,363,573						2,172,800	12/06/2017
6403	CF	ENCINITAS	CA		01/30/2018	4.240	3,398,819						9,633,816	12/06/2017
6404	CF	VACAVILLE	CA		01/12/2018	4.330	3,564,327						4,480,898	12/14/2017
6405	CF	GRESHAM	OR		12/29/2017	4.480	799,714						1,741,993	11/30/2017
6406		SAINT PAUL	MN		02/27/2018	3.500	548,011						5,698,572	01/23/2018
6408		MOUNT VERNON	OH		03/23/2018	4.450	1,307,253						1,819,551	01/10/2018
6409	CF	HURST	TX		01/19/2018	4.330	2,029,508						5,271,065	12/14/2017
6411	CF	WASHINGTON	DC		12/21/2018	5.030	1,054,680						1,657,807	10/16/2018
6414	CF	KELLER	TX		02/09/2018	4.370	2,324,181						5,532,446	12/14/2017
6415	CF	FORT WORTH	TX		02/09/2018	4.360	2,305,725						5,694,317	12/14/2017
6419	CF	CITY OF INDUSTRY	CA		12/28/2017	4.530	2,491,368						4,149,605	12/13/2017
6420		CITY OF INDUSTRY	CA		12/28/2017	4.530	6,807,015						12,634,220	12/13/2017
6421	CF	CITY OF INDUSTRY	CA		12/28/2017	4.530	1,728,982						2,635,366	12/13/2017
6422		CITY OF INDUSTRY	CA		12/28/2017	4.530	1,293,333						3,945,000	12/13/2017
6423		CITY OF INDUSTRY	CA		12/28/2017	4.530	1,229,801						2,534,231	12/13/2017
6424	CF	CITY OF INDUSTRY	CA		12/28/2017	4.530	971,134						4,990,000	12/13/2017
6426		NAMPA	ID		12/28/2017	4.610	4,542,702						9,518,553	12/11/2017
6428		CLARKSTON	MI		02/09/2018	4.720	1,828,011						4,104,546	01/05/2018
6429	CF	ANAHEIM	CA		02/16/2018	4.480	2,338,423						4,830,067	12/27/2017
6430		CONROE	TX		02/14/2018	4.790	638,896						3,760,073	12/20/2017

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6432	CF	SANFORD	NC		02/07/2018	4.790	3,559,561						5,855,163	12/20/2017
6437	CF	SOUTHLAKE	TX		03/22/2018	4.640	2,064,789						3,869,329	01/30/2018
6439	CF	SPARKS	NV		02/15/2018	4.380	2,617,539						5,322,662	01/24/2018
6440	CF	SAN LEANDRO	CA		10/26/2018	5.000	1,247,569						5,554,286	08/08/2018
6444	CF	MIDLAND	TX		02/26/2018	4.350	2,689,267						5,064,316	02/02/2018
6445	CF	MIDLAND	TX		02/26/2018	4.350	4,121,645						12,295,571	02/02/2018
6446	CF	BELLEVUE	WA		12/20/2018	5.050	1,719,652						4,333,923	11/01/2018
6454	CF	FAIRFIELD	CA		02/15/2018	4.450	1,022,380						1,805,818	01/17/2018
6456	CF	LAS VEGAS	NV		03/01/2018	4.370	2,275,134						5,050,134	01/18/2018
6457	CF	MOBILE	AL		02/23/2018	4.560	2,508,591						5,203,317	02/16/2018
6458	CF	DRAPER	UT		03/01/2018	4.390	2,366,736						4,504,943	02/08/2018
6461	CF	CHICAGO	IL		12/26/2018	5.130	2,856,994						5,454,239	11/16/2018
6463	CF	SAN DIEGO	CA		03/16/2018	4.510	1,930,970						5,157,452	02/01/2018
6464		COSTA MESA	CA		02/09/2018	4.600	2,281,663						4,997,742	01/18/2018
6466	CF	ELMHURST	IL		04/09/2018	4.890	1,509,236						4,446,601	02/15/2018
6469		DANA POINT	CA		03/07/2018	5.500	1,083,768						1,516,507	02/06/2018
6470	CF	BAY CITY	TX		03/09/2018	4.510	1,626,766						3,249,684	02/01/2018
6472	CF	HARLINGEN	TX		03/23/2018	4.650	1,679,226						3,016,866	02/07/2018
6474	CF	MCMINNVILLE	OR		02/22/2018	4.630	1,734,703						4,156,400	01/18/2018
6477	CF	SALEM	OR		04/05/2018	4.700	1,406,930						7,099,007	02/23/2018
6478	CF	AMARILLO	TX		04/06/2018	4.610	2,709,324						4,960,096	02/23/2018
6479	CF	ODESSA	TX		04/06/2018	4.610	804,331						1,594,386	02/20/2018
6482	CF	CHARLOTTE	NC		03/27/2018	4.650	2,196,876						5,637,356	02/14/2018
6485		DETROIT	MI		03/29/2018	5.200	840,788						1,472,734	03/05/2018
6486	CF	ARLINGTON	VA		03/09/2018	4.640	5,569,993						8,544,247	02/23/2018
6488	CF	SAN ANTONIO	TX		04/05/2018	4.830	2,632,583						5,338,542	02/21/2018
6489	CF	EAGLE	ID		07/20/2018	5.080	1,257,586						2,771,253	02/28/2018
6490	CF	HIGHLAND RANCH	CO		04/09/2018	4.700	934,186						2,189,643	03/02/2018
6497	CF	WOODLAND	CA		03/22/2018	4.750	2,543,043						4,778,889	02/09/2018
6499	CF	NORTH CANTON	OH		03/19/2018	4.730	979,864						1,840,477	02/27/2018
6500		SANTA MARIA	CA		03/28/2018	4.630	2,104,737						3,218,471	02/21/2018
6501		QUINCY	FL		03/28/2018	4.630	960,858						1,372,029	02/21/2018
6502		ANKENY	IA		03/28/2018	4.630	2,104,737						3,266,279	02/21/2018
6508	CF	PORT SAINT LUCIE	FL		03/08/2018	4.780	4,207,483						10,426,100	02/26/2018
6524		PACIFIC PALISADES	CA		10/10/2018	5.100	2,521,441						5,700,471	09/10/2018
6530		LUBBOCK	TX		04/16/2018	4.780	5,595,316						10,946,816	03/13/2018
6533		HARKER HEIGHTS	TX		04/05/2018	5.060	2,299,313						3,759,938	02/27/2018
6534	CF	EL SEGUNDO	CA		04/16/2018	4.950	1,343,147						3,502,892	03/15/2018
6535	CF	FAIRFIELD	CA		05/10/2018	4.930	3,083,245						6,921,100	04/04/2018
6536	CF	INDIANAPOLIS	IN		04/24/2018	5.000	2,072,474						3,343,435	03/12/2018
6544		MIDLAND	TX		05/09/2018	4.870	1,365,946						1,965,361	03/27/2018
6545		LUBBOCK	TX		05/09/2018	4.870	1,195,203						1,972,919	04/18/2018
6548		MEMPHIS	TN		04/06/2018	5.080	773,942						1,514,330	03/12/2018
6549	CF	WAKE FOREST	NC		05/09/2018	4.850	2,057,125						3,494,701	04/13/2018
6552	CF	LOCKPORT	NY		05/04/2018	5.060	1,414,681						2,022,038	03/09/2018
6553	CF	ST JOHN	IN		04/12/2018	4.750	1,649,542						2,885,434	02/27/2018
6555	CF	DALLAS	TX		04/26/2018	4.990	1,013,096						3,014,310	03/21/2018
6562	CF	OLEAN	NY		07/18/2018	4.950	1,673,958						4,601,010	05/31/2018
6564	CF	MARRERO	LA		04/18/2018	4.860	3,586,592						5,265,413	03/16/2018
6565	CF	LAS VEGAS	NV		05/31/2018	4.680	2,138,507						3,968,580	04/13/2018
6566	CF	MABLETON	GA		05/18/2018	4.960	2,052,992						3,895,657	03/30/2018
6567		AMARILLO	TX		04/27/2018	4.850	2,047,926						3,497,341	03/21/2018
6568		LUBBOCK	TX		04/27/2018	4.850	896,192						1,419,461	03/27/2018
6569		LUBBOCK	TX		04/27/2018	4.850	1,450,978						2,359,381	03/27/2018
6570	CF	RALEIGH	NC		05/07/2018	4.790	3,308,044						6,674,035	04/25/2018
6576	CF	ST PETERSBURG	FL		11/19/2018	5.000	2,581,294						3,577,444	09/05/2018
6578		DEER PARK	TX		04/13/2018	4.700	3,788,830						4,713,849	03/13/2018
6579	CF	SAN ANTONIO	TX		06/04/2018	4.900	1,844,162						2,552,993	04/04/2018
6580		COCOA	FL		05/17/2018	5.040	3,232,263						5,784,493	04/10/2018
6581	CF	HESPERIA	CA		05/25/2018	4.870	1,654,389						4,553,856	04/16/2018
6583	CF	SEATTLE	WA		08/06/2018	4.810	4,927,438						8,180,293	04/24/2018

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6585		TUSCALOOSA	AL		04/19/2018	5.000	5,029,203						7,774,670	03/21/2018
6586		EASTPOINTE	MI		04/19/2018	5.000	3,315,958						5,107,964	03/29/2018
6589		DALLAS	TX		07/11/2018	4.790	2,220,051						4,707,057	04/30/2018
6590		GARLAND	TX		07/11/2018	4.790	2,405,055						4,608,894	04/23/2018
6591	CF	HOUSTON	TX		12/03/2018	5.020	1,918,203						3,992,901	04/05/2018
6592		TUCSON	AZ		06/01/2018	5.090	996,312						2,596,345	04/30/2018
6596		GULF BREEZE	FL		07/20/2018	5.120	1,119,489						1,841,930	05/23/2018
6599		EVANSVILLE	WY		05/07/2018	4.920	1,251,671						1,438,509	03/30/2018
6600		CHARLOTTE	NC		05/04/2018	5.000	594,109						738,443	04/12/2018
6601	CF	EAST SYRACUSE	NY		06/20/2018	4.830	2,022,575						5,668,927	04/11/2018
6602		GREENSBORO	NC		06/25/2018	4.900	4,158,429						7,845,536	05/11/2018
6604	CF	SHERMAN OAKS	CA		06/07/2018	4.870	2,363,051						5,097,007	04/27/2018
6607	CF	ONTARIO	CA		06/04/2018	4.880	1,290,626						3,696,267	04/16/2018
6609	CF	GILBERT	AZ		06/19/2018	4.760	2,074,550						4,304,274	05/24/2018
6610		HEMET	CA		06/14/2018	4.750	2,079,313						5,468,834	05/16/2018
6611	CF	LAKE HAVASU CITY	AZ		06/13/2018	4.700	4,057,133						8,435,930	04/12/2018
6615		PHOENIX	AZ		05/15/2018	4.680	1,275,648						3,343,426	04/23/2018
6616		MIAMI	FL		05/24/2018	4.710	8,853,897						16,288,183	04/09/2018
6617		MARINA	CA		06/01/2018	4.900	1,659,745						3,251,162	04/30/2018
6624		BRONX	NY		06/11/2018	4.700	4,951,533						22,285,463	04/25/2018
6626		ROHNERT PARK	CA		06/11/2018	4.550	892,919						4,120,810	04/27/2018
6629	CF	EL CAJON	CA		06/19/2018	4.880	3,214,060						5,324,253	05/09/2018
6631		SAN ANGELO	TX		06/06/2018	4.720	2,569,813						4,128,656	05/09/2018
6634	CF	HONOLULU	HI		08/31/2018	4.830	3,060,518						4,626,726	06/18/2018
6635	CF	WAIPAHU	HI		08/31/2018	4.780	1,668,507						2,291,200	06/19/2018
6636	CF	ODESSA	TX		07/02/2018	4.740	1,463,993						2,500,798	05/09/2018
6637	CF	RINGGOLD	GA		08/16/2018	4.830	3,246,004						6,389,659	07/17/2018
6639	CF	SALT LAKE CTY	UT		06/28/2018	5.010	925,190						2,006,812	06/05/2018
6640	CF	SALT LAKE CITY	UT		06/28/2018	4.960	2,496,673						7,752,610	05/30/2018
6642		SAN DIEGO	CA		06/27/2018	4.800	7,114,563						12,616,359	05/02/2018
6651		NEWNAN	GA		06/28/2018	4.780	1,395,406						2,717,001	04/20/2018
6655	CF	KENNEWICK	WA		06/01/2018	4.800	1,565,790						3,100,556	05/17/2018
6656	CF	EUGENE	OR		06/29/2018	4.920	2,449,382						3,940,939	06/20/2018
6658		CLACKAMAS	OR		06/11/2018	4.770	5,554,144						8,253,600	05/14/2018
6659	CF	WESTMINSTER	CO		06/29/2018	4.780	1,107,466						2,010,400	06/19/2018
6664	CF	TEMPLE	TX		06/19/2018	4.960	1,710,683						3,544,998	05/09/2018
6666		TEMPLE	TX		06/06/2018	4.950	738,073						1,220,201	05/18/2018
6669		LAKE MARY	FL		06/11/2018	4.910	11,109,119						15,446,248	05/09/2018
6672	CF	ROCHESTER HILLS	MI		06/01/2018	4.950	2,029,701						3,166,729	05/11/2018
6674	CF	SAN LEANDRO	CA		07/12/2018	4.930	1,111,277						2,096,629	05/23/2018
6678	CF	BLUE ASH	OH		07/12/2018	4.990	6,417,818						16,266,563	05/11/2018
6679	CF	CINCINNATI	OH		07/12/2018	4.990	2,067,964						6,709,747	05/11/2018
6680	CF	BLUE ASH	OH		07/12/2018	4.990	873,537						2,331,899	05/11/2018
6681	CF	CINCINNATI	OH		07/12/2018	4.990	1,247,909						3,156,445	05/11/2018
6682	CF	EAST WENATCHEE	WA		07/24/2018	4.900	7,695,195						18,376,300	06/29/2018
6683	CF	TACOMA	WA		07/25/2018	4.960	1,564,369						2,613,001	05/25/2018
6684	CF	CINCINNATI	OH		07/12/2018	4.990	1,274,650						3,744,145	05/11/2018
6689	CF	CANOGA PARK	CA		07/24/2018	5.090	2,087,866						5,199,951	06/04/2018
6690		NORTH HOLLYWOOD	CA		07/24/2018	5.010	1,090,092						1,768,158	05/31/2018
6692		DALLAS	TX		07/11/2018	4.920	1,577,482						2,302,682	06/11/2018
6693		WEST BEND	WI		08/31/2018	5.060	1,346,724						2,279,464	06/06/2018
6694	CF	RENO	NV		06/19/2018	4.860	1,568,914						4,076,358	05/25/2018
6695		TUCSON	AZ		06/28/2018	5.150	1,786,128						3,941,218	05/22/2018
6697	CF	RICHARDSON	TX		06/20/2018	4.870	3,027,266						4,643,763	05/31/2018
6699		COMSTOCK PARK	MI		08/01/2018	5.070	1,135,132						1,849,232	07/25/2018
6700	CF	RICHLAND	MS		08/17/2018	4.940	3,323,070						5,966,693	07/26/2018
6702	CF	CHICAGO	IL		06/21/2018	5.020	2,498,279						4,157,402	06/06/2018
6706		BURBANK	CA		08/01/2018	5.320	941,533						2,270,714	06/26/2018
6707	CF	GILBERT	AZ		07/23/2018	4.700	5,050,952						6,157,905	06/19/2018
6716	CF	ALTOONA	IA		06/29/2018	5.310	2,657,572						6,642,353	06/07/2018
6719	CF	LACEY	WA		09/07/2018	4.810	6,504,740						18,645,348	08/03/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6720	CF	LACEY	WA		09/07/2018	5.030	10,244,202						26,726,560	08/07/2018
6725	CF	HOBBS	NM		07/02/2018	4.960	1,122,252						2,031,681	06/04/2018
6726	CF	SUMMERVILLE	SC		08/17/2018	4.940	1,748,353						3,009,451	07/06/2018
6727	CF	MOUNT PLEASANT	SC		08/17/2018	4.940	2,039,745						3,415,760	07/06/2018
6728	CF	WAKE FOREST	NC		08/17/2018	4.940	1,546,620						2,697,689	07/06/2018
6729	CF	URBANA	MD		10/30/2018	4.820	2,461,602						5,136,998	09/05/2018
6731		MORGANTOWN	WV		07/13/2018	4.820	2,354,793						3,672,360	06/14/2018
6734	CF	LAS VEGAS	NV		07/31/2018	5.020	1,795,787						8,938,288	07/09/2018
6739	CF	GLENDALE	AZ		06/26/2018	4.980	1,433,583						2,481,600	06/22/2018
6741	CF	SPARTANBURG	SC		08/15/2018	4.880	7,368,739						18,565,893	06/20/2018
6742	CF	KENT	WA		08/16/2018	4.820	3,857,025						9,325,133	07/03/2018
6743	CF	ATLANTA	GA		08/14/2018	3.600	4,513,704						7,391,052	07/19/2018
6744	CF	KENT	WA		07/30/2018	4.770	2,396,106						4,130,667	06/04/2018
6747		ALBANY	OR		08/02/2018	5.120	1,113,873						1,712,921	07/12/2018
6749		SANTA MARIA	CA		08/20/2018	3.930	2,618,158						12,298,804	07/16/2018
6750	CF	WICKENBURG	AZ		07/26/2018	5.010	1,529,831						3,098,769	06/26/2018
6751	CF	ALBANY	OR		08/17/2018	4.900	6,222,339						17,506,750	07/11/2018
6755		RENSSELAER	IN		08/20/2018	5.120	821,737						1,284,270	07/12/2018
6756		CAPE GIRARDEAU	MO		08/20/2018	5.120	2,191,298						3,297,469	06/28/2018
6757		FORT WAYNE	IN		08/20/2018	5.120	1,552,169						2,480,026	07/31/2018
6760	CF	ANDERSON	SC		08/02/2018	4.940	5,524,888						5,651,247	06/29/2018
6761		SAN ANTONIO	TX		09/06/2018	4.750	1,930,273						3,276,831	08/06/2018
6763	CF	TAMPA	FL		08/31/2018	4.900	1,404,538						5,022,892	07/25/2018
6764	CF	EDGEWATER	FL		08/23/2018	4.970	1,114,518						1,876,708	07/30/2018
6767	CF	NORMANDY PARK	WA		09/26/2018	5.610	7,052,615						16,108,252	07/19/2018
6771	CF	TEMECULA	CA		10/01/2018	5.040	990,497						2,279,954	07/01/2018
6773	CF	LAKE JACKSON	TX		08/30/2018	4.970	1,405,892						2,559,630	07/19/2018
6774		PORTLAND	OR		09/13/2018	4.670	12,359,341						21,200,889	07/17/2018
6775	CF	UPPER MARLBORO	MD		10/16/2018	4.870	1,211,339						1,811,051	07/12/2018
6776		CHESAPEAKE	VA		09/06/2018	4.880	2,687,926						4,555,847	08/06/2018
6777	CF	OVIEDO	FL		08/23/2018	4.970	1,253,832						2,088,400	07/30/2018
6781	CF	FOOTHILL RANCH	CA		08/23/2018	4.940	1,531,993						2,287,619	08/03/2018
6785	CF	HOUSTON	TX		09/21/2018	4.850	1,842,031						4,152,707	08/23/2018
6786	CF	BELLEVUE	WA		09/07/2018	4.750	6,373,873						12,043,968	08/06/2018
6787	CF	HENDERSON	NV		09/07/2018	4.790	2,131,669						5,264,995	07/24/2018
6788	CF	SAN DIEGO	CA		09/14/2018	5.000	592,413						5,205,387	08/14/2018
6789	CF	HOUSTON	TX		09/21/2018	4.960	1,591,405						2,784,718	08/07/2018
6792		NORTH CHESTERFIELD	VA		08/30/2018	4.920	640,780						1,357,143	08/01/2018
6793	CF	BURBANK	IL		08/27/2018	4.910	1,949,209						2,998,027	07/25/2018
6794	CF	LAS VEGAS	NV		03/07/2019	4.640	6,106,456						10,117,733	01/23/2019
6795	CF	LOS ANGELES	CA		08/28/2018	4.990	862,862						2,052,369	08/03/2018
6797	CF	LAS VEGAS	NV		11/13/2018	4.860	2,455,614						5,431,157	07/25/2018
6799	CF	EVERETT	WA		10/01/2018	4.900	4,092,394						8,573,297	08/03/2018
6800	CF	TEMECULA	CA		09/28/2018	4.800	3,484,330						4,973,388	08/23/2018
6801		LUBBOCK	TX		09/25/2018	4.800	3,918,720						6,712,958	08/07/2018
6807	CF	OKLAHOMA CITY	OK		10/23/2018	4.900	2,167,718						4,103,320	08/24/2018
6808	CF	ALBUQUERQUE	NM		09/17/2018	4.740	3,319,509						8,330,166	08/17/2018
6810	CF	TOMBALL	TX		09/07/2018	5.010	1,035,177						2,284,464	08/02/2018
6811		PAYSON	UT		09/07/2018	4.900	899,054						1,673,413	08/15/2018
6812	CF	RENO	NV		10/12/2018	4.840	1,835,821						3,769,383	09/07/2018
6813		CINCINNATI	OH		09/11/2018	5.030	1,399,898						2,116,600	08/14/2018
6820		FAYETTEVILLE	AR		09/14/2018	5.080	1,431,894						2,831,413	08/17/2018
6826	CF	SHERMAN OAKS	CA		10/26/2018	4.880	1,826,142						4,128,722	08/09/2018
6827	CF	FORT WORTH	TX		09/17/2018	4.880	6,196,699						8,724,897	08/24/2018
6831		BERKELEY	CA		09/19/2018	4.900	4,852,423						6,396,526	08/24/2018
6832		VACAVILLE	CA		10/04/2018	4.980	433,598						4,634,014	08/14/2018
6834		OAKBROOK TERRACE	IL		10/23/2018	4.850	677,316						2,947,827	09/05/2018
6835		WEST SACRAMENTO	CA		10/19/2018	4.840	775,141						1,560,534	08/27/2018
6836		SACRAMENTO	CA		10/19/2018	4.840	1,757,588						4,604,408	08/27/2018
6837		ALLEN PARK	MI		08/30/2018	5.050	628,400						1,160,560	08/11/2018
6838	CF	AIKEN	SC		10/25/2018	4.820	2,461,602						5,424,496	09/18/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6839		PALMETTO	FL		10/15/2018	5.020	685,675						1,949,888	09/13/2018
6840		MUSTANG RIDGE	TX		10/10/2018	5.270	436,188						1,522,743	08/27/2018
6841		FORT WORTH	TX		10/10/2018	5.270	454,268						1,718,934	09/04/2018
6843	CF	LOMBARD	IL		10/24/2018	4.820	4,563,580						7,311,448	08/29/2018
6846	CF	LAWRENCE	KS		12/18/2018	5.160	2,106,822						3,866,046	10/17/2018
6850	CF	SEATTLE	WA		11/14/2018	4.760	5,783,358						12,615,385	09/24/2018
6851	CF	SYRACUSE	NY		03/25/2019	4.700	2,434,599						5,511,672	10/12/2018
6856	CF	VENICE	CA		12/12/2018	5.160	1,250,000						4,328,462	10/21/2018
6857	CF	WARWICK	RI		10/17/2018	4.890	1,442,909						2,767,199	09/11/2018
6858	CF	COLUMBIA	SC		10/17/2018	4.890	1,148,916						1,808,897	09/07/2018
6859	CF	COLUMBIA	SC		10/17/2018	4.890	1,148,916						1,914,925	09/07/2018
6860	CF	IRMO	SC		10/17/2018	4.890	1,148,916						2,034,575	09/07/2018
6861	CF	LEXINGTON	SC		10/17/2018	4.890	1,148,916						1,998,529	09/07/2018
6862	CF	GAYLORD	MI		10/17/2018	4.890	879,272						1,658,705	09/14/2018
6863	CF	SOUTH HOLLAND	IL		10/17/2018	4.890	1,893,818						3,448,154	09/12/2018
6867	CF	LAKELAND	FL		11/30/2018	4.870	2,134,291						4,594,903	09/10/2018
6868	CF	OCEANSIDE	CA		10/16/2018	4.780	3,723,906						6,952,382	09/10/2018
6869	CF	PARAMOUNT	CA		10/16/2018	4.780	1,396,465						2,216,648	09/12/2018
6870	CF	EVANSVILLE	IN		10/23/2018	4.940	1,227,138						2,211,516	08/24/2018
6871	CF	INDIANAPOLIS	IN		11/13/2018	4.860	1,727,328						2,893,456	10/12/2018
6874	CF	IRVINE	CA		11/20/2018	4.740	3,432,271						7,529,875	09/13/2018
6876	CF	ROUND ROCK	TX		11/16/2018	4.950	1,074,658						1,742,839	09/20/2018
6877	CF	TERRE HAUTE	IN		09/13/2018	4.770	6,725,349						9,344,196	08/30/2018
6880	CF	WEST WARWICK	RI		10/24/2018	4.980	1,113,454						1,963,244	09/13/2018
6881	CF	FARMERS BRANCH	TX		11/01/2018	5.010	2,402,638						3,988,667	09/13/2018
6883	CF	RIO RANCHO	NM		10/22/2018	4.990	2,071,002						3,703,131	09/19/2018
6885	CF	HOLLY SPRINGS	GA		11/28/2018	4.920	864,155						1,391,254	10/08/2018
6886	CF	CUMMING	GA		11/28/2018	4.920	840,799						1,272,105	10/04/2018
6887	CF	WESLEY CHAPEL	FL		11/28/2018	4.920	1,027,644						1,471,211	10/06/2018
6888	CF	ST PETE BEACH	FL		11/28/2018	4.920	822,115						1,316,058	10/02/2018
6889	CF	MARBLE FALLS	TX		11/28/2018	4.920	653,955						1,077,831	09/28/2018
6890	CF	CHARLESTON	SC		11/28/2018	4.920	822,115						1,312,798	10/08/2018
6891	CF	BOYNTON BEACH	FL		11/28/2018	4.920	630,599						1,056,130	10/06/2018
6892	CF	FLETCHER	NC		11/28/2018	4.920	980,933						1,664,368	10/08/2018
6893	CF	HUNTSVILLE	AL		11/28/2018	4.920	980,933						1,630,154	10/04/2018
6894	CF	COLUMBUS	GA		11/28/2018	4.920	635,271						1,026,942	10/04/2018
6895	CF	WOODSTOCK	GA		11/28/2018	4.920	1,494,754						2,488,008	10/08/2018
6899	CF	LAS VEGAS	NV		12/11/2018	5.010	2,220,653						3,718,412	10/04/2018
6900		MORRISTOWN	TN		10/31/2018	4.910	677,750						1,180,400	05/28/2018
6903	CF	HOUSTON	TX		12/19/2018	4.990	2,435,631						3,968,762	10/23/2018
6904	CF	LUBBOCK	TX		11/21/2018	4.730	1,324,035						2,037,669	09/20/2018
6905	CF	CANTON	OH		12/04/2018	5.010	2,394,316						3,358,831	10/17/2018
6906	CF	PARKVILLE	MO		12/21/2018	5.220	1,278,743						2,073,155	11/19/2018
6907		LIVERPOOL	NY		12/04/2018	4.860	2,125,301						4,099,714	10/10/2018
6908	CF	ROSEVILLE	CA		12/27/2018	4.970	2,642,105						4,851,540	11/26/2018
6909	CF	CITRUS HEIGHTS	CA		12/27/2018	4.970	3,208,270						4,745,138	11/16/2018
6910	CF	CITRUS HEIGHTS	CA		12/27/2018	4.970	2,642,105						4,372,586	11/16/2018
6911	CF	ROSEVILLE	CA		12/28/2018	4.970	4,158,472						7,277,514	11/26/2018
6912	CF	CULVER CITY	CA		11/20/2018	4.840	3,067,960						5,729,233	09/21/2018
6914	CF	LAS VEGAS	NV		01/15/2019	5.010	2,342,379						4,203,142	10/04/2018
6915	CF	SAN FRANCISCO	CA		12/14/2018	4.820	2,133,039						44,887,717	10/11/2018
6917	CF	ROSEVILLE	CA		12/28/2018	4.970	1,509,774						2,787,087	11/26/2018
6920	CF	FIFE	WA		12/07/2018	4.980	1,180,315						7,861,274	10/08/2018
6921	CF	FOUNTAIN VALLEY	CA		12/13/2018	4.970	3,966,017						7,489,095	10/04/2018
6922	CF	SARASOTA	FL		12/21/2018	5.100	903,325						2,137,917	10/15/2018
6924	CF	MIAMI	FL		12/13/2018	5.010	1,355,767						2,010,031	10/26/2018
6926		SAN DIEGO	CA		12/06/2018	5.300	567,832						2,765,196	10/15/2018
6933	CF	HUBER HEIGHTS	OH		12/06/2018	4.850	3,345,864						7,100,301	10/16/2018
6936	CF	HIXON	TN		12/07/2018	5.230	1,099,671						2,350,769	10/10/2018
6939	CF	METAIRIE	LA		12/21/2018	4.780	4,427,592						9,986,183	10/24/2018
6940	CF	HARVEY	LA		12/14/2018	4.900	1,591,218						3,230,031	10/23/2018

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6942	CF	WARREN	MI		12/11/2018	4.980	1,416,145						2,212,537	10/09/2018
6943	CF	WARREN	MI		12/11/2018	4.980	990,834						1,564,420	10/09/2018
6944	CF	WARREN	MI		12/11/2018	4.980	3,481,940						5,535,068	10/09/2018
6951	CF	ROSEVILLE	CA		11/21/2018	4.890	4,202,805						6,740,517	10/18/2018
6952	CF	GOODYEAR	AZ		11/29/2018	5.060	1,461,169						2,887,721	11/06/2018
6954	CF	CARSON CITY	NV		01/22/2019	5.070	8,988,246						13,947,720	12/20/2018
6955	CF	CARSON CITY	NV		01/22/2019	5.070	2,535,146						4,020,497	12/20/2018
6960	CF	FORT LAUDERDALE	FL		04/09/2019	4.500	7,164,877						9,315,261	12/21/2018
6961	CF	FUQUAY VARINA	NC		02/13/2019	4.950	1,093,060						1,578,338	12/20/2018
6962	CF	RICHMOND	VA		12/26/2018	5.140	938,050						1,448,494	11/09/2018
6964	CF	SACRAMENTO	CA		04/26/2019	4.450	2,397,694						3,254,662	04/01/2019
6965	CF	GUN BARREL CITY	TX		11/28/2018	5.050	2,291,633						4,552,804	10/31/2018
6966	CF	LAS VEGAS	NV		03/29/2019	5.040	3,865,744						9,601,617	12/11/2018
6968	CF	MOGADORE	OH		12/21/2018	5.020	3,725,736						5,911,996	11/14/2018
6969	CF	KENT	OH		12/21/2018	5.020	1,181,331						2,055,413	11/14/2018
6970		WILLISTON	ND		03/04/2019	4.700	59,111,434						114,703,556	01/07/2019
6972	CF	LOMPOC	CA		02/01/2019	5.090	2,736,422						5,862,707	11/05/2018
6973	CF	CHULA VISTA	CA		12/21/2018	4.870	1,550,000						9,023,086	10/31/2018
6976	CF	SANTA MONICA	CA		01/22/2019	5.070	1,878,756						7,662,273	11/30/2018
6977		MCALLEN	TX		12/20/2018	4.930	1,543,401						3,652,690	11/02/2018
6978	CF	THOUSAND OAKS	CA		12/21/2018	4.980	2,182,502						6,287,457	10/25/2018
6979	CF	COMMERCE	CA		01/16/2019	4.960	4,132,117						7,190,259	11/13/2018
6981	CF	MILWAUKEE	WI		11/30/2018	4.910	4,014,347						8,065,598	11/13/2018
6982	CF	PHOENIX	AZ		12/21/2018	4.810	1,496,373						2,765,803	10/30/2018
6983	CF	MANSFIELD	TX		12/27/2018	4.980	2,059,275						3,765,796	11/16/2018
6985	CF	OKLAHOMA CITY	OK		01/17/2019	5.040	5,223,850						9,282,879	11/21/2018
6986	CF	SACRAMENTO	CA		01/22/2019	4.980	3,285,222						6,072,309	11/15/2018
6987	CF	ASHBURN	VA		02/26/2019	4.810	3,005,388						5,373,344	01/07/2019
6988	CF	SAN ANTONIO	TX		12/06/2018	5.150	766,105						1,523,704	11/14/2018
6989	CF	COLORADO SPRINGS	CO		12/21/2018	4.970	2,247,866						3,622,751	11/20/2018
6990	CF	COLUMBUS	OH		12/28/2018	5.080	2,006,421						3,800,110	11/20/2018
6991	CF	JOHNSTOWN	OH		12/28/2018	5.080	969,770						1,910,045	11/20/2018
6995	CF	ALBUQUERQUE	NM		01/23/2019	4.960	1,821,947						4,203,705	12/10/2018
6996	CF	NAPA	CA		04/12/2019	4.600	2,298,050						4,293,900	02/22/2019
6998	CF	SAN FRANCISCO	CA		01/15/2019	5.070	1,878,756						3,544,960	11/21/2018
6999	CF	RIO RANCHO	NM		01/25/2019	4.890	1,963,307						5,344,929	11/19/2018
7000	CF	CICERO	NY		02/25/2019	4.760	2,462,418						3,887,286	01/03/2019
7001	CF	BELLE ISLE	FL		12/27/2018	4.950	2,169,538						4,804,359	11/16/2018
7002	CF	SAN DIEGO	CA		01/24/2019	4.890	1,293,908						3,670,358	11/28/2018
7004	CF	EAST DUNDEE	IL		01/25/2019	4.980	2,088,463						4,011,200	12/06/2018
7007	CF	FRESNO	CA		04/19/2019	4.990	3,943,727						10,606,935	11/27/2018
7009	CF	MILWAUKEE	WI		12/28/2018	4.890	6,179,542						12,301,968	12/11/2018
7012	CF	CHANDLER	AZ		12/28/2018	4.910	2,480,656						6,300,179	10/24/2018
7014	CF	CHARLESTON	SC		02/13/2019	4.800	2,910,470						4,884,373	12/20/2018
7015	CF	GALLATIN	TN		02/15/2019	4.860	2,738,680						6,171,877	01/14/2019
7016	CF	FRESNO	CA		02/20/2019	4.750	911,917						3,518,673	01/08/2019
7017	CF	ODESSA	FL		12/28/2018	4.860	1,651,165						3,310,841	12/13/2018
7019	CF	ARVADA	CO		02/28/2019	4.840	1,893,071						3,696,064	12/10/2018
7022	CF	SAN DIEGO	CA		02/27/2019	4.700	4,222,245						9,055,394	01/07/2019
7025	CF	VENTURA	CA		03/05/2019	5.300	1,286,611						2,147,665	01/22/2019
7026	CF	SALT LAKE CITY	UT		02/20/2019	4.620	1,821,509						3,720,083	01/07/2019
7027		CANTON	MI		03/15/2019	4.800	1,166,868						2,293,738	01/24/2019
7029	CF	RANCHO CORDOVA	CA		02/14/2019	4.760	1,145,537						2,378,427	12/17/2018
7035	CF	COTTONWOOD	AZ		02/15/2019	4.650	2,226,821						5,122,383	01/02/2019
7041	CF	LOVELAND	CO		01/24/2019	4.810	1,686,982						2,666,254	01/06/2019
7043	CF	SOUTH PASADENA	CA		04/15/2019	4.450	4,975,626						20,009,293	02/27/2019
7045	CF	BELLINGHAM	WA		03/08/2019	4.800	1,385,739						3,643,428	01/21/2019
7046	CF	MILLSAP	TX		02/25/2019	4.660	3,801,097						7,707,391	01/11/2019
7047		ANCHORAGE	AK		03/27/2019	4.520	5,836,309						10,386,400	01/07/2019
7050	CF	LITCHFIELD PARK	AZ		02/25/2019	4.650	1,080,855						3,682,120	01/10/2019
7051		SCOTTSDALE	AZ		05/03/2019	4.740	2,073,632						3,558,646	01/15/2019

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7052	CF	NACOGDOCHES	TX		02/28/2019	4.520	933,085						1,407,001	01/15/2019
7053	CF	VINELAND	NJ		02/28/2019	4.520	874,940						1,319,285	02/05/2019
7054		SAINT LOUIS	MO		02/28/2019	4.520	852,790						1,285,893	01/15/2019
7055	CF	GAINESVILLE	GA		02/28/2019	4.520	826,025						1,237,640	01/21/2019
7056	CF	MOBILE	AL		02/28/2019	4.520	592,800						893,128	01/26/2019
7057	CF	COLLEGE DALE	TN		03/13/2019	4.520	736,371						1,106,471	01/21/2019
7058	CF	YULEE	FL		03/13/2019	4.520	746,462						1,105,827	01/31/2019
7059		ZANESVILLE	OH		02/28/2019	4.520	875,033						1,319,285	01/26/2019
7060	CF	CIRCLEVILLE	OH		02/28/2019	4.520	583,201						878,597	01/26/2019
7061	CF	SAINT GEORGE	UT		02/28/2019	4.520	826,025						1,245,543	02/06/2019
7062	CF	FARGO	ND		02/28/2019	4.520	787,354						1,186,455	01/30/2019
7063	CF	COLUMBUS	IN		02/28/2019	4.520	729,025						1,098,765	01/26/2019
7065	CF	VAN NUYS	CA		03/18/2019	4.480	2,308,651						3,908,445	01/16/2019
7068	CF	NEWBERRY	SC		04/15/2019	4.500	2,265,785						3,849,431	02/11/2019
7069	CF	ARTESIA	NM		04/15/2019	4.500	1,533,410						2,440,311	02/07/2019
7070	CF	BAY CITY	MI		04/15/2019	4.500	2,128,465						3,403,000	01/24/2019
7071	CF	MCALLEN	TX		04/15/2019	4.500	1,533,410						2,527,108	02/08/2019
7072	CF	INDIANAPOLIS	IN		04/15/2019	4.500	1,693,617						2,747,568	02/06/2019
7073	CF	KENT	WA		03/25/2019	4.470	1,459,697						3,721,369	01/15/2019
7075	CF	STOCKBRIDGE	GA		02/21/2019	4.590	1,414,221						2,503,705	01/19/2019
7077	CF	SIERRA VISTA	AZ		03/15/2019	4.730	1,043,728						1,831,372	01/23/2019
7078	CF	SEATTLE	WA		03/12/2019	4.530	4,016,493						9,297,228	01/15/2019
7079	CF	RENO	NV		03/26/2019	4.660	1,341,634						2,891,447	02/05/2019
7084	CF	BOLINGBROOK	IL		03/04/2019	4.730	869,773						2,076,645	02/01/2019
7085	CF	HUBER HEIGHTS	OH		04/01/2019	4.530	1,277,975						2,205,424	01/30/2019
7086	CF	FT WORTH	TX		04/04/2019	4.400	1,969,412						3,113,665	02/22/2019
7088	CF	PACIFIC PALISADES	CA		04/08/2019	4.590	1,911,981						4,196,319	02/11/2019
7089	CF	LAWRENCE	KS		04/12/2019	4.400	3,853,471						7,649,131	02/13/2019
7090	CF	MCALLEN	TX		03/21/2019	4.840	1,976,909						3,350,176	02/07/2019
7091	CF	LAS VEGAS	NV		04/01/2019	4.890	565,069						1,900,000	02/06/2019
7092	CF	NEWPORT BEACH	CA		03/15/2019	4.400	2,000,000						4,866,259	02/06/2019
7093	CF	NEWPORT BEACH	CA		03/15/2019	4.400	2,000,000						5,741,975	02/06/2019
7095	CF	MORENO VALLEY	CA		04/05/2019	4.650	1,033,849						2,605,997	02/07/2019
7096		LAFAYETTE	LA		04/05/2019	5.400	28,900,663						56,030,666	02/26/2019
7097	CF	INDIANAPOLIS	IN		04/26/2019	4.640	1,224,312						3,337,812	01/17/2019
7099	CF	PLAINFIELD	IN		04/15/2019	4.470	3,333,886						6,525,043	02/07/2019
7100	CF	Venice	CA		10/07/2019	4.150	14,224,756						16,572,027	03/12/2019
7101	CF	ROHNERT PARK	CA		04/25/2019	4.690	1,601,690						2,840,633	02/11/2019
7102	CF	SEATTLE	WA		07/09/2019	4.600	3,734,541						7,375,957	02/26/2019
7105	CF	SUNNYVALE	CA		04/11/2019	4.690	1,880,372						3,811,734	02/22/2019
7106	CF	ST LOUIS PARK	MN		04/05/2019	4.460	1,870,056						2,625,062	02/19/2019
7110	CF	GRANDVILLE	MI		03/29/2019	4.610	899,082						1,194,250	02/15/2019
7111	CF	FRESNO	CA		03/29/2019	4.430	1,641,522						3,379,466	02/21/2019
7112	CF	ROEBUCK	SC		04/01/2019	4.450	3,447,991						5,774,889	02/15/2019
7113	CF	CORPUS CHRISTI	TX		04/03/2019	4.450	1,504,029						3,973,333	02/22/2019
7115	CF	WAUKEGAN	IL		04/17/2019	4.440	1,457,298						4,126,329	03/07/2019
7116	CF	JACKSONVILLE	FL		05/21/2019	4.400	2,802,209						4,484,495	02/20/2019
7119		TUCSON	AZ		04/12/2019	4.520	3,810,363						7,551,205	02/21/2019
7120	CF	HENDERSON	NV		04/24/2019	4.500	3,507,621						6,207,358	03/15/2019
7122	CF	OCEANSIDE	CA		04/03/2019	4.460	882,013						1,488,771	02/27/2019
7123	CF	INDIANAPOLIS	IN		04/18/2019	4.400	4,558,374						6,830,349	02/27/2019
7124	CF	CARLSBAD	CA		03/26/2019	4.300	9,838,312						14,436,719	03/13/2019
7128	CF	SAN DIEGO	CA		05/07/2019	4.540	1,445,913						2,895,950	03/12/2019
7129	CF	O FALLON	IL		05/23/2019	4.490	1,400,000						3,003,053	03/29/2019
7130	CF	WHEATON	IL		04/24/2019	4.580	1,074,288						2,441,007	03/04/2019
7131	CF	LAKE SAINT LOUIS	MO		05/02/2019	4.340	1,737,866						3,096,644	03/21/2019
7134	CF	SAN DIEGO	CA		05/31/2019	4.400	9,266,935						15,875,754	04/12/2019
7136	CF	SAN DIEGO	CA		05/07/2019	4.540	2,409,855						5,206,409	03/12/2019
7137	CF	FRESNO	CA		04/03/2019	4.570	2,055,059						4,528,019	03/01/2019
7138	CF	PORTERVILLE	CA		04/03/2019	4.570	2,341,812						4,842,818	03/01/2019
7139	CF	DALLAS	GA		04/17/2019	4.790	895,208						4,325,333	03/15/2019

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7140	CF	LAREDO	TX		04/03/2019	4.690	1,339,422						2,827,298	02/19/2019
7141		NEWARK	NJ		05/23/2019	4.670	3,303,984						5,261,513	03/21/2019
7142	CF	CORONA	CA		05/06/2019	4.120	5,016,464						15,611,116	03/07/2019
7143	CF	CORONA	CA		06/20/2019	4.350	1,438,052						3,155,092	03/07/2019
7144	CF	PARKER	CO		05/06/2019	4.500	5,184,820						8,884,450	03/12/2019
7146	CF	ROUND ROCK	TX		05/07/2019	4.440	1,060,009						1,607,662	05/01/2019
7147		JOHNSON CITY	NY		05/24/2019	4.820	919,777						1,289,960	03/20/2019
7150	CF	LOS GATOS	CA		05/17/2019	4.640	1,651,593						4,690,641	03/12/2019
7155	CF	SEATTLE	WA		04/25/2019	4.480	5,172,815						8,719,767	03/15/2019
7156	CF	SEATTLE	WA		04/25/2019	4.480	4,608,508						5,296,248	03/15/2019
7158	CF	COLMAR	PA		05/28/2019	4.580	1,534,936						2,805,748	03/19/2019
7159	CF	DAVIE	FL		06/26/2019	4.460	1,888,822						2,895,233	03/20/2019
7160	CF	LOCKPORT	IL		04/08/2019	4.620	2,409,727						3,457,957	03/12/2019
7163	CF	ROCKY MOUNT	NC		04/10/2019	5.110	896,324						1,955,306	03/13/2019
7164	CF	SUGAR LAND	TX		04/30/2019	4.540	5,629,916						8,900,390	03/06/2019
7165	CF	LAS VEGAS	NV		06/24/2019	4.360	7,148,202						13,508,285	04/18/2019
7166	CF	LAS VEGAS	NV		06/24/2019	4.360	4,529,554						7,137,602	04/18/2019
7167	CF	LAS VEGAS	NV		06/24/2019	4.360	6,204,545						9,835,681	04/18/2019
7168	CF	LAS VEGAS	NV		06/24/2019	4.360	3,279,208						5,636,932	04/18/2019
7170		PORTLAND	OR		05/15/2019	4.570	8,031,057						12,425,000	04/16/2019
7172	CF	FRASER	MI		05/24/2019	4.310	9,167,636						16,411,076	03/27/2019
7174		SAN DIEGO	CA		06/12/2019	4.230	2,915,648						5,799,386	04/15/2019
7176	CF	GETZVILLE	NY		05/28/2019	4.600	1,470,686						3,066,894	04/04/2019
7178	CF	CORONA	CA		05/13/2019	4.290	1,913,530						3,442,533	03/29/2019
7179	CF	CORONA	CA		07/09/2019	4.340	1,248,171						5,756,649	04/25/2019
7180	CF	HOUSTON	TX		05/28/2019	4.730	1,803,680						3,101,667	04/03/2019
7185	CF	CLEARWATER	FL		06/05/2019	4.300	1,485,542						2,559,930	03/26/2019
7186	CF	GRAPEVINE	TX		04/10/2019	4.850	678,707						2,257,859	03/13/2019
7187	CF	AMARILLO	TX		05/14/2019	4.460	2,521,468						3,463,625	03/25/2019
7188	CF	MT PLEASANT	MI		05/24/2019	4.510	1,214,141						2,001,526	04/27/2019
7189	CF	LAWTON	OK		05/31/2019	4.600	849,116						2,284,465	04/17/2019
7190	CF	HARLINGEN	TX		06/10/2019	4.890	709,235						1,362,763	04/02/2019
7193	CF	MISSOURI CITY	TX		06/12/2019	4.300	1,230,688						2,172,424	04/17/2019
7194	CF	TROY	MI		07/02/2019	4.610	1,659,788						3,375,385	04/17/2019
7197	CF	GLENDALE	AZ		06/03/2019	4.400	4,955,787						10,530,564	04/04/2019
7198	CF	SAN RAFAEL	CA		06/21/2019	4.640	898,241						1,715,122	04/15/2019
7199	CF	SCOTTSDALE	AZ		07/02/2019	4.100	16,714,499						27,193,072	05/17/2019
7200	CF	SANTA MONICA	CA		06/12/2019	4.250	1,979,920						3,914,831	04/25/2019
7201	CF	BEND	OR		05/31/2019	4.200	3,633,209						6,856,052	04/23/2019
7202	CF	ARKANSAS CITY	KS		06/10/2019	4.900	737,299						1,400,000	04/11/2019
7203	CF	GERMANTOWN	TN		06/07/2019	4.300	2,750,038						4,875,988	04/30/2019
7207		PLOVER	WI		07/08/2019	3.250	2,409,927						3,600,366	04/18/2019
7212	CF	TUALATIN	OR		05/24/2019	4.390	2,119,142						3,958,535	04/15/2019
7214	CF	SAN DIEGO	CA		07/08/2019	4.410	2,734,889						6,378,242	04/25/2019
7215	CF	YUKON	OK		06/14/2019	4.620	842,089						1,481,481	04/12/2019
7216	CF	SEASIDE	CA		06/06/2019	4.920	587,143						2,264,900	04/26/2019
7218		San Antonio	TX		10/24/2019	4.250	567,138						1,289,025	09/12/2019
7219	CF	FORT WAYNE	IN		06/11/2019	4.300	671,608						991,432	04/20/2019
7220	CF	MOUNT VERNON	WA		06/11/2019	4.300	792,870						1,174,524	04/23/2019
7221	CF	YUCAIPA	CA		06/11/2019	4.300	942,116						1,392,522	04/25/2019
7222	CF	NORTH MYRTLE BEACH	SC		06/11/2019	4.300	1,110,018						1,646,378	04/10/2019
7223	CF	STAFFORD	VA		06/11/2019	4.300	1,026,067						1,519,561	04/16/2019
7224	CF	CARTHAGE	TX		06/11/2019	4.300	389,906						623,900	04/29/2019
7225	CF	GEORGETOWN	TX		06/11/2019	4.300	1,016,740						1,503,301	04/10/2019
7226	CF	REDDING	CA		06/11/2019	4.300	960,772						1,395,546	04/24/2019
7227	CF	PRINCETON	TX		06/11/2019	4.300	792,870						1,204,123	04/15/2019
7228	CF	ORLANDO	FL		06/11/2019	4.300	1,240,609						1,845,322	04/25/2019
7229		REPUBLIC	MO		06/11/2019	4.300	531,689						782,421	04/25/2019
7232	CF	STOCKTON	CA		05/22/2019	4.220	4,033,844						7,401,558	04/08/2019
7237	CF	ANKENY	IA		06/20/2019	4.600	1,087,272						1,702,636	04/23/2019
7238	CF	MIDWEST CITY	OK		06/20/2019	4.600	1,229,089						1,841,959	04/18/2019

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7239	CF	OKLAHOMA CITY	OK		05/17/2019	4.260	3,083,491						5,401,961	04/18/2019
7242	CF	RIALTO	CA		06/04/2019	4.370	1,624,406						2,608,133	05/09/2019
7243	CF	WOODSTOCK	IL		06/06/2019	4.360	2,751,550						5,064,279	04/16/2019
7244	CF	Rome	GA		08/28/2019	4.550	904,725						1,538,878	06/01/2019
7245		OSWEGO	IL		06/21/2019	4.810	831,616						1,369,231	04/23/2019
7246	CF	WOODLAND	CA		06/12/2019	4.790	1,799,006						4,565,235	05/03/2019
7250	CF	NORTH HILLS	CA		07/01/2019	4.340	1,302,037						3,204,509	05/08/2019
7252	CF	GARLAND	TX		05/29/2019	4.690	1,053,668						2,119,138	05/07/2019
7253	CF	LA HABRA	CA		06/18/2019	4.470	1,983,420						3,075,630	05/14/2019
7255	CF	Puyallup	WA		08/06/2019	4.350	1,421,498						2,284,635	06/26/2019
7257	CF	TUCSON	AZ		07/19/2019	4.500	995,726						2,142,857	05/09/2019
7258	CF	FLORENCE	OR		07/19/2019	4.500	730,199						1,579,065	05/14/2019
7261		Southfield	MI		08/08/2019	4.150	3,685,303						6,631,609	06/19/2019
7262	CF	Brighton	MI		07/26/2019	4.250	2,259,197						4,077,570	06/06/2019
7263	CF	St Charles	IL		07/31/2019	4.400	2,047,171						3,205,407	06/13/2019
7264	CF	Algonquin	IL		08/01/2019	4.400	2,047,171						3,206,550	06/13/2019
7265	CF	Harwood Heights	IL		07/31/2019	4.400	2,047,171						3,325,311	06/13/2019
7266	CF	San Bernardino	CA		03/05/2020	4.440	3,749,765						6,807,411	05/23/2019
7269	CF	SALEM	OR		07/15/2019	4.460	4,886,336						9,566,852	05/15/2019
7270	CF	AMERICAN FORK	UT		06/20/2019	4.510	829,173						1,323,078	05/28/2019
7271		CLOVIS	CA		07/16/2019	5.000	25,518,132						48,203,749	05/23/2019
7275	CF	Houston	TX		07/26/2019	4.300	1,024,888						1,961,470	06/26/2019
7277	CF	Portland	OR		07/29/2019	4.250	14,882,019						24,952,176	06/03/2019
7278	CF	KINGSVILLE	TX		06/20/2019	4.450	1,331,671						2,239,944	05/31/2019
7279	CF	FEDERAL WAY	WA		07/15/2019	4.250	4,535,472						9,314,204	05/29/2019
7281	CF	COLORADO SPRINGS	CO		07/12/2019	4.500	1,658,202						3,428,571	06/06/2019
7284	CF	Pace	FL		07/30/2019	4.300	7,685,974						12,555,064	06/03/2019
7285	CF	North Ridgeville	OH		07/30/2019	4.270	1,867,258						7,311,176	06/14/2019
7287	CF	Canton	OH		09/25/2019	4.300	4,163,669						9,448,987	06/13/2019
7288	CF	Deer Park	TX		08/09/2019	4.200	4,368,400						7,603,768	06/19/2019
7291	CF	Duvall	WA		08/02/2019	4.300	2,672,896						5,348,379	06/03/2019
7292	CF	STOW	OH		07/11/2019	4.510	1,180,981						1,668,100	06/03/2019
7297	CF	CARROLLTON	GA		07/22/2019	4.300	1,983,369						3,437,179	06/04/2019
7298	CF	New York	NY		08/12/2019	4.350	1,934,393						3,954,460	06/14/2019
7300	CF	Ontario	CA		07/23/2019	4.150	1,510,633						2,849,463	06/07/2019
7301	CF	Medford	OR		08/16/2019	4.400	1,420,715						2,281,319	06/20/2019
7302	CF	Austin	TX		08/19/2019	4.200	3,190,055						5,781,800	06/28/2019
7310	CF	Corpus Christi	TX		08/07/2019	4.360	1,810,102						3,828,653	06/13/2019
7311	CF	Odessa	TX		08/16/2019	4.000	3,780,576						7,685,600	06/20/2019
7313	CF	Cypress	TX		07/25/2019	4.450	1,616,466						4,946,667	06/19/2019
7320	CF	Los Angeles	CA		09/03/2019	4.150	1,488,580						5,871,757	06/26/2019
7324	CF	Los Angeles	CA		09/10/2019	4.090	1,797,021						3,551,637	07/10/2019
7325	CF	Wauwatosa	WI		08/08/2019	4.400	2,854,463						4,266,984	06/25/2019
7328	CF	Mesa	AZ		08/15/2019	4.200	3,098,279						7,677,139	07/09/2019
7329	CF	Peculiar	MO		10/08/2019	4.150	3,745,852						6,172,703	07/10/2019
7330	CF	Mesa	AZ		08/12/2019	4.180	1,608,968						2,887,257	06/24/2019
7331	CF	Lake Elsinore	CA		08/14/2019	4.180	946,451						1,627,184	06/25/2019
7332	CF	Milwaukee	WI		08/16/2019	3.850	5,349,253						9,804,717	07/11/2019
7333	CF	Milwaukee	WI		08/16/2019	3.850	5,366,936						10,744,317	07/11/2019
7334	CF	Sacramento	CA		07/31/2019	4.200	1,227,875						2,138,537	06/24/2019
7336	CF	Staunton	VA		09/13/2019	4.500	1,928,215						3,122,144	07/02/2019
7337		Naples	FL		08/14/2019	4.250	748,070						1,158,209	07/02/2019
7344	CF	Placentia	CA		08/26/2019	4.050	945,509						1,522,117	07/10/2019
7345	CF	Woodbury	MN		08/09/2019	4.060	3,104,597						11,864,076	07/02/2019
7347	CF	Farmers Branch	TX		08/27/2019	3.650	2,186,456						3,844,921	07/03/2019
7348	CF	Watsonville	CA		09/03/2019	3.950	4,795,117						7,857,381	07/15/2019
7349		Victorville	CA		09/06/2019	4.200	2,626,802						6,739,240	07/17/2019
7351	CF	Elk Grove Village	IL		08/02/2019	4.060	1,675,501						3,319,975	07/02/2019
7352	CF	Manteca	CA		11/01/2019	3.690	2,545,345						4,107,822	09/11/2019
7353		West Springfield	MA		09/09/2019	4.100	1,731,711						3,934,294	07/15/2019
7357	CF	Draper	UT		09/10/2019	4.250	3,052,623						5,166,844	07/19/2019

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7360		Austin	TX		09/12/2019	4.030	3,309,417						5,550,421	08/01/2019
7362	CF	Los Angeles	CA		11/22/2019	3.940	1,662,377						2,383,727	10/01/2019
7365		Kent	WA		10/23/2019	4.100	1,173,319						5,985,954	08/22/2019
7366	CF	Henderson	NV		08/13/2019	4.250	1,936,454						3,378,300	07/11/2019
7367	CF	Santa Clara	CA		09/20/2019	4.110	1,896,076						3,504,000	07/30/2019
7369	CF	Cold Spring	KY		11/12/2019	3.950	1,537,213						3,411,776	08/01/2019
7371	CF	Detroit	MI		09/17/2019	4.160	1,947,279						3,172,346	06/07/2019
7372	CF	Tolleson	AZ		08/22/2019	4.480	852,642						2,158,625	07/16/2019
7373		Exton	PA		10/08/2019	3.890	11,905,252						25,394,258	08/19/2019
7378	CF	Carrollton	TX		09/27/2019	4.290	3,841,958						5,370,830	07/30/2019
7379	CF	Yulee	FL		08/28/2019	4.620	1,101,924						1,784,913	07/22/2019
7381	CF	Costa Mesa	CA		10/04/2019	4.130	2,844,533						5,347,245	07/31/2019
7382	CF	Columbus	NC		09/26/2019	3.800	1,628,629						3,267,018	08/08/2019
7383	CF	Columbus	NC		09/26/2019	3.800	1,498,680						2,375,280	08/08/2019
7384	CF	Albuquerque	NM		09/26/2019	3.800	4,278,358						8,399,391	08/07/2019
7385	CF	Oak Hill	WV		09/26/2019	3.800	5,191,256						9,820,541	08/05/2019
7386	CF	Glendale	CA		12/04/2019	3.990	1,379,559						2,565,231	10/18/2019
7387	CF	Woodinville	WA		12/09/2019	4.050	7,219,215						13,270,300	09/12/2019
7388	CF	Seal Beach	CA		12/09/2019	4.050	1,129,227						2,146,850	09/13/2019
7389	CF	Fort Worth	TX		08/27/2019	4.350	805,515						1,207,805	08/02/2019
7390	CF	San Angelo	TX		10/16/2019	4.400	1,279,138						2,590,384	08/09/2019
7392	CF	Alexandria	VA		10/25/2019	3.750	4,359,217						9,342,237	09/05/2019
7395	CF	Menlo Park	CA		12/10/2019	4.000	3,139,901						12,023,993	08/27/2019
7396	CF	Livermore	CA		12/10/2019	4.000	1,617,525						3,534,843	08/27/2019
7397	CF	Gardena	CA		10/04/2019	3.900	3,360,966						6,943,600	08/26/2019
7400	CF	New York	NY		12/10/2019	3.600	2,535,781						4,072,333	10/01/2019
7402	CF	Dixon	IL		11/13/2019	3.900	3,565,603						8,579,435	09/17/2019
7404	CF	San Antonio	TX		10/31/2019	4.350	1,982,673						3,334,214	08/07/2019
7405	CF	Richland	WA		09/12/2019	4.050	1,137,141						2,391,157	08/16/2019
7409	CF	Houston	TX		10/16/2019	3.910	2,561,661						3,950,132	08/12/2019
7410	CF	Las Vegas	NV		09/27/2019	3.800	7,803,157						15,726,171	08/23/2019
7411	CF	Las Vegas	NV		09/27/2019	3.800	5,911,482						10,043,495	08/23/2019
7412	CF	Novi	MI		10/30/2019	4.000	3,670,131						5,957,200	09/02/2019
7413	CF	Porterville	CA		10/15/2019	4.100	894,998						2,544,046	09/03/2019
7416	CF	Las Vegas	NV		12/16/2019	4.070	1,292,036						4,312,486	10/30/2019
7417		Kyle	TX		10/15/2019	3.850	870,950						1,359,692	09/03/2019
7418	CF	Benbrook	TX		10/15/2019	3.850	725,007						1,107,251	09/03/2019
7419		Wichita	KS		10/15/2019	3.850	564,940						922,051	09/04/2019
7420	CF	Hutto	TX		10/15/2019	3.850	864,359						1,318,250	09/03/2019
7421		Dixon	CA		10/15/2019	3.850	663,805						989,427	09/04/2019
7422	CF	White Settlement	TX		10/15/2019	3.850	1,002,769						1,548,313	09/03/2019
7423		Streetsboro	OH		10/15/2019	3.850	847,411						1,353,113	09/04/2019
7424	CF	Willis	TX		10/15/2019	3.850	880,365						1,353,113	09/03/2019
7425		Richardson	TX		10/15/2019	3.850	1,125,173						1,719,621	09/03/2019
7426	CF	Independence	MO		10/15/2019	3.850	734,423						1,145,924	09/04/2019
7427		Norman	OK		10/15/2019	3.850	734,423						1,174,777	09/04/2019
7428	CF	Kentwood	MI		10/15/2019	3.850	823,871						1,252,503	09/04/2019
7436	CF	Ogden	UT		10/09/2019	3.750	3,734,630						6,484,898	09/10/2019
7437	CF	Salt Lake City	UT		11/01/2019	3.750	5,543,786						9,791,192	09/10/2019
7438	CF	Highland Falls	NY		10/31/2019	4.250	1,093,718						2,190,623	09/17/2019
7440	CF	NORTH BRUNSWICK	NJ		10/04/2019	4.500	3,559,084						6,534,762	09/13/2019
7441		Huntington Beach	CA		02/07/2020	3.740	1,257,500						3,677,580	12/13/2019
7442	CF	Chatsworth	CA		02/07/2020	3.740	1,741,154						7,204,097	12/16/2019
7443	CF	Panorama City	CA		02/07/2020	3.740	1,450,961						6,536,839	12/13/2019
7444	CF	Tucson	AZ		10/11/2019	3.700	1,752,517						2,956,915	08/16/2019
7445	CF	Hurricane	UT		12/17/2019	4.150	744,071						1,235,007	09/27/2019
7446	CF	Brigham City	UT		12/17/2019	4.150	1,708,087						2,786,909	11/01/2019
7447	CF	Las Vegas	NV		12/17/2019	4.150	1,385,189						2,320,000	10/04/2019
7448	CF	Enoch	UT		12/17/2019	4.150	710,377						1,358,257	09/27/2019
7449	CF	Ivins	UT		12/17/2019	4.150	691,658						1,334,114	09/27/2019
7450	CF	Tuba City	AZ		12/17/2019	4.150	848,896						1,638,786	10/04/2019

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7451	CF	North Ogden	UT		12/17/2019	4.150	1,450,704						2,365,920	09/30/2019
7452	CF	Pahrump	NV		12/17/2019	4.150	1,820,400						3,069,387	10/03/2019
7455	CF	Madison	AL		10/24/2019	4.350	931,549						2,357,143	09/05/2019
7458	CF	Sacramento	CA		02/07/2020	3.740	3,869,230						11,144,054	12/20/2019
7459		Kalamazoo	MI		12/11/2019	4.570	596,781						1,415,385	08/07/2019
7460	CF	San Marino	CA		10/29/2019	3.900	1,779,453						5,427,114	09/12/2019
7461		Jurupa Valley	CA		11/08/2019	3.900	7,667,725						13,634,330	09/10/2019
7462	CF	Fresno	CA		10/24/2019	3.750	1,180,602						3,103,022	09/04/2019
7463	CF	San Bernardino	CA		10/28/2019	3.740	3,174,413						5,930,740	09/09/2019
7464	CF	Carbondale	IL		12/18/2019	4.750	9,284,227						14,744,753	09/21/2019
7466	CF	Murray	UT		11/04/2019	3.820	3,279,755						6,178,470	09/16/2019
7468	CF	Chattanooga	TN		11/01/2019	3.800	848,084						1,482,941	09/09/2019
7469	CF	Seattle	WA		11/22/2019	3.700	4,041,279						8,684,982	10/17/2019
7470	CF	Las Vegas	NV		11/22/2019	3.700	4,041,279						9,983,733	10/18/2019
7473	CF	Henderson	NV		11/04/2019	3.640	3,796,349						8,555,157	10/25/2019
7474		Midland	TX		11/15/2019	3.500	11,377,580						18,559,222	09/18/2019
7475		Rock Springs	WY		11/15/2019	3.500	11,992,294						21,824,967	09/10/2019
7481	CF	San Diego	CA		11/08/2019	3.650	2,645,207						5,052,673	09/20/2019
7482	CF	Grover Beach	CA		11/04/2019	4.040	2,647,570						5,760,641	09/19/2019
7489	CF	Fresno	CA		11/12/2019	3.850	1,768,787						3,700,548	09/20/2019
7490	CF	Fresno	CA		11/12/2019	3.850	1,489,505						3,000,031	09/20/2019
7491	CF	Fresno	CA		11/12/2019	3.850	1,396,411						2,859,442	09/20/2019
7492	CF	Dana Point	CA		03/12/2020	4.750	3,222,303						12,651,340	10/26/2019
7496		Virginia Beach	VA		11/21/2019	4.250	1,456,610						2,140,006	10/04/2019
7497		Santa Cruz	CA		12/16/2019	4.100	1,202,304						1,858,833	10/22/2019
7499	CF	Fort Myers	FL		09/30/2019	4.500	836,797						4,337,044	08/30/2019
7503	CF	Los Angeles	CA		11/21/2019	4.150	1,619,181						3,352,629	10/14/2019
7504	CF	Medford	OR		12/12/2019	4.000	1,792,515						7,233,292	09/27/2019
7505	CF	McMinnville	OR		11/27/2019	3.800	3,610,621						7,634,077	10/03/2019
7506	CF	Evergreen	CO		11/07/2019	3.850	2,186,142						4,153,821	09/30/2019
7507	CF	Tualatin	OR		11/26/2019	3.800	3,319,549						5,107,809	10/08/2019
7508	CF	Spring	TX		11/26/2019	4.500	3,174,173						5,089,537	10/10/2019
7509	CF	Charleston	SC		12/27/2019	3.980	1,355,464						3,642,960	10/28/2019
7516	CF	Philadelphia	PA		11/08/2019	3.980	1,760,005						3,132,500	10/11/2019
7517	CF	Bozeman	MT		12/04/2019	4.440	1,016,331						2,128,855	10/08/2019
7519	CF	Apple Valley	CA		11/18/2019	3.950	2,593,177						5,965,310	10/04/2019
7520	CF	Seattle	WA		11/22/2019	3.910	2,852,681						4,046,809	10/08/2019
7524	CF	WEST SACRAMENTO	CA		12/12/2019	3.950	1,720,653						3,046,814	10/22/2019
7526		Champlin	MN		01/28/2020	3.940	1,851,531						2,879,787	11/21/2019
7528		St Augustine	FL		01/28/2020	3.940	1,992,154						3,216,559	11/19/2019
7529		Lake Mary	FL		01/28/2020	3.940	2,179,650						3,481,481	11/19/2019
7531	CF	Corona	CA		11/06/2019	3.910	3,605,300						6,565,444	09/24/2019
7534		North Las Vegas	NV		11/21/2019	3.620	4,520,005						8,698,520	10/14/2019
7536	CF	Dixon	CA		12/17/2019	3.860	1,571,954						2,708,712	10/23/2019
7537	CF	Dixon	CA		12/17/2019	3.860	2,095,939						3,944,304	11/04/2019
7538	CF	Emeryville	CA		11/26/2019	3.940	2,758,165						5,223,456	10/03/2019
7541		Louisville	KY		12/17/2019	4.000	771,323						1,423,608	10/10/2019
7542	CF	Dixon	CA		12/17/2019	3.860	1,314,725						3,594,598	10/23/2019
7543	CF	Carmel	CA		12/30/2019	4.250	6,281,266						9,317,166	11/05/2019
7544	CF	TUCSON	AZ		12/12/2019	3.900	1,477,078						2,455,619	10/18/2019
7545	CF	Gilbert	AZ		11/22/2019	4.130	3,427,647						5,518,309	10/14/2019
7548	CF	South Salt Lake	UT		12/03/2019	3.700	1,241,250						1,931,866	10/25/2019
7549	CF	Charlotte	NC		11/25/2019	4.010	15,485,762						26,871,783	10/23/2019
7550	CF	Chicago	IL		11/25/2019	4.020	7,105,795						12,286,218	10/29/2019
7551	CF	Fallbrook	CA		01/08/2020	4.080	8,237,413						18,509,881	11/27/2019
7552	CF	Kildeer	IL		02/24/2020	4.150	15,067,407						21,074,115	12/18/2019
7553	CF	Lithia Springs	GA		12/20/2019	3.880	1,331,133						2,067,840	12/14/2019
7554	CF	Charlotte	NC		12/20/2019	3.880	2,405,381						3,897,781	11/13/2019
7556	CF	Federal Way	WA		12/11/2019	3.950	8,579,431						19,242,031	10/16/2019
7559	CF	Montvale	NJ		12/19/2019	3.850	2,568,295						4,219,293	10/30/2019
7562	CF	Charleston	SC		12/18/2019	3.750	2,189,589						3,510,238	10/31/2019

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7566	CF	Washington	DC		12/27/2019	4.070	1,870,812						2,860,846	10/31/2019
7567	CF	West Hollywood	CA		04/09/2020	3.750	4,313,042						6,240,597	02/18/2020
7568	CF	Coralville	IA		01/07/2020	3.750	1,829,362						8,679,763	11/08/2019
7569	CF	Surprise	AZ		01/21/2020	3.830	2,582,812						4,737,231	11/18/2019
7572	CF	Phoenix	AZ		12/26/2019	3.760	4,474,680						8,086,869	11/13/2019
7573	CF	San Fernando	CA		12/23/2019	3.980	1,589,165						2,251,501	10/25/2019
7574	CF	Irvine	CA		12/09/2019	3.890	4,040,736						6,320,175	10/24/2019
7575	CF	Tuscon	AZ		01/21/2020	3.910	2,244,565						6,102,198	11/08/2019
7580	CF	Menifee	CA		01/24/2020	3.870	2,126,164						4,897,429	12/15/2019
7588	CF	Fort Mitchell	KY		01/08/2020	4.050	1,717,017						2,661,506	10/30/2019
7591	CF	Spring Lake	NJ		01/14/2020	4.060	1,442,302						2,142,484	11/18/2019
7598	CF	Evansville	IN		01/22/2020	4.590	976,766						3,060,067	12/08/2019
7599	CF	Anaheim	CA		12/30/2019	4.290	859,842						1,575,620	11/20/2019
7600	CF	Stow	OH		01/21/2020	4.010	2,722,410						7,344,763	11/20/2019
7606	CF	Burbank	CA		01/16/2020	3.950	1,762,591						3,313,920	11/06/2019
7607	CF	Salem	OR		02/12/2020	4.050	1,505,763						2,234,828	11/14/2019
7612	CF	Aurora	CO		01/10/2020	4.300	622,346						871,880	12/19/2019
7618	CF	Bradenton	FL		03/24/2020	3.700	1,508,484						3,388,886	12/01/2019
7620	CF	Bradenton	FL		03/24/2020	3.700	1,211,358						2,394,746	12/11/2019
7622	CF	Bradenton	FL		03/24/2020	3.700	1,417,060						2,550,816	12/06/2019
7625	CF	San Mateo	CA		02/05/2020	3.660	2,895,703						6,820,795	12/09/2019
7626	CF	Newark	OH		01/13/2020	4.230	931,670						1,838,222	11/25/2019
7627	CF	San Mateo	CA		02/05/2020	3.660	2,026,992						7,032,416	12/09/2019
7628	CF	San Mateo	CA		02/05/2020	3.660	1,447,852						9,118,023	12/09/2019
7631	CF	Bakersfield	CA		01/15/2020	3.960	16,220,708						25,852,955	11/20/2019
7633	CF	FRESNO	CA		01/29/2020	4.020	1,146,958						2,507,088	11/20/2019
7637	CF	Folsom	CA		12/23/2019	4.470	2,603,014						5,085,715	11/17/2019
7641	CF	Cypress	CA		01/17/2020	4.350	3,102,309						5,133,333	12/05/2019
7645	CF	Colorado Springs	CO		02/11/2020	4.300	2,475,479						3,992,857	12/05/2019
7652	CF	Odessa	TX		03/10/2020	3.750	5,688,325						8,028,910	01/13/2020
7653	CF	Doral	FL		04/20/2020	3.860	1,986,234						4,441,468	02/04/2020
7656		Harrison	OH		04/03/2020	3.870	15,310,967						30,107,486	01/24/2020
7660	CF	Menomonee Falls	WI		05/07/2020	3.940	2,365,692						4,353,318	01/16/2020
7666	CF	Mustang	OK		02/06/2020	4.170	1,204,199						1,953,485	12/26/2019
7668	CF	Cicero	IL		05/21/2020	3.510	1,041,541						2,088,538	03/20/2020
7671	CF	Mesa	AZ		02/11/2020	4.250	815,306						1,863,061	01/07/2020
7672	CF	Azusa	CA		05/04/2020	3.940	3,200,000						5,508,262	01/02/2020
7674	CF	Pittsburg	CA		02/06/2020	4.230	775,207						1,336,972	01/03/2020
7676	CF	Chicago	IL		03/10/2020	4.200	795,335						1,501,001	02/14/2020
7677		Redwood City	CA		03/24/2020	3.650	6,294,854						22,499,518	02/11/2020
7683	CF	Mercer Island	WA		02/27/2020	3.900	911,111						1,837,588	01/08/2020
7686	CF	Fresno	CA		02/13/2020	4.470	1,131,162						4,058,806	01/03/2020
7689	CF	Palmdale	CA		06/12/2020	4.000	2,704,906						5,333,967	02/06/2020
7690	CF	Holladay	UT		03/12/2020	3.920	1,726,923						2,436,514	02/03/2020
7694	CF	Apple Valley	MN		03/20/2020	3.670	6,280,910						9,328,272	02/07/2020
7698	CF	Pleasant Hill	CA		05/15/2020	3.300	1,212,465						9,568,252	03/25/2020
7700	CF	Walnut Creek	CA		05/06/2020	3.300	1,694,455						6,413,486	03/20/2020
7704	CF	Rohnert Park	CA		04/28/2020	3.220	2,394,203						3,717,185	02/19/2020
7705	CF	Walnut Creek	CA		06/25/2020	3.750	1,460,618						4,290,400	02/18/2020
7706	CF	Moreno Valley	CA		02/28/2020	4.030	3,113,291						4,561,711	01/23/2020
7708	CF	Los Angeles	CA		03/13/2020	4.330	777,511						2,223,957	01/07/2020
7709	CF	Concord	CA		03/20/2020	3.850	1,609,346						5,801,848	02/01/2020
7710	CF	Fayetteville	AR		03/16/2020	4.050	4,012,009						6,464,414	02/09/2020
7716		Portland	OR		03/19/2020	3.790	983,712						3,149,142	01/30/2020
7718	CF	El Centro	CA		04/09/2020	3.800	2,780,330						6,230,849	02/18/2020
7720		San Diego	CA		04/02/2020	3.600	2,740,808						10,122,029	02/10/2020
7723	CF	Glendale	AZ		04/13/2020	3.700	1,536,520						2,619,464	02/12/2020
7724		San Francisco	CA		04/10/2020	4.150	2,431,257						3,398,493	02/04/2020
7725	CF	Lavale	MD		08/10/2020	4.100	1,419,626						3,500,000	06/14/2020
7727	CF	Chicago	IL		05/01/2020	3.700	960,325						1,947,338	02/22/2020
7729	CF	Duncan	SC		05/05/2020	3.700	2,496,845						3,895,105	10/03/2019

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7730	CF	Trenton	SC		05/05/2020	3.700	1,776,601						3,645,895	03/01/2020
7731	CF	Gaffney	SC		05/05/2020	3.700	2,208,748						3,469,867	10/03/2019
7732	CF	Gastonia	NC		05/05/2020	3.700	1,920,650						2,770,189	10/01/2019
7733		Newport Beach	CA		05/08/2020	4.200	6,634,068						10,847,006	03/04/2020
7735	CF	Lawrenceville	GA		05/05/2020	3.700	835,483						1,344,036	09/13/2019
7736	CF	Lawrenceville	GA		05/05/2020	3.700	1,330,050						2,037,231	09/23/2019
7737	CF	Louisville	KY		05/05/2020	3.700	1,089,969						1,728,107	09/27/2019
7738	CF	Birmingham	AL		05/05/2020	3.700	993,936						1,667,404	09/27/2019
7739	CF	Aiken	SC		05/05/2020	3.700	792,268						2,339,063	10/10/2019
7740	CF	Joliet	IL		03/18/2020	4.150	3,227,398						5,076,009	02/06/2020
7744	CF	Anaheim	CA		04/22/2020	3.770	10,436,277						27,873,017	02/12/2020
7747	CF	Berea	OH		05/07/2020	3.570	896,934						1,968,481	02/19/2020
7749	CF	Elkhart	IN		03/26/2020	4.150	960,736						1,541,052	02/11/2020
7754	CF	Brook Park	OH		03/27/2020	3.990	566,190						967,500	02/18/2020
7760	CF	Los Angeles	CA		04/15/2020	3.560	1,096,020						2,314,286	03/03/2020
7763	CF	Roswell	GA		05/18/2020	3.550	1,383,286						2,807,262	03/11/2020
7766	CF	San Antonio	TX		05/11/2020	4.070	1,250,962						1,935,840	03/10/2020
7767	CF	Encino	CA		06/25/2020	3.650	2,919,889						5,147,304	03/05/2020
7774	CF	Seattle	WA		09/01/2020	3.650	12,990,291						38,730,000	04/01/2020
7775	CF	Folsom	CA		05/15/2020	3.330	1,820,766						3,330,357	03/11/2020
7779	CF	San Diego	CA		05/28/2020	3.250	8,508,679						13,539,177	03/23/2020
7782	CF	Lehi	UT		05/08/2020	3.560	1,988,975						3,509,031	03/24/2020
7783		Redwood City	CA		06/30/2020	3.200	5,827,227						10,710,356	03/27/2020
7784		SAN JOSE	CA		05/29/2020	3.850	890,989						1,599,200	04/10/2020
7793	CF	Santa Clarita	CA		06/05/2020	3.200	1,553,927						2,814,869	03/19/2020
7795	CF	Tustin	CA		05/26/2020	3.400	7,763,748						12,094,439	03/19/2020
7803	CF	Raceland	LA		06/25/2020	3.080	2,100,899						5,081,568	03/21/2020
7808	CF	Sebastopol	CA		05/04/2020	3.500	2,136,109						5,715,317	03/14/2020
7809	CF	Los Angeles	CA		06/22/2020	3.600	973,070						3,185,343	03/18/2020
7810	CF	Sandy	UT		06/05/2020	3.400	1,182,809						2,468,750	04/06/2020
7817	CF	Phoenix	AZ		07/24/2020	3.000	4,546,982						7,675,000	04/03/2020
7818	CF	Gilbert	AZ		07/24/2020	3.000	3,512,723						5,905,000	04/03/2020
7819	CF	Tempe	AZ		07/24/2020	3.000	1,701,975						2,970,000	04/03/2020
7820	CF	Phoenix	AZ		07/24/2020	3.000	3,244,837						5,405,000	04/03/2020
7826		Oakland	CA		08/03/2020	3.330	3,860,118						10,925,000	04/02/2020
7829	CF	Ferndale	MI		05/29/2020	3.400	2,554,866						4,145,913	04/07/2020
7832	CF	Philadelphia	PA		06/04/2020	3.450	5,054,755						6,767,740	03/25/2020
7834	CF	Alameda	CA		05/15/2020	3.640	1,202,706						2,413,446	04/25/2020
7835	CF	Pinellas Park	FL		08/28/2020	3.620	2,663,453						5,500,000	04/08/2020
7836		Van Nuys	CA		08/14/2020	3.620	1,452,793						4,105,000	04/03/2020
7837		St Pete Beach	FL		08/14/2020	3.370	3,627,892						7,500,000	04/01/2020
7838	CF	Chino	CA		06/09/2020	3.250	5,830,385						13,454,077	03/21/2020
7839	CF	San Jose	CA		05/18/2020	3.300	1,632,661						2,344,373	04/10/2020
7842		Sunnyvale	CA		05/20/2020	3.350	1,513,550						4,952,182	02/24/2020
7846		Brownstown	MI		06/18/2020	3.670	5,718,356						14,085,560	04/06/2020
7848	CF	Maryville	TN		06/02/2020	3.880	1,233,528						4,002,788	04/10/2020
7852		San Diego	CA		05/20/2020	3.550	6,455,333						22,711,879	04/15/2020
7854	CF	Eugene	OR		06/12/2020	3.750	964,852						2,289,416	04/10/2020
7858	CF	South Salt Lake	UT		06/22/2020	3.300	1,850,116						3,063,319	04/03/2020
7860	CF	Gilbert	AZ		05/19/2020	3.450	2,763,392						4,788,614	03/27/2020
7862	CF	Tavares	FL		06/02/2020	3.590	1,446,116						3,313,694	04/07/2020
7866	CF	Roselle	NJ		08/24/2020	3.590	1,708,472						6,950,000	04/15/2020
7867		Portland	OR		07/02/2020	3.850	4,927,021						10,400,000	04/23/2020
7868	CF	Daphne	AL		06/25/2020	4.850	2,279,135						4,811,578	04/21/2020
7870		Lake Elsinore	CA		07/02/2020	4.000	2,342,642						7,280,000	05/08/2020
7871	CF	North Salt Lake	UT		06/18/2020	3.780	3,925,983						6,439,537	05/06/2020
7872	CF	Provo	UT		06/18/2020	3.780	3,590,838						6,150,000	03/23/2020
7873	CF	East Providence	RI		07/30/2020	4.000	979,150						2,560,000	05/20/2020
7874	CF	Waupaca	WI		07/30/2020	4.000	1,026,914						2,690,000	05/21/2020
7875	CF	Columbus	GA		07/30/2020	4.000	1,337,376						4,950,000	05/19/2020
7877	CF	Pomona	CA		08/26/2020	3.080	4,444,236						9,000,000	06/16/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7878	CF	Pomona	CA		08/26/2020	3.080	6,038,365						11,100,000	06/16/2020
7879	CF	Vista	CA		07/10/2020	3.550	966,057						2,400,000	05/20/2020
7880	CF	Germantown	MD		10/20/2020	3.400	6,922,468						11,400,000	06/22/2020
7881	CF	Las Vegas	NV		07/16/2020	3.430	3,379,248						11,100,000	05/21/2020
7882	CF	Vero Beach	FL		09/11/2020	3.760	1,148,465						3,000,000	07/15/2020
7883	CF	Torrance	CA		08/07/2020	3.910	4,838,451						13,000,000	05/27/2020
7885		Monroe	GA		08/14/2020	3.290	2,243,971						4,800,000	05/29/2020
7887		Buffalo	MN		08/13/2020	3.280	3,596,399						9,150,000	06/11/2020
7890	CF	San Jose	CA		07/21/2020	3.400	2,413,397						8,190,000	06/03/2020
7891		Los Angeles	CA		08/14/2020	3.960	3,397,538						7,700,000	06/08/2020
7894		Downey	CA		07/31/2020	3.750	1,305,412						4,520,000	06/22/2020
7895	CF	Pontiac	MI		08/04/2020	3.780	1,450,661						2,410,000	06/04/2020
7897	CF	West Fargo	ND		07/31/2020	3.270	4,148,405						8,900,000	06/15/2020
7898	CF	Oxnard	CA		07/17/2020	3.800	2,073,018						5,875,000	06/11/2020
7902		Bellevue	WA		10/23/2020	3.600	7,555,459						20,300,000	08/18/2020
7904	CF	Scottsdale	AZ		08/14/2020	3.990	3,977,379						6,350,000	04/29/2020
7905	CF	Cheshire	CT		07/31/2020	3.710	2,384,693						5,250,000	06/12/2020
7907	CF	Portland	OR		08/26/2020	3.540	5,421,822						12,920,000	06/10/2020
7909	CF	Irving	TX		08/27/2020	3.500	2,037,053						5,030,000	06/21/2020
7913		San Jose	CA		12/18/2020	3.710	3,274,106						9,210,000	07/03/2020
7916	CF	Fresno	CA		08/28/2020	3.760	2,296,931						6,000,000	07/07/2020
7917	CF	East Liverpool	OH		09/03/2020	3.750	745,825						1,625,000	07/22/2020
7918	CF	Grand Chute	WI		08/07/2020	3.900	1,103,842						3,040,000	07/01/2020
7919	CF	Incline Village	NV		08/26/2020	3.850	1,675,558						4,000,000	07/07/2020
7921	CF	Newport Beach	CA		08/07/2020	2.670	1,897,265						8,900,000	06/29/2020
7922	CF	Waconia	MN		08/31/2020	3.040	3,194,875						8,930,000	07/07/2020
7925	CF	Oceanside	CA		08/03/2020	3.600	2,048,857						6,600,000	06/25/2020
7926	CF	Yuba City	CA		08/21/2020	4.100	1,552,873						2,850,000	07/02/2020
7928	CF	Bloomfield Hills	MI		09/11/2020	3.900	1,214,728						2,400,000	07/07/2020
7929	CF	Tempe	AZ		09/09/2020	3.830	3,732,280						6,000,000	05/01/2020
7932		Salem	OR		10/16/2020	4.010	1,899,765						3,400,000	07/13/2020
7934	CF	Houston	TX		07/28/2020	2.930	3,322,706						5,370,000	07/02/2020
7935	CF	Wheat Ridge	CO		09/02/2020	3.650	1,404,553						2,800,000	07/08/2020
7936	CF	East Peoria	IL		08/21/2020	3.630	1,216,585						3,520,000	07/16/2020
7939	CF	Houston	TX		08/21/2020	3.910	1,406,129						2,440,000	07/07/2020
7940	CF	Fresno	CA		09/25/2020	3.310	1,308,694						2,375,000	08/14/2020
7942	CF	Davie	FL		09/21/2020	3.470	2,619,169						7,775,000	08/03/2020
7943		San Jose	CA		10/09/2020	3.650	1,529,809						3,630,000	08/17/2020
7944	CF	Dayton	OH		11/17/2020	3.880	1,170,990						2,450,000	07/21/2020
7946		Payson	UT		09/23/2020	3.480	1,406,650						2,900,000	07/30/2020
7951		Bronx	NY		10/23/2020	3.300	3,033,235						16,760,000	08/18/2020
7952	CF	Palm Springs	CA		09/01/2020	3.750	1,334,387						5,770,000	07/20/2020
7956	CF	Roseville	MI		10/21/2020	3.750	1,107,287						2,030,000	07/24/2020
7957	CF	San Francisco	CA		09/21/2020	2.830	4,788,437						17,000,000	07/28/2020
7959	CF	Portland	OR		09/29/2020	3.790	1,238,471						3,600,000	08/24/2020
7960	CF	Fort Worth	TX		09/25/2020	3.560	986,881						2,400,000	07/27/2020
7961	CF	Fresno	CA		10/22/2020	3.450	1,250,154						2,820,000	08/03/2020
7965	CF	Escondido	CA		12/23/2020	2.980	974,958						1,875,000	11/06/2020
7966	CF	Inglewood	CA		09/30/2020	3.740	828,295						1,420,000	08/13/2020
7969	CF	Salinas	CA		01/27/2021	3.780	2,068,088						5,900,000	11/05/2020
7970		Las Vegas	NV		11/02/2020	3.550	14,588,162						34,000,000	09/02/2020
7972	CF	Portland	OR		10/14/2020	3.530	2,042,184						5,760,000	07/29/2020
7974		Bronx	NY		10/28/2020	3.180	1,907,147						10,760,000	08/18/2020
7975		Bronx	NY		10/30/2020	3.180	2,621,105						13,450,000	08/18/2020
7976		Bronx	NY		10/28/2020	3.180	2,151,653						11,685,000	08/18/2020
7977		New York	NY		10/28/2020	3.180	2,738,468						14,055,000	08/25/2020
7978		Brookyn	NY		10/28/2020	3.180	3,423,085						19,575,000	08/28/2020
7979		Bronx	NY		10/28/2020	3.180	3,266,601						16,040,000	08/18/2020
7980		New York	NY		10/30/2020	3.180	1,780,004						13,250,000	08/27/2020
7981		New York	NY		10/30/2020	3.180	1,809,345						10,645,000	08/27/2020
7982		New York	NY		10/30/2020	3.180	1,809,345						15,025,000	08/25/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7983		New York	NY		10/30/2020	3.180	1,809,345						11,825,000	08/25/2020
7984		New York	NY		10/22/2020	3.300	2,348,310						15,485,000	08/25/2020
7985		Bronx	NY		10/22/2020	3.300	4,158,467						17,820,000	08/18/2020
7990		Brooklyn	NY		10/23/2020	3.300	1,223,078						6,295,000	08/28/2020
7991		Bronx	NY		10/23/2020	3.300	1,320,925						7,745,000	08/18/2020
7995	CF	Akron	OH		10/27/2020	3.600	9,031,762						14,980,000	03/12/2020
7996	CF	Detroit	MI		10/27/2020	3.600	3,161,480						4,155,000	03/16/2020
7997	CF	Williamsburg	PA		10/27/2020	3.600	893,507						1,550,000	03/18/2020
8006	CF	Woodland	CA		10/16/2020	3.620	1,605,132						2,760,000	08/28/2020
8009	CF	Rancho Dominguez	CA		10/13/2020	2.740	2,562,463						4,780,000	09/02/2020
8015		Salt Lake City	UT		11/02/2020	3.450	670,616						5,500,000	09/17/2020
8016		Salt Lake City	UT		11/02/2020	3.450	1,180,676						3,500,000	09/17/2020
8017		Littleton	CO		11/02/2020	3.450	1,624,164						8,300,000	09/11/2020
8018		Thornton	CO		11/02/2020	3.450	1,594,794						9,900,000	09/11/2020
8019		Aurora	CO		11/02/2020	3.450	2,253,662						5,300,000	09/11/2020
8024	CF	Piscataway	NJ		12/17/2020	3.220	3,317,593						6,200,000	08/27/2020
8025	CF	San Jose	CA		11/19/2020	3.840	1,365,966						2,600,000	08/28/2020
8026	CF	Los Angeles	CA		10/21/2020	2.980	1,275,348						2,600,000	08/20/2020
8027	CF	Edmonds	WA		12/14/2020	3.790	5,365,362						11,740,000	03/10/2020
8029	CF	Raleigh	NC		12/04/2020	3.500	4,078,083						9,150,000	08/14/2020
8030	CF	Ventura	CA		11/20/2020	3.630	1,316,212						10,380,000	10/15/2020
8032	CF	Los Angeles	CA		10/26/2020	3.050	1,704,391						4,800,000	09/03/2020
8033	CF	Vista	CA		10/26/2020	2.950	2,198,621						6,000,000	09/18/2020
8035		Hurst	TX		10/13/2020	3.750	1,289,610						3,550,000	09/03/2020
8036	CF	Dayton	OH		10/26/2020	3.790	686,269						1,475,000	09/04/2020
8037	CF	Shamokin	PA		10/26/2020	3.790	844,205						1,800,000	09/04/2020
8038	CF	Glendale	AZ		10/20/2020	3.550	923,917						1,660,000	09/10/2020
8043	CF	Glendora	CA		10/27/2020	3.960	1,686,445						5,400,000	09/04/2020
8044	CF	Gardena	CA		10/06/2020	2.740	1,208,709						2,350,000	09/02/2020
8047	CF	Sunnyvale	CA		11/30/2020	3.670	4,997,437						21,500,000	08/29/2020
8051	CF	Lombard	IL		11/02/2020	3.440	1,555,403						4,000,000	09/03/2020
8053		Rocklin	CA		12/10/2020	3.520	2,032,569						6,100,000	08/01/2020
8057	CF	Seattle	WA		03/03/2021	3.750	1,177,950						3,270,000	09/15/2020
8058	CF	Garden Grove	CA		11/06/2020	2.980	9,726,478						57,230,000	09/29/2020
8060	CF	Phoenix	AZ		11/12/2020	3.230	2,913,953						5,350,000	09/21/2020
8061	CF	San Diego	CA		12/01/2020	3.220	4,899,387						21,000,000	10/16/2020
8062	CF	Twinsburg	OH		12/15/2020	3.680	2,931,751						6,000,000	10/25/2020
8063		Chula Vista	CA		11/24/2020	3.460	1,090,349						2,500,000	10/02/2020
8064	CF	Carson	CA		11/23/2020	3.320	2,532,094						13,300,000	09/28/2020
8066	CF	Pasedena	CA		11/10/2020	3.210	3,036,743						14,400,000	10/02/2020
8071		Indianola	IA		11/16/2020	3.570	3,377,868						7,710,000	09/28/2020
8073	CF	Oxnard	CA		11/30/2020	2.980	5,738,622						10,025,000	10/01/2020
8074	CF	Vancouver	WA		11/24/2020	3.630	3,668,244						14,250,000	10/26/2020
8076	CF	Chesapeake	VA		11/10/2020	3.900	1,659,017						3,710,000	09/29/2020
8077	CF	Brea	CA		11/10/2020	2.770	2,906,740						12,650,000	09/28/2020
8078	CF	Hawthorne	CA		12/04/2020	3.530	974,624						2,290,000	10/08/2020
8079	CF	Walnut Creek	CA		11/23/2020	3.320	980,214						2,850,000	10/13/2020
8085	CF	Auburn	WA		12/08/2020	2.600	4,065,239						9,270,000	10/02/2020
8086	CF	Orlando	FL		02/26/2021	3.350	1,898,001						3,600,000	10/19/2020
8087		Loveland	CO		01/20/2021	4.040	960,839						3,300,000	10/22/2020
8089	CF	Killeen	TX		12/09/2020	3.810	2,055,090						3,330,000	10/15/2020
8090	CF	Shawnee	KS		12/11/2020	3.730	2,212,004						5,900,000	10/22/2020
8091	CF	San Antonio	TX		11/19/2020	4.200	879,197						2,480,000	10/18/2020
8092	CF	Creswell	OR		12/14/2020	3.650	1,626,964						3,330,000	10/02/2020
8095		Vernon	CA		11/30/2020	3.080	1,026,531						8,160,000	10/20/2020
8096	CF	Palm Desert	CA		12/11/2020	3.350	2,504,048						5,200,000	10/20/2020
8100		Waco	TX		04/30/2021	3.460	17,732,913						29,350,000	11/20/2020
8111	CF	San Jose	CA		01/15/2021	3.930	2,955,583						6,650,000	10/27/2020
8113	CF	Rancho Cordova	CA		12/22/2020	3.180	1,600,033						4,750,000	11/10/2020
8114		West Sacramento	CA		12/22/2020	3.180	697,575						2,000,000	12/10/2020
8115	CF	West Sacramento	CA		12/22/2020	3.180	3,414,705						9,000,000	11/10/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
8117	CF	San Antonio	TX		12/17/2020	3.480	2,187,611						5,100,000	11/03/2020
8119	CF	Forney	TX		12/30/2020	3.750	3,264,421						5,700,000	11/05/2020
8120	CF	Arlington Heights	IL		12/30/2020	3.750	9,173,313						16,800,000	11/06/2020
8121	CF	Sacramento	CA		12/30/2020	3.750	1,888,908						4,000,000	11/05/2020
8122	CF	Medford	OR		12/30/2020	3.750	3,148,180						6,040,000	11/12/2020
8123	CF	Ames	IA		12/30/2020	3.750	6,451,348						13,500,000	11/10/2020
8125	CF	Beloit	WI		12/03/2020	3.670	3,754,172						8,300,000	11/06/2020
8127	CF	Burbank	CA		12/31/2020	2.920	5,848,526						10,250,000	12/03/2020
8129	CF	Las Vegas	NV		03/05/2021	3.690	3,057,005						10,270,000	02/09/2021
8133	CF	Buffalo	NY		03/05/2021	4.000	1,718,954						3,600,000	01/04/2021
8134	CF	Oceanside	CA		12/09/2020	2.880	4,715,542						7,935,000	10/29/2020
8135		Winston Salem	NC		01/04/2021	3.900	2,083,721						5,000,000	11/16/2020
8138	CF	Santa Monica	CA		12/30/2020	2.950	8,826,530						45,300,000	11/17/2020
8142		Painesville	OH		01/13/2021	3.350	2,856,647						7,070,000	11/28/2020
8145	CF	Salem	OR		01/11/2021	3.740	1,390,922						4,400,000	11/16/2020
8150	CF	Shorewood	IL		01/27/2021	3.470	1,082,369						4,350,000	11/20/2020
8152	CF	Terrell	TX		01/27/2021	4.250	1,362,293						3,325,000	11/16/2020
8153	CF	Lewisville	TX		02/11/2021	2.840	1,685,028						3,420,000	12/14/2020
8154	CF	Jackson	MS		01/25/2021	3.610	1,223,935						2,175,000	12/23/2020
8155	CF	Oceanside	CA		02/05/2021	4.180	3,432,628						8,250,000	12/04/2020
8157	CF	Albuquerque	NM		02/25/2021	3.380	3,163,578						12,550,000	12/08/2020
8160	CF	San Diego	CA		03/31/2021	2.900	1,560,249						2,900,000	12/16/2020
8161	CF	Burbank	CA		02/17/2021	2.890	3,525,518						7,520,000	12/15/2020
8164	CF	Gilroy	CA		02/12/2021	3.740	1,766,878						6,710,000	12/08/2020
8165	CF	Carson City	NV		01/29/2021	3.610	3,211,607						5,600,000	12/10/2020
8170	CF	Riverside	CA		02/16/2021	3.190	3,447,123						9,850,000	12/20/2020
8171	CF	Broadview	IL		02/04/2021	3.850	1,175,802						2,270,000	12/10/2020
8173	CF	San Antonio	TX		03/01/2021	3.650	1,779,533						3,725,000	12/16/2020
8174		Salt Lake City	UT		03/01/2021	3.620	2,523,352						5,150,000	01/05/2021
8176		Pasadena	CA		02/25/2021	2.790	3,034,216						6,600,000	01/08/2021
8177		Bronx	NY		02/12/2021	3.940	814,773						2,700,000	12/22/2020
8185		Atlanta	GA		02/26/2021	4.210	2,705,151						6,000,000	12/17/2020
8186	CF	Culver City	CA		03/11/2021	2.830	2,453,703						8,750,000	01/22/2021
8191	CF	Morro Bay	CA		02/16/2021	3.020	1,706,395						4,850,000	01/06/2021
8193	CF	Reynoldsburg	OH		03/10/2021	3.660	1,135,308						2,110,000	12/14/2020
8196		Burleson	TX		04/19/2021	3.930	2,255,320						4,760,000	01/20/2021
8198		Charlotte	NC		04/19/2021	3.930	1,112,952						2,320,000	01/19/2021
8201		Solon	OH		05/14/2021	3.940	5,770,686						11,000,000	02/01/2021
8207	CF	Hialeah	FL		04/14/2021	3.780	1,286,237						4,100,000	01/20/2021
8210	CF	Lakewood	CO		03/19/2021	3.410	3,735,017						6,350,000	01/20/2021
8212		Denver	CO		04/01/2021	3.010	4,822,355						12,100,000	01/21/2021
8214	CF	Portland	OR		03/24/2021	2.950	1,774,861						4,500,000	01/30/2021
8216	CF	Bakersfield	CA		03/31/2021	3.420	3,440,230						8,500,000	01/07/2021
8217	CF	La Crosse	WI		06/17/2021	2.600	7,380,186						15,150,000	03/17/2021
8218		Sarasota	FL		03/16/2021	3.920	1,976,347						5,400,000	01/25/2021
8219	CF	Bronx	NY		04/14/2021	3.370	4,943,178						16,350,000	02/17/2021
8220	CF	Idaho Falls	ID		03/12/2021	2.960	1,913,956						3,550,000	02/01/2021
8221	CF	Idaho Falls	ID		03/12/2021	2.960	3,184,376						5,910,000	02/01/2021
8224	CF	Plano	TX		03/05/2021	3.650	1,777,689						3,855,000	02/02/2021
8225	CF	Bridgeport	CT		05/28/2021	3.500	6,911,596						13,000,000	04/21/2021
8227	CF	Los Angeles	CA		03/18/2021	2.730	8,551,402						17,500,000	02/10/2021
8229	CF	North Las Vegas	NV		03/26/2021	3.450	1,579,473						4,100,000	02/09/2021
8230	CF	La Jolla	CA		04/07/2021	2.940	1,284,106						4,300,000	02/07/2021
8233	CF	Orange	CA		03/11/2021	3.710	2,163,920						3,900,000	02/10/2021
8235		Vacaville	CA		03/31/2021	3.940	1,300,000						9,500,000	02/02/2021
8237	CF	Chattanooga	TN		03/30/2021	3.530	2,414,687						4,040,000	02/03/2021
8239		Poulsbo	WA		03/23/2021	3.270	1,710,633						2,800,000	02/16/2021
8240	CF	Elgin	IL		03/30/2021	4.220	3,742,019						7,100,000	02/04/2021
8243		Cranberry Twp	PA		04/02/2021	3.040	982,004						4,410,000	02/03/2021
8244	CF	McDonough	GA		05/17/2021	3.010	2,663,500						6,000,000	03/19/2021
8245	CF	Fairburn	GA		05/17/2021	3.010	1,183,778						2,385,000	03/12/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
8246	CF	Redondo Beach	CA		04/16/2021	3.240	1,581,408						4,020,000	02/16/2021
8247	CF	Sacramento	CA		05/04/2021	2.980	1,479,638						7,200,000	02/25/2021
8249	CF	Pico Rivera	CA		04/12/2021	2.920	1,521,645						3,610,000	02/17/2021
8251	CF	Bell	CA		04/07/2021	4.300	1,251,140						7,050,000	02/17/2021
8252	CF	Syracuse	NY		04/27/2021	3.110	3,838,084						7,925,000	03/10/2021
8254	CF	West Sacramento	CA		04/08/2021	3.150	2,372,669						10,235,000	02/25/2021
8255		West Sacramento	CA		04/08/2021	3.150	1,732,738						8,445,000	03/01/2021
8256	CF	West Sacramento	CA		04/08/2021	3.150	1,555,526						5,920,000	03/01/2021
8257	CF	San Jose	CA		04/12/2021	3.330	9,080,910						18,610,000	02/22/2021
8258	CF	Stockton	CA		04/08/2021	3.150	3,160,277						7,920,000	02/17/2021
8259	CF	Stockton	CA		04/08/2021	3.150	1,402,927						3,080,000	02/17/2021
8261	CF	Rancho Cucamonga	CA		04/12/2021	3.080	3,682,653						9,000,000	02/24/2021
8264	CF	North Las Vegas	NV		04/28/2021	3.510	5,093,224						11,600,000	02/08/2021
8265	CF	Warner Robins	GA		03/24/2021	3.560	1,189,735						2,500,000	02/22/2021
8268	CF	Byron Center	MI		04/19/2021	3.630	2,057,847						3,820,000	02/17/2021
8269	CF	Denver	CO		04/23/2021	4.250	3,450,012						12,100,000	03/01/2021
8271	CF	Norristown	PA		06/15/2021	3.630	4,307,309						12,000,000	03/09/2021
8272	CF	Tempe	AZ		04/22/2021	3.690	3,646,838						8,400,000	02/25/2021
8274	CF	Placerville	CA		04/19/2021	3.860	3,845,292						13,000,000	03/02/2021
8282	CF	Tucson	AZ		04/28/2021	3.950	1,863,823						3,470,000	03/16/2021
8283	CF	Tucson	AZ		04/28/2021	3.700	1,587,729						2,830,000	03/16/2021
8289		Loveland	CO		05/25/2021	3.170	23,397,805						46,110,000	03/05/2021
8291		Rohnert Park	CA		04/27/2021	3.860	1,764,890						5,490,000	02/17/2021
8292		Baltimore	MD		06/03/2021	3.800	6,000,000						17,600,000	03/23/2021
8293		Catonsville	MD		07/02/2021	3.780	19,521,595						42,700,000	03/04/2021
8297	CF	San Antonio	TX		06/30/2021	3.810	979,233						2,610,000	03/03/2021
8298	CF	Venice	FL		04/13/2021	4.150	1,014,831						5,900,000	03/11/2021
8299	CF	La Porte	TX		04/15/2021	4.150	1,678,183						6,950,000	03/02/2021
8304	CF	Pomona	CA		05/10/2021	3.260	2,949,820						4,500,000	03/12/2021
8306	CF	Portland	OR		04/13/2021	3.850	1,575,905						3,030,000	03/02/2021
8307	CF	Albuquerque	NM		05/14/2021	2.770	2,870,113						7,500,000	04/12/2021
8309		Englewood	FL		05/07/2021	2.940	1,082,462						1,750,000	03/04/2021
8311	CF	Suwanee	GA		04/22/2021	3.740	1,453,956						2,350,000	03/05/2021
8312	CF	Las Vegas	NV		04/22/2021	3.190	1,662,505						5,700,000	02/26/2021
8314		Rio Rancho	NM		06/16/2021	3.910	4,356,366						7,030,000	03/19/2021
8315		Edmond	OK		06/16/2021	3.910	3,415,787						5,020,000	03/19/2021
8316		Fayetteville	NC		06/16/2021	3.910	3,386,085						5,700,000	03/19/2021
8317		Redding	CA		06/16/2021	3.910	2,871,241						4,400,000	03/25/2021
8318		Lithonia	GA		06/16/2021	3.910	2,722,729						4,000,000	04/01/2021
8319		Norfolk	VA		06/16/2021	3.910	2,613,820						3,750,000	03/13/2021
8320		Pittsburgh	PA		06/16/2021	3.910	2,128,679						3,200,000	03/22/2021
8321		Philadelphia	PA		06/16/2021	3.910	2,069,274						3,000,000	03/22/2021
8322		Greenville	NC		06/16/2021	3.910	2,222,737						3,600,000	03/19/2021
8323		Lincolnton	NC		06/16/2021	3.910	1,485,125						2,320,000	03/23/2021
8324		Gastonia	NC		06/16/2021	3.910	1,386,117						2,060,000	03/23/2021
8325		Ocala	FL		06/16/2021	3.910	861,372						1,240,000	03/25/2021
8326		Centennial	CO		06/16/2021	3.910	1,153,447						1,700,000	03/26/2021
8327		Salisbury	NC		06/16/2021	3.910	1,336,612						2,000,000	03/24/2021
8328		Winston Salem	NC		06/16/2021	3.910	1,138,596						2,200,000	03/24/2021
8329		Wheaton	IL		06/16/2021	3.910	940,579						2,625,000	03/25/2021
8330		Algonquin	IL		06/16/2021	3.910	554,447						1,900,000	03/23/2021
8331		Geneva	NY		06/16/2021	3.910	504,942						900,000	03/18/2021
8332		Olympia	WA		04/30/2021	2.860	6,887,168						16,230,000	03/10/2021
8334	CF	Sacramento	CA		06/03/2021	3.610	4,333,870						8,700,000	03/09/2021
8335	CF	Rehoboth Beach	DE		05/17/2021	3.730	4,521,835						10,850,000	03/24/2021
8347	CF	Long Beach	CA		05/25/2021	2.870	6,378,788						15,500,000	04/05/2021
8350	CF	Voorhees	NJ		05/04/2021	3.510	1,182,318						2,520,000	03/08/2021
8351	CF	Sherman Oaks	CA		05/26/2021	3.670	8,592,719						17,300,000	03/12/2021
8352	CF	Northridge	CA		05/26/2021	3.670	2,987,698						9,900,000	03/12/2021
8353	CF	Northridge	CA		05/26/2021	3.670	3,382,766						8,200,000	03/12/2021
8354	CF	Canoga Park	CA		05/26/2021	3.670	2,617,322						5,900,000	03/12/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
8356	CF	Murphy	NC		04/23/2021	4.180	2,943,304						6,175,000	03/14/2021
8357	CF	Riverside	CA		05/27/2021	3.520	1,752,646						3,360,000	04/06/2021
8358	CF	San Bernardino	CA		05/27/2021	3.520	2,345,090						5,900,000	04/06/2021
8359	CF	San Bernardino	CA		05/27/2021	3.520	3,110,329						8,800,000	04/06/2021
8360	CF	Upland	CA		05/27/2021	3.520	4,887,660						17,400,000	04/06/2021
8362		Kent	WA		05/06/2021	3.100	789,319						1,775,000	03/15/2021
8363		Perkasie	PA		05/28/2021	4.160	4,181,122						7,000,000	04/05/2021
8365	CF	San Jose	CA		07/26/2021	3.320	2,974,170						8,195,000	03/17/2021
8366		Sparks	NV		05/14/2021	3.820	1,121,319						4,750,000	03/23/2021
8367	CF	Las Vegas	NV		04/14/2021	3.770	2,050,449						3,200,000	03/03/2021
8368	CF	San Francisco	CA		09/02/2021	4.060	14,935,636						24,200,000	05/05/2021
8369		Broadview	IL		05/07/2021	4.370	1,010,940						1,790,000	03/16/2021
8370		Arvada	CO		05/10/2021	3.510	1,921,267						4,895,000	04/19/2021
8371	CF	Stockton	CA		04/30/2021	4.200	4,600,000						23,200,000	03/09/2021
8375	CF	San Francisco	CA		05/24/2021	2.800	9,398,198						23,160,000	03/24/2021
8380		Lenexa	KS		04/20/2021	4.200	1,649,301						3,865,000	03/16/2021
8382		San Francisco	CA		06/25/2021	4.370	2,483,024						5,340,000	03/24/2021
8386		Bakersfield	CA		05/27/2021	4.230	4,462,337						10,110,000	04/05/2021
8387	CF	Redwood City	CA		05/20/2021	3.370	814,390						5,200,000	04/01/2021
8388	CF	Travelers Rest	SC		05/14/2021	4.270	1,652,836						3,075,000	04/02/2021
8389	CF	Lincoln Park	MI		06/03/2021	3.220	3,928,158						6,200,000	04/12/2021
8393	CF	Pasadena	TX		06/25/2021	2.760	2,767,395						7,500,000	04/16/2021
8399		Duluth	GA		06/25/2021	3.820	3,910,324						6,350,000	07/28/2020
8400	CF	Burbank	CA		06/25/2021	2.710	7,134,681						32,100,000	04/15/2021
8403	CF	Fresno	CA		08/19/2021	3.130	2,565,902						4,010,000	05/20/2021
8418	CF	Irvine	CA		06/22/2021	2.760	16,979,087						34,000,000	04/26/2021
8419	CF	Philadelphia	PA		06/25/2021	4.240	1,331,961						2,710,000	05/06/2021
8424	CF	Oxnard	CA		05/28/2021	2.900	1,286,302						2,500,000	04/16/2021
8427		Ankeny	IA		04/20/2021	4.320	4,838,068						7,600,000	03/31/2021
8434		Canoga Park	CA		07/16/2021	4.010	2,778,138						8,810,000	05/12/2021
8436	CF	State College	PA		08/18/2021	3.650	2,981,536						6,350,000	04/28/2021
8437	CF	Carson City	NV		06/11/2021	3.750	3,951,229						7,900,000	04/30/2021
8440		Anchorage	AK		07/02/2021	3.810	7,099,442						15,330,000	04/22/2021
8441	CF	Murray	UT		07/20/2021	3.880	5,456,250						10,200,000	05/05/2021
8442	CF	Jacksonville	FL		06/25/2021	3.690	2,424,933						3,900,000	05/06/2021
8443	CF	Los Angeles	CA		06/29/2021	3.200	11,373,973						22,000,000	05/05/2021
8444		Boise	ID		06/21/2021	4.200	2,080,022						5,970,000	05/06/2021
8445		Merritt Island	FL		10/15/2021	3.930	1,019,357						1,710,000	05/07/2021
8446		Houston	TX		10/15/2021	3.930	2,163,027						3,900,000	04/28/2021
8447		Houston	TX		10/15/2021	3.930	2,585,687						4,700,000	06/23/2021
8451	CF	Santa Clarita	CA		06/30/2021	3.460	4,464,135						7,800,000	05/11/2021
8454		Seneca	SC		06/29/2021	3.600	1,370,437						3,700,000	02/26/2021
8456		South Lake Tahoe	CA		07/01/2021	4.000	15,883,963						46,000,000	05/11/2021
8457	CF	Elgin	IL		07/20/2021	3.050	2,074,456						3,625,000	05/17/2021
8458	CF	Avon	IN		07/20/2021	3.050	1,926,281						3,350,000	05/10/2021
8459	CF	Conyers	GA		06/10/2021	4.480	731,872						3,510,000	05/18/2021
8462	CF	San Juan Capistrano	CA		07/23/2021	3.780	4,463,691						15,390,000	06/19/2021
8463		Fairfield	CA		07/26/2021	3.980	1,413,826						3,090,000	06/03/2021
8464		McEwen	TN		08/18/2021	3.800	11,675,047						19,890,000	08/15/2021
8465		Paducah	KY		08/18/2021	3.800	15,152,280						25,850,000	06/15/2021
8468		Salem	OR		07/20/2021	4.010	1,186,862						2,350,000	05/17/2021
8469	CF	Maricopa	AZ		07/19/2021	3.410	1,735,122						3,730,000	05/12/2021
8471		Baltimore	MD		07/23/2021	3.200	1,139,931						2,330,000	06/02/2021
8473		San Antonio	TX		12/31/2021	4.100	25,000,000						60,300,000	06/09/2021
8474		Houston	TX		07/08/2021	3.830	1,484,955						3,700,000	05/20/2021
8475	CF	Las Vegas	NV		07/30/2021	3.600	3,047,710						5,530,000	05/18/2021
8476	CF	Nashville	IL		07/30/2021	3.600	1,179,759						3,650,000	05/26/2021
8477	CF	Harlingen	TX		07/30/2021	3.100	687,715						1,520,000	05/26/2021
8479		Yuma	AZ		08/03/2021	3.830	2,727,969						4,490,000	06/18/2021
8483	CF	Phoenix	AZ		08/30/2021	3.880	1,739,577						5,000,000	06/18/2021
8484		Lisle	IL		08/27/2021	3.650	2,478,670						6,100,000	07/12/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
8485		Snoqualmie	WA		10/04/2021	3.910	5,976,316						13,000,000	12/02/2020
8486		Pikesville	MD		08/10/2021	3.980	2,281,082						3,700,000	06/22/2021
8487	CF	Temecula	CA		08/11/2021	3.200	4,262,352						6,700,000	06/24/2021
8493	CF	Fresno	CA		08/24/2021	3.610	2,329,862						5,450,000	07/08/2021
8494	CF	San Luis Obispo	CA		07/15/2021	3.750	1,583,768						2,790,000	06/17/2021
8497		Yuma	AZ		08/12/2021	3.900	1,785,062						3,300,000	06/17/2021
8499		South Salt Lake	UT		12/01/2021	3.690	1,800,000						4,800,000	07/21/2021
8503	CF	Feasterville Trevose	PA		08/06/2021	3.590	11,404,677						18,300,000	06/30/2021
8504	CF	Perris	CA		09/16/2021	3.550	1,507,167						6,380,000	07/10/2021
8505		Rialto	CA		08/18/2021	3.100	1,390,690						2,800,000	06/24/2021
8506	CF	Rochester	NY		07/27/2021	3.050	1,982,120						3,300,000	06/15/2021
8510	CF	Los Angeles	CA		08/26/2021	3.750	1,490,898						3,430,000	06/17/2021
8511		Brunswick	GA		08/31/2021	3.710	8,112,799						17,000,000	07/09/2021
8512		Cocoa	FL		08/31/2021	3.710	4,902,520						9,250,000	07/09/2021
8513		Tucson	AZ		08/27/2021	3.490	2,782,371						7,175,000	06/23/2021
8516	CF	Hanford	CA		09/15/2021	3.700	1,842,474						3,900,000	07/22/2021
8518	CF	Porterville	CA		08/26/2021	3.230	2,483,674						8,600,000	07/05/2021
8519	CF	San Francisco	CA		08/26/2021	3.400	4,471,307						17,250,000	07/14/2021
8521	CF	Knoxville	TN		08/13/2021	3.730	1,334,754						8,500,000	06/27/2021
8522		Winter Park	FL		12/07/2021	3.670	2,750,000						5,600,000	08/17/2021
8523	CF	San Francisco	CA		09/07/2021	3.940	946,266						2,650,000	07/28/2021
8524		Ridgeland	SC		09/08/2021	3.840	1,357,963						2,190,000	06/10/2021
8527	CF	Fresno	CA		09/16/2021	2.950	6,383,255						18,900,000	07/27/2021
8528		East Palo Alto	CA		09/09/2021	3.550	1,990,612						7,550,000	07/28/2021
8530	CF	Cupertino	CA		09/13/2021	3.020	4,228,140						9,930,000	08/03/2021
8537		Dallas	TX		10/04/2021	3.260	2,748,051						5,300,000	08/06/2021
8538	CF	Santa Rosa	CA		09/24/2021	3.900	1,394,466						2,780,000	08/10/2021
8541		Chicago	IL		09/27/2021	3.510	2,230,943						4,060,000	05/20/2021
8542		White Plains	MD		10/22/2021	3.730	2,496,221						7,200,000	07/28/2021
8543		San Antonio	TX		09/30/2021	3.550	4,984,376						11,550,000	07/27/2021
8548		Carmel	CA		10/08/2021	3.900	2,994,080						11,500,000	08/12/2021
8550		Sunnyvale	CA		10/26/2021	3.200	2,020,585						5,750,000	08/31/2021
8551		Plano	TX		10/13/2021	3.700	7,468,769						15,000,000	06/11/2021
8552		Aurora	OR		09/21/2021	3.300	1,991,390						4,450,000	08/10/2021
8555		Ijamsville	MD		10/06/2021	3.380	1,988,298						3,560,000	08/10/2021
8559		Hesperia	CA		10/15/2021	3.350	1,792,289						3,610,000	08/11/2021
8560		Lakewood	WA		11/18/2021	3.950	4,140,000						8,250,000	09/14/2021
8561		Phoenix	MD		10/01/2021	3.690	1,991,853						7,400,000	08/17/2021
8562		Glyndon	MD		11/05/2021	3.740	2,100,000						4,600,000	08/17/2021
8563		Cumming	GA		10/25/2021	3.390	2,093,872						4,900,000	08/26/2021
8564		Alcoa	TN		10/05/2021	3.650	572,644						1,080,000	08/23/2021
8565		Lynnwood	WA		10/08/2021	3.220	5,957,552						18,560,000	09/02/2021
8566		Tuscon	AZ		10/12/2021	3.070	943,226						5,510,000	08/11/2021
8569		Fayetteville	AR		10/08/2021	3.460	1,543,419						3,600,000	08/18/2021
8571		Bedford	TX		11/08/2021	3.300	14,935,485						26,720,000	09/22/2021
8574		Temecula	CA		11/30/2021	3.220	10,000,000						19,920,000	09/07/2021
8576		Royal Palm Beach	FL		10/01/2021	3.390	12,944,739						23,595,000	08/18/2021
8577		Jacksonville	FL		11/05/2021	3.650	2,750,000						5,570,000	08/27/2021
8578		Warren	MI		10/22/2021	3.270	3,993,448						7,690,000	09/02/2021
8579		Dover	NJ		10/29/2021	3.670	3,892,046						8,900,000	09/09/2021
8580		Dover	NJ		10/29/2021	3.620	2,396,302						9,800,000	09/09/2021
8581		Venice	CA		10/28/2021	3.570	995,792						6,200,000	08/28/2021
8583		Altoona	PA		12/03/2021	3.670	6,500,000						14,200,000	10/01/2021
8584		Fremont	CA		12/29/2021	3.590	15,650,000						36,100,000	11/05/2021
8585		Fresno	CA		09/30/2021	3.830	13,922,066						28,000,000	08/26/2021
8587		Canoga Park	CA		12/15/2021	3.400	1,800,000						5,900,000	09/13/2021
8589		Midvale	UT		12/10/2021	3.530	1,150,000						2,560,000	09/28/2021
8590		Houston	TX		10/29/2021	3.410	1,495,632						3,900,000	10/01/2021
8592		Spartanburg	SC		10/14/2021	3.640	1,495,742						3,450,000	08/30/2021
8593		Darien	CT		10/22/2021	3.410	2,868,915						5,360,000	08/26/2021
8594		San Jose	CA		11/10/2021	2.850	2,000,000						12,050,000	09/24/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
8595		Seattle	WA		10/29/2021	3.120	2,495,797						8,350,000	09/22/2021
8597		Seattle	WA		10/21/2021	3.160	8,481,364						14,500,000	05/14/2021
8598		Newburgh	NY		11/22/2021	3.590	2,000,000						4,370,000	09/13/2021
8599		South Salt Lake	UT		12/03/2021	3.180	3,230,000						5,630,000	09/27/2021
8600		Lodi	CA		11/12/2021	3.380	1,950,000						4,260,000	09/16/2021
8601		Seattle	WA		11/23/2021	3.530	2,200,000						5,480,000	09/22/2021
8602		Ventura	CA		12/17/2021	3.270	3,800,000						13,600,000	10/01/2021
8603		Westbury	NY		11/15/2021	2.650	9,976,463						15,900,000	09/23/2021
8604		Seattle	WA		10/29/2021	2.700	2,994,582						7,100,000	09/10/2021
8605		Greenville	WI		10/25/2021	3.250	4,240,799						9,700,000	09/20/2021
8606		Loveland	CO		12/27/2021	3.560	6,000,000						12,060,000	09/30/2021
8608		Reno	NV		12/30/2021	3.380	6,750,000						18,100,000	10/21/2021
8611		Amherst	NY		11/10/2021	3.400	2,594,489						4,500,000	09/23/2021
8615		Aurora	IL		12/10/2021	3.480	1,200,000						1,900,000	09/19/2021
8616		Bolingbrook	IL		12/10/2021	3.480	3,550,000						5,400,000	09/19/2021
8617		Romeoville	IL		12/10/2021	3.480	2,100,000						3,110,000	09/19/2021
8618		Tinley Park	IL		12/10/2021	3.480	1,900,000						2,900,000	09/19/2021
8620		Venice	CA		12/17/2021	3.070	3,000,000						7,350,000	08/27/2021
8622		Raleigh	NC		11/30/2021	3.700	7,500,000						14,650,000	09/23/2021
8623		Aberdeen	WA		12/15/2021	3.620	7,800,000						13,800,000	09/21/2021
8625		Des Plaines	IL		12/16/2021	2.561	6,000,000						10,500,000	09/22/2021
8628		Sonoma	CA		12/06/2021	3.290	8,000,000						27,300,000	09/22/2021
8636		Highlands Ranch	CO		11/19/2021	3.770	830,000						2,910,000	10/12/2021
8637		Kernersville	NC		12/15/2021	3.940	3,430,000						6,175,000	10/15/2021
8638		Colleyville	TX		11/12/2021	3.680	1,300,000						5,050,000	09/22/2021
8639		Bend	OR		10/26/2021	3.680	1,497,713						7,100,000	09/30/2021
8642		Oklahoma City	OK		11/24/2021	3.000	6,250,000						11,280,000	10/15/2021
8645		Denver	CO		11/24/2021	3.300	3,925,000						7,850,000	10/06/2021
8647		Corona	CA		12/23/2021	3.510	13,642,000						31,200,000	10/14/2021
8649		Dallas	TX		12/10/2021	3.780	1,400,000						2,700,000	11/10/2021
8650		Rosenberg	TX		12/10/2021	3.600	2,000,000						3,100,000	10/07/2021
8652		Tarzana	CA		12/28/2021	3.460	3,800,000						7,220,000	11/05/2021
8655		Miami	FL		12/13/2021	3.710	1,500,000						3,600,000	10/15/2021
8656		Miami	FL		12/13/2021	3.710	2,700,000						5,500,000	10/15/2021
8657		Corpus Christi	TX		12/03/2021	3.520	3,900,000						7,625,000	10/17/2021
8661		West Hollywood	CA		12/17/2021	3.570	8,700,000						28,000,000	10/15/2021
8662		West Valley City	UT		11/10/2021	3.450	3,592,424						7,220,000	10/08/2021
8663		Las Vegas	NV		12/08/2021	3.500	1,500,000						3,300,000	10/12/2021
8665		Chattanooga	TN		12/28/2021	3.270	3,870,000						9,050,000	11/02/2021
8668		Chattanooga	TN		12/28/2021	3.370	1,810,000						5,200,000	11/02/2021
8669		State College	PA		11/30/2021	3.200	3,850,000						7,350,000	10/04/2021
8670		Meadville	PA		11/24/2021	3.210	2,200,000						3,900,000	10/14/2021
8681		Venice	CA		12/22/2021	2.950	2,500,000						9,500,000	10/20/2021
8682		Gainesville	TX		12/27/2021	3.720	1,400,000						2,800,000	10/30/2021
8685		Seattle	WA		12/17/2021	3.890	13,000,000						39,500,000	11/02/2021
8687		Marina	CA		12/17/2021	3.690	3,050,000						6,200,000	10/19/2021
8688		Virginia Beach	VA		12/23/2021	2.930	4,200,000						6,400,000	10/21/2021
8689		Virginia Beach	VA		12/23/2021	2.930	3,600,000						6,000,000	10/21/2021
8690		Virginia Beach	VA		12/23/2021	2.930	2,700,000						4,100,000	10/21/2021
8691		Ontario	CA		12/07/2021	3.330	2,650,000						5,350,000	10/20/2021
8701		Amherst	NY		12/23/2021	3.570	1,775,000						2,800,000	11/04/2021
8702		Amherst	NY		12/23/2021	3.570	975,000						2,135,000	11/04/2021
8705		Pasadena	CA		12/13/2021	3.660	1,058,000						5,620,000	10/25/2021
8713		Espanola	NM		11/23/2021	4.120	929,001						2,300,000	10/21/2021
8714		Anaheim	CA		12/15/2021	3.660	4,500,000						10,300,000	11/04/2021
8730		Riverside	CA		12/20/2021	3.580	2,100,000						4,900,000	11/05/2021
8734		Olathe	KS		12/21/2021	4.750	3,208,710						9,000,000	11/12/2021
8740		Hillsboro	OR		12/31/2021	3.660	7,350,000						14,700,000	11/17/2021
8749		Carlsbad	CA		12/21/2021	3.500	1,650,000						6,500,000	11/15/2021
0599999. Mortgages in good standing - Commercial mortgages-all other							6,792,902,106						16,217,967,360	XXX

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0899999. Total Mortgages in good standing							6,809,165,845						16,217,967,360	XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							6,809,165,845						16,217,967,360	XXX

General Interrogatory:

1. Mortgages in good standing $ ..... unpaid taxes $ ..... interest due and unpaid.
2. Restructured mortgages $ ..... unpaid taxes $ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.
4. Mortgages in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
PPE22FT45SYA	Jacksonville	FL		06/29/2021	3.900	1,263,739	2,500,000	
PPE62NQV2SYA	Jacksonville	FL		04/06/2021	3.900	12,500,000		
0399999. Mortgages in good standing - Residential mortgages-all other						13,763,739	2,500,000	
3463	SAN DIEGO	CA		12/31/2012	4.650		2,250,000	12,994,113
4018	WESTLAKE VILLAGE	CA		02/03/2014	4.700		1,446,000	7,985,725
4567	WEST CHESTER	OH		12/17/2014	3.750		4,675,000	21,257,076
4760	TRACY	CA		05/15/2015	4.110		1,000,000	2,915,710
4902	HEBRON	KY		08/28/2015	4.300		62,279	5,063,389
5493	PHOENIX	AZ		06/30/2016	4.500		1,500,000	20,151,591
5676	ALBANY	OR		11/01/2016	3.710		1,500,000	9,082,230
6131	SAN DIEGO	CA		10/03/2017	4.400		1,000,000	10,776,767
6173	TAMPA	FL		08/23/2017	4.400		1,600,000	6,984,000
7232	STOCKTON	CA		05/22/2019	4.220		335,000	7,401,558
7287	Canton	OH		09/25/2019	4.300		148,272	9,448,987
7404	San Antonio	TX		10/31/2019	4.350		80,000	3,334,214
7846	Brownstown	MI		06/18/2020	3.670		500,000	14,085,560
7867	Portland	OR		07/02/2020	3.850		120,000	10,400,000
7891	Los Angeles	CA		08/14/2020	3.960		500,000	7,700,000
7939	Houston	TX		08/21/2020	3.910		500,000	2,440,000
7969	Salinas	CA		01/27/2021	3.780	2,100,000		5,900,000
8057	Seattle	WA		03/03/2021	3.750	1,200,000		3,270,000
8086	Orlando	FL		02/26/2021	3.350	1,975,000		3,600,000
8087	Loveland	CO		01/20/2021	4.040	975,000		3,300,000
8100	Waco	TX		04/30/2021	3.460	18,000,000		29,350,000
8111	San Jose	CA		01/15/2021	3.930	3,000,000		6,650,000
8129	Las Vegas	NV		03/05/2021	3.690	3,100,000		10,270,000
8133	Buffalo	NY		03/05/2021	4.000	1,750,000		3,600,000
8135	Winston Salem	NC		01/04/2021	3.900	2,150,000		5,000,000
8142	Painesville	OH		01/13/2021	3.350	3,000,000		7,070,000
8145	Salem	OR		01/11/2021	3.740	1,420,000		4,400,000
8150	Shorewood	IL		01/27/2021	3.470	1,100,000		4,350,000
8152	Terrell	TX		01/27/2021	4.250	1,400,000		3,325,000
8153	Lewisville	TX		02/11/2021	2.840	1,725,000		3,420,000
8154	Jackson	MS		02/12/2021	3.610	1,250,000		2,175,000
8155	Oceanside	CA		02/05/2021	4.180	3,500,000		8,250,000
8157	Albuquerque	NM		02/25/2021	3.380	3,250,000		12,550,000
8160	San Diego	CA		03/31/2021	2.900	1,600,000		2,900,000
8161	Burbank	CA		02/17/2021	2.890	3,600,000		7,520,000
8164	Gilroy	CA		02/12/2021	3.740	1,800,000		6,710,000
8165	Carson City	NV		01/29/2021	3.610	3,280,000		5,600,000
8170	Riverside	CA		02/16/2021	3.190	3,500,000		9,850,000
8171	Broadview	IL		02/04/2021	3.850	1,200,000		2,270,000
8173	San Antonio	TX		03/01/2021	3.650	1,850,000		3,725,000
8174	Salt Lake City	UT		03/01/2021	3.620	2,575,000		5,150,000
8175	Columbus	OH		02/25/2021	2.630	2,500,000		5,100,000
8176	Pasadena	CA		02/25/2021	2.790	3,000,000	100,000	6,600,000
8177	Bronx	NY		02/12/2021	3.940	850,000		2,700,000
8185	Atlanta	GA		02/26/2021	4.210	2,800,000		6,000,000
8186	Culver City	CA		03/11/2021	2.830	2,500,000		8,750,000
8191	Morro Bay	CA		02/16/2021	3.020	1,825,000		4,850,000
8193	Reynoldsburg	OH		03/10/2021	3.660	1,175,000		2,110,000
8196	Burleson	TX		04/19/2021	3.930	2,300,000		4,760,000
8198	Charlotte	NC		04/19/2021	3.930	1,135,000		2,320,000
8201	Solon	OH		05/14/2021	3.940	5,840,000		11,000,000
8207	Hialeah	FL		04/14/2021	3.780	1,300,000		4,100,000
8210	Lakewood	CO		03/19/2021	3.410	3,800,000		6,350,000
8212	Denver	CO		04/01/2021	3.010	5,000,000		12,100,000
8214	Portland	OR		03/24/2021	2.950	1,800,000		4,500,000
8216	Bakersfield	CA		03/31/2021	3.420	3,500,000		8,500,000
8217	La Crosse	WI		06/17/2021	2.600	7,500,000		15,150,000
8218	Sarasota	FL		03/16/2021	3.920	2,000,000		5,400,000
8219	Bronx	NY		04/14/2021	3.370	5,000,000		16,350,000
8220	Idaho Falls	ID		03/12/2021	2.960	1,954,000		3,550,000
8221	Idaho Falls	ID		03/12/2021	2.960	3,251,000		5,910,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
8224	Plano	TX		03/05/2021	3.650	1,800,000		3,855,000
8225	Bridgeport	CT		05/28/2021	3.500	7,000,000		13,000,000
8227	Los Angeles	CA		03/18/2021	2.730	8,715,000		17,500,000
8229	North Las Vegas	NV		03/26/2021	3.450	1,600,000		4,100,000
8230	La Jolla	CA		04/07/2021	2.940	1,300,000		4,300,000
8233	Orange	CA		03/11/2021	3.710	2,200,000		3,900,000
8235	Vacaville	CA		03/31/2021	3.940	1,300,000		9,500,000
8237	Chattanooga	TN		03/30/2021	3.530	2,500,000		4,040,000
8239	Poulsbo	WA		03/23/2021	3.270	1,800,000		2,800,000
8240	Elgin	IL		03/30/2021	4.220	3,800,000		7,100,000
8243	Cranberry Twp	PA		04/02/2021	3.040	1,000,000		4,410,000
8244	McDonough	GA		05/17/2021	3.010	2,700,000		6,000,000
8245	Fairburn	GA		05/17/2021	3.010	1,200,000		2,385,000
8246	Redondo Beach	CA		04/16/2021	3.240	1,600,000		4,020,000
8247	Sacramento	CA		05/04/2021	2.980	1,500,000		7,200,000
8249	Pico Rivera	CA		04/12/2021	2.920	1,550,000		3,610,000
8251	Bell	CA		04/07/2021	4.300	1,300,000		7,050,000
8252	Syracuse	NY		04/27/2021	3.110	4,000,000		7,925,000
8254	West Sacramento	CA		04/08/2021	3.150	2,410,000		10,235,000
8255	West Sacramento	CA		04/08/2021	3.150	1,760,000		8,445,000
8256	West Sacramento	CA		04/08/2021	3.150	1,580,000		5,920,000
8257	San Jose	CA		04/12/2021	3.330	3,655,000	5,500,000	18,610,000
8258	Stockton	CA		04/08/2021	3.150	3,210,000		7,920,000
8259	Stockton	CA		04/28/2021	3.150	1,425,000		3,080,000
8261	Rancho Cucamonga	CA		04/13/2021	3.080	3,800,000		9,000,000
8264	North Las Vegas	NV		04/28/2021	3.510	5,250,000		11,600,000
8265	Warner Robins	GA		03/24/2021	3.560	1,210,000		2,500,000
8268	Byron Center	MI		04/19/2021	3.630	2,100,000		3,820,000
8269	Denver	CO		04/23/2021	4.250	3,550,000		12,100,000
8271	Norristown	PA		06/15/2021	3.630	4,400,000		12,000,000
8272	Tempe	AZ		04/22/2021	3.690	3,700,000		8,400,000
8274	Placerville	CA		04/19/2021	3.860	3,900,000		13,000,000
8282	Tucson	AZ		04/28/2021	3.950	1,890,000		3,470,000
8283	Tucson	AZ		04/28/2021	3.700	1,620,000		2,830,000
8289	Loveland	CO		05/25/2021	3.170	23,800,000		46,110,000
8291	Rohnert Park	CA		04/27/2021	3.860	1,790,000		5,490,000
8292	Baltimore	MD		06/03/2021	3.800	6,000,000		17,600,000
8293	Catonsville	MD		07/02/2021	3.780	19,800,000		42,700,000
8297	San Antonio	TX		06/30/2021	3.810	1,000,000		2,610,000
8298	Venice	FL		04/13/2021	4.150	1,025,000		5,900,000
8299	La Porte	TX		04/15/2021	4.150	1,695,000		6,950,000
8304	Pomona	CA		05/10/2021	3.260	3,000,000		4,500,000
8306	Portland	OR		04/13/2021	3.850	1,595,000		3,030,000
8307	Albuquerque	NM		05/14/2021	2.770	2,950,000		7,500,000
8309	Englewood	FL		05/07/2021	2.940	1,100,000		1,750,000
8311	Suwanee	GA		04/22/2021	3.740	1,475,000		2,350,000
8312	Las Vegas	NV		04/22/2021	3.190	1,750,000		5,700,000
8314	Rio Rancho	NM		06/16/2021	3.910	4,400,000		7,030,000
8315	Edmond	OK		06/16/2021	3.910	3,450,000		5,020,000
8316	Fayetteville	NC		06/16/2021	3.910	3,420,000		5,700,000
8317	Redding	CA		06/16/2021	3.910	2,900,000		4,400,000
8318	Lithonia	GA		06/16/2021	3.910	2,750,000		4,000,000
8319	Norfolk	VA		06/16/2021	3.910	2,640,000		3,750,000
8320	Pittsburgh	PA		06/16/2021	3.910	2,150,000		3,200,000
8321	Philadelphia	PA		06/16/2021	3.910	2,090,000		3,000,000
8322	Greenville	NC		06/16/2021	3.910	2,245,000		3,600,000
8323	Lincolnton	NC		06/16/2021	3.910	1,500,000		2,320,000
8324	Gastonia	NC		06/16/2021	3.910	1,400,000		2,060,000
8325	Ocala	FL		06/16/2021	3.910	870,000		1,240,000
8326	Centennial	CO		06/16/2021	3.910	1,165,000		1,700,000
8327	Salisbury	NC		06/16/2021	3.910	1,350,000		2,000,000
8328	Winston Salem	NC		06/16/2021	3.910	1,150,000		2,200,000
8329	Wheaton	IL		06/16/2021	3.910	950,000		2,625,000
8330	Algonquin	IL		06/16/2021	3.910	560,000		1,900,000
8331	Geneva	NY		06/16/2021	3.910	510,000		900,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
8332	Olympia	WA		04/30/2021	2.860	7,000,000		16,230,000
8334	Sacramento	CA		06/03/2021	3.610	4,400,000		8,700,000
8335	Rehoboth Beach	DE		05/17/2021	3.730	4,600,000		10,850,000
8347	Long Beach	CA		05/25/2021	2.870	6,500,000		15,500,000
8350	Voorhees	NJ		05/04/2021	3.510	1,200,000		2,520,000
8351	Sherman Oaks	CA		05/26/2021	3.670	8,700,000		17,300,000
8352	Northridge	CA		05/26/2021	3.670	3,025,000		9,900,000
8353	Northridge	CA		05/26/2021	3.670	3,425,000		8,200,000
8354	Canoga Park	CA		05/26/2021	3.670	2,650,000		5,900,000
8356	Murphy	NC		04/23/2021	4.180	3,000,000		6,175,000
8357	Riverside	CA		05/27/2021	3.520	1,775,000		3,360,000
8358	San Bernardino	CA		05/27/2021	3.520	2,375,000		5,900,000
8359	San Bernardino	CA		05/27/2021	3.520	3,150,000		8,800,000
8360	Upland	CA		05/27/2021	3.520	4,950,000		17,400,000
8362	Kent	WA		05/06/2021	3.100	800,000		1,775,000
8363	Perkasie	PA		05/28/2021	4.160	4,250,000		7,000,000
8365	San Jose	CA		07/26/2021	3.320	3,000,000		8,195,000
8366	Sparks	NV		05/14/2021	3.820	1,150,000		4,750,000
8367	Las Vegas	NV		04/14/2021	3.770	2,080,000		3,200,000
8368	San Francisco	CA		09/02/2021	4.060	15,000,000		48,400,000
8369	Broadview	IL		05/07/2021	4.370	1,030,000		1,790,000
8370	Arvada	CO		05/10/2021	3.510	1,950,000		4,895,000
8371	Stockton	CA		04/30/2021	4.200	4,600,000		23,200,000
8375	San Francisco	CA		05/24/2021	2.800	9,500,000		23,160,000
8380	Lenexa	KS		04/20/2021	4.200	1,681,000		3,865,000
8382	San Francisco	CA		06/25/2021	4.370	2,500,000		5,340,000
8386	Bakersfield	CA		05/27/2021	4.230	4,500,000		10,110,000
8387	Redwood City	CA		05/20/2021	3.370	825,000		5,200,000
8388	Travelers Rest	SC		05/14/2021	4.270	1,675,000		3,075,000
8389	Lincoln Park	MI		06/03/2021	3.220	4,000,000		6,200,000
8393	Pasadena	TX		06/25/2021	2.760	2,800,000		7,500,000
8399	Duluth	GA		06/25/2021	3.820	3,950,000		6,350,000
8400	Burbank	CA		06/25/2021	2.710	7,300,000		32,100,000
8403	Fresno	CA		08/19/2021	3.130	2,600,000		4,010,000
8418	Irvine	CA		06/22/2021	2.760	17,250,000		34,000,000
8419	Philadelphia	PA		06/25/2021	4.240	1,350,000		2,710,000
8424	Oxnard	CA		05/28/2021	2.900	1,300,000		2,500,000
8427	Ankeny	IA		04/20/2021	4.320	4,886,291		7,600,000
8434	Canoga Park	CA		07/16/2021	4.010	2,800,000		8,810,000
8436	State College	PA		08/18/2021	3.650	3,000,000		6,350,000
8437	Carson City	NV		06/11/2021	3.750	4,000,000		7,900,000
8440	Anchorage	AK		07/02/2021	3.810	7,250,000		15,330,000
8441	Murray	UT		07/20/2021	3.880	5,500,000		10,200,000
8442	Jacksonville	FL		06/25/2021	3.690	2,450,000		3,900,000
8443	Los Angeles	CA		06/29/2021	3.200	11,500,000		22,000,000
8444	Boise	ID		06/21/2021	4.200	2,100,000		5,970,000
8445	Merritt Island	FL		10/15/2021	3.930	1,025,000		1,710,000
8446	Houston	TX		10/15/2021	3.930	2,175,000		3,900,000
8447	Houston	TX		10/15/2021	3.930	2,600,000		4,700,000
8451	Santa Clarita	CA		06/30/2021	3.460	4,500,000		7,800,000
8454	Seneca	SC		06/29/2021	3.600	1,400,000		3,700,000
8456	South Lake Tahoe	CA		07/01/2021	4.000	16,000,000		46,000,000
8457	Elgin	IL		07/20/2021	3.050	2,100,000		3,625,000
8458	Avon	IN		07/20/2021	3.050	1,950,000		3,350,000
8459	Conyers	GA		06/10/2021	4.480	740,000		3,510,000
8462	San Juan Capistrano	CA		07/23/2021	3.780	4,500,000		15,390,000
8463	Fairfield	CA		07/26/2021	3.980	1,425,000		3,090,000
8464	McEwen	TN		08/18/2021	3.800	11,822,000		19,890,000
8465	Paducah	KY		08/18/2021	3.800	15,343,000		25,850,000
8468	Salem	OR		07/20/2021	4.010	1,200,000		2,350,000
8469	Maricopa	AZ		07/19/2021	3.410	1,750,000		3,730,000
8471	Baltimore	MD		07/23/2021	3.200	1,150,000		2,330,000
8473	San Antonio	TX		12/31/2021	4.100	25,000,000		60,300,000
8474	Houston	TX		07/08/2021	3.830	1,500,000		3,700,000
8475	Las Vegas	NV		07/30/2021	3.600	3,100,000		5,530,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
8476	Nashville	IL		07/30/2021	3.600	1,200,000		3,650,000
8477	Harlingen	TX		07/30/2021	3.100	700,000		1,520,000
8479	Yuma	AZ		08/03/2021	3.830	2,750,000		4,490,000
8483	Phoenix	AZ		08/30/2021	3.880	1,750,000		5,000,000
8484	Lisle	IL		08/27/2021	3.650	2,500,000		6,100,000
8485	Snoqualmie	WA		10/04/2021	3.910	6,000,000		13,000,000
8486	Pikesville	MD		08/10/2021	3.980	2,300,000		3,700,000
8487	Temecula	CA		08/11/2021	3.200	4,300,000		6,700,000
8493	Fresno	CA		08/24/2021	3.610	2,350,000		5,450,000
8494	San Luis Obispo	CA		07/15/2021	3.750	1,600,000		2,790,000
8497	Yuma	AZ		08/12/2021	3.900	1,800,000		3,300,000
8499	South Salt Lake	UT		12/01/2021	3.690	1,800,000		4,800,000
8503	Feasterville Trevose	PA		08/06/2021	3.590	11,500,000		18,300,000
8504	Perris	CA		09/16/2021	3.550	1,520,000		6,380,000
8505	Rialto	CA		08/18/2021	3.100	1,400,000		2,800,000
8506	Rochester	NY		07/27/2021	3.050	2,000,000		3,300,000
8510	Los Angeles	CA		08/26/2021	3.750	1,500,000		3,430,000
8511	Brunswick	GA		08/31/2021	3.710	8,150,000		17,000,000
8512	Cocoa	FL		08/31/2021	3.710	4,925,000		9,250,000
8513	Tucson	AZ		08/27/2021	3.490	2,800,000		7,175,000
8516	Hanford	CA		09/15/2021	3.700	1,850,000		3,900,000
8518	Porterville	CA		08/26/2021	3.230	2,500,000		8,600,000
8519	San Francisco	CA		08/26/2021	3.400	4,500,000		17,250,000
8521	Knoxville	TN		08/13/2021	3.730	1,350,000		8,500,000
8522	Winter Park	FL		12/07/2021	3.670	2,750,000		5,600,000
8523	San Francisco	CA		09/07/2021	3.940	950,000		2,650,000
8524	Ridgeland	SC		09/08/2021	3.840	1,375,000		2,190,000
8527	Fresno	CA		09/16/2021	2.950	6,550,000		18,900,000
8528	East Palo Alto	CA		09/09/2021	3.550	2,000,000		7,550,000
8530	Cupertino	CA		09/13/2021	3.020	4,250,000		9,930,000
8537	Dallas	TX		10/04/2021	3.260	2,760,000		5,300,000
8538	Santa Rosa	CA		09/24/2021	3.900	1,400,000		2,780,000
8541	Chicago	IL		09/27/2021	3.510	2,250,000		4,060,000
8542	White Plains	MD		10/22/2021	3.730	2,500,000		7,200,000
8543	San Antonio	TX		09/30/2021	3.550	5,000,000		11,550,000
8548	Carmel	CA		10/08/2021	3.900	3,000,000		11,500,000
8550	Sunnyvale	CA		10/26/2021	3.200	2,025,000		5,750,000
8551	Plano	TX		10/13/2021	3.700	7,500,000		15,000,000
8552	Aurora	OR		09/21/2021	3.300	2,000,000		4,450,000
8555	Ijamsville	MD		10/06/2021	3.380	2,000,000		3,560,000
8559	Hesperia	CA		10/15/2021	3.350	1,800,000		3,610,000
8560	Lakewood	WA		11/18/2021	3.950	4,140,000		8,250,000
8561	Phoenix	MD		10/01/2021	3.690	2,000,000		7,400,000
8562	Glyndon	MD		11/05/2021	3.740	2,100,000		4,600,000
8563	Cumming	GA		10/25/2021	3.390	2,100,000		4,900,000
8564	Alcoa	TN		10/05/2021	3.650	575,000		1,080,000
8565	Lynnwood	WA		10/08/2021	3.220	6,000,000		18,560,000
8566	Tuscon	AZ		10/12/2021	3.070	950,000		5,510,000
8569	Fayetteville	AR		10/08/2021	3.460	1,550,000		3,600,000
8571	Bedford	TX		11/08/2021	3.300	15,000,000		26,720,000
8574	Temecula	CA		11/30/2021	3.220	10,000,000		19,920,000
8576	Royal Palm Beach	FL		10/01/2021	3.390	13,000,000		23,595,000
8577	Jacksonville	FL		11/05/2021	3.650	2,750,000		5,570,000
8578	Warren	MI		10/22/2021	3.270	4,000,000		7,690,000
8579	Dover	NJ		10/29/2021	3.670	3,900,000		8,900,000
8580	Dover	NJ		10/29/2021	3.620	2,400,000		9,800,000
8581	Venice	CA		10/28/2021	3.570	1,000,000		6,200,000
8583	Altoona	PA		12/03/2021	3.670	6,500,000		14,200,000
8584	Fremont	CA		12/29/2021	3.590	15,650,000		36,100,000
8585	Fresno	CA		09/30/2021	3.830	14,000,000		28,000,000
8587	Canoga Park	CA		12/15/2021	3.400	1,800,000		5,900,000
8589	Midvale	UT		12/10/2021	3.530	1,150,000		2,560,000
8590	Houston	TX		10/29/2021	3.410	1,500,000		3,900,000
8592	Spartanburg	SC		10/14/2021	3.640	1,500,000		3,450,000
8593	Darien	CT		10/22/2021	3.410	2,875,000		5,360,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
8594	San Jose	CA		11/10/2021	2.850	2,000,000		12,050,000
8595	Seattle	WA		10/29/2021	3.120	2,500,000		8,350,000
8597	Seattle	WA		10/21/2021	3.160	8,500,000		14,500,000
8598	Newburgh	NY		11/22/2021	3.590	2,000,000		4,370,000
8599	South Salt Lake	UT		12/03/2021	3.180	3,230,000		5,630,000
8600	Lodi	CA		11/12/2021	3.380	1,950,000		4,260,000
8601	Seattle	WA		11/23/2021	3.530	2,200,000		5,480,000
8602	Ventura	CA		12/17/2021	3.270	3,800,000		13,600,000
8603	Westbury	NY		11/15/2021	2.650	10,000,000		15,900,000
8604	Seattle	WA		10/29/2021	2.700	3,000,000		7,100,000
8605	Greenville	WI		10/25/2021	3.250	4,250,000		9,700,000
8606	Loveland	CO		12/27/2021	3.560	6,000,000		12,060,000
8608	Reno	NV		12/30/2021	3.380	6,750,000		18,100,000
8611	Amherst	NY		11/10/2021	3.400	2,600,000		4,500,000
8615	Aurora	IL		12/10/2021	3.480	1,200,000		1,900,000
8616	Bolingbrook	IL		12/10/2021	3.480	3,550,000		5,400,000
8617	Romeoville	IL		12/10/2021	3.480	2,100,000		3,110,000
8618	Tinley Park	IL		12/10/2021	3.480	1,900,000		2,900,000
8620	Venice	CA		12/17/2021	3.070	3,000,000		7,350,000
8622	Raleigh	NC		11/30/2021	3.700	7,500,000		14,650,000
8623	Aberdeen	WA		12/15/2021	3.620	7,800,000		13,800,000
8625	Des Plaines	IL		12/17/2021	2.561	6,000,000		10,500,000
8628	Sonoma	CA		12/06/2021	3.290	8,000,000		27,300,000
8636	Highlands Ranch	CO		11/19/2021	3.770	830,000		2,910,000
8637	Kernersville	NC		12/15/2021	3.940	3,430,000		6,175,000
8638	Colleyville	TX		11/12/2021	3.680	1,300,000		5,050,000
8639	Bend	OR		10/26/2021	3.680	1,500,000		7,100,000
8642	Oklahoma City	OK		11/24/2021	3.000	6,250,000		11,280,000
8645	Denver	CO		11/24/2021	3.300	3,925,000		7,850,000
8647	Corona	CA		12/23/2021	3.510	13,642,000		31,200,000
8649	Dallas	TX		12/10/2021	3.780	1,400,000		2,700,000
8650	Rosenberg	TX		12/10/2021	3.600	2,000,000		3,100,000
8652	Tarzana	CA		12/28/2021	3.460	3,800,000		7,220,000
8655	Miami	FL		12/13/2021	3.710	1,500,000		3,600,000
8656	Miami	FL		12/13/2021	3.710	2,700,000		5,500,000
8657	Corpus Christi	TX		12/03/2021	3.520	3,900,000		7,625,000
8661	West Hollywood	CA		12/17/2021	3.570	8,700,000		28,000,000
8662	West Valley City	UT		11/10/2021	3.450	3,600,000		7,220,000
8663	Las Vegas	NV		12/08/2021	3.500	1,500,000		3,300,000
8665	Chattanooga	TN		12/28/2021	3.270	3,870,000		9,050,000
8668	Chattanooga	TN		12/28/2021	3.370	1,810,000		5,200,000
8669	State College	PA		11/30/2021	3.200	3,850,000		7,350,000
8670	Meadville	PA		11/24/2021	3.210	2,200,000		3,900,000
8681	Venice	CA		12/22/2021	2.950	2,500,000		9,500,000
8682	Gainesville	TX		12/27/2021	3.720	1,400,000		2,800,000
8685	Seattle	WA		12/17/2021	3.890	13,000,000		39,500,000
8687	Marina	CA		12/17/2021	3.690	3,050,000		6,200,000
8688	Virginia Beach	VA		12/23/2021	2.930	4,200,000		6,400,000
8689	Virginia Beach	VA		12/23/2021	2.930	3,600,000		6,000,000
8690	Virginia Beach	VA		12/23/2021	2.930	2,700,000		4,100,000
8691	Ontario	CA		12/07/2021	3.330	2,650,000		5,350,000
8701	Amherst	NY		12/23/2021	3.570	1,775,000		2,800,000
8702	Amherst	NY		12/23/2021	3.570	975,000		2,135,000
8705	Pasadena	CA		12/13/2021	3.660	1,058,000		5,620,000
8713	Espanola	NM		11/23/2021	4.120	929,001		2,300,000
8714	Anaheim	CA		12/15/2021	3.660	4,500,000		10,300,000
8730	Riverside	CA		12/20/2021	3.580	2,100,000		4,900,000
8734	Olathe	KS		12/21/2021	4.750	3,208,710		9,000,000
8740	Hillsboro	OR		12/31/2021	3.660	7,350,000		14,700,000
8749	Carlsbad	CA		12/21/2021	3.500	1,650,000		6,500,000
8114	West Sacramento	CA		12/22/2020	3.180		715,000	2,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						1,086,520,002	23,531,551	2,675,035,920
0899999. Total Mortgages in good standing						1,100,283,741	26,031,551	2,675,035,920
1699999. Total - Restructured Mortgages								

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						1,100,283,741	26,031,551	2,675,035,920

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1202	BELLEVUE	WA		05/31/2001	05/28/2021	85,085								85,085			
1247	TARZANA	CA		12/18/2001	12/15/2021	131,548								131,548			
1345	FRESNO	CA		04/04/2003	07/08/2021	36,657								36,657			
1406	TUSTIN	CA		08/28/2003	11/16/2021	122,874								122,874			
1542	SEATTLE	WA		02/26/2002	12/15/2021	152,870								152,870			
1545	FOLSOM	CA		01/18/2006	01/21/2021	22,022								22,022			
1552	TUCSON	AZ		10/14/2005	01/06/2021	656,647								656,647			
1582	BELLINGHAM	WA		04/18/2006	03/02/2021	1,341,024								1,341,024			
1598	GRANADA HILLS	CA		04/19/2006	04/07/2021	34,985								34,985			
1687	OCALA	FL		08/15/2007	02/26/2021	592,564								592,564			
1690	Salem	OR		08/29/2007	07/20/2021	718,109								718,109			
1733	Bell	CA		11/27/2007	04/08/2021	446,668								446,668			
1806	GILROY	CA		09/19/2008	09/23/2021	1,760,262								1,760,262			
1814	Sparks	NV		08/27/2008	05/14/2021	443,736								443,736			
1831	MARION	IN		11/14/2008	12/31/2021	1,542,157								1,542,157			
1883	Pasadena	TX		07/08/2009	06/25/2021	2,794,796								2,794,796			
1931	Baltimore	MD		12/28/2009	06/03/2021	3,769,224								3,769,224			
1988	ADDISON	IL		06/25/2010	02/04/2021	878,802								878,802			
1989	FLORISSANT	MO		06/25/2010	08/30/2021	1,157,066								1,157,066			
2004	LOS ANGELES	CA		06/30/2010	02/18/2021	3,389,480								3,389,480			
2030	Denver	CO		07/28/2010	04/23/2021	2,741,697								2,741,697			
2081	SUMMERFIELD	FL		11/17/2010	05/21/2021	1,873,803								1,873,803			
2099	FORT MEYERS	FL		09/17/2010	04/12/2021	324,295								324,295			
2129	INDIANAPOLIS	IN		12/30/2010	02/19/2021	560,598								560,598			
2130	INDIANAPOLIS	IN		12/30/2010	02/19/2021	618,959								618,959			
2156	Denver	CO		12/29/2010	04/01/2021	3,651,063								3,651,063			
2165	SAN CLEMENTE	CA		01/27/2011	02/09/2021	1,436,976								1,436,976			
2167	SOUTH SAN FRANCISCO	CA		02/14/2011	02/19/2021	2,144,314								2,144,314			
2168	LOS ANGELES	CA		03/22/2011	02/26/2021	543,459								543,459			
2170	LOS ANGELES	CA		03/22/2011	02/26/2021	1,165,487								1,165,487			
2177	LA JOLLA	CA		01/31/2011	01/07/2021	1,878,300								1,878,300			
2178	LOS ANGELES	CA		03/01/2011	02/26/2021	1,315,667								1,315,667			
2200	Shorewood	IL		01/26/2011	01/27/2021	1,087,702								1,087,702			
2207	PADUCAH	KY		02/08/2011	03/04/2021	3,265,628								3,265,628			
2218	CULVER CITY	CA		02/10/2011	02/22/2021	94,868								94,868			
2225	ATLANTA	GA		03/17/2011	02/17/2021	1,132,914								1,132,914			
2227	CULVER CITY	CA		03/21/2011	03/31/2021	2,164,186								2,164,186			
2228	NORTH OAKS	MN		02/28/2011	01/27/2021	2,480,414								2,480,414			
2233	SANTA CLARA	CA		04/05/2011	03/03/2021	1,088,953								1,088,953			
2235	SANTA CLARITA	CA		04/28/2011	02/26/2021	3,554,064								3,554,064			
2236	San Jose	CA		02/28/2011	03/26/2021	1,258,176								1,258,176			
2240	TULSA	OK		03/24/2011	03/30/2021	445,178								445,178			
2243	MOUNTLAKE TERRACE	WA		03/25/2011	03/16/2021	1,461,503								1,461,503			
2251	ANAHEIM	CA		04/19/2011	02/01/2021	4,221,758								4,221,758			
2253	CRESTWOOD	IL		06/13/2011	05/05/2021	2,691,154								2,691,154			
2260	LAS VEGAS	NV		04/14/2011	02/05/2021	565,184								565,184			
2261	VISTA	CA		04/25/2011	01/08/2021	2,181,322								2,181,322			
2263	RIALTO	CA		04/27/2011	04/14/2021	1,970,590								1,970,590			
2266	BENICIA	CA		05/11/2011	04/27/2021	1,082,965								1,082,965			
2269	San Antonio	TX		03/31/2011	06/30/2021	903,712								903,712			
2281	SPENCER	IN		04/29/2011	03/31/2021	1,912,953								1,912,953			
2284	ELMHURST	IL		06/13/2011	05/05/2021	2,335,493								2,335,493			
2292	STANTON	CA		05/04/2011	01/15/2021	3,382,041								3,382,041			
2295	CARRBORO	NC		05/25/2011	05/27/2021	1,208,364								1,208,364			
2302	Cranberry Twp	PA		06/10/2011	04/02/2021	936,796								936,796			
2303	McDonough	GA		06/30/2011	05/17/2021	1,556,475								1,556,475			
2306	Canoga Park	CA		07/28/2011	07/16/2021	2,738,203								2,738,203			
2314	BURNSVILLE	MN		12/22/2011	11/09/2021	1,208,798								1,208,798			
2317	SAN JOSE	CA		08/01/2011	05/04/2021	960,138								960,138			
2320	HOUSTON	TX		06/24/2011	07/01/2021	2,488,588								2,488,588			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
2328	HOUSTON	TX		06/01/2011	03/09/2021	1,101,956								1,101,956			
2334	PORTLAND	OR		08/25/2011	08/25/2021	2,216,483								2,216,483			
2335	Bakersfield	CA		10/17/2011	05/27/2021	2,715,185								2,715,185			
2338	WEST JORDAN	UT		07/01/2011	10/28/2021	4,490,109								4,490,109			
2341	MONROVIA	CA		06/30/2011	06/30/2021	1,015,317								1,015,317			
2342	HANFORD	CA		08/16/2011	08/03/2021	81,029								81,029			
2343	LAKE WYLIE	SC		06/30/2011	06/21/2021	3,015,124								3,015,124			
2345	Rohnert Park	CA		06/30/2011	04/27/2021	1,785,112								1,785,112			
2356	MAPLE GROVE	MN		07/01/2011	05/26/2021	1,661,865								1,661,865			
2362	ROSEVILLE	CA		09/01/2011	06/14/2021	161,073								161,073			
2364	THOUSAND OAKS	CA		08/09/2011	08/11/2021	1,496,425								1,496,425			
2365	Arvada	CO		06/30/2011	05/10/2021	1,949,900								1,949,900			
2371	SAN ANTONIO	TX		07/01/2011	05/26/2021	831,555								831,555			
2377	BROADVIEW HEIGHTS	OH		07/15/2011	08/19/2021	1,120,205								1,120,205			
2379	CHICAGO	IL		08/25/2011	06/08/2021	660,530								660,530			
2382	SACRAMENTO	CA		08/30/2011	01/27/2021	2,593,198								2,593,198			
2393	Sacramento	CA		08/01/2011	05/04/2021	1,834,567								1,834,567			
2394	PARAMOUNT	CA		08/02/2011	05/03/2021	4,788,551								4,788,551			
2398	CANOGA PARK	CA		12/15/2011	03/02/2021	1,178,284								1,178,284			
2401	TWIN FALLS	ID		11/09/2011	11/29/2021	5,417,820								5,417,820			
2402	OAKLAND	CA		09/27/2011	07/13/2021	4,257,075								4,257,075			
2406	LARAMIE	WY		11/09/2011	11/30/2021	4,938,247								4,938,247			
2417	Phoenix	AZ		08/22/2011	08/30/2021	1,483,426								1,483,426			
2421	ANAHEIM	CA		09/27/2011	10/28/2021	8,359,799								8,359,799			
2422	FORT LAUDERDALE	FL		11/01/2011	06/25/2021	3,370,211								3,370,211			
2428	ALVIN	TX		10/14/2011	09/30/2021	4,886,785								4,886,785			
2434	Solon	OH		09/30/2011	05/14/2021	4,344,601								4,344,601			
2443	TYLER	TX		11/28/2011	09/03/2021	4,758,868								4,758,868			
2449	BARRINGTON	IL		12/30/2011	05/28/2021	2,047,916								2,047,916			
2455	North Las Vegas	NV		10/27/2011	04/28/2021	5,069,725								5,069,725			
2460	DUNEDIN	FL		10/25/2011	03/01/2021	1,175,920								1,175,920			
2461	WALNUT CREEK	CA		12/08/2011	11/29/2021	4,319,492								4,319,492			
2511	ROGERS	MN		05/18/2012	07/30/2021	1,430,731								1,430,731			
2512	ANNANDALE	VA		03/12/2012	03/03/2021	6,308,723								6,308,723			
2515	CHICAGO	IL		12/12/2011	12/03/2021	858,863								858,863			
3016	LYNNWOOD	WA		01/11/2012	11/04/2021	6,629,593								6,629,593			
3037	MONTEREY PARK	CA		04/19/2012	04/29/2021	2,015,305								2,015,305			
3041	APPLE VALLEY	CA		11/16/2011	09/07/2021	1,231,788								1,231,788			
3045	PORTLAND	OR		12/14/2011	11/19/2021	3,881,498								3,881,498			
3047	LITTLETON	CO		12/09/2011	09/28/2021	1,291,719								1,291,719			
3053	ARROYO GRANDE	CA		12/27/2011	11/22/2021	166,477								166,477			
3080	PORTLAND	OR		02/29/2012	12/01/2021	4,281,127								4,281,127			
3114	LAYTON	UT		03/05/2012	11/05/2021	2,587,758								2,587,758			
3121	COLUMBUS	OH		02/29/2012	10/08/2021	2,561,916								2,561,916			
3125	Dover	NJ		03/23/2012	10/29/2021	2,786,799								2,786,799			
3126	Dover	NJ		03/23/2012	10/29/2021	1,353,511								1,353,511			
3130	SARASOTA	FL		04/27/2012	05/28/2021	1,891,095								1,891,095			
3132	LAS VEGAS	NV		01/13/2012	03/05/2021	2,993,791								2,993,791			
3169	PHOENIX	AZ		03/15/2012	11/08/2021	142,666								142,666			
3178	San Antonio	TX		03/28/2012	09/30/2021	3,413,370								3,413,370			
3192	YUKON	OK		05/31/2012	09/14/2021	946,105								946,105			
3237	GREENVILLE	NC		04/26/2012	10/20/2021	1,171,243								1,171,243			
3319	Tucson	AZ		06/29/2012	08/27/2021	639,751								639,751			
3320	Tuscon	AZ		06/08/2012	10/12/2021	910,962								910,962			
3336	MIDVALE	UT		06/29/2012	07/16/2021	6,250,230								6,250,230			
3407	Temecula	CA		08/30/2012	11/30/2021	3,253,034								3,253,034			
3459	SALT LAKE CITY	UT		11/09/2012	09/29/2021	1,068,957								1,068,957			
3470	Elgin	IL		10/26/2012	03/30/2021	1,608,633								1,608,633			
3491	Algonquin	IL		10/26/2012	03/30/2021	1,410,000								1,410,000			
3516	LANDOVER	MD		06/17/2013	03/19/2021	2,167,442								2,167,442			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3546	SANTA MONICA	CA		01/29/2013	02/04/2021	2,469,613								2,469,613			
3559	RALEIGH	NC		12/20/2012	07/30/2021	1,276,638								1,276,638			
3589	NORTHRIDGE	CA		02/28/2013	10/29/2021	811,554								811,554			
3677	SAN JOSE	CA		04/11/2013	03/30/2021	1,949,940								1,949,940			
3704	Lynnwood	WA		03/18/2013	10/08/2021	3,645,243								3,645,243			
3708	LAKEWOOD	NY		04/24/2013	01/13/2021	640,997								640,997			
3753	LILBURN	GA		05/29/2013	05/14/2021	124,082								124,082			
3768	CANOGA PARK	CA		06/28/2013	10/14/2021	2,389,650								2,389,650			
3775	SHEBOYGAN	WI		04/04/2013	10/28/2021	1,217,014								1,217,014			
3789	SANTA MONICA	CA		06/13/2013	08/31/2021	1,614,530								1,614,530			
3826	WESTFIELD	IN		05/30/2013	07/19/2021	957,888								957,888			
3876	GRESHAM	OR		09/18/2013	11/12/2021	1,532,933								1,532,933			
3917	DEER PARK	TX		09/11/2013	12/22/2021	1,102,141								1,102,141			
3936	NANTUCKET	MA		10/15/2013	02/05/2021	1,317,328								1,317,328			
4033	LAS VEGAS	NV		01/24/2014	01/29/2021	2,252,420								2,252,420			
4057	SEATTLE	WA		02/07/2014	03/01/2021	3,502,618								3,502,618			
4084	KENOSHA	WI		01/21/2014	11/12/2021	560,604								560,604			
4111	Culver City	CA		02/26/2014	04/23/2021	905,100								905,100			
4124	LOS ANGELES	CA		02/13/2014	07/01/2021	2,053,701								2,053,701			
4193	Northridge	CA		06/18/2014	05/26/2021	2,974,906								2,974,906			
4194	Northridge	CA		06/18/2014	05/26/2021	2,514,005								2,514,005			
4195	Canoga Park	CA		06/18/2014	05/26/2021	1,466,503								1,466,503			
4228	FORT WALTON BEACH	FL		06/30/2014	03/02/2021	1,801,827								1,801,827			
4230	TUCSON	AZ		06/23/2014	07/27/2021	2,226,848								2,226,848			
4232	JOLIET	IL		07/01/2014	08/31/2021	1,708,666								1,708,666			
4243	FORT WALTON BEACH	FL		06/30/2014	03/02/2021	1,632,244								1,632,244			
4287	SACRAMENTO	CA		07/07/2014	02/02/2021	1,983,617								1,983,617			
4307	MIDVALE	UT		07/15/2014	11/12/2021	908,485								908,485			
4312	ROTHSCHILD	WI		07/23/2014	07/01/2021	1,208,682								1,208,682			
4326	AUBURN HILLS	MI		08/15/2014	03/17/2021	715,286								715,286			
4341	El Cajon	CA		08/13/2014	08/30/2021	1,725,240								1,725,240			
4344	CYPRESS	TX		07/10/2014	08/09/2021	2,093,050								2,093,050			
4347	LOS LUNAS	NM		07/15/2014	04/20/2021	664,516								664,516			
4353	ST CHARLES	MO		09/02/2014	07/09/2021	5,116,821								5,116,821			
4401	INGLESIDE	TX		08/08/2014	07/22/2021	931,922								931,922			
4418	MOUNTAIN VIEW	CA		08/28/2014	04/23/2021	2,031,344								2,031,344			
4433	DES MOINES	IA		10/17/2014	10/29/2021	2,120,479								2,120,479			
4434	CEDAR RAPIDS	IA		10/17/2014	10/29/2021	3,356,856								3,356,856			
4448	WASHINGTON	DC		01/22/2015	09/28/2021	2,552,546								2,552,546			
4451	MALVERN	PA		09/16/2014	10/07/2021	1,677,804								1,677,804			
4461	CHULA VISTA	CA		10/23/2014	05/27/2021	6,806,239								6,806,239			
4463	LAS VEGAS	NV		11/24/2014	01/29/2021	1,020,491								1,020,491			
4465	COMPTON	CA		10/15/2014	10/19/2021	2,189,642								2,189,642			
4470	DAYTON	NV		10/23/2014	08/25/2021	2,787,593								2,787,593			
4506	BREA	CA		11/14/2014	01/28/2021	678,122								678,122			
4563	VERO BEACH	FL		11/18/2014	07/27/2021	714,724								714,724			
4577	PLAINFIELD	IN		12/18/2014	01/06/2021	2,040,927								2,040,927			
4585	DEER PARK	TX		01/28/2015	11/22/2021	1,273,476								1,273,476			
4654	PHOENIX	AZ		05/08/2015	04/07/2021	1,811,136								1,811,136			
4681	LOS ANGELES	CA		04/03/2015	03/26/2021	1,072,130								1,072,130			
4685	CHULA VISTA	CA		03/04/2015	05/27/2021	1,394,053								1,394,053			
4773	FORTUNA	CA		04/16/2015	09/24/2021	1,044,112								1,044,112			
4941	PHOENIX	AZ		07/17/2015	12/15/2021	734,679								734,679			
4984	CHAGRIN FALLS	OH		07/31/2015	12/28/2021	1,703,707								1,703,707			
5068	CHANDLER	TX		09/25/2015	12/08/2021	436,324								436,324			
5070	DALLAS	TX		09/10/2015	07/08/2021	3,167,361								3,167,361			
5115	FRESNO	CA		11/10/2015	09/17/2021	11,945,416								11,945,416			
5117	MONONA	WI		09/29/2015	06/02/2021	3,179,044								3,179,044			
5126	INDIANAPOLIS	IN		10/16/2015	08/26/2021	1,164,685								1,164,685			
5168	COLORADO SPRINGS	CO		12/31/2015	03/08/2021	1,935,590								1,935,590			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
5282	MARION	IN		02/09/2016	12/23/2021	873,531								873,531			
5312	LAS VEGAS	NV		03/01/2016	09/02/2021	2,432,687								2,432,687			
5316	CLEVELAND	OH		02/17/2016	09/03/2021	679,441								679,441			
5339	DENVER	CO		03/03/2016	05/26/2021	4,096,961								4,096,961			
5380	REDONDO BEACH	CA		04/12/2016	11/10/2021	2,786,552								2,786,552			
5407	SAN ANTONIO	TX		04/13/2016	08/23/2021	1,722,164								1,722,164			
5414	SOUTHAVEN	MS		05/27/2016	06/02/2021	5,365,103								5,365,103			
5439	SANTA ANA	CA		08/05/2016	09/24/2021	12,277,356								12,277,356			
5549	GRAND FORKS	ND		09/01/2016	01/28/2021	2,048,342								2,048,342			
5581	MEMPHIS	TN		08/18/2016	06/03/2021	1,466,377								1,466,377			
5651	Aurora	OR		10/26/2016	09/21/2021	1,257,175								1,257,175			
5663	Venice	CA		09/30/2016	12/17/2021	1,776,749								1,776,749			
5679	ALSIP	IL		09/28/2016	12/01/2021	3,210,231								3,210,231			
5716	BEDFORD HEIGHTS	OH		11/17/2016	09/01/2021	922,027								922,027			
5766	BURLINGAME	CA		06/09/2017	06/30/2021	5,744,816								5,744,816			
5793	WAYNE	MI		03/13/2017	09/29/2021	3,631,956								3,631,956			
5813	GASTONIA	NC		12/22/2016	02/26/2021	2,614,213								2,614,213			
5837	CARROLLTON	TX		12/29/2016	09/14/2021	1,892,284								1,892,284			
5859	Carson City	NV		01/31/2017	01/29/2021	2,720,475								2,720,475			
6077	LEMOORE	CA		06/28/2017	12/17/2021	4,893,532								4,893,532			
6205	SAN FRANCISCO	CA		09/15/2017	03/26/2021	1,401,411								1,401,411			
6261	ATLANTA	GA		10/24/2017	04/20/2021	4,913,307								4,913,307			
6285	GARDENA	CA		10/26/2017	06/14/2021	1,412,949								1,412,949			
6398	CHANDLER	AZ		12/22/2017	11/19/2021	1,186,583								1,186,583			
6495	Olympia	WA		04/02/2018	04/30/2021	6,115,398								6,115,398			
6554	CARLSBAD	CA		06/12/2018	05/21/2021	2,650,760								2,650,760			
6597	LEAGUE CITY	TX		09/28/2018	12/17/2021	954,180								954,180			
6598	COLORADO SPRINGS	CO		06/01/2018	05/21/2021	2,985,998								2,985,998			
6646	LAGUNA BEACH	CA		05/15/2018	04/23/2021	1,920,832								1,920,832			
6701	FLORENCE	KY		07/09/2018	11/12/2021	3,310,495								3,310,495			
6703	RENO	NV		07/12/2018	08/17/2021	2,372,655								2,372,655			
6717	TAMPA	FL		07/09/2018	08/20/2021	2,468,040								2,468,040			
6805	PHOENIX	AZ		10/01/2018	12/17/2021	1,150,076								1,150,076			
6833	VENTURA	CA		10/30/2018	07/23/2021	983,635								983,635			
7259	LONG BEACH	CA		07/10/2019	06/23/2021	771,845								771,845			
7296	Oceanside	CA		07/26/2019	04/08/2021	1,262,020								1,262,020			
7303	NORTH LAS VEGAS	NV		07/15/2019	08/25/2021	733,500								733,500			
7343	Portland	OR		09/13/2019	12/29/2021	3,398,331								3,398,331			
7571	Castro Valley	CA		12/23/2019	06/23/2021	983,171								983,171			
7616	Houston	TX		02/11/2020	08/12/2021	1,361,713								1,361,713			
7896	Severna Park	MD		08/13/2020	08/03/2021	5,191,880								5,191,880			
8175	Columbus	OH		02/25/2021	12/01/2021									2,500,000			
0199999. Mortgages closed by repayment						471,864,597								474,364,597			
0830	TACOMA	WA		05/20/1997		53,901								42,951			
1282	SIGNAL HILL	CA		04/04/2002		105,350								73,702			
1295	CERRITOS	CA		05/09/2002		164,277								114,271			
1318	LOGAN	UT		09/17/2002		148,683								79,331			
1410	RENTON	WA		09/24/2003		1,164,860								393,562			
1436	LAGUNA BEACH	CA		12/29/2003		477,930								49,499			
1480	TACOMA	WA		10/28/2004		387,104								84,580			
1488	FRESNO	CA		12/28/2004		1,289,348								110,717			
1502	VERADALE	WA		05/03/2005		502,392								41,768			
1504	LITTLETON	CO		05/05/2005		241,090								48,379			
1519	LOS ANGELES	CA		06/23/2005		623,532								52,641			
1520	LOS ANGELES	CA		06/23/2005		443,425								37,436			
1522	YAKIMA	WA		07/15/2005		481,511								128,355			
1524	BEND	OR		06/23/2005		327,845								66,055			
1535	LAS VEGAS	NV		07/06/2005		247,456								49,493			
1540	SACRAMENTO	CA		03/14/2003		320,958								201,389			
1548	CITY OF INDUSTRY	CA		09/01/2005		907,297								74,179			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1550	CHANDLER	AZ		09/29/2005		492,730								38,581			
1553	CASPER	WY		11/16/2005		180,476								33,303			
1559	WAYNEVILLE	NC		09/09/2005		2,845,416								232,248			
1567	KENT	WA		12/02/2005		425,892								74,347			
1569	SUNNYVALE	CA		12/28/2005		576,141								43,521			
1586	FRESNO	CA		03/13/2006		766,728								55,713			
1591	INDIANA	PA		04/27/2006		479,083								76,489			
1603	LAKE FOREST	CA		05/17/2006		460,004								146,945			
1616	ARCADIA	CA		05/27/2004		1,849,817								166,318			
1617	FRESNO	CA		06/27/2006		655,756								44,058			
1623	FRESNO	CA		09/13/2006		1,577,853								103,362			
1636	HEALDSBURG	CA		10/13/2006		657,867								238,650			
1696	FRESNO	CA		08/15/2007		1,424,582								91,967			
1697	VAN NUYS	CA		09/12/2007		787,849								94,707			
1704	LYNNWOOD	WA		09/11/2007		1,182,858								142,109			
1713	BELFAIR	WA		09/21/2007		1,488,205								180,010			
1715	GARDNERVILLE	NV		10/04/2007		1,984,915								118,401			
1723	POMONA	CA		10/31/2007		1,095,649								129,670			
1725	ODESSA	TX		10/09/2007		936,785								53,807			
1726	COLLEGE STATION	TX		10/09/2007		1,012,858								57,967			
1742	ORLANDO	FL		01/28/2008		483,128								54,859			
1756	LAKE OSWEGO	OR		03/28/2008		1,184,025								131,492			
1760	MOUNTLAKE TERRACE	WA		05/01/2008		1,074,703								124,501			
1762	BOCA RATON	FL		04/07/2008		1,147,349								258,546			
1768	BURNSVILLE	MN		04/11/2008		920,303								368,786			
1769	DILWORTH	MN		04/11/2008		687,207								275,379			
1770	SHAKOPEE	MN		04/25/2008		1,298,486								514,719			
1771	SPOKANE VALLEY	WA		04/25/2008		1,290,126								141,925			
1799	JACKSONVILLE	FL		08/01/2008		415,077								147,177			
1809	RANCHO CUCAMONGA	CA		10/02/2008		2,629,986								40,238			
1821	SAN JOSE	CA		11/10/2008		2,035,481								367,059			
1844	GRAND PRAIRIE	TX		01/23/2009		736,721								68,026			
1872	KAHULUI	HI		05/15/2009		1,228,764								105,845			
1955	MONTEREY PARK	CA		02/08/2010		7,527,771								310,434			
1961	PITTSBURG	CA		01/29/2010		1,207,029								162,510			
1978	RENTON	WA		03/12/2010		3,667,119								155,329			
1979	SAN DIEGO	CA		04/05/2010		1,543,634								198,338			
1985	STUDIO CITY	CA		04/19/2010		709,128								54,652			
1999	CARLSBAD	CA		04/26/2010		3,545,112								146,748			
2008	MANHATTAN BEACH	CA		06/16/2010		2,683,043								198,910			
2010	PEARLAND	TX		07/30/2010		1,437,430								296,319			
2014	TORRANCE	CA		07/26/2010		384,555								72,314			
2021	DRIGGS	ID		06/22/2010		489,665								25,624			
2022	CLOVIS	CA		06/29/2010		2,056,174								105,252			
2025	SOUTH JORDAN	UT		07/01/2010		1,261,994								45,756			
2031	SUNRISE	FL		07/01/2010		841,882								161,535			
2045	DAYTONA BEACH	FL		07/13/2010		3,056,755								147,804			
2056	DEER PARK	IL		07/21/2010		928,994								37,965			
2065	SAN ANTONIO	TX		09/08/2010		3,311,518								242,147			
2069	ALLEN	TX		09/01/2010		543,481								132,298			
2070	GREENVILLE	SC		07/30/2010		2,377,175								205,616			
2072	DULUTH	GA		10/04/2010		969,955								73,279			
2076	East Lansing	MI		11/03/2010		2,719,868								616,265			
2078	SEATTLE	WA		10/15/2010		949,950								517,488			
2080	SAN FRANCISCO	CA		11/23/2010		1,251,754								33,849			
2083	SANTA ROSA	CA		10/06/2010		2,013,913								52,862			
2084	ELK GROVE	CA		10/06/2010		5,265,965								267,717			
2098	STOCKTON	CA		10/19/2010		939,559								168,097			
2118	HOUSTON	TX		11/01/2010		5,521,354								418,467			
2119	HOUSTON	TX		11/01/2010		1,192,114								90,350			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
2134	SAN JOSE	CA		12/13/2010		1,305,407								226,597			
2136	BEDMINISTER	NJ		12/09/2010		1,298,033								96,722			
2140	DALLAS	TX		12/03/2010		2,934,993								78,869			
2146	DOWNERS GROVE	IL		12/14/2010		1,788,244								310,544			
2164	NEWPORT BEACH	CA		01/27/2011		1,734,117								83,775			
2182	SAN DIEGO	CA		12/16/2010		1,036,629								77,433			
2183	SALEM	OR		02/22/2011		1,345,990								226,609			
2206	VENTURA	CA		02/17/2011		587,295								98,513			
2213	CLEARWATER	FL		05/25/2011		989,761								379,103			
2221	HAZELHURST	MS		04/06/2011		1,704,335								116,102			
2229	SAN DIEGO	CA		03/10/2011		1,915,261								92,980			
2250	HOUSTON	TX		03/29/2011		4,421,705								189,011			
2257	FOLSOM	CA		03/30/2011		1,792,860								72,106			
2274	POWAY	CA		04/18/2011		2,102,820								145,148			
2288	SAN LUIS OBISPO	CA		07/29/2011		3,719,417								67,599			
2289	BROOKFIELD	WI		05/13/2011		1,039,673								164,677			
2310	SOUTHAMPTON	PA		06/17/2011		1,877,102								147,087			
2315	EDMONDS	WA		06/10/2011		597,312								93,032			
2318	SOLON	OH		05/04/2011		2,395,134								84,226			
2319	SPRINGFIELD	GA		06/09/2011		3,055,910								165,498			
2339	ALGONQUIN	IL		06/02/2011		1,421,222								110,535			
2340	HIALEAH	FL		07/27/2011		2,031,157								139,941			
2353	CLEBURNE	TX		09/23/2011		966,768								64,249			
2354	MESQUITE	TX		09/23/2011		1,070,440								71,120			
2355	MIDLAND	TX		09/23/2011		932,309								61,945			
2360	AUSTIN	TX		07/11/2011		529,048								81,332			
2366	HILLSBORO	OR		06/30/2011		4,679,550								751,387			
2369	MARRERO	LA		10/07/2011		1,996,610								133,236			
2381	KALAMAZOO	MI		08/01/2011		1,020,240								44,404			
2385	SAN BERNARDINO	CA		08/09/2011		2,457,129								173,474			
2392	FOX LAKE	IL		09/30/2011		995,581								39,227			
2395	MADISON	WI		08/19/2011		4,717,524								256,834			
2404	DENVER	CO		09/20/2011		924,950								39,485			
2411	HAPEVILLE	GA		09/28/2011		957,001								64,731			
2412	RANCHO CUCAMONGA	CA		09/23/2011		1,162,437								173,313			
2418	COLORADO SPRINGS	CO		10/04/2011		1,330,259								53,388			
2429	POTTSTOWN	PA		09/30/2011		1,401,298								57,468			
2430	ENID	OK		09/30/2011		1,327,164								54,428			
2432	CLEVELAND	OH		09/30/2011		3,944,425								161,764			
2433	AUSTELL	GA		09/30/2011		2,457,867								100,799			
2435	ST PETERSBURG	FL		09/30/2011		1,208,524								49,563			
2438	FAYETTEVILLE	NC		10/11/2011		3,182,263								471,258			
2444	PEARLAND	TX		12/29/2011		893,905								120,936			
2448	EMERYVILLE	CA		09/29/2011		2,129,563								144,776			
2453	LINTHICUM	MD		09/29/2011		1,253,637								50,034			
2462	THOUSAND OAKS	CA		12/15/2011		934,537								37,241			
2468	DOWNERS GROVE	IL		11/03/2011		1,774,205								69,691			
2477	LA CROSSE	WI		12/08/2011		5,939,850								230,576			
2480	HOUSTON	TX		12/21/2011		1,163,378								165,678			
2482	DAYTON	OH		01/06/2012		931,545								133,519			
2490	PALATINE	IL		10/26/2012		3,429,223								223,240			
2492	CARRBORO	NC		12/28/2011		1,112,771								158,487			
2498	COLORADO SPRINGS	CO		12/09/2011		1,307,460								186,650			
2504	INDIAN WELLS	CA		11/28/2011		3,031,446								124,311			
2519	HICKSVILLE	NY		01/05/2012		1,014,580								26,775			
3006	RALEIGH	NC		11/22/2011		1,354,736								92,875			
3020	CAMPBELL	CA		12/29/2011		753,228								107,864			
3026	TEMPLETON	CA		02/17/2012		751,625								217,559			
3031	INDIANAPOLIS	IN		12/27/2011		1,175,978								79,304			
3048	BELLEVUE	WA		01/17/2012		1,216,630								171,771			

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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
3050	CHANDLER	AZ		01/03/2012		1,619,390								64,806			
3063	HOUSTON	TX		01/18/2012		1,441,958								96,477			
3082	COLUMBIA	SC		03/05/2012		3,406,774								120,641			
3083	MARTINSVILLE	VA		04/17/2012		6,376,612								249,033			
3089	WOODSIDE	NY		03/23/2012		2,241,070								148,725			
3096	PORT ARTHUR	TX		01/31/2012		2,129,305								300,570			
3111	BRYAN	TX		02/17/2012		1,037,031								68,517			
3122	SEATTLE	WA		05/03/2012		1,112,331								43,130			
3136	LONG ISLAND CITY	NY		06/22/2012		1,437,158								55,131			
3138	ST LOUIS	MO		03/20/2012		1,161,491								158,793			
3142	SACRAMENTO	CA		02/21/2012		1,106,814								43,402			
3145	SEATTLE	WA		03/14/2012		1,657,489								109,690			
3155	SAN ANTONIO	TX		10/05/2012		2,190,519								85,692			
3161	WINCHESTER	VA		04/10/2012		1,397,538								90,512			
3167	LANCASTER	TX		03/01/2012		1,695,132								67,033			
3171	CHARLOTTESVILLE	VA		06/12/2012		2,576,692								165,611			
3174	KIRKLAND	WA		01/18/2013		1,231,940								52,358			
3176	OVERLAND PARK	KS		07/13/2012		1,083,145								139,413			
3214	FAYETTEVILLE	NC		04/24/2012		1,021,388								116,439			
3223	PANAMA CITY BEACH	FL		05/18/2012		3,269,875								213,062			
3233	GREENWOOD	IN		07/05/2012		2,391,707								144,828			
3240	SANTA ANA	CA		07/18/2012		1,330,018								86,430			
3245	BURIEN	WA		07/31/2012		1,531,949								39,030			
3252	VALDOSTA	GA		05/23/2012		1,566,674								102,154			
3264	LAS VEGAS	NV		07/31/2012		1,634,322								68,142			
3265	LAS VEGAS	NV		07/31/2012		2,451,482								102,213			
3273	CHESAPEAKE	VA		06/28/2012		4,494,626								288,360			
3275	CARPENTERSVILLE	IL		06/11/2012		945,056								61,456			
3276	SAN MARCOS	CA		06/04/2012		1,969,776								129,371			
3279	LITTLETON	CO		04/18/2012		867,903								34,415			
3285	HOUSTON	TX		05/23/2012		3,739,302								223,874			
3297	LAS VEGAS	NV		06/22/2012		2,358,314								90,035			
3300	NEW CASTLE	DE		08/28/2012		1,894,112								121,923			
3301	NEW CASTLE	DE		08/28/2012		841,787								54,194			
3302	NEW CASTLE	DE		08/28/2012		1,473,158								94,835			
3307	ARCADIA	CA		07/24/2012		6,113,942								244,444			
3310	VENICE	FL		05/10/2012		1,571,908								63,243			
3311	SAN ANTONIO	TX		07/25/2012		3,448,511								136,032			
3316	NILES	IL		09/28/2012		1,059,343								67,363			
3325	HOUSTON	TX		08/17/2012		2,333,508								298,156			
3329	RICHMOND	KY		07/30/2012		3,298,501								144,608			
3335	SCOTTSDALE	AZ		05/30/2012		952,212								61,874			
3339	NAPERVILLE	IL		08/31/2012		4,157,370								273,970			
3341	GOLDSBORO	NC		09/28/2012		2,397,701								152,892			
3343	RENO	NV		07/25/2012		2,611,885								339,622			
3344	SAN DIEGO	CA		06/29/2012		1,660,567								65,704			
3346	BEVERLY HILLS	CA		05/23/2013		1,103,985								65,032			
3348	TORRANCE	CA		07/18/2012		1,677,481								108,662			
3349	BROOKINGS	OR		07/20/2012		1,530,493								100,031			
3350	MEDFORD	OR		10/10/2012		1,694,926								95,300			
3351	MESA	AZ		06/22/2012		1,628,767								41,137			
3352	ST PAUL	MN		07/31/2012		680,205								25,956			
3359	CHESAPEAKE	VA		08/29/2012		1,617,932								64,803			
3360	SANTA CRUZ	CA		07/26/2012		1,747,371								113,190			
3361	STRONGSVILLE	OH		03/15/2013		2,558,383								157,336			
3364	BROOKFIELD	WI		09/11/2012		5,097,771								207,848			
3366	NEWARK	DE		11/02/2012		2,776,652								104,824			
3367	SANTA MARIA	CA		09/13/2012		1,337,817								85,572			
3373	ARDEN HILLS	MN		10/17/2012		2,719,151								104,950			
3374	HIRAM	GA		09/24/2012		2,313,017								149,266			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3375	TUCSON	AZ		09/10/2012		2,378,782								94,152			
3377	JENNINGS	MO		08/01/2012		1,176,413								76,862			
3380	GRAND PRAIRIE	TX		07/16/2012		2,284,179								61,857			
3382	Santa Clarita	CA		11/08/2012		1,201,743								46,266			
3384	THORNTON	CO		08/08/2012		1,303,318								51,035			
3385	NILES	IL		08/30/2012		2,008,516								104,615			
3394	ST PETERSBURG	FL		09/20/2012		410,199								219,460			
3395	NAPLES	FL		08/30/2012		1,505,591								60,525			
3398	PANORAMA CITY	CA		09/20/2012		819,731								103,546			
3401	DENVILLE	NJ		09/20/2012		2,962,943								116,744			
3402	DRAPER	UT		09/28/2012		2,167,060								139,832			
3411	DALLAS	TX		09/25/2012		1,022,224								27,507			
3413	ORLANDO	FL		12/19/2012		5,785,327								406,364			
3420	STERLING HEIGHTS	MI		09/20/2012		1,878,590								49,028			
3424	FARMINGTON	NM		11/30/2012		727,271								89,030			
3436	BLUFFTON	SC		10/03/2012		1,977,121								247,358			
3437	DALLAS	TX		08/20/2012		6,872,892								190,634			
3442	WASHINGTON	DC		11/28/2012		2,823,514								110,659			
3444	BELLEVUE	WA		08/31/2012		9,294,802								366,914			
3451	PITTSBURGH	PA		11/16/2012		1,442,466								88,029			
3452	SEATTLE	WA		10/05/2012		4,399,248								180,018			
3455	ABINGDON	MD		11/01/2012		4,198,895								523,449			
3458	NOVI	MI		11/19/2012		3,787,416								468,880			
3460	CHANHASSEN	MN		11/05/2012		1,965,178								76,401			
3463	SAN DIEGO	CA		12/31/2012		4,783,969								169,680			
3465	LOS ANGELES	CA		12/28/2012		3,986,546								156,575			
3466	FRESNO	CA		10/17/2012		1,772,515								228,027			
3467	GRAPEVINE	TX		12/13/2012		1,907,805								121,621			
3474	ORLANDO	FL		01/24/2013		1,513,932								183,150			
3476	AUSTIN	TX		12/05/2012		3,191,461								202,818			
3477	SAN RAFAEL	CA		12/18/2012		2,126,196								134,716			
3478	COLUMBIA	MD		11/01/2012		8,929,914								574,022			
3479	HAMPSTEAD	MD		11/01/2012		2,321,416								287,488			
3480	PHOENIX	AZ		10/24/2012		693,761								56,330			
3481	CANTON	OH		11/16/2012		5,343,932								338,771			
3485	METAIRIE	LA		11/26/2012		1,987,927								78,498			
3486	WEATHERFORD	TX		10/09/2012		970,433								38,143			
3487	DALLAS	TX		09/24/2012		3,935,857								257,010			
3489	AUSTIN	TX		10/17/2012		1,896,661								121,995			
3490	SAN ANGELO	TX		11/15/2012		2,687,108								106,280			
3497	FALLSTON	MD		11/27/2012		2,255,871								144,038			
3498	WHEATON	IL		12/11/2012		1,288,796								82,401			
3503	ODESSA	FL		10/30/2012		2,037,085								131,041			
3504	SAN ANTONIO	TX		11/30/2012		4,413,909								176,155			
3512	OGDEN	UT		12/21/2012		4,431,448								285,059			
3517	GRAND PRAIRIE	TX		10/29/2012		1,637,295								63,481			
3530	ORLANDO	FL		12/06/2012		1,575,860								142,776			
3533	SANTA ANA	CA		12/31/2012		1,741,358								69,398			
3535	AUSTIN	TX		12/28/2012		1,703,472								107,611			
3536	BURNSVILLE	MN		01/14/2013		501,991								61,664			
3537	EDINA	MN		01/14/2013		444,669								54,622			
3539	GARLAND	TX		12/26/2012		1,036,616								127,336			
3554	FAYETTEVILLE	NC		12/19/2012		2,615,650								385,001			
3557	SHERWOOD	OR		12/27/2012		2,312,151								90,820			
3561	NASHVILLE	TN		04/05/2013		2,391,744								145,528			
3562	DOWNERS GROVE	IL		02/11/2013		3,712,152								232,454			
3563	SANTA ANA	CA		02/28/2013		738,171								87,981			
3566	SANTA MONICA	CA		12/06/2012		3,958,242								134,595			
3567	TUKWILA	WA		12/04/2012		4,221,643								271,413			
3568	BELLEVUE	WA		12/14/2012		1,502,502								60,641			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3570	RANCHO CORDOVA	CA		12/21/2012		2,960,539								236,842			
3573	BREA	CA		02/07/2013		1,659,078								563,344			
3577	AUSTIN	TX		12/28/2012		3,878,497								477,210			
3579	SHAKER HEIGHTS	OH		02/27/2013		732,084								45,281			
3580	FRESNO	CA		05/28/2013		1,564,919								91,885			
3582	ONTARIO	CA		06/27/2013		733,397								43,662			
3583	FRESNO	CA		04/03/2013		1,137,640								42,436			
3584	BELLEVUE	WA		12/14/2012		2,063,999								83,296			
3590	WESTLAKE	OH		02/26/2013		2,020,139								529,721			
3592	SAN FRANCISCO	CA		02/27/2013		1,476,302								91,594			
3594	ROCHESTER	NY		03/15/2013		962,122								37,512			
3601	Sacramento	CA		02/28/2013		730,208								64,571			
3612	DALLAS	TX		12/05/2012		626,430								16,654			
3623	FORT COLLINS	CO		04/05/2013		5,590,634								347,214			
3627	SALT LAKE CITY	UT		02/05/2013		566,974								67,671			
3630	PORT ARTHUR	TX		03/01/2013		1,236,928								48,117			
3631	MURRAY	UT		02/01/2013		2,003,436								124,668			
3639	SEGUIN	TX		02/01/2013		1,186,582								46,270			
3648	BURNSVILLE	MN		02/28/2013		883,780								34,070			
3651	MODESTO	CA		03/28/2013		3,989,164								246,737			
3653	BUENA PARK	CA		02/28/2013		797,041								31,586			
3655	ORANGE	CA		03/28/2013		1,553,474								59,742			
3656	PLAINFIELD	IN		04/15/2013		2,542,194								153,985			
3660	TUCSON	AZ		03/20/2013		138,920								57,776			
3662	TUCSON	AZ		03/20/2013		198,115								82,366			
3664	GRAPEVINE	TX		03/20/2013		2,808,743								330,320			
3671	COMMERCE	MI		03/11/2013		1,179,841								138,178			
3673	CONROE	TX		03/26/2013		1,027,085								121,385			
3676	KENTWOOD	MI		08/06/2013		461,815								89,131			
3683	FONTANA	CA		02/27/2013		2,010,476								50,869			
3686	WESTMINSTER	CA		05/23/2013		11,843,054								729,186			
3691	HOUSTON	TX		03/22/2013		3,970,761								248,017			
3692	ISLANDIA	NY		03/22/2013		1,304,983								153,676			
3695	LACEY	WA		05/01/2013		1,009,866								168,824			
3702	PEORIA	AZ		03/05/2013		2,632,967								183,280			
3703	INGLEWOOD	CA		06/17/2013		6,477,507								733,314			
3705	DU QUOIN	IL		03/22/2013		798,868								94,407			
3711	LODI	CA		07/10/2013		508,726								184,254			
3715	PIKESVILLE	MD		04/01/2013		3,668,655								140,670			
3716	PIKESVILLE	MD		05/29/2013		1,037,072								62,816			
3717	PORTLAND	OR		04/30/2013		9,450,587								365,942			
3720	OCALA	FL		05/06/2013		1,182,753								71,468			
3723	MILWAUKIE	OR		04/30/2013		1,633,346								270,953			
3726	SALT LAKE CITY	UT		04/10/2013		725,314								44,072			
3733	RAYTOWN	MO		03/22/2013		778,092								48,165			
3734	EMERYVILLE	CA		03/27/2013		3,302,197								88,033			
3735	SEATTLE	WA		04/12/2013		1,947,952								120,466			
3743	ROME	GA		07/12/2013		4,030,198								214,792			
3744	JEFFERSON CITY	MO		09/20/2013		5,871,112								901,404			
3745	SAMMAMISH	WA		04/05/2013		1,157,500								70,737			
3746	SANFORD	FL		05/08/2013		1,149,518								69,036			
3750	MT PLEASANT	TX		06/03/2013		1,917,645								260,216			
3765	PORTLAND	OR		06/06/2013		824,845								93,335			
3769	REDWOOD CITY	CA		06/28/2013		738,604								219,474			
3770	THORNTON	CO		05/01/2013		1,790,621								67,041			
3771	SPARKS	NV		05/03/2013		584,285								66,911			
3774	SANTA MONICA	CA		09/26/2013		1,308,507								32,337			
3778	MILL VALLEY	CA		10/15/2013		4,411,896								30,716			
3782	SAN DIEGO	CA		06/18/2013		1,138,799								42,692			
3795	COLORADO SPRINGS	CO		07/09/2013		1,582,348								93,662			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3800	MADISON HEIGHTS	MI		08/19/2013		1,035,371								60,743			
3801	COLLEGE STATION	TX		06/24/2013		4,831,792								304,909			
3802	CLEVELAND HEIGHTS	OH		11/01/2013		2,132,546								76,252			
3805	CLIFFSIDE PARK	NJ		12/31/2013		762,394								78,666			
3808	ALBUQUERQUE	NM		05/30/2013		2,052,883								103,528			
3818	LAS VEGAS	NV		07/30/2013		2,888,229								322,781			
3819	VALLEJO	CA		08/01/2013		1,304,939								64,544			
3821	VALLEJO	CA		08/01/2013		2,916,880								144,282			
3825	SEATTLE	WA		06/28/2013		1,634,172								350,578			
3827	ASHTABULA	OH		08/30/2013		485,647								53,583			
3837	FLORENCE	KY		07/30/2013		561,667								88,685			
3838	CHINO HILLS	CA		08/28/2013		1,121,498								64,070			
3849	LONGVIEW	TX		08/08/2013		2,566,786								93,106			
3851	ANGELS CAMP	CA		07/22/2013		3,078,298								183,817			
3854	WEST VALLEY CITY	UT		08/01/2013		737,609								82,732			
3859	BLOOMFIELD HILLS	MI		08/19/2013		754,311								44,261			
3860	BEVERLY HILLS	MI		08/19/2013		1,612,149								94,598			
3864	HAWTHORNE	CA		09/12/2013		3,135,696								335,002			
3867	OLATHE	KS		09/30/2013		1,917,249								72,093			
3868	CHULA VISTA	CA		09/19/2013		1,067,355								39,150			
3869	CARLSBAD	CA		09/23/2013		1,067,355								39,150			
3870	CHICAGO	IL		10/18/2013		2,404,651								110,213			
3872	SONOMA	CA		09/09/2013		1,975,729								216,444			
3874	EL CAJON	CA		09/12/2013		2,532,310								94,757			
3881	AUSTIN	TX		09/05/2013		1,477,199								121,351			
3886	SAN ANTONIO	TX		09/11/2013		766,217								43,611			
3888	SAN ANTONIO	TX		09/11/2013		652,255								46,471			
3889	NEW BRAUNFELS	TX		09/26/2013		1,994,795								161,928			
3891	SOLON	OH		08/22/2013		1,258,922								73,622			
3893	LAKEWOOD	OH		09/18/2013		2,459,579								90,731			
3897	PENDLETON	OR		09/30/2013		563,723								60,925			
3898	PORTLAND	OR		09/30/2013		479,181								51,788			
3899	PFLUGERVILLE	TX		08/29/2013		687,892								57,240			
3900	VAN NUYS	CA		09/04/2013		671,369								38,683			
3901	BRIGHTON	MI		10/04/2013		1,167,629								64,621			
3904	HOLLYWOOD	CA		09/25/2013		1,370,515								79,450			
3906	DEPEW	NY		09/20/2013		915,587								98,688			
3914	KENNEWICK	WA		10/01/2013		2,254,586								127,490			
3916	HENDERSON	NV		08/02/2013		2,881,082								169,475			
3918	KENNESAW	GA		09/11/2013		1,570,334								209,970			
3920	MIAMI	FL		07/31/2013		2,633,464								126,928			
3923	LAS VEGAS	NV		08/27/2013		1,895,989								139,670			
3929	FARMINGTON	NM		09/12/2013		2,686,469								154,624			
3932	BAY SHORE	NY		10/30/2013		678,730								38,155			
3944	MERCED	CA		09/30/2013		568,998								106,968			
3945	TAMPA	FL		01/24/2014		2,107,671								114,130			
3947	HENDERSON	NV		11/05/2013		463,491								48,170			
3948	MARYLAND HEIGHTS	MO		10/23/2013		5,376,868								192,265			
3960	SANTA ROSA	CA		10/15/2013		2,815,731								100,211			
3964	GLENDALE	AZ		12/02/2013		1,087,685								37,427			
3973	WOODMERE	OH		12/04/2013		1,287,317								115,871			
3977	PLEASANTON	CA		09/30/2013		2,500,923								89,185			
3979	CLEVELAND	OH		12/04/2013		880,773								79,278			
3980	CLEVELAND	OH		12/04/2013		968,885								87,209			
3987	BIRMINGHAM	AL		11/01/2013		1,902,799								113,121			
3989	ANTIOCH	CA		10/08/2013		2,261,406								126,700			
3990	GREENVILLE	TX		10/24/2013		1,203,448								41,196			
3993	AVONDALE	AZ		11/22/2013		1,577,714								55,805			
3994	LAYTON	UT		05/27/2014		861,519								44,649			
3997	SIOUX FALLS	SD		11/14/2013		2,401,287								250,893			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3998	TUCSON	AZ		12/06/2013		1,252,788								130,215			
3999	LA HABRA	CA		02/19/2014		2,187,532								74,207			
4000	EL SEGUNDO	CA		12/10/2013		4,440,270								240,928			
4004	NORCROSS	GA		12/10/2013		942,242								97,406			
4006	LOS ANGELES	CA		12/04/2013		582,905								20,480			
4007	VAN NUYS	CA		12/04/2013		874,358								30,720			
4009	COLORADO SPRINGS	CO		10/29/2013		1,274,023								22,469			
4011	VACAVILLE	CA		11/27/2013		1,762,400								80,325			
4013	BRIGHTON	CO		03/05/2014		913,411								68,219			
4014	UNIVERSITY HEIGHTS	OH		12/20/2013		2,036,241								69,024			
4018	WESTLAKE VILLAGE	CA		02/03/2014		3,564,001								112,182			
4019	PFLUGERVILLE	TX		01/28/2014		755,413								58,083			
4020	BLYTHE	CA		12/11/2013		1,305,150								43,633			
4022	SAN FRANCISCO	CA		12/26/2013		1,512,726								52,306			
4025	SAN FRANCISCO	CA		04/16/2014		1,065,928								35,655			
4027	FORT MEYERS	FL		12/05/2013		1,523,294								83,675			
4029	GREENSBORO	NC		12/30/2013		1,275,005								84,679			
4030	VENTURA	CA		12/26/2013		5,312,994								121,561			
4031	TUCSON	AZ		12/30/2013		1,328,174								30,404			
4035	TEMPLE	TX		11/21/2013		996,151								35,284			
4038	EL DORADO HILLS	CA		12/02/2013		644,427								67,068			
4041	ROCKVILLE CENTRE	NY		01/21/2014		956,942								52,186			
4043	FRESNO	CA		04/01/2014		1,095,561								37,317			
4045	HILLSBORO	OR		11/27/2013		1,832,663								63,944			
4049	DENVILLE	NJ		12/19/2013		4,536,060								157,609			
4052	CEDAR PARK	TX		12/20/2013		552,238								165,421			
4053	AUSTIN	TX		12/20/2013		447,382								124,816			
4055	LANCASTER	CA		04/23/2014		1,086,671								36,422			
4058	DENVILLE	NJ		12/19/2013		3,987,526								138,549			
4060	CLINTON TOWNSHIP	MI		01/15/2014		1,129,463								78,682			
4062	BALTIMORE	MD		03/11/2014		785,117								26,367			
4065	PLAINFIELD	IL		02/12/2014		1,724,207								36,818			
4067	PHOENIX	OR		12/04/2013		1,444,878								114,067			
4070	INDIANAPOLIS	IN		12/20/2013		8,531,575								312,827			
4071	WEST HOLLYWOOD	CA		12/20/2013		1,667,772								58,238			
4082	ST LOUIS PARK	MN		02/20/2014		1,892,579								64,137			
4097	MONTCLAIR	CA		02/12/2014		478,956								146,911			
4101	BALTIMORE	MD		12/31/2013		6,076,844								668,235			
4102	SANTA ROSA	CA		01/15/2014		4,746,257								107,910			
4103	SAN MARCOS	CA		12/23/2013		3,849,060								1,062,913			
4115	ROSEBURG	OR		02/28/2014		1,221,438								122,035			
4116	BRANDON	FL		04/28/2014		653,422								63,673			
4118	ANTIOCH	CA		03/03/2014		3,885,292								383,875			
4119	CATHEDRAL CITY	CA		09/25/2014		1,370,932								47,591			
4120	MANDEVILLE	LA		02/27/2014		2,018,823								68,552			
4122	REDONDO BEACH	CA		04/09/2014		645,626								33,884			
4125	KIRKLAND	WA		03/20/2014		930,141								49,326			
4126	CLERMONT	FL		07/17/2014		1,932,583								113,197			
4129	DEPEW	NY		09/17/2015		1,265,804								80,519			
4130	SACRAMENTO	CA		02/26/2014		2,013,547								69,195			
4132	FOLSOM	CA		03/26/2014		2,952,850								99,467			
4134	SAN LUIS OBISPO	CA		05/30/2014		4,331,455								123,707			
4136	BEAVERTON	OR		04/01/2014		3,519,875								120,965			
4137	NIAGARA FALLS	NY		09/24/2014		6,035,663								565,795			
4139	LEMON GROVE	CA		05/08/2014		1,906,285								186,496			
4140	SAN FRANCISCO	CA		04/15/2014		2,335,443								83,370			
4142	INDIANAPOLIS	IN		04/18/2014		2,158,552								116,749			
4147	RAVENNA	OH		05/19/2014		1,077,409								30,247			
4150	FAYETTEVILLE	NC		04/04/2014		510,583								357,025			
4151	LITTLETON	CO		03/28/2014		1,061,136								37,312			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4152	DENVER	CO		03/28/2014		709,767								24,957			
4153	COLORADO SPRINGS	CO		03/28/2014		723,822								25,451			
4154	ARVADA	CO		06/02/2014		937,852								31,854			
4155	CENTENNIAL	CO		06/02/2014		873,908								29,682			
4156	THORNTON	CO		06/02/2014		873,908								29,682			
4157	KETCHIKAN	AK		06/02/2014		653,655								22,201			
4159	GILROY	CA		05/13/2014		3,311,854								323,356			
4162	SACRAMENTO	CA		03/31/2014		1,543,596								83,467			
4163	LAKE FOREST	CA		07/31/2014		7,165,632								235,451			
4168	POOLER	GA		07/22/2014		1,360,356								45,251			
4170	SAN DIEGO	CA		02/28/2014		3,361,783								114,610			
4174	TORRANCE	CA		04/16/2014		2,570,866								59,970			
4176	KERRVILLE	TX		04/28/2014		1,549,299								317,554			
4177	PFLUGERVILLE	TX		04/28/2014		697,621								142,988			
4179	WOOSTER	OH		06/10/2014		3,913,361								204,357			
4180	MOUNTAIN VIEW	CA		05/19/2014		6,633,234								158,395			
4182	PROVO	UT		05/01/2014		1,093,125								59,363			
4183	PONTIAC	MI		05/09/2014		3,180,399								517,476			
4185	GLENDALE	AZ		05/01/2014		2,258,816								123,356			
4189	BEREA	OH		04/28/2014		475,356								36,914			
4192	GREENWOOD VILLAGE	CO		06/13/2014		988,684								95,080			
4199	PORTLAND	OR		05/29/2014		801,735								216,635			
4200	CHANDLER	AZ		03/31/2014		715,723								16,953			
4201	AKRON	OH		05/08/2014		4,466,346								77,700			
4202	MAYFIELD VILLAGE	OH		05/02/2014		2,448,578								135,850			
4203	COPLEY	OH		06/11/2014		1,124,667								225,608			
4204	NILES	IL		05/14/2014		2,294,967								121,380			
4210	ARVADA	CO		06/13/2014		1,085,076								48,778			
4211	MARTINEZ	CA		04/29/2014		3,231,747								320,100			
4213	WESTBURY	NY		06/30/2014		4,819,068								262,811			
4216	TEMPE	AZ		07/17/2014		2,620,336								136,931			
4218	PALM DESERT	CA		05/30/2014		9,607,494								373,253			
4221	SACRAMENTO	CA		04/30/2014		1,034,990								102,392			
4222	SAN FRANCISCO	CA		06/04/2014		1,853,635								63,999			
4224	BROOKLYN	NY		08/22/2014		2,322,125								221,307			
4226	QUEEN CREEK	AZ		04/15/2014		1,810,992								99,241			
4227	CLEVELAND	OH		06/06/2014		1,539,344								81,066			
4229	SAN MARCOS	TX		06/20/2014		839,836								29,437			
4233	PHOENIX	AZ		05/12/2014		1,152,458								62,629			
4234	ENGLEWOOD	CO		05/06/2014		3,807,815								133,919			
4237	SAN FRANCISCO	CA		05/15/2014		2,609,102								89,965			
4238	DEER PARK	TX		09/02/2014		3,052,739								103,520			
4245	COLORADO SPRINGS	CO		10/31/2014		886,037								29,785			
4246	RAEFORD	NC		06/11/2014		2,326,499								308,999			
4247	TUCSON	AZ		05/08/2014		998,818								34,475			
4252	CHILLICOTHE	OH		06/19/2014		2,074,613								110,488			
4254	MESA	AZ		06/17/2014		1,576,265								54,313			
4257	VILLE PLATTE	LA		06/02/2014		523,976								50,873			
4265	PORT ARTHUR	TX		05/30/2014		712,536								102,346			
4269	COMMERCE CITY	CO		10/20/2014		1,395,692								98,776			
4270	COLORADO SPRINGS	CO		06/27/2014		972,536								51,650			
4271	MANSURA	LA		09/02/2014		907,325								46,583			
4272	SCOTTSDALE	AZ		06/05/2014		2,143,812								76,281			
4273	TEMPLE TERRACE	FL		05/29/2014		556,862								68,890			
4278	DRAPER	UT		07/03/2014		1,433,275								49,336			
4279	SILVERDALE	WA		07/01/2014		1,012,155								34,770			
4280	LOS ANGELES	CA		07/18/2014		1,394,125								47,812			
4281	RENO	NV		07/03/2014		5,003,189								263,678			
4282	RENO	NV		07/03/2014		4,526,695								238,566			
4284	RENO	NV		07/11/2014		5,956,178								313,902			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4285	SACRAMENTO	CA		05/27/2014		2,857,388								154,422			
4288	WILLIAMSVILLE	NY		07/21/2014		5,280,778								181,106			
4291	SIOUX FALLS	SD		06/06/2014		1,819,932								62,835			
4297	LAS VEGAS	NV		08/08/2014		2,259,525								120,629			
4299	CORAL GABLES	FL		06/12/2014		1,185,848								39,920			
4300	STONE MOUNTAIN	GA		06/23/2014		718,619								24,413			
4303	ANTIOCH	CA		07/25/2014		490,447								26,122			
4309	WATSONVILLE	CA		07/14/2014		1,842,861								176,732			
4315	DENVER	CO		08/01/2014		2,118,972								71,572			
4318	CANASTOTA	NY		09/11/2014		3,163,810								294,719			
4319	FREDONIA	NY		09/11/2014		3,298,440								307,260			
4323	ROUND ROCK	TX		07/10/2014		740,245								25,233			
4329	BURLINGAME	CA		09/12/2014		4,878,984								117,721			
4330	SOUTH JORDAN	UT		08/28/2014		1,565,864								82,363			
4331	JACKSONVILLE	FL		07/09/2014		1,716,918								164,721			
4337	JACKSON	TN		07/23/2014		3,793,889								131,303			
4340	SARATOGA	CA		07/02/2014		3,632,031								126,669			
4345	ALLEN	TX		07/01/2014		1,461,135								49,188			
4349	VANCOUVER	WA		07/15/2014		579,139								24,592			
4355	FORT WAYNE	IN		08/29/2014		2,341,684								220,133			
4359	BRONX	NY		10/16/2014		3,818,950								130,905			
4360	MIAMI	FL		08/13/2014		996,216								94,785			
4362	EL PASO	TX		08/19/2014		1,760,431								167,428			
4368	WAXHAW	NC		11/19/2014		1,891,979								64,497			
4369	PFLUGERVILLE	TX		09/12/2014		640,129								60,057			
4370	SHAKER HEIGHTS	OH		08/29/2014		1,273,470								28,887			
4371	NORTH CANTON	OH		08/20/2014		1,208,727								39,443			
4375	MERCER ISLAND	WA		08/13/2014		1,354,797								46,294			
4378	PENSACOLA	FL		09/11/2014		3,340,567								286,636			
4380	RENTON	WA		10/30/2014		945,201								49,292			
4389	MAYWOOD	IL		10/31/2014		613,410								19,887			
4390	BOTHELL	WA		08/28/2014		1,732,500								95,867			
4392	VERO BEACH	FL		08/07/2014		1,488,942								124,247			
4397	WHITESTONE	NY		10/23/2014		4,264,100								142,604			
4399	VAN NUYS	CA		08/29/2014		1,868,567								64,307			
4403	BRIDGETON	MO		09/08/2014		1,605,981								149,602			
4404	PHOENIX	AZ		12/22/2014		758,448								17,992			
4407	SHERWOOD	OR		08/19/2014		2,904,309								97,836			
4408	LAS VEGAS	NV		10/14/2014		1,574,627								82,234			
4411	THOUSAND OAKS	CA		09/11/2014		2,782,696								83,114			
4412	RAYTOWN	MO		09/22/2014		569,479								18,782			
4413	PICKERINGTON	OH		09/24/2014		2,221,399								118,261			
4416	PICO RIVERA	CA		12/12/2014		1,794,957								60,228			
4417	PALM HARBOR	FL		09/15/2014		1,310,635								45,406			
4420	COVINGTON	LA		10/30/2014		2,881,953								119,137			
4422	FLOWERTY BRANCH	GA		09/12/2014		547,622								27,819			
4424	LOS ANGELES	CA		10/31/2014		2,053,395								47,690			
4427	DALLAS	TX		10/06/2014		2,154,526								74,232			
4428	CLOVIS	CA		10/16/2014		558,616								29,236			
4429	CLOVIS	CA		10/16/2014		558,616								29,236			
4436	AUSTIN	TX		11/17/2014		1,491,715								51,114			
4437	CHICAGO	IL		10/22/2014		1,363,134								45,822			
4438	MORTON GROVE	IL		10/22/2014		766,763								25,775			
4440	TUCSON	AZ		08/28/2014		897,541								59,543			
4443	TACOMA	WA		08/28/2014		1,769,922								61,845			
4455	SAN FRANCISCO	CA		11/12/2014		7,726,509								265,842			
4456	REDDING	CA		10/21/2014		4,269,019								400,687			
4457	AUBURNDALE	FL		11/14/2014		2,339,557								216,674			
4459	ALBUQUERQUE	NM		10/06/2014		1,527,265								52,405			
4462	CARSON CITY	NV		12/11/2014		6,079,064								138,992			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4466	CHARLOTTE	NC		10/01/2014		2,212,157								120,083			
4467	SAN ANTONIO	TX		10/30/2014		3,946,073								287,994			
4468	BATON ROUGE	LA		10/02/2014		2,408,864								83,623			
4469	GILBERT	AZ		09/26/2014		2,375,513								80,965			
4475	JACKSONVILLE	FL		09/30/2014		1,153,239								39,831			
4476	LAS VEGAS	NV		09/29/2014		5,478,359								268,658			
4477	GREENSBORO	NC		09/22/2014		787,516								40,877			
4479	RICHMOND	VA		09/18/2014		1,797,216								62,200			
4482	BALTIMORE	MD		11/26/2014		1,984,117								182,971			
4484	MURRIETA	CA		10/01/2014		1,172,444								62,306			
4485	LOMBARD	IL		01/05/2015		1,999,226								67,763			
4486	NAPERVILLE	IL		01/05/2015		1,845,439								62,551			
4492	COLORADO SPRINGS	CO		10/14/2014		1,702,189								57,515			
4495	LAS VEGAS	NV		11/25/2014		1,614,962								55,337			
4497	DEER PARK	TX		12/11/2014		1,678,956								57,930			
4498	HOUSTON	TX		12/11/2014		1,871,374								64,370			
4500	RICHMOND	VA		12/19/2014		1,212,409								62,435			
4501	ORLANDO	FL		11/10/2014		1,475,813								78,232			
4502	DINUBA	CA		09/29/2014		998,594								94,754			
4503	PORTLAND	OR		09/30/2014		1,607,597								55,524			
4507	HAVERHILL	MA		10/09/2014		2,158,130								72,658			
4516	SANTA ANA	CA		10/30/2014		783,543								27,107			
4517	EUGENE	OR		11/07/2014		1,699,178								39,290			
4520	MONROVIA	CA		12/22/2014		1,447,406								41,889			
4522	FARMERS BRANCH	TX		12/31/2014		7,430,093								241,169			
4523	SPRING	TX		11/25/2014		892,661								30,556			
4524	LYNNWOOD	WA		10/31/2014		2,513,650								55,961			
4526	GOODYEAR	AZ		10/08/2014		2,200,292								75,267			
4527	SAN JOSE	CA		10/29/2014		4,004,206								134,604			
4528	NASVILLE	TN		11/05/2014		1,233,981								42,023			
4531	NORTHRIDGE	CA		12/11/2014		1,375,381								44,777			
4532	GRETNA	LA		12/01/2014		3,021,814								278,665			
4533	COVINA	CA		12/08/2014		1,277,233								43,707			
4534	SAN LUIS OBISPO	CA		01/13/2015		1,556,084								49,481			
4538	HUNTINGTON BEACH	CA		12/17/2014		4,760,769								245,163			
4539	HILLSBORO	OR		11/25/2014		6,059,485								205,505			
4540	LAWRENCEVILLE	GA		12/11/2014		1,789,934								60,936			
4542	ORLANDO	FL		12/23/2014		6,645,048								173,183			
4543	FOLSOM	CA		11/26/2014		4,168,851								216,267			
4544	LAS VEGAS	NV		12/23/2014		2,583,251								132,257			
4547	ROME	GA		10/23/2014		871,917								80,770			
4551	UNION CITY	CA		12/02/2014		6,621,841								609,344			
4554	CLEVELAND	OH		12/31/2014		1,608,592								85,888			
4557	SUNNYVALE	CA		12/04/2014		3,566,849								84,290			
4564	SEATTLE	WA		12/31/2014		8,981,119								299,834			
4567	WEST CHESTER	OH		12/17/2014		3,701,733								761,789			
4568	HOUSTON	TX		11/10/2014		671,568								15,381			
4569	INDIANAPOLIS	IN		11/06/2014		12,526,995								288,475			
4571	DENVER	CO		11/25/2014		1,343,218								69,732			
4572	SAINT PETERS	MO		12/11/2014		1,658,718								57,055			
4573	UNION	MO		12/11/2014		1,360,999								46,814			
4574	SAINT PETERS	MO		12/11/2014		1,148,343								39,500			
4576	TALLAHASSEE	FL		11/24/2014		1,263,925								65,663			
4578	CANOGA PARK	CA		12/01/2014		1,399,298								48,492			
4579	HERKIMER	NY		03/24/2015		3,200,450								278,560			
4584	DEER PARK	TX		12/30/2014		1,070,001								55,302			
4586	NOVI	MI		12/30/2014		3,479,738								181,157			
4588	SEATTLE	WA		12/18/2014		4,453,431								162,845			
4590	NEWPORT BEACH	CA		12/01/2014		1,063,993								36,196			
4592	EUGENE	OR		12/18/2014		829,359								28,527			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4593	VENICE	FL		01/30/2015		2,816,592								256,789			
4596	ROCKINGHAM	NC		01/09/2015		772,248								173,228			
4597	HOUSTON	TX		12/22/2014		3,121,829								162,524			
4598	OGDEN	UT		12/12/2014		2,977,186								102,406			
4599	EDINBURG	TX		01/12/2015		803,966								98,055			
4600	HOUSTON	TX		01/30/2015		755,305								50,389			
4601	SANTA CLARITA	CA		12/17/2014		2,346,231								54,161			
4602	ALHAMBRA	CA		04/01/2015		2,687,605								63,559			
4605	SYLMAR	CA		12/31/2014		1,701,249								58,518			
4609	TRACY	CA		01/26/2015		4,304,670								226,407			
4610	RIVERSIDE	CA		02/13/2015		1,747,462								56,670			
4611	ALBERTVILLE	AL		12/29/2014		930,880								32,852			
4612	FARMINGTON	UT		12/30/2014		1,024,683								53,928			
4615	SHAWNEE	KS		02/11/2015		1,320,427								66,865			
4616	LAS VEGAS	NV		01/21/2015		2,314,420								78,610			
4618	FAIRLAWN	OH		01/28/2015		801,219								44,923			
4620	CHICAGO	IL		02/10/2015		472,940								36,398			
4621	HOUSTON	TX		02/18/2015		4,759,384								248,376			
4622	DALLAS	TX		03/11/2015		1,293,788								42,347			
4623	STAFFORD	TX		01/08/2015		1,280,835								43,201			
4624	POOLER	GA		05/01/2015		1,195,598								26,937			
4629	CANTON	OH		02/23/2015		4,236,074								144,004			
4635	HEBRON	KY		02/27/2015		1,032,773								53,622			
4636	COLUMBIA	TN		03/17/2015		1,043,307								52,646			
4649	COSTA MESA	CA		01/20/2015		1,976,642								64,936			
4650	SPRING	TX		02/04/2015		1,862,648								62,860			
4653	WESLEY CHAPEL	FL		02/27/2015		1,680,543								85,101			
4660	DEER PARK	TX		03/03/2015		1,285,340								43,242			
4662	TEMPE	AZ		01/23/2015		652,393								21,567			
4664	INDIO	CA		01/29/2015		796,094								40,787			
4665	FLUSHING	NY		02/17/2015		3,785,704								124,591			
4667	SAN DIEGO	CA		02/13/2015		1,427,815								74,513			
4668	PHOENIX	AZ		02/03/2015		3,131,806								106,064			
4669	SEATTLE	WA		05/07/2015		7,207,899								242,949			
4671	ROCKWALL	TX		04/23/2015		2,981,848								102,788			
4672	DOWNEY	CA		03/19/2015		1,480,693								74,717			
4673	GREECE	NY		02/27/2015		824,182								41,307			
4674	FREDONIA	NY		02/27/2015		694,261								34,795			
4678	ORMOND BEACH	FL		01/28/2015		1,042,111								179,226			
4680	ANN ARBOR	MI		03/26/2015		1,593,630								142,795			
4683	CHARLOTTESVILLE	VA		02/13/2015		898,411								80,661			
4687	BROOKFIELD	WI		03/31/2015		297,284								11,127			
4688	NORTH LAS VEGAS	NV		03/16/2015		1,553,374								80,437			
4690	MURRIETA	CA		03/03/2015		905,923								45,883			
4692	COLUMBUS	OH		03/20/2015		1,230,459								61,631			
4693	PHOENIX	AZ		03/31/2015		5,780,011								188,986			
4694	LOS ANGELES	CA		02/18/2015		1,290,581								42,474			
4696	BISHOP	CA		02/27/2015		5,172,182								168,442			
4697	GERMANTOWN	TN		02/13/2015		1,525,439								65,423			
4698	ALBANY	GA		02/27/2015		1,105,368								78,750			
4700	PFLUGERVILLE	TX		04/22/2015		814,346								55,054			
4701	LAS VEGAS	NV		05/22/2015		5,645,776								192,715			
4702	FLORENCE	KY		03/30/2015		1,194,251								61,841			
4707	RIVERDALE	UT		04/13/2015		1,765,481								89,711			
4709	LOS ANGELES	CA		03/23/2015		1,170,176								32,311			
4712	CHICAGO	IL		04/13/2015		1,114,898								37,975			
4713	PACIFICA	CA		03/20/2015		1,287,863								43,230			
4714	KIRKLAND	WA		04/22/2015		3,206,600								163,547			
4716	LONG BEACH	CA		05/19/2015		1,440,863								49,028			
4718	BOULDER	CO		04/14/2015		1,170,245								39,860			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4719	OREM	UT		04/01/2015		2,477,703								85,369			
4721	LEWISVILLE	TX		03/17/2015		3,969,001								222,570			
4722	SPOKANE	WA		04/07/2015		2,796,895								144,246			
4723	HOUSTON	TX		05/22/2015		3,269,062								106,205			
4726	GLENDALE HEIGHTS	IL		06/05/2015		5,544,711								378,415			
4730	REDMOND	WA		04/22/2015		921,898								47,020			
4734	SCHERTZ	TX		06/23/2015		637,890								20,236			
4735	MESA	AZ		03/18/2015		694,512								61,954			
4736	CLIFTON PARK	NY		05/07/2015		1,478,317								75,941			
4739	BALTIMORE	MD		05/19/2015		10,758,442								1,082,374			
4741	CLEVELAND	OH		03/20/2015		550,547								18,287			
4744	LOS ANGELES	CA		04/02/2015		1,382,078								31,838			
4747	JACKSONVILLE	FL		03/31/2015		1,533,189								136,465			
4750	INDIANAPOLIS	IN		08/28/2015		2,969,748								179,932			
4753	OCEANSIDE	CA		06/02/2015		735,547								24,044			
4754	SAN FRANCISCO	CA		06/30/2015		3,002,262								261,752			
4755	AUSTIN	TX		04/30/2015		4,512,176								112,139			
4760	TRACY	CA		05/15/2015		858,508								29,415			
4762	SUN VALLEY	CA		04/15/2015		1,406,793								45,264			
4763	WOODLAND HILLS	CA		06/01/2015		1,815,950								158,264			
4764	BUCKEYE	AZ		04/15/2015		6,269,071								211,971			
4766	CATHEDRAL CITY	CA		04/09/2015		1,524,515								52,145			
4767	MILL CREEK	WA		05/28/2015		3,422,571								172,954			
4768	MOUNT VERNON	OH		05/12/2015		899,895								45,475			
4769	FORT PIERCE	FL		06/22/2015		3,653,161								293,351			
4770	TUKWILA	WA		05/21/2015		1,140,249								69,432			
4771	ATASCADERO	CA		05/14/2015		4,241,765								171,527			
4774	HOUSTON	TX		07/09/2015		4,062,046								201,663			
4776	DEPEW	NY		12/14/2015		1,884,750								152,629			
4777	HOUSTON	TX		05/06/2015		715,631								22,777			
4784	ATLANTA	GA		05/19/2015		656,769								255,257			
4788	CHICAGO	IL		05/28/2015		2,568,189								85,114			
4789	BAKERSFIELD	CA		05/20/2015		4,579,153								739,238			
4791	PASSAIC	NJ		04/30/2015		3,440,394								115,354			
4795	AUSTIN	TX		05/22/2015		790,109								49,605			
4796	VANCOUVER	WA		06/09/2015		2,417,340								80,799			
4797	SAN DIEGO	CA		06/23/2015		6,863,493								345,978			
4798	PERRYSBURG	OH		05/21/2015		856,439								42,763			
4799	SACRAMENTO	CA		06/11/2015		2,919,589								79,737			
4801	ALBERTVILLE	AL		09/04/2015		3,012,023								621,390			
4803	HOUSTON	TX		05/22/2015		2,298,920								115,479			
4809	ORANGE	CA		05/22/2015		2,597,011								84,711			
4813	SAN MATEO	CA		09/28/2015		3,053,811								98,679			
4814	SAN MATEO	CA		09/28/2015		1,308,776								42,291			
4825	HOUSTON	TX		05/19/2015		3,095,383								104,884			
4826	SALT LAKE CITY	UT		05/28/2015		1,851,449								93,700			
4831	VERNON HILLS	IL		06/24/2015		2,698,249								133,981			
4832	PARAMUS	NJ		06/25/2015		5,809,559								140,847			
4833	STOCKTON	CA		09/21/2015		1,089,110								35,498			
4834	PORT ST LUCIE	FL		05/20/2015		1,845,435								63,125			
4837	APPLE VALLEY	CA		06/03/2015		3,280,062								109,751			
4839	CLEVELAND	OH		06/15/2015		1,261,645								41,108			
4840	HOUSTON	TX		05/21/2015		2,249,263								114,686			
4841	VENICE	CA		06/05/2015		4,800,000								77,677			
4842	SANTA MONICA	CA		06/05/2015		3,500,000								56,640			
4843	VENICE	CA		06/05/2015		2,400,000								38,752			
4844	VENICE	CA		06/05/2015		1,896,371								64,546			
4845	CAROL STREAM	IL		08/03/2015		909,438								30,407			
4846	SAN DIMAS	CA		05/29/2015		1,888,352								64,593			
4847	VAN NUYS	CA		05/29/2015		1,888,352								64,593			

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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 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
4850	LOMBARD	IL		06/18/2015		2,938,628								256,204			
4851	NORTH HOLLYWOOD	CA		06/25/2015		1,430,389								49,141			
4852	MISSOULA	MT		09/30/2015		13,923,283								457,236			
4856	TOOELE	UT		06/25/2015		3,009,306								155,143			
4857	SEATTLE	WA		08/19/2015		8,490,808								273,284			
4864	GILBERT	AZ		07/15/2015		4,504,875								148,998			
4867	COLUMBUS	OH		07/14/2015		1,781,928								89,476			
4869	OREM	UT		06/29/2015		1,073,865								36,892			
4870	SAN DIEGO	CA		03/01/2016		8,036,461								642,540			
4871	SAN DIEGO	CA		06/17/2015		5,252,320								174,815			
4872	BRADENTON	FL		07/16/2015		1,297,642								97,348			
4881	POTEAU	OK		06/30/2015		7,631,537								658,670			
4884	WESTMINSTER	CA		07/31/2015		3,916,140								126,108			
4888	CORONA	CA		05/20/2015		2,028,019								48,758			
4891	HOUSTON	TX		08/14/2015		993,173								49,116			
4893	HOUSTON	TX		05/21/2015		1,087,535								208,532			
4894	LAS VEGAS	NV		05/21/2015		1,398,260								268,112			
4900	WEST PALM BEACH	FL		06/10/2015		1,338,207								75,756			
4901	CHICAGO	IL		06/10/2015		1,243,586								64,160			
4902	HEBRON	KY		08/28/2015		2,715,707								135,151			
4906	VENICE	CA		07/09/2015		4,866,203								96,295			
4907	VENICE	CA		06/30/2015		1,980,698								47,691			
4908	MARYSVILLE	WA		07/06/2015		2,116,616								71,133			
4909	SALEM	OR		06/09/2015		3,368,992								115,240			
4910	SANDY	UT		07/02/2015		769,469								38,637			
4911	TRACY	CA		07/08/2015		2,073,420								69,681			
4913	SEATTLE	WA		07/09/2015		2,596,100								86,416			
4916	KENT	WA		07/24/2015		2,165,407								71,697			
4921	NORTHRIDGE	CA		08/10/2015		2,833,361								90,265			
4923	HOUSTON	TX		09/22/2015		3,146,008								100,674			
4925	BEAVERTON	OR		07/29/2015		857,525								145,555			
4926	WORTHINGTON	OH		10/01/2015		2,730,326								88,703			
4927	WAYNE	NJ		08/03/2015		4,071,689								199,548			
4928	VALENCIA	CA		07/30/2015		763,284								101,195			
4932	GEORGETOWN	TX		08/12/2015		1,244,617								163,311			
4934	ELMHURST	IL		02/02/2016		2,702,796								83,159			
4936	FORSYTH	GA		07/22/2015		1,625,467								80,575			
4938	SAN DIEGO	CA		07/15/2015		1,654,956								53,008			
4939	NAMPA	ID		06/29/2015		2,975,157								100,077			
4940	SAN ANTONIO	TX		06/29/2015		2,393,061								80,497			
4943	THOUSAND OAKS	CA		12/02/2015		1,926,478								62,781			
4946	TRACY	CA		09/25/2015		1,917,173								62,420			
4949	WHITE LAKE	MI		07/27/2015		1,181,110								58,815			
4950	OAK CREEK	WI		09/11/2015		2,567,593								83,402			
4951	MARIETTA	GA		07/21/2015		2,026,551								101,451			
4965	UNIVERSAL CITY	TX		07/30/2015		2,068,700								176,755			
4969	SAN MATEO	CA		09/21/2015		1,229,388								59,920			
4970	LITTLE ROCK	AR		09/23/2015		269,351								51,086			
4973	TUKWILA	WA		09/28/2015		1,088,724								35,562			
4974	WATERFORD	MI		07/27/2015		547,938								27,285			
4975	SAN FRANCISCO	CA		09/21/2015		1,639,185								79,893			
4976	LUFKIN	TX		10/19/2015		5,287,377								148,292			
4977	CYPRESS	TX		07/20/2015		2,957,606								146,054			
4978	AUBURN	WA		06/19/2015		3,679,235								315,948			
4979	HUTTO	TX		07/01/2015		967,575								49,031			
4987	RAYMORE	MO		10/01/2015		1,544,009								74,970			
4988	DOWNEY	CA		06/30/2015		4,146,335								138,150			
4992	MILWAUKEE	WI		07/22/2015		4,780,412								403,915			
4995	CANOGA PARK	CA		10/01/2015		611,476								30,426			
4998	WILLOUGHBY	OH		08/13/2015		1,064,539								51,648			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4999	HOUMA	LA		08/13/2015		704,329								59,134			
5000	INDEPENDENCE	MO		07/29/2015		744,096								63,136			
5001	BEACH CITY	TX		07/29/2015		669,035								56,767			
5003	BOLINGBROOK	IL		08/28/2015		1,471,404								71,882			
5004	BEND	OR		07/31/2015		452,864								89,811			
5005	CEDAR PARK	TX		08/26/2015		876,796								42,768			
5007	RIALTO	CA		08/26/2015		3,477,745								113,697			
5009	PORTLAND	OR		08/26/2015		1,507,842								74,511			
5010	STAFFORD	TX		12/01/2015		3,093,378								100,334			
5014	MOBILE	AL		10/08/2015		574,896								28,022			
5022	TRACY	CA		10/02/2015		601,159								210,287			
5024	BECKLEY	WV		12/08/2015		5,822,167								288,053			
5027	ATLANTA	GA		09/17/2015		2,169,121								68,437			
5028	ANN ARBOR	MI		10/13/2015		3,705,589								178,677			
5029	CINCINNATI	OH		08/14/2015		2,108,171								68,112			
5030	GLEN HEAD	NY		08/06/2015		1,614,560								51,234			
5031	CLAREMONT	CA		09/22/2015		874,400								41,514			
5032	CHINO	CA		10/05/2015		985,854								31,315			
5034	PENNSAUKEN	NJ		08/27/2015		895,848								44,404			
5036	ALHAMBRA	CA		12/01/2015		2,499,448								204,486			
5037	JACKSONVILLE BEACH	FL		09/18/2015		641,750								20,648			
5038	TALLAHASSEE	FL		09/15/2015		1,317,366								63,030			
5041	KIRKLAND	WA		09/16/2015		2,305,577								73,381			
5045	FEDERAL WAY	WA		09/10/2015		1,313,111								63,656			
5046	LAS VEGAS	NV		09/03/2015		1,563,215								203,818			
5049	COSTA MESA	CA		10/23/2015		1,826,364								88,406			
5050	SAN DIEGO	CA		10/23/2015		2,041,622								169,323			
5051	SAN DIEGO	CA		10/23/2015		926,021								76,800			
5052	SAN DIEGO	CA		10/23/2015		1,855,569								89,819			
5054	CLINTON	CT		10/13/2015		3,762,765								117,453			
5055	OAK LAWN	IL		09/14/2015		1,417,874								44,205			
5056	REDMOND	WA		10/20/2015		1,111,676								53,603			
5057	ROSEVILLE	MI		09/11/2015		2,015,946								95,933			
5059	PORTLAND	OR		09/28/2015		822,176								68,180			
5060	PASADENA	CA		10/14/2015		3,395,308								137,372			
5062	ALBUQUERQUE	NM		12/31/2015		2,061,846								76,366			
5063	COLORADO SPRINGS	CO		09/23/2015		818,854								68,324			
5064	RANCHO CORDOVA	CA		09/14/2015		2,382,248								81,217			
5065	FUQUAY VARINA	NC		08/21/2015		1,236,404								50,761			
5067	MARION	IA		09/28/2015		1,517,994								73,645			
5071	SYRACUSE	NY		10/15/2015		3,158,566								148,905			
5072	BAKERSFIELD	CA		11/20/2015		2,915,641								236,236			
5073	GEORGETOWN	TX		09/08/2015		2,305,826								110,238			
5074	FULLERTON	CA		11/06/2015		1,273,116								28,522			
5075	LEXINGTON	KY		10/15/2015		2,964,471								142,941			
5079	PASADENA	CA		10/02/2015		2,718,456								130,876			
5084	VENTURA	CA		09/29/2015		1,171,193								39,169			
5085	RESEDA	CA		09/29/2015		433,135								36,553			
5086	SOUTHLAKE	TX		09/30/2015		2,573,022								83,323			
5089	CHESAPEAKE	VA		10/09/2015		1,629,336								38,208			
5091	HIGHLANDS RANCH	CO		10/16/2015		1,043,153								34,824			
5092	TUCSON	AZ		09/24/2015		1,232,219								59,505			
5094	WORTHINGTON	OH		12/09/2015		2,878,897								90,373			
5095	DUBLIN	OH		12/09/2015		2,725,878								85,569			
5097	RIVERSIDE	CA		09/24/2015		2,787,133								91,038			
5098	ROUND LAKE BEACH	IL		10/09/2015		1,498,085								46,813			
5099	CHESAPEAKE	VA		10/20/2015		1,647,901								50,103			
5101	LOS ANGELES	CA		10/14/2015		2,949,914								67,217			
5103	GROVETOWN	GA		05/19/2016		1,481,064								46,251			
5105	CLEARLAKE	CA		10/16/2015		3,281,360								112,854			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
5106	SAINT LOUIS	MO		11/20/2015		1,250,869								230,602			
5107	O FALLON	MO		11/20/2015		1,250,869								230,602			
5109	ST PETERSBURG	FL		12/14/2015		6,445,825								142,616			
5114	IRVINE	CA		10/16/2015		4,356,103								211,676			
5116	SULPHUR	LA		11/30/2015		731,199								60,576			
5118	CHULA VISTA	CA		12/09/2015		4,948,186								402,668			
5120	SAN FRANCISCO	CA		10/23/2015		839,688								263,344			
5122	ROSEMONT	IL		10/20/2015		1,402,324								116,358			
5124	MIDVALE	UT		10/27/2015		699,123								22,596			
5125	SALT LAKE CITY	UT		10/28/2015		1,930,544								238,215			
5127	WEST JORDAN	UT		10/19/2015		1,467,061								55,625			
5128	MILWAUKEE'	WI		10/02/2015		4,095,540								340,272			
5130	LOS ANGELES	CA		11/04/2015		917,006								30,067			
5132	VALLEY CENTER	CA		11/04/2015		5,753,416								279,227			
5142	KENMORE	WA		10/09/2015		1,518,763								50,685			
5143	CHARLOTTE	NC		02/16/2016		945,904								33,743			
5148	NASHVILLE	TN		11/19/2015		552,478								44,981			
5149	ANAHEIM	CA		11/10/2015		2,057,086								296,891			
5154	FRESNO	CA		11/30/2015		3,293,564								104,184			
5158	VALLEY STREAM	NY		11/25/2015		1,690,109								138,406			
5162	GROVE CITY	OH		01/22/2016		6,614,668								212,616			
5165	MAPLE VALLEY	WA		12/15/2015		6,502,683								244,741			
5169	RIDGEFIELD	WA		11/02/2015		1,837,688								89,107			
5170	LAS VEGAS	NV		12/03/2015		1,548,409								126,497			
5175	NAVASOTA	TX		10/19/2015		1,461,349								120,619			
5176	BIRMINGHAM	AL		11/10/2015		1,254,030								60,467			
5180	SANTA ANA	CA		11/30/2015		563,812								26,644			
5181	LAKE WORTH	FL		11/30/2015		538,938								25,468			
5182	LAS VEGAS	NV		12/15/2015		3,125,069								72,870			
5183	FORT WORTH	TX		12/02/2015		1,222,778								58,342			
5188	ALBANY	OR		12/02/2015		5,837,929								287,052			
5189	DUNCANVILLE	TX		12/04/2015		1,600,945								79,114			
5191	TROY	MI		12/28/2015		2,481,526								119,517			
5195	FORT WAYNE	IN		11/19/2015		1,849,277								90,648			
5199	MOUNT WASHINGTON	KY		12/29/2015		6,698,401								542,442			
5200	MILWAUKEE	WI		11/20/2015		2,761,823								224,969			
5202	DENVILLE	NJ		12/17/2015		3,377,170								106,626			
5203	INDIALANTIC	FL		12/07/2015		763,555								36,765			
5204	ALBUQUERQUE	NM		12/18/2015		2,989,874								94,813			
5206	DENTON	TX		12/07/2015		1,475,574								120,371			
5213	FAIR OAKS	CA		11/30/2015		1,350,442								67,331			
5216	COSTA MESA	CA		02/01/2016		4,244,867								132,160			
5217	MILWAUKEE	WI		12/22/2015		3,313,323								122,153			
5222	LOS ANGELES	CA		12/29/2015		1,956,572								66,581			
5224	THORNTON	CO		12/23/2015		1,284,866								82,299			
5225	WEST CHESTER	OH		12/30/2015		3,589,400								112,582			
5229	SANDY	UT		01/08/2016		5,610,984								181,465			
5230	BURBANK	CA		12/29/2015		4,367,752								213,671			
5231	FEDERAL WAY	WA		04/04/2016		7,755,528								1,809,234			
5233	HOUSTON	TX		02/22/2016		1,499,235								47,685			
5235	COLUMBUS	OH		12/29/2015		3,721,003								173,398			
5237	FIRESTONE	CO		12/23/2015		1,075,911								69,040			
5238	SALT LAKE CITY	UT		12/29/2015		3,958,547								285,767			
5239	FARMINGTON	NM		12/29/2015		1,598,644								115,406			
5242	EAST LIVERPOOL	OH		12/17/2015		776,873								62,943			
5246	WOOSTER	OH		12/17/2015		636,296								51,553			
5247	NEW KENSINGTON	PA		12/17/2015		769,474								62,343			
5251	CUYAHOGA FALLS	OH		02/11/2016		893,707								27,743			
5254	CHICAGO	IL		01/26/2016		3,593,960								109,931			
5255	LIBERTY	MO		12/15/2015		1,570,741								36,523			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
5257	ONTARIO	CA		12/28/2015		4,234,908								341,108			
5259	AKRON	OH		12/29/2015		994,074								47,579			
5267	SAN RAFEAL	CA		03/11/2016		3,275,145								151,804			
5268	ROMEOVILLE	IL		06/06/2016		2,526,933								190,945			
5269	BOISE	ID		03/10/2016		1,880,938								85,656			
5270	FEDERAL WAY	WA		01/26/2016		3,530,604								110,409			
5273	SWANSEA	MA		02/24/2016		1,831,740								87,395			
5278	JACKSONVILLE	FL		02/02/2016		1,249,898								58,861			
5279	MENASHA	WI		02/19/2016		1,260,171								39,336			
5283	LANCASTER	OH		02/09/2016		1,129,413								35,373			
5285	CONROE	TX		02/29/2016		1,125,658								35,330			
5286	CARSON CITY	NV		02/01/2016		1,465,051								31,823			
5287	NEWPORT NEWS	VA		04/11/2016		2,429,388								195,612			
5293	CASPER	WY		08/11/2016		7,274,464								316,866			
5294	DEERFIELD BEACH	FL		02/01/2016		1,978,167								55,187			
5296	REDWOOD CITY	CA		02/18/2016		4,158,461								114,348			
5297	TUCSON	AZ		01/29/2016		1,422,158								47,028			
5300	PLANO	TX		01/29/2016		6,511,280								207,921			
5304	KISSIMMEE	FL		08/01/2016		5,785,863								172,730			
5307	SALT LAKE CITY	UT		03/22/2016		3,194,856								73,322			
5308	SIMSBURY	CT		01/27/2016		1,939,142								90,599			
5310	EUGENE	OR		03/02/2016		3,981,397								123,866			
5311	UNION GAP	WA		03/21/2016		4,527,675								355,731			
5315	MISHAWAKA	IN		02/17/2016		778,178								36,313			
5317	SALT LAKE CITY	UT		02/11/2016		971,512								30,595			
5323	OKLAHOMA CITY	OK		03/23/2016		826,232								29,986			
5327	STERLING	VA		03/15/2016		3,996,266								317,140			
5330	LOS ANGELES	CA		04/06/2016		3,841,319								307,145			
5331	ATLANTA	GA		04/22/2016		7,047,540								231,190			
5333	MESA	AZ		11/04/2016		1,660,467								51,411			
5335	DEARBORN	MI		03/07/2016		575,684								100,334			
5338	EMERYVILLE	CA		05/06/2016		2,446,871								74,847			
5340	MIDVALE	UT		04/06/2016		3,675,520								109,886			
5345	MIAMI	FL		03/31/2016		2,490,876								81,032			
5348	MIAMI	FL		03/31/2016		2,001,597								65,115			
5350	SANTA CRUZ	CA		05/02/2016		5,343,345								167,139			
5351	PLANO	TX		04/08/2016		1,659,233								52,773			
5354	LOS ANGELES	CA		03/31/2016		3,928,012								89,507			
5355	EUGENE	OR		04/12/2016		3,184,050								150,650			
5357	CUTLER BAY	FL		04/15/2016		2,510,613								118,242			
5358	CHARLOTTE	NC		04/13/2016		1,592,864								50,662			
5359	PUYALLUP	WA		03/16/2016		1,863,664								87,423			
5360	GOODYEAR	AZ		04/27/2016		1,004,441								47,753			
5361	LA PORTE	TX		04/20/2016		1,302,124								60,873			
5364	VANCOUVER	WA		05/10/2016		4,478,913								212,764			
5365	CHARLOTTE	NC		04/15/2016		1,893,263								139,845			
5368	ANAHEIM	CA		04/15/2016		3,053,876								97,720			
5370	RICHLAND	WA		04/12/2016		2,743,265								87,251			
5371	COLORADO SPRINGS	CO		04/22/2016		900,971								152,006			
5373	TUCSON	AZ		04/18/2016		1,296,831								44,200			
5374	KEENE	NH		09/30/2016		1,363,907								42,817			
5377	AMARILLO	TX		09/30/2016		849,647								26,673			
5382	PHOENIX	AZ		03/11/2016		2,003,908								95,359			
5386	PETALUMA	CA		04/05/2016		1,501,671								47,787			
5387	KIRKLAND	WA		05/03/2016		2,307,198								109,682			
5391	MURRIETA	CA		05/05/2016		1,558,747								72,627			
5392	CORNING	CA		05/05/2016		2,650,538								85,241			
5396	ESCONDIDO	CA		05/18/2016		984,832								29,104			
5397	LA MESA	CA		05/18/2016		984,832								29,104			
5402	DUBLIN	OH		04/18/2016		4,327,594								134,614			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
5403	VIRGINIA BEACH	VA		05/24/2016		1,759,509								60,290			
5405	ELK GROVE	CA		05/02/2016		2,738,743								63,605			
5406	GREELEY	CO		05/04/2016		1,423,617								111,588			
5410	SAN JACINTO	CA		07/08/2016		1,299,859								128,168			
5411	BILLINGS	MT		04/25/2016		2,040,075								160,881			
5415	LOGAN	UT		04/25/2016		1,061,403								33,871			
5416	CONSHOHOCKEN	PA		04/19/2016		1,058,270								49,806			
5420	GEORGETOWN	TX		06/20/2016		1,226,463								94,417			
5421	IRVING	TX		05/02/2016		3,432,157								265,852			
5423	SACRAMENTO	CA		04/29/2016		3,299,920								106,124			
5425	LOS ANGELES	CA		07/28/2016		4,046,286								90,927			
5427	ROCK HILL	SC		05/20/2016		2,198,399								100,707			
5429	PHILIPSBURG	PA		05/31/2016		357,846								30,539			
5430	SEATTLE	WA		03/31/2016		8,865,759								275,027			
5438	DARIEN	IL		07/15/2016		1,678,669								109,751			
5441	LONG BEACH	CA		03/31/2016		1,987,826								63,188			
5450	MISSOURI CITY	TX		06/24/2016		1,601,105								50,313			
5455	BOSSIER CITY	LA		06/10/2016		1,584,065								73,214			
5456	BOSSIER CITY	LA		06/06/2016		2,183,441								100,916			
5457	THOUSAND OAKS	CA		08/02/2016		2,859,224								88,011			
5458	LOWELL	MA		05/26/2016		1,521,416								69,978			
5459	HUDSON	NH		05/26/2016		621,423								28,582			
5464	SACRAMENTO	CA		07/29/2016		4,108,495								312,748			
5472	EL PASO	TX		05/16/2016		1,069,413								32,729			
5477	SAINT ALBANS	WV		05/11/2016		2,904,319								133,368			
5478	HOUSTON	TX		06/30/2016		3,475,090								124,759			
5482	SANTA ANA	CA		06/24/2016		1,311,531								40,299			
5483	VENETA	OR		06/10/2016		1,114,308								34,027			
5484	SACRAMENTO	CA		04/29/2016		2,663,135								82,839			
5486	PALMDALE	CA		06/20/2016		4,023,454								194,222			
5487	RENO	NV		07/01/2016		4,508,988								212,130			
5488	MILWAUKEE	WI		05/06/2016		4,637,779								359,676			
5493	PHOENIX	AZ		06/30/2016		7,004,522								584,105			
5495	GRANADA HILLS	CA		06/27/2016		1,473,885								44,880			
5496	ANAHEIM	CA		06/08/2016		1,480,331								68,415			
5497	LOS ANGELES	CA		07/28/2016		2,300,286								51,393			
5498	SUWANEE	GA		06/06/2016		3,839,338								216,699			
5499	NEWPORT BEACH	CA		07/26/2016		1,482,142								30,732			
5500	SANDY	UT		06/29/2016		6,042,130								191,361			
5502	BAKERSFIELD	CA		09/12/2016		3,219,245								101,176			
5504	RIVERSIDE	CA		07/22/2016		1,078,539								82,529			
5508	LAKE OSWEGO	OR		06/15/2016		2,302,384								68,229			
5510	GREENSBORO	NC		07/06/2016		3,332,320								547,315			
5512	NEW YORK	NY		06/22/2016		4,858,753								160,340			
5514	MONROE	WI		06/13/2016		1,536,140								117,588			
5516	ROCKLIN	CA		06/15/2016		1,424,073								44,550			
5517	COLUMBUS	OH		06/24/2016		1,175,221								54,446			
5518	PHOENIX	AZ		05/31/2016		2,053,956								160,239			
5519	PLACENTIA	CA		06/06/2016		1,931,383								42,755			
5521	MILWAUKEE	WI		06/30/2016		4,996,966								381,518			
5522	ENGLEWOOD	FL		06/22/2016		1,267,803								58,831			
5524	LITTLE ROCK	AR		07/27/2016		6,350,463								354,445			
5525	CRESTVIEW	FL		07/27/2016		4,822,409								2,174,492			
5526	LAKE CHARLES	LA		07/11/2016		1,888,456								59,743			
5532	LEXINGTON	NC		07/29/2016		1,270,306								59,046			
5533	SEATTLE	WA		06/30/2016		1,608,376								35,864			
5535	LOS ANGELES	CA		07/07/2016		1,511,692								47,610			
5536	SAN FRANCISCO	CA		07/08/2016		1,694,383								52,925			
5537	ELGIN	IL		06/30/2016		6,228,079								157,162			
5538	POOLER	GA		06/30/2016		1,425,370								44,292			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
5540	HOUSTON	TX		07/07/2016		5,324,705								170,151			
5542	REDDING	CA		07/14/2016		2,025,771								95,702			
5545	FREMONT	CA		07/11/2016		1,232,174								94,383			
5547	SEATTLE	WA		07/05/2016		9,409,260								134,374			
5548	SHERWOOD	OR		08/01/2016		4,022,635								186,979			
5551	AMBOY	IL		09/02/2016		3,296,296								249,367			
5553	LAS VEGAS	NV		07/14/2016		1,785,502								203,442			
5555	TUCSON	AZ		07/14/2016		1,012,042								47,459			
5556	THE WOODLANDS	TX		08/02/2016		4,021,972								123,523			
5559	HOUSTON	TX		08/01/2016		2,037,477								93,555			
5560	LAS VEGAS	NV		06/02/2017		4,190,743								288,142			
5561	STOCKTON	CA		09/15/2016		2,226,832								71,115			
5564	BEATRICE	NE		07/29/2016		618,658								27,672			
5567	TACOMA	WA		08/01/2016		1,986,806								61,920			
5568	BROOK PARK	OH		07/01/2016		940,895								153,474			
5571	DOVER	DE		11/23/2016		7,852,550								230,027			
5573	BISMARCK	ND		08/01/2016		3,738,142								118,480			
5574	ELGIN	IL		10/24/2017		3,175,674								53,146			
5575	STAFFORD	TX		10/24/2017		7,221,737								120,859			
5576	HOUSTON	TX		10/24/2017		7,658,292								128,165			
5577	LOVELAND	CO		08/11/2016		5,643,228								176,271			
5578	PLYMOUTH	MI		08/12/2016		1,967,681								84,176			
5584	ANCHORAGE	AK		12/01/2016		9,891,586								723,194			
5586	ATHENS	GA		09/09/2016		1,779,960								56,083			
5588	WOODINVILLE	WA		08/05/2016		1,783,062								40,301			
5591	LYNDEN	WA		08/15/2016		1,769,980								135,860			
5592	RALEIGH	NC		08/01/2016		2,775,070								102,736			
5593	MARBLE FALLS	TX		07/08/2016		5,168,211								116,139			
5595	BREMERTON	WA		08/17/2016		2,801,183								130,226			
5596	SIOUX FALLS	SD		08/31/2016		2,531,427								119,230			
5597	MAMMOTH LAKES	CA		09/29/2016		3,526,452								213,278			
5598	IRVING	TX		09/30/2016		6,302,764								198,983			
5600	CAMPBELL	CA		08/26/2016		1,105,102								50,999			
5602	MILWAUKEE	WI		08/26/2016		3,064,685								231,661			
5604	DUBLIN	CA		09/16/2016		2,770,862								209,664			
5606	SPRINGFIELD	OR		09/01/2016		4,146,634								173,270			
5607	ASHLAND	OH		09/30/2016		4,535,606								204,416			
5609	MOUNT VERNON	OH		10/07/2016		6,708,176								300,151			
5610	ROME	GA		08/15/2016		453,725								34,333			
5615	SPARKS	NV		09/28/2016		2,075,384								96,668			
5618	SEATTLE	WA		09/08/2016		5,493,012								182,409			
5619	DAVENPORT	FL		08/10/2016		4,253,811								195,506			
5620	MARIETTA	GA		09/07/2016		2,867,653								454,313			
5624	SAN FRANCISCO	CA		09/13/2016		4,741,471								359,723			
5626	SAN ANTONIO	TX		09/01/2016		2,280,276								72,822			
5633	NORTH LAS VEGAS	NV		10/03/2016		1,770,896								43,888			
5636	VICTORIA	TX		10/04/2016		2,002,062								314,647			
5640	FIFE	WA		10/31/2016		1,627,737								37,076			
5641	JEFFERSON CITY	MO		11/04/2016		2,953,639								456,500			
5645	PHOENIX	AZ		09/30/2016		2,253,751								171,076			
5647	BROOKLYN	NY		12/22/2016		29,094,052								1,148,125			
5649	LIVINGSTON	TN		10/14/2016		1,288,460								51,294			
5652	BROOKLYN	NY		10/21/2016		7,605,111								241,415			
5654	CRANBERRY TOWNSHIP	PA		09/01/2016		5,822,572								248,930			
5658	HAMBURG	NY		10/14/2016		881,508								65,867			
5659	WEST SENECA	NY		10/14/2016		999,043								74,649			
5670	BOZEMAN	MT		10/28/2016		2,136,171								98,395			
5672	MANSFIELD	TX		01/11/2017		1,766,121								81,004			
5676	ALBANY	OR		11/01/2016		4,096,245								404,233			
5680	MESA	AZ		12/01/2016		1,779,009								55,196			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5681	HOUSTON	TX		11/07/2016		2,499,355								80,784			
5682	ATLANTA	GA		09/30/2016		1,430,985								44,923			
5683	NOVI	MI		11/01/2016		1,964,068								63,411			
5685	FRIENDSWOOD	TX		10/04/2016		5,112,026								161,391			
5686	LINCOLN	NE		10/19/2016		940,649								43,149			
5687	HYATTSVILLE	MD		02/16/2017		2,671,924								81,460			
5688	BOWIE	MD		02/16/2017		3,063,896								93,410			
5691	LAS VEGAS	NV		10/25/2016		2,324,577								74,209			
5692	BOWLING GREEN	KY		09/30/2016		2,456,430								64,446			
5694	SAN JOSE	CA		11/01/2016		3,269,768								768,790			
5695	CINCINNATI	OH		11/07/2016		1,196,256								55,101			
5696	FOLSOM	CA		10/07/2016		2,233,536								71,706			
5699	DOWNEY	CA		12/07/2016		4,658,445								96,211			
5701	BURLINGAME	CA		11/15/2016		7,823,501								184,923			
5702	BEDFORD	TX		09/29/2016		979,558								45,291			
5703	JACKSONVILLE	FL		10/28/2016		1,937,805								90,740			
5704	SANTA CLARITA	CA		11/16/2016		1,710,874								79,363			
5709	COLORADO SPRINGS	CO		11/07/2016		2,034,005								64,933			
5710	AKRON	OH		11/17/2016		1,480,111								46,713			
5713	RIVERSIDE	CA		11/01/2016		6,370,792								197,698			
5714	SPRINGDALE	AR		10/28/2016		2,629,167								87,112			
5717	FAYETTEVILLE	NC		12/01/2016		3,858,913								289,655			
5719	SPENCERPORT	NY		11/01/2016		3,405,032								207,664			
5721	GEORGETOWN	TX		11/04/2016		3,258,721								243,303			
5725	RANCHO SANTA MARGARI	CA		11/14/2016		2,506,665								79,212			
5727	KNOXVILLE	TN		11/28/2016		2,687,270								85,779			
5729	PORTLAND	OR		12/01/2016		8,869,866								201,005			
5736	PALOS HEIGHTS	IL		11/04/2016		1,795,224								82,486			
5738	BONNEY LAKE	WA		11/16/2016		3,568,563								194,099			
5742	DUARTE	CA		11/21/2016		2,148,444								97,209			
5743	PORTLAND	OR		11/28/2016		2,466,666								107,887			
5745	RENO	NV		11/10/2016		1,494,364								111,453			
5750	ANCHORAGE	AK		11/16/2016		2,637,288								83,234			
5755	CLEMSON	SC		11/10/2016		3,611,775								115,562			
5767	DES PERES	MO		11/30/2016		5,515,430								408,711			
5769	DRAPER	UT		11/04/2016		2,555,916								13,292			
5770	EAST ELMHURST	NY		12/12/2016		2,247,116								70,834			
5775	ELGIN	IL		12/06/2016		3,254,869								97,674			
5777	VIRGINIA BEACH	VA		11/14/2016		2,054,286								65,064			
5778	JEFFERSONVILLE	IN		11/03/2016		11,037,086								89,720			
5783	KNOXVILLE	TN		12/06/2016		2,692,256								84,680			
5785	TROY	AL		12/05/2016		3,281,745								356,488			
5786	WICHITA FALLS	TX		12/05/2016		1,170,475								175,360			
5788	WARRENSBURG	MO		12/05/2016		2,282,572								341,973			
5789	MARION	NC		01/04/2017		3,570,305								383,277			
5790	FORT WASHINGTON	MD		02/02/2017		1,225,743								178,192			
5795	RICHMOND	VA		12/08/2016		5,665,427								176,157			
5796	HOUSTON	TX		11/23/2016		4,327,232								322,388			
5798	BERKELEY	CA		01/03/2017		905,226								26,880			
5799	AMERICAN FORK	UT		11/30/2016		6,452,222								205,259			
5800	WHITTIER	CA		12/29/2016		3,356,819								97,732			
5801	CARMEL	IN		12/21/2016		1,925,045								286,888			
5803	EAGAN	MN		12/01/2016		1,385,054								42,826			
5806	YPSILANTI	MI		12/23/2016		955,838								70,060			
5809	BOISE	ID		11/18/2016		1,794,583								56,510			
5811	BROOKLYN CENTER	MN		11/28/2016		2,777,244								88,551			
5812	COLORADO SPRINGS	CO		11/10/2016		1,760,432								54,994			
5816	S SALT LAKE	UT		12/05/2016		2,560,243								14,716			
5817	AUSTIN	TX		11/30/2016		1,795,853								56,229			
5820	OKLAHOMA CITY	OK		05/09/2017		2,617,379								110,462			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
5821	ONTARIO	CA		12/22/2016		1,484,575								32,549			
5825	BOZEMAN	MT		12/23/2016		2,044,652								61,563			
5826	BOZEMAN	MT		07/03/2017		9,461,409								266,563			
5828	WASHINGTON TERRACE	UT		12/23/2016		991,929								44,565			
5829	AURORA	CO		12/28/2016		4,535,526								177,719			
5831	HOUSTON	TX		12/19/2016		5,872,990								177,239			
5832	SAN ANTONIO	TX		11/14/2016		1,012,574								45,799			
5833	DANA POINT	CA		01/23/2017		2,448,109								72,765			
5834	SAN DIEGO	CA		12/12/2016		1,235,828								90,977			
5835	TWINSBURG	OH		03/01/2017		1,782,913								78,514			
5836	CONWAY	SC		02/14/2017		2,655,151								114,601			
5838	RICHMOND	IN		12/28/2016		2,273,765								99,756			
5841	COSTA MESA	CA		01/05/2017		1,110,337								81,429			
5844	PEORIA	IL		01/03/2017		1,861,602								39,272			
5849	HILLSBORO	OR		01/12/2017		1,717,755								52,373			
5850	POCATELLO	ID		01/12/2017		1,087,052								32,574			
5854	RICHMOND	VA		01/03/2017		879,401								26,939			
5858	SAN DIEGO	CA		12/29/2016		1,563,129								28,847			
5860	NEWARK	DE		02/10/2017		3,003,673								86,209			
5861	BROOKLYN	NY		12/28/2017		6,890,195								420,847			
5862	LONGVIEW	WA		01/11/2017		3,337,669								2,487,669			
5863	SUGAR LAND	TX		03/01/2017		1,751,258								73,957			
5866	HENDERSON	NV		12/19/2016		1,583,139								68,828			
5868	ANN ARBOR	MI		02/03/2017		2,070,714								59,432			
5869	EVERETT	WA		01/19/2017		2,116,491								60,675			
5871	MOUNT AIRY	NC		02/01/2017		1,573,542								109,831			
5873	ALBUQUERQUE	NM		01/17/2017		699,441								29,400			
5874	DAYTONA BEACH	FL		02/03/2017		2,010,915								55,452			
5877	LAS VEGAS	NV		02/10/2017		4,531,897								194,276			
5881	TUSTIN	CA		02/28/2017		4,621,867								127,855			
5883	MINEOLA	NY		02/17/2017		2,897,477								201,438			
5885	LAS VEGAS	NV		03/02/2017		2,189,072								92,446			
5886	WOLFFORTH	TX		02/03/2017		3,062,571								128,070			
5891	COTTAGE GROVE	OR		03/31/2017		2,832,424								83,766			
5893	AMHERST	NY		10/02/2017		3,157,116								120,518			
5895	WINCHESTER	VA		05/15/2017		6,896,975								191,106			
5899	SIGNAL HILL	CA		04/03/2017		2,433,071								172,030			
5900	STATESBORO	GA		02/09/2017		4,375,013								304,329			
5901	LAS VEGAS	NV		03/13/2017		2,612,190								56,305			
5904	PONTIAC	MI		03/07/2017		1,337,341								48,239			
5905	CHARLOTTE	NC		03/01/2017		5,653,632								162,034			
5906	GROVE CITY	OH		03/15/2017		1,207,881								49,965			
5915	VENICE	CA		03/20/2017		914,001								26,036			
5916	VENICE	CA		03/20/2017		2,422,103								68,996			
5917	SANTA MONICA	CA		03/21/2017		1,965,102								55,978			
5918	SANTA MONICA	CA		03/20/2017		1,645,202								46,865			
5920	PALMDALE	CA		04/25/2017		3,177,545								131,220			
5921	FEDERAL WAY	WA		03/28/2017		9,375,721								957,705			
5922	OCEANSIDE	CA		06/01/2017		1,480,700								100,768			
5924	CLOVIS	CA		06/23/2017		730,070								30,588			
5927	MANKATO	MN		04/03/2017		1,366,713								57,298			
5928	ROSEVILLE	MI		03/21/2017		3,073,176								129,398			
5929	COLLEGE STATION	TX		03/28/2017		4,392,864								127,366			
5930	PORTLAND	OR		03/14/2017		1,701,827								72,091			
5932	LOCUST GROVE	GA		05/26/2017		724,185								18,349			
5933	GREENVILLE	SC		02/23/2017		1,582,888								45,153			
5937	ANCHORAGE	AK		04/26/2017		835,781								57,344			
5940	PORTLAND	OR		03/31/2017		1,466,259								40,694			
5943	CARLSBAD	CA		05/08/2017		5,396,018								149,365			
5944	CARLSBAD	CA		05/08/2017		8,556,780								236,857			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5945	SAN DIEGO	CA		04/04/2017		7,033,723								293,610			
5946	CHARLOTTE	NC		04/24/2017		1,399,598								37,599			
5947	TROY	MI		04/04/2017		2,017,295								139,632			
5948	RICHMOND	VA		05/18/2017		3,097,723								107,003			
5950	TEMPE	AZ		03/28/2017		2,735,426								87,030			
5952	RAPID CITY	SD		04/26/2017		3,391,080								341,374			
5953	NEWTON	NC		05/04/2017		2,015,129								200,007			
5954	WINSTON SALEM	NC		03/02/2017		3,445,325								350,015			
5957	SANTA ANA	CA		04/07/2017		2,207,757								151,908			
5960	HAPEVILLE	GA		05/17/2017		1,413,760								58,879			
5966	SAN JOSE	CA		04/26/2017		4,260,956								120,356			
5967	PUEBLO	CO		04/10/2017		5,889,186								246,259			
5969	FOREST	VA		06/05/2017		1,485,048								99,856			
5970	YAKIMA	WA		04/27/2017		7,742,766								231,702			
5971	DENVER	CO		04/11/2017		971,664								39,916			
5973	LUFKIN	TX		03/16/2017		1,644,203								47,114			
5974	NAPERVILLE	IL		03/31/2017		1,601,430								45,082			
5975	ROANOKE	TX		04/26/2017		835,428								23,153			
5978	LAKEWOOD	CA		05/08/2017		8,346,063								231,024			
5979	RIALTO	CA		05/08/2017		4,189,558								115,970			
5980	VISALIA	CA		05/08/2017		4,499,437								124,547			
5981	LONG BEACH	CA		05/08/2017		5,251,409								145,362			
5982	EL DORADO HILLS	CA		05/08/2017		2,726,931								75,483			
5983	MAPLE GROVE	MN		03/30/2017		1,256,900								148,710			
5984	PASO ROBLES	CA		04/12/2017		1,318,994								55,859			
5985	NASHVILLE	TN		04/28/2017		7,228,872								490,943			
5987	LAS VEGAS	NV		05/02/2017		2,852,181								77,269			
5990	SANTA BARBARA	CA		06/01/2017		3,678,805								101,813			
5991	DALLAS	OR		05/01/2017		926,783								46,017			
6000	SANTA CLARITA	CA		05/09/2017		1,690,119								50,048			
6003	TORRANCE	CA		04/20/2017		4,755,305								80,591			
6006	DURHAM	NC		05/19/2017		3,717,387								250,987			
6010	CITRUS HEIGHTS	CA		05/02/2017		1,596,097								109,387			
6011	KIHEI	HI		05/09/2017		1,168,280								10,420			
6014	SANTA ANA	CA		04/28/2017		4,417,283								119,382			
6016	PHOENIX	AZ		11/21/2017		1,472,665								240,583			
6018	HOUSTON	TX		08/02/2017		2,142,918								58,655			
6023	SAN ANTONIO	TX		06/30/2017		829,408								22,869			
6024	EL PASO	TX		05/26/2017		1,150,572								47,376			
6025	PEORIA	AZ		06/16/2017		1,797,849								49,334			
6026	HENDERSON	NV		05/18/2017		1,696,154								68,203			
6027	WHITEHALL	OH		04/27/2017		1,583,426								77,509			
6032	SAN JOSE	CA		08/31/2017		1,011,049								29,774			
6033	HOUSTON	TX		05/08/2017		1,837,301								51,459			
6038	IRWINDALE	CA		08/07/2017		1,074,385								29,944			
6039	MARICOPA	AZ		06/09/2017		1,613,821								43,395			
6040	CINCINNATI	OH		06/23/2017		2,433,565								101,960			
6041	KEIZER	OR		05/25/2017		4,839,140								125,506			
6042	SUGAR LAND	TX		06/16/2017		1,843,800								48,029			
6043	TULSA	OK		06/23/2017		1,083,386								37,746			
6044	CONWAY	AR		06/22/2017		1,173,668								40,891			
6047	NIPOMO	CA		06/14/2017		1,968,005								131,708			
6048	SALINAS	CA		06/09/2017		276,655								7,439			
6049	BOISE	ID		06/01/2017		3,397,833								95,508			
6050	SANTA MONICA	CA		06/05/2017		4,147,497								81,695			
6051	SANTA MONICA	CA		06/08/2017		7,352,381								144,823			
6052	LOS ANGELES	CA		06/05/2017		5,561,416								109,546			
6053	SAN LUIS OBISPO	CA		06/14/2017		1,885,141								126,162			
6054	PORTLAND	OR		08/03/2017		1,561,422								62,700			
6055	DUNEDIN	FL		06/05/2017		706,288								120,271			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6058	GRAHAM	WA		07/20/2017		3,215,621								87,699			
6059	SACRAMENTO	CA		06/05/2017		1,832,862								85,493			
6061	FOUNTAIN VALLEY	CA		06/07/2017		973,929								39,997			
6063	SIOUX FALLS	SD		06/23/2017		1,149,685								112,828			
6066	LYNNWOOD	WA		06/06/2017		1,562,522								106,458			
6071	JACKSONVILLE	FL		08/18/2017		5,530,215								158,073			
6075	DEER PARK	TX		06/16/2017		1,464,867								59,989			
6078	CALEXICO	CA		06/08/2017		2,750,523								78,612			
6080	SAN DIEGO	CA		06/21/2017		7,517,198								316,332			
6084	SEATTLE	WA		06/15/2017		2,967,959								202,906			
6086	DELAWARE	OH		08/31/2017		3,565,096								146,886			
6088	MESA	AZ		06/09/2017		1,513,318								43,098			
6089	DUBLIN	CA		06/01/2017		1,191,754								34,102			
6090	BIG RAPIDS	MI		08/01/2017		1,384,390								38,260			
6091	HAZARD	KY		07/07/2017		20,305,858								844,080			
6092	BURLINGTON	WA		06/09/2017		1,697,738								48,063			
6094	CHAMPAIGN	IL		06/22/2017		737,742								20,195			
6095	TUCSON	AZ		06/29/2017		1,660,521								71,921			
6098	PEMBROKE PINES	FL		08/16/2017		1,663,578								46,143			
6099	LITTLETON	CO		06/30/2017		3,204,891								422,288			
6100	COLUMBUS	OH		07/13/2017		1,232,022								49,253			
6101	MILWAUKEE	WI		09/05/2017		1,859,039								52,064			
6104	VAN NUYS	CA		06/30/2017		1,630,606								51,470			
6105	FARMINGTON HILLS	MI		07/06/2017		3,132,027								122,996			
6106	VERNON	CA		05/15/2018		2,232,778								57,372			
6110	MOUNT VERNON	OH		07/14/2017		2,251,722								93,600			
6111	COLUMBUS	GA		09/08/2017		1,254,495								83,004			
6114	LAS VEGAS	NV		07/24/2017		1,665,313								69,159			
6115	LAS VEGAS	NV		07/24/2017		3,552,668								147,540			
6116	GLENDALE	AZ		06/01/2017		6,669,922								197,277			
6117	LAWRENCE	KS		08/04/2017		1,369,025								115,571			
6118	CASPER	WY		07/26/2017		5,596,819								232,023			
6119	WINTER SPRINGS	FL		08/11/2017		2,085,913								139,477			
6122	INDIANAPOLIS	IN		08/18/2017		5,301,026								101,545			
6126	AVON	OH		08/16/2017		2,413,821								97,179			
6128	MILWAUKEE	WI		08/01/2017		6,268,555								415,900			
6131	SAN DIEGO	CA		10/03/2017		3,733,946								117,062			
6133	FAIRBURN	GA		09/08/2017		2,814,295								98,695			
6135	KYLE	TX		08/15/2017		1,313,482								79,190			
6137	IRVINE	CA		07/07/2017		2,137,261								87,063			
6138	ALBUQUERQUE	NM		08/04/2017		2,447,271								165,319			
6139	CENTERVILLE	OH		08/09/2017		2,234,343								61,751			
6140	FORT WAYNE	IN		08/09/2017		1,443,013								39,881			
6149	OREGON CITY	OR		08/01/2017		3,020,874								125,124			
6150	OREGON CITY	OR		08/01/2017		2,150,151								89,059			
6152	WALNUT CREEK	CA		09/05/2017		787,413								21,266			
6153	BELLFLOWER	CA		08/09/2017		930,152								25,986			
6155	SAN DIEGO	CA		08/08/2017		1,658,495								112,230			
6158	COLUMBUS	OH		08/21/2017		3,228,084								91,608			
6162	LATHROP	CA		08/15/2017		1,292,920								36,166			
6163	KAYSVILLE	UT		08/17/2017		4,603,253								131,735			
6165	MAPLE HEIGHTS	OH		09/22/2017		1,095,641								140,112			
6166	VICTORVILLE	CA		08/30/2017		3,815,254								317,021			
6169	SAN DIEGO	CA		09/14/2017		928,305								24,949			
6171	RALEIGH	NC		08/22/2017		1,750,927								48,762			
6172	BASTROP	TX		09/13/2017		2,971,846								83,129			
6173	TAMPA	FL		08/23/2017		2,497,346								101,126			
6178	SAN ANTONIO	TX		09/01/2017		1,705,337								48,686			
6181	EAST LOS ANGELES	CA		08/31/2017		1,200,308								33,656			
6184	CATHEDRAL CITY	CA		09/13/2017		2,462,543								100,652			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6185	CULLMAN	AL		07/07/2017		4,007,143								166,570			
6187	TWIN FALLS	ID		08/31/2017		7,010,320								198,704			
6189	RICHMOND	VA		08/01/2017		2,040,778								56,062			
6192	NEW LENOX	IL		08/21/2017		1,075,793								28,564			
6194	LAKELAND	FL		08/21/2017		1,016,304								28,291			
6195	ORLANDO	FL		08/21/2017		923,912								25,720			
6196	CASTROVILLE	CA		08/31/2017		1,902,650								125,890			
6197	OREGON	OH		10/27/2017		532,442								15,042			
6198	MARION	IN		10/27/2017		1,018,584								28,776			
6199	BIRMINGHAM	AL		10/27/2017		1,018,584								28,776			
6200	INDIANAPOLIS	IN		10/27/2017		671,340								18,966			
6201	REYNOLDSBURG	OH		10/27/2017		740,789								20,928			
6210	WOODSTOCK	GA		11/16/2017		986,817								25,435			
6211	KISSIMMEE	FL		09/25/2017		665,564								12,059			
6212	WINTER PARK	FL		09/26/2017		2,086,180								109,296			
6213	RIFLE	CO		09/21/2017		974,422								26,284			
6219	SANTA FE SPRINGS	CA		10/13/2017		671,983								18,393			
6221	HOUSTON	TX		10/11/2017		2,439,587								451,701			
6222	HOUSTON	TX		09/28/2017		631,469								107,178			
6224	ERIE	PA		09/21/2017		4,576,625								186,075			
6226	AMHERST	NY		10/02/2017		898,451								35,432			
6233	MOUNT PROSPECT	IL		10/19/2017		2,265,599								90,567			
6234	OAKLAND	CA		10/25/2017		951,097								26,226			
6237	SOLON	OH		10/12/2017		1,577,428								43,496			
6240	LAHAINA	HI		11/16/2017		10,612,250								287,352			
6242	SAN CLEMENTE	CA		09/29/2017		2,720,965								110,037			
6244	NAMPA	ID		09/29/2017		2,893,515								90,902			
6246	ROCHESTER	NY		11/08/2017		1,934,906								65,422			
6248	WASHINGTON	PA		11/13/2017		2,180,598								79,954			
6250	STERLING HEIGHTS	MI		10/02/2017		2,630,987								109,864			
6251	WAYNESBORO	VA		10/20/2017		1,715,911								47,545			
6253	BREA	CA		09/22/2017		2,475,239								69,077			
6255	NEW BRAUNFELS	TX		11/14/2017		1,812,155								49,063			
6256	MCALLEN	TX		10/18/2017		2,163,489								57,369			
6258	VERNON	CA		10/05/2017		1,092,460								140,609			
6260	ALPHARETTA	GA		10/24/2017		2,845,823								47,626			
6263	WOODLAND HILLS	CA		11/01/2017		2,964,696								83,250			
6264	PHOENIXVILLE	PA		10/20/2017		2,317,845								64,536			
6266	SIMI VALLEY	CA		11/03/2017		4,911,804								137,426			
6267	PARKLAND	FL		12/20/2017		2,351,254								63,208			
6269	NEW ORLEANS	LA		11/17/2017		6,539,237								429,238			
6273	PLANT CITY	FL		12/20/2017		4,486,576								155,217			
6274	FEDERAL WAY	WA		02/01/2018		2,803,407								75,565			
6276	SCOTTSDALE	AZ		02/02/2018		2,452,243								95,536			
6277	MIAMI	FL		11/10/2017		2,782,363								133,764			
6278	BATAVIA	NY		12/21/2017		3,780,239								101,124			
6279	LAS VEGAS	NV		12/01/2017		6,496,792								179,884			
6280	CONCORD	CA		10/31/2017		1,394,451								55,442			
6282	CHICAGO	IL		11/09/2017		6,273,239								174,033			
6283	SAINT LOUIS	MO		10/13/2017		5,527,884								195,372			
6284	SANTA YNEZ	CA		12/08/2017		847,943								55,195			
6287	PORTLAND	OR		10/23/2017		1,180,366								77,659			
6290	WATSONVILLE	CA		02/15/2018		1,534,783								183,661			
6291	PARK CITY	UT		12/12/2017		3,153,467								126,308			
6293	SOUTH FULTON	TN		12/29/2017		8,320,220								530,999			
6294	WHITESVILLE	KY		12/29/2017		15,937,407								1,017,131			
6297	FRESNO	CA		11/02/2017		1,756,541								86,084			
6298	OCEANSIDE	CA		05/15/2018		1,760,228								104,477			
6301	PORTLAND	OR		11/21/2017		1,336,794								55,583			
6303	EL SEGUNDO	CA		11/14/2017		3,811,022								105,102			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6304	MILWAUKEE	WI		10/18/2017		6,330,463								414,277			
6306	OREGON CITY	OR		12/20/2017		4,480,275								185,428			
6309	BARSTOW	CA		11/21/2017		1,080,481								43,512			
6310	GRAND PRAIRIE	TX		10/26/2017		843,085								23,674			
6313	LAWRENCEVILLE	NJ		11/15/2017		1,382,815								89,796			
6314	SANTA CLARITA	CA		11/22/2017		2,044,939								56,396			
6316	NORTH CANTON	OH		12/01/2017		3,017,660								121,087			
6321	LOS ANGELES	CA		12/19/2017		3,132,580								62,411			
6322	SAN DIEGO	CA		11/20/2017		3,708,302								105,551			
6323	ST LOUIS	MO		12/08/2017		1,212,136								32,867			
6324	SPRINGVILLE	NY		12/18/2017		1,238,348								79,128			
6327	WARNER ROBINS	GA		11/10/2017		1,981,403								56,044			
6330	BOSSIER CITY	LA		12/27/2017		2,720,015								109,272			
6333	PLANO	TX		12/19/2017		4,331,456								174,798			
6336	TURLOCK	CA		12/18/2017		3,229,785								63,550			
6337	MORGAN HILL	CA		11/07/2017		2,950,089								123,327			
6343	GREENVILLE	SC		11/30/2017		2,654,880								71,273			
6344	CRANSTON	RI		12/15/2017		1,803,327								116,208			
6348	SOUTH LAKE TAHOE	CA		12/20/2017		1,470,093								39,326			
6349	DALLAS	TX		12/21/2017		9,299,636								260,630			
6350	FALLBROOK	CA		02/01/2018		3,743,749								98,811			
6359	CINCINNATI	OH		12/28/2017		3,194,385								73,877			
6360	PFLUGERVILLE	TX		12/29/2017		2,847,063								113,342			
6361	TROY	MI		04/23/2018		3,949,233								147,999			
6362	SACREMENTO	CA		12/28/2017		4,099,849								112,127			
6363	STATELINE	NV		12/13/2017		1,899,873								37,383			
6365	ARLINGTON HEIGHTS	IL		01/08/2018		932,681								25,197			
6374	AURORA	CO		12/15/2017		874,079								24,527			
6375	IRVING	TX		05/31/2018		2,699,347								161,341			
6376	SYLVAN LAKE	MI		12/27/2017		2,840,687								115,261			
6381	MADISON	WI		01/10/2018		4,867,319								128,307			
6384	RANCHO CUCAMONGA	CA		12/13/2017		2,472,421								46,666			
6385	MIDLAND	TX		12/20/2017		10,162,469								615,832			
6386	KENTWOOD	MI		12/29/2017		18,116,105								476,956			
6391	BRENTWOOD	CA		12/21/2017		3,697,800								149,903			
6395	WINTERVILLE	NC		12/14/2017		1,174,073								46,098			
6399	LEXINGTON	NC		12/29/2017		15,692,290								620,392			
6400	TRIANGLE	VA		12/27/2017		4,365,611								252,276			
6402	ROANOKE	TX		01/12/2018		1,401,442								37,869			
6403	ENCINITAS	CA		01/30/2018		3,495,994								97,174			
6404	VACAVILLE	CA		01/12/2018		3,665,691								101,364			
6405	GRESHAM	OR		12/29/2017		854,232								54,517			
6406	SAINT PAUL	MN		02/27/2018		562,315								14,304			
6408	MOUNT VERNON	OH		03/23/2018		1,371,057								63,804			
6409	HURST	TX		01/19/2018		2,086,878								57,370			
6411	WASHINGTON	DC		12/21/2018		1,072,522								17,841			
6414	KELLER	TX		02/09/2018		2,389,549								65,368			
6415	FORT WORTH	TX		02/09/2018		2,370,657								64,932			
6419	CITY OF INDUSTRY	CA		12/28/2017		2,560,454								69,087			
6420	CITY OF INDUSTRY	CA		12/28/2017		6,995,777								188,761			
6421	CITY OF INDUSTRY	CA		12/28/2017		1,776,927								47,945			
6422	CITY OF INDUSTRY	CA		12/28/2017		1,329,197								35,865			
6423	CITY OF INDUSTRY	CA		12/28/2017		1,263,904								34,103			
6424	CITY OF INDUSTRY	CA		12/28/2017		998,064								26,930			
6426	NAMPA	ID		12/28/2017		4,667,404								124,702			
6428	CLARKSTON	MI		02/09/2018		1,876,885								48,874			
6429	ANAHEIM	CA		02/16/2018		2,384,193								45,770			
6430	CONROE	TX		02/14/2018		655,931								17,035			
6432	SANFORD	NC		02/07/2018		3,654,470								94,909			
6437	SOUTHLAKE	TX		03/22/2018		2,147,437								82,647			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6439	SPARKS	NV		02/15/2018		2,725,735								108,196			
6440	SAN LEANDRO	CA		10/26/2018		1,513,846								266,276			
6444	MIDLAND	TX		02/26/2018		2,870,694								181,427			
6445	MIDLAND	TX		02/26/2018		4,362,549								240,905			
6446	BELLEVUE	WA		12/20/2018		1,820,447								100,795			
6454	FAIRFIELD	CA		02/15/2018		1,072,674								50,294			
6456	LAS VEGAS	NV		03/01/2018		2,338,739								63,605			
6457	MOBILE	AL		02/23/2018		2,577,047								68,456			
6458	DRAPER	UT		03/01/2018		2,432,734								65,998			
6461	CHICAGO	IL		12/26/2018		2,902,427								45,433			
6463	SAN DIEGO	CA		03/16/2018		1,983,679								52,709			
6464	COSTA MESA	CA		02/09/2018		2,343,609								61,946			
6466	ELMHURST	IL		04/09/2018		1,605,636								96,401			
6469	DANA POINT	CA		03/07/2018		1,109,960								26,192			
6470	BAY CITY	TX		03/09/2018		1,735,368								108,601			
6472	HARLINGEN	TX		03/23/2018		1,789,254								110,028			
6474	MCMINNVILLE	OR		02/22/2018		1,781,619								46,916			
6477	SALEM	OR		04/05/2018		1,462,920								55,990			
6478	AMARILLO	TX		04/06/2018		2,876,150								166,826			
6479	ODESSA	TX		04/06/2018		853,857								49,526			
6482	CHARLOTTE	NC		03/27/2018		2,284,725								87,849			
6485	DETROIT	MI		03/29/2018		872,662								31,874			
6486	ARLINGTON	VA		03/09/2018		5,720,445								150,452			
6488	SAN ANTONIO	TX		04/05/2018		2,701,548								68,965			
6489	EAGLE	ID		07/20/2018		1,334,657								77,072			
6490	HIGHLAND RANCH	CO		04/09/2018		959,072								24,886			
6497	WOODLAND	CA		03/22/2018		2,610,353								67,310			
6499	NORTH CANTON	OH		03/19/2018		1,043,728								63,864			
6500	SANTA MARIA	CA		03/28/2018		2,161,312								56,575			
6501	QUINCY	FL		03/28/2018		986,686								25,828			
6502	ANKENY	IA		03/28/2018		2,161,312								56,575			
6508	PORT SAINT LUCIE	FL		03/08/2018		4,319,112								111,629			
6524	PACIFIC PALISADES	CA		10/10/2018		2,582,449								61,008			
6530	LUBBOCK	TX		04/16/2018		5,945,353								350,037			
6533	HARKER HEIGHTS	TX		04/05/2018		2,357,780								58,467			
6534	EL SEGUNDO	CA		04/16/2018		1,394,934								51,787			
6535	FAIRFIELD	CA		05/10/2018		3,162,478								79,233			
6536	INDIANAPOLIS	IN		04/24/2018		2,125,249								52,775			
6544	MIDLAND	TX		05/09/2018		1,447,785								81,839			
6545	LUBBOCK	TX		05/09/2018		1,266,812								71,609			
6548	MEMPHIS	TN		04/06/2018		793,571								19,629			
6549	WAKE FOREST	NC		05/09/2018		2,137,219								80,093			
6552	LOCKPORT	NY		05/04/2018		1,479,733								65,051			
6553	ST JOHN	IN		04/12/2018		1,693,202								43,661			
6555	DALLAS	TX		04/26/2018		1,038,928								25,832			
6562	OLEAN	NY		07/18/2018		1,777,467								103,509			
6564	MARRERO	LA		04/18/2018		3,679,601								93,009			
6565	LAS VEGAS	NV		05/31/2018		2,187,372								48,865			
6566	MABLETON	GA		05/18/2018		2,105,214								52,222			
6567	AMARILLO	TX		04/27/2018		2,175,430								127,504			
6568	LUBBOCK	TX		04/27/2018		949,962								53,770			
6569	LUBBOCK	TX		04/27/2018		1,538,034								87,056			
6570	RALEIGH	NC		05/07/2018		3,394,612								86,568			
6576	ST PETERSBURG	FL		11/19/2018		2,675,367								94,073			
6578	DEER PARK	TX		04/13/2018		3,791,715								2,885			
6579	SAN ANTONIO	TX		06/04/2018		1,891,441								47,279			
6580	COCOA	FL		05/17/2018		3,313,627								81,363			
6581	HESPERIA	CA		05/25/2018		1,759,204								104,815			
6583	SEATTLE	WA		08/06/2018		5,015,876								88,438			
6585	TUSCALOOSA	AL		04/19/2018		5,157,272								128,068			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6586	EASTPOINTE	MI		04/19/2018		3,400,399								84,441			
6589	DALLAS	TX		07/11/2018		2,277,077								57,026			
6590	GARLAND	TX		07/11/2018		2,466,833								61,778			
6591	HOUSTON	TX		12/03/2018		1,950,164								31,961			
6592	TUCSON	AZ		06/01/2018		1,033,923								37,610			
6596	GULF BREEZE	FL		07/20/2018		1,161,002								41,512			
6599	EVANSVILLE	WY		05/07/2018		1,299,717								48,046			
6600	CHARLOTTE	NC		05/04/2018		609,238								15,129			
6601	EAST SYRACUSE	NY		06/20/2018		2,149,860								127,284			
6602	GREENSBORO	NC		06/25/2018		4,264,373								105,945			
6604	SHERMAN OAKS	CA		06/07/2018		2,405,513								42,462			
6607	ONTARIO	CA		06/04/2018		1,323,801								33,174			
6609	GILBERT	AZ		06/19/2018		2,121,139								46,589			
6610	HEMET	CA		06/14/2018		2,188,476								109,163			
6611	LAKE HAVASU CITY	AZ		06/13/2018		4,163,233								106,100			
6615	PHOENIX	AZ		05/15/2018		1,309,508								33,860			
6616	MIAMI	FL		05/24/2018		9,200,813								346,917			
6617	MARINA	CA		06/01/2018		1,702,296								42,551			
6624	BRONX	NY		06/11/2018		5,268,858								317,325			
6626	ROHNERT PARK	CA		06/11/2018		916,730								23,811			
6629	EL CAJON	CA		06/19/2018		3,271,719								57,659			
6631	SAN ANGELO	TX		06/06/2018		2,724,010								154,197			
6634	HONOLULU	HI		08/31/2018		3,138,239								77,721			
6635	WAIPAHU	HI		08/31/2018		1,711,158								42,651			
6636	ODESSA	TX		07/02/2018		1,550,924								86,931			
6637	RINGGOLD	GA		08/16/2018		3,328,435								82,431			
6639	SALT LAKE CTY	UT		06/28/2018		948,423								23,233			
6640	SALT LAKE CITY	UT		06/28/2018		2,559,782								63,110			
6642	SAN DIEGO	CA		06/27/2018		7,388,879								274,316			
6651	NEWNAN	GA		06/28/2018		1,431,520								36,113			
6655	KENNEWICK	WA		06/01/2018		1,606,458								40,668			
6656	EUGENE	OR		06/29/2018		2,511,622								62,240			
6658	CLACKAMAS	OR		06/11/2018		5,624,965								70,821			
6659	WESTMINSTER	CO		06/29/2018		1,136,127								28,661			
6664	TEMPLE	TX		06/19/2018		1,753,925								43,242			
6666	TEMPLE	TX		06/06/2018		756,872								18,799			
6669	LAKE MARY	FL		06/11/2018		11,308,544								199,425			
6672	ROCHESTER HILLS	MI		06/01/2018		2,081,398								51,697			
6674	SAN LEANDRO	CA		07/12/2018		1,131,048								19,772			
6678	BLUE ASH	OH		07/12/2018		6,660,679								242,861			
6679	CINCINNATI	OH		07/12/2018		2,146,219								78,255			
6680	BLUE ASH	OH		07/12/2018		906,593								33,056			
6681	CINCINNATI	OH		07/12/2018		1,295,132								47,223			
6682	EAST WENATCHEE	WA		07/24/2018		8,172,659								477,464			
6683	TACOMA	WA		07/25/2018		1,623,308								58,939			
6684	CINCINNATI	OH		07/12/2018		1,322,885								48,235			
6689	CANOGA PARK	CA		07/24/2018		2,139,420								51,554			
6690	NORTH HOLLYWOOD	CA		07/24/2018		1,109,124								19,032			
6692	DALLAS	TX		07/11/2018		1,617,303								39,821			
6693	WEST BEND	WI		08/31/2018		1,396,592								49,868			
6694	RENO	NV		06/19/2018		1,597,153								28,239			
6695	TUCSON	AZ		06/28/2018		1,852,657								66,529			
6697	RICHARDSON	TX		06/20/2018		3,104,695								77,429			
6699	COMSTOCK PARK	MI		08/01/2018		1,204,747								69,615			
6700	RICHLAND	MS		08/17/2018		3,526,775								203,705			
6702	CHICAGO	IL		06/21/2018		2,560,933								62,655			
6706	BURBANK	CA		08/01/2018		1,071,447								129,914			
6707	GILBERT	AZ		07/23/2018		5,182,234								131,282			
6716	ALTOONA	IA		06/29/2018		2,701,959								44,387			
6719	LACEY	WA		09/07/2018		6,669,343								164,604			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6720	LACEY	WA		09/07/2018		10,495,975								251,772			
6725	HOBBS	NM		07/02/2018		1,187,852								65,600			
6726	SUMMERVILLE	SC		08/17/2018		1,813,873								65,520			
6727	MOUNT PLEASANT	SC		08/17/2018		2,116,185								76,440			
6728	WAKE FOREST	NC		08/17/2018		1,604,580								57,960			
6729	URBANA	MD		10/30/2018		2,610,968								149,367			
6731	MORGANTOWN	WV		07/13/2018		2,415,042								60,250			
6734	LAS VEGAS	NV		07/31/2018		2,025,486								229,699			
6739	GLENDALE	AZ		06/26/2018		1,469,725								36,142			
6741	SPARTANBURG	SC		08/15/2018		7,736,075								367,336			
6742	KENT	WA		08/16/2018		3,926,136								69,111			
6743	ATLANTA	GA		08/14/2018		4,645,926								132,222			
6744	KENT	WA		07/30/2018		2,439,636								43,531			
6747	ALBANY	OR		08/02/2018		1,141,268								27,395			
6749	SANTA MARIA	CA		08/20/2018		2,700,685								82,527			
6750	WICKENBURG	AZ		07/26/2018		1,568,007								38,176			
6751	ALBANY	OR		08/17/2018		6,604,825								382,485			
6755	RENSSELAER	IN		08/20/2018		847,216								25,479			
6756	CAPE GIRARDEAU	MO		08/20/2018		2,259,242								67,944			
6757	FORT WAYNE	IN		08/20/2018		1,600,297								48,127			
6760	ANDERSON	SC		08/02/2018		6,492,179								967,292			
6761	SAN ANTONIO	TX		09/06/2018		2,050,160								119,887			
6763	TAMPA	FL		08/31/2018		1,500,500								95,961			
6764	EDGEWATER	FL		08/23/2018		1,142,302								27,784			
6767	NORMANDY PARK	WA		09/26/2018		7,260,634								208,019			
6771	TEMECULA	CA		10/01/2018		1,026,979								36,481			
6773	LAKE JACKSON	TX		08/30/2018		1,458,420								52,529			
6774	PORTLAND	OR		09/13/2018		12,573,381								214,041			
6775	UPPER MARLBORO	MD		10/16/2018		1,241,562								30,223			
6776	CHESAPEAKE	VA		09/06/2018		2,789,261								101,335			
6777	OVIEDO	FL		08/23/2018		1,285,090								31,257			
6781	FOOTHILL RANCH	CA		08/23/2018		1,570,336								38,344			
6785	HOUSTON	TX		09/21/2018		1,911,180								69,149			
6786	BELLEVUE	WA		09/07/2018		6,475,369								101,496			
6787	HENDERSON	NV		09/07/2018		2,170,055								38,386			
6788	SAN DIEGO	CA		09/14/2018		628,241								35,828			
6789	HOUSTON	TX		09/21/2018		1,630,882								39,478			
6792	NORTH CHESTERFIELD	VA		08/30/2018		656,860								16,080			
6793	BURBANK	IL		08/27/2018		1,998,189								48,980			
6794	LAS VEGAS	NV		03/07/2019		6,214,996								108,541			
6795	LOS ANGELES	CA		08/28/2018		915,573								52,711			
6797	LAS VEGAS	NV		11/13/2018		2,516,586								60,972			
6799	EVERETT	WA		10/01/2018		4,194,725								102,332			
6800	TEMECULA	CA		09/28/2018		3,572,618								88,289			
6801	LUBBOCK	TX		09/25/2018		4,144,266								225,545			
6807	OKLAHOMA CITY	OK		10/23/2018		2,248,101								80,384			
6808	ALBUQUERQUE	NM		09/17/2018		3,379,453								59,944			
6810	TOMBALL	TX		09/07/2018		1,073,419								38,242			
6811	PAYSON	UT		09/07/2018		932,636								33,582			
6812	RENO	NV		10/12/2018		1,882,093								46,272			
6813	CINCINNATI	OH		09/11/2018		1,434,520								34,622			
6820	FAYETTEVILLE	AR		09/14/2018		1,467,073								35,180			
6826	SHERMAN OAKS	CA		10/26/2018		2,100,125								273,983			
6827	FORT WORTH	TX		09/17/2018		6,352,060								155,362			
6831	BERKELEY	CA		09/19/2018		4,937,980								85,558			
6832	VACAVILLE	CA		10/04/2018		643,950								210,352			
6834	OAKBROOK TERRACE	IL		10/23/2018		710,608								33,292			
6835	WEST SACRAMENTO	CA		10/19/2018		804,059								28,918			
6836	SACRAMENTO	CA		10/19/2018		1,823,158								65,570			
6837	ALLEN PARK	MI		08/30/2018		651,692								23,292			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6838	AIKEN	SC		10/25/2018		2,610,968								149,367			
6839	PALMETTO	FL		10/15/2018		727,086								41,411			
6840	MUSTANG RIDGE	TX		10/10/2018		469,187								32,999			
6841	FORT WORTH	TX		10/10/2018		481,229								26,961			
6843	LOMBARD	IL		10/24/2018		4,678,202								114,622			
6846	LAWRENCE	KS		12/18/2018		2,181,812								74,990			
6850	SEATTLE	WA		11/14/2018		5,928,886								145,528			
6851	SYRACUSE	NY		03/25/2019		2,577,007								142,408			
6857	WARWICK	RI		10/17/2018		1,496,469								53,560			
6858	COLUMBIA	SC		10/17/2018		1,191,563								42,647			
6859	COLUMBIA	SC		10/17/2018		1,191,563								42,647			
6860	IRMO	SC		10/17/2018		1,191,563								42,647			
6861	LEXINGTON	SC		10/17/2018		1,191,563								42,647			
6862	GAYLORD	MI		10/17/2018		911,911								32,638			
6863	SOUTH HOLLAND	IL		10/17/2018		1,964,115								70,298			
6867	LAKELAND	FL		11/30/2018		2,262,164								127,873			
6868	OCEANSIDE	CA		10/16/2018		3,817,936								94,030			
6869	PARAMOUNT	CA		10/16/2018		1,431,726								35,261			
6870	EVANSVILLE	IN		10/23/2018		1,272,460								45,322			
6871	INDIANAPOLIS	IN		11/13/2018		1,770,217								42,889			
6874	IRVINE	CA		11/20/2018		3,560,690								128,418			
6876	ROUND ROCK	TX		11/16/2018		1,101,023								26,364			
6877	TERRE HAUTE	IN		09/13/2018		6,846,858								121,510			
6880	WEST WARWICK	RI		10/24/2018		1,142,988								29,535			
6881	FARMERS BRANCH	TX		11/01/2018		2,461,476								58,837			
6883	RIO RANCHO	NM		10/22/2018		2,121,854								50,852			
6885	HOLLY SPRINGS	GA		11/28/2018		885,440								21,285			
6886	CUMMING	GA		11/28/2018		861,509								20,710			
6887	WESLEY CHAPEL	FL		11/28/2018		1,052,956								25,312			
6888	ST PETE BEACH	FL		11/28/2018		842,365								20,250			
6889	MARBLE FALLS	TX		11/28/2018		670,063								16,108			
6890	CHARLESTON	SC		11/28/2018		842,365								20,250			
6891	BOYNTON BEACH	FL		11/28/2018		646,132								15,533			
6892	FLETCHER	NC		11/28/2018		1,005,094								24,162			
6893	HUNTSVILLE	AL		11/28/2018		1,005,094								24,162			
6894	COLUMBUS	GA		11/28/2018		650,918								15,648			
6895	WOODSTOCK	GA		11/28/2018		1,531,572								36,818			
6899	LAS VEGAS	NV		12/11/2018		2,274,694								54,042			
6900	MORRISTOWN	TN		10/31/2018		698,979								21,228			
6903	HOUSTON	TX		12/19/2018		2,494,695								59,064			
6904	LUBBOCK	TX		11/21/2018		1,399,290								75,255			
6905	CANTON	OH		12/04/2018		2,536,358								142,042			
6906	PARKVILLE	MO		12/21/2018		1,422,341								143,598			
6907	LIVERPOOL	NY		12/04/2018		2,203,861								78,560			
6908	ROSEVILLE	CA		12/27/2018		2,706,348								64,244			
6909	CITRUS HEIGHTS	CA		12/27/2018		3,286,280								78,010			
6910	CITRUS HEIGHTS	CA		12/27/2018		2,706,348								64,244			
6911	ROSEVILLE	CA		12/28/2018		4,259,587								101,114			
6912	CULVER CITY	CA		11/20/2018		3,121,847								53,888			
6914	LAS VEGAS	NV		01/15/2019		2,399,028								56,650			
6915	SAN FRANCISCO	CA		12/14/2018		2,261,288								128,249			
6917	ROSEVILLE	CA		12/28/2018		1,546,485								36,711			
6920	FIFE	WA		12/07/2018		1,386,831								206,516			
6921	FOUNTAIN VALLEY	CA		12/13/2018		4,033,768								67,751			
6922	SARASOTA	FL		12/21/2018		956,084								52,759			
6924	MIAMI	FL		12/13/2018		1,388,761								32,994			
6926	SAN DIEGO	CA		12/06/2018		587,904								20,072			
6933	HUBER HEIGHTS	OH		12/06/2018		3,469,667								123,803			
6936	HIXON	TN		12/07/2018		1,275,304								175,633			
6939	METAIRIE	LA		12/21/2018		4,538,031								110,439			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6940	HARVEY	LA		12/14/2018		1,630,275								39,057			
6942	WARREN	MI		12/11/2018		1,450,747								34,602			
6943	WARREN	MI		12/11/2018		1,015,044								24,210			
6944	WARREN	MI		12/11/2018		3,567,018								85,078			
6951	ROSEVILLE	CA		11/21/2018		4,306,742								103,937			
6952	GOODYEAR	AZ		11/29/2018		1,496,490								35,321			
6954	CARSON CITY	NV		01/22/2019		9,308,791								320,544			
6955	CARSON CITY	NV		01/22/2019		2,625,556								90,410			
6960	FORT LAUDERDALE	FL		04/09/2019		7,295,274								130,397			
6961	FUQUAY VARINA	NC		02/13/2019		1,132,524								39,464			
6962	RICHMOND	VA		12/26/2018		960,342								22,292			
6964	SACRAMENTO	CA		04/26/2019		2,458,733								61,039			
6965	GUN BARREL CITY	TX		11/28/2018		2,347,103								55,471			
6966	LAS VEGAS	NV		03/29/2019		3,929,935								64,191			
6968	MOGADORE	OH		12/21/2018		3,860,260								134,524			
6969	KENT	OH		12/21/2018		1,223,985								42,654			
6970	WILLISTON	ND		03/04/2019		60,583,817								1,472,384			
6972	LOMPOC	CA		02/01/2019		2,833,810								97,388			
6976	SANTA MONICA	CA		01/22/2019		1,923,546								44,790			
6977	MCALLEN	TX		12/20/2018		1,599,642								56,240			
6978	THOUSAND OAKS	CA		12/21/2018		2,235,498								52,997			
6979	COMMERCE	CA		01/16/2019		4,202,456								70,339			
6981	MILWAUKEE	WI		11/30/2018		4,254,184								239,837			
6982	PHOENIX	AZ		12/21/2018		1,533,548								37,175			
6983	MANSFIELD	TX		12/27/2018		2,133,933								74,658			
6985	OKLAHOMA CITY	OK		01/17/2019		5,326,115								102,265			
6986	SACRAMENTO	CA		01/22/2019		3,364,502								79,280			
6987	ASHBURN	VA		02/26/2019		3,079,145								73,757			
6988	SAN ANTONIO	TX		12/06/2018		810,691								44,586			
6989	COLORADO SPRINGS	CO		12/21/2018		2,302,523								54,657			
6990	COLUMBUS	OH		12/28/2018		2,040,075								33,654			
6991	JOHNSTOWN	OH		12/28/2018		986,036								16,266			
6995	ALBUQUERQUE	NM		01/23/2019		1,887,659								65,712			
6996	NAPA	CA		04/12/2019		2,338,955								40,905			
6998	SAN FRANCISCO	CA		01/15/2019		1,923,546								44,790			
6999	RIO RANCHO	NM		01/25/2019		1,997,126								33,819			
7000	CICERO	NY		02/25/2019		2,552,422								90,005			
7001	BELLE ISLE	FL		12/27/2018		2,248,434								78,896			
7002	SAN DIEGO	CA		01/24/2019		1,369,921								76,013			
7004	EAST DUNDEE	IL		01/25/2019		2,138,862								50,399			
7007	FRESNO	CA		04/19/2019		4,167,586								223,859			
7009	MILWAUKEE	WI		12/28/2018		6,545,892								366,350			
7012	CHANDLER	AZ		12/28/2018		2,541,463								60,806			
7014	CHARLESTON	SC		02/13/2019		3,017,173								106,703			
7015	GALLATIN	TN		02/15/2019		2,837,762								99,081			
7016	FRESNO	CA		02/20/2019		945,283								33,366			
7017	ODESSA	FL		12/28/2018		1,711,763								60,597			
7019	ARVADA	CO		02/28/2019		1,939,342								46,271			
7022	SAN DIEGO	CA		02/27/2019		4,327,415								105,170			
7025	VENTURA	CA		03/05/2019		1,357,621								71,010			
7026	SALT LAKE CITY	UT		02/20/2019		1,889,048								67,539			
7027	CANTON	MI		03/15/2019		1,209,045								42,176			
7029	RANCHO CORDOVA	CA		02/14/2019		1,187,706								42,169			
7035	COTTONWOOD	AZ		02/15/2019		2,275,335								48,514			
7041	LOVELAND	CO		01/24/2019		1,728,637								41,655			
7043	SOUTH PASADENA	CA		04/15/2019		5,218,473								242,847			
7045	BELLINGHAM	WA		03/08/2019		1,466,936								81,198			
7046	MILLSAP	TX		02/25/2019		4,122,420								321,324			
7047	ANCHORAGE	AK		03/27/2019		6,182,156								345,848			
7050	LITCHFIELD PARK	AZ		02/25/2019		1,144,874								64,019			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7051	SCOTTSDALE	AZ		05/03/2019		2,124,389								50,756			
7052	NACOGDOCHES	TX		02/28/2019		968,037								34,952			
7053	VINELAND	NJ		02/28/2019		907,714								32,774			
7054	SAINT LOUIS	MO		02/28/2019		884,734								31,945			
7055	GAINESVILLE	GA		02/28/2019		856,967								30,942			
7056	MOBILE	AL		02/28/2019		615,005								22,206			
7057	COLLEGE DALE	TN		03/13/2019		763,764								27,393			
7058	YULEE	FL		03/13/2019		774,230								27,768			
7059	ZANESVILLE	OH		02/28/2019		907,810								32,778			
7060	CIRCLEVILLE	OH		02/28/2019		605,047								21,847			
7061	SAINT GEORGE	UT		02/28/2019		856,967								30,942			
7062	FARGO	ND		02/28/2019		816,847								29,493			
7063	COLUMBUS	IN		02/28/2019		756,333								27,308			
7065	VAN NUYS	CA		03/18/2019		2,367,532								58,881			
7068	NEWBERRY	SC		04/15/2019		2,349,663								83,878			
7069	ARTESIA	NM		04/15/2019		1,590,176								56,766			
7070	BAY CITY	MI		04/15/2019		2,207,259								78,795			
7071	MCALLEN	TX		04/15/2019		1,590,176								56,766			
7072	INDIANAPOLIS	IN		04/15/2019		1,756,314								62,697			
7073	KENT	WA		03/25/2019		1,514,276								54,579			
7075	STOCKBRIDGE	GA		02/21/2019		1,449,972								35,751			
7077	SIERRA VISTA	AZ		03/15/2019		1,104,647								60,919			
7078	SEATTLE	WA		03/12/2019		4,165,752								149,260			
7079	RENO	NV		03/26/2019		1,412,598								70,964			
7084	BOLINGBROOK	IL		03/04/2019		920,539								50,766			
7085	HUBER HEIGHTS	OH		04/01/2019		1,325,467								47,492			
7086	FT WORTH	TX		04/04/2019		2,020,183								50,771			
7088	PACIFIC PALISADES	CA		04/08/2019		1,946,254								34,273			
7089	LAWRENCE	KS		04/12/2019		3,952,233								98,762			
7090	MCALLEN	TX		03/21/2019		2,024,936								48,026			
7091	LAS VEGAS	NV		04/01/2019		578,704								13,635			
7095	MORENO VALLEY	CA		04/05/2019		1,059,620								25,771			
7096	LAFAYETTE	LA		04/05/2019		30,507,321								1,606,658			
7097	INDIANAPOLIS	IN		04/26/2019		1,254,689								30,377			
7099	PLAINFIELD	IN		04/15/2019		3,419,029								85,143			
7100	Venice	CA		10/07/2019		14,591,216								366,460			
7101	ROHNERT PARK	CA		04/25/2019		1,641,161								39,472			
7102	SEATTLE	WA		07/09/2019		3,826,604								92,063			
7105	SUNNYVALE	CA		04/11/2019		1,926,991								46,619			
7106	ST LOUIS PARK	MN		04/05/2019		1,940,050								69,994			
7110	GRANDVILLE	MI		03/29/2019		952,015								52,933			
7111	FRESNO	CA		03/29/2019		1,703,151								61,629			
7112	ROEBUCK	SC		04/01/2019		3,536,285								88,294			
7113	CORPUS CHRISTI	TX		04/03/2019		1,531,633								27,604			
7115	WAUKEGAN	IL		04/17/2019		1,494,447								37,149			
7116	JACKSONVILLE	FL		05/21/2019		2,873,610								71,401			
7119	TUCSON	AZ		04/12/2019		3,906,453								96,089			
7120	HENDERSON	NV		04/24/2019		3,596,315								88,694			
7122	OCEANSIDE	CA		04/03/2019		904,568								22,556			
7123	INDIANAPOLIS	IN		04/18/2019		4,675,202								116,828			
7124	CARLSBAD	CA		03/26/2019		10,095,360								257,049			
7128	SAN DIEGO	CA		05/07/2019		1,471,775								25,862			
7130	WHEATON	IL		04/24/2019		1,110,634								36,346			
7131	LAKE SAINT LOUIS	MO		05/02/2019		1,782,767								44,901			
7134	SAN DIEGO	CA		05/31/2019		9,611,175								344,240			
7136	SAN DIEGO	CA		05/07/2019		2,452,958								43,104			
7137	FRESNO	CA		04/03/2019		2,092,022								36,963			
7138	PORTERVILLE	CA		04/03/2019		2,383,932								42,120			
7139	DALLAS	GA		04/17/2019		910,636								15,428			
7140	LAREDO	TX		04/03/2019		1,363,029								23,607			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7141	NEWARK	NJ		05/23/2019		3,385,141								81,157			
7142	CORONA	CA		05/06/2019		5,112,769								96,305			
7143	CORONA	CA		06/20/2019		1,464,476								26,424			
7144	PARKER	CO		05/06/2019		5,315,154								130,334			
7146	ROUND ROCK	TX		05/07/2019		1,086,872								26,863			
7147	JOHNSON CITY	NY		05/24/2019		952,587								32,810			
7150	LOS GATOS	CA		05/17/2019		1,692,328								40,735			
7155	SEATTLE	WA		04/25/2019		5,303,969								131,154			
7156	SEATTLE	WA		04/25/2019		4,725,354								116,846			
7158	COLMAR	PA		05/28/2019		1,623,921								88,985			
7159	DAVIE	FL		06/26/2019		1,936,281								47,460			
7160	LOCKPORT	IL		04/08/2019		2,470,038								60,311			
7163	ROCKY MOUNT	NC		04/10/2019		917,312								20,988			
7164	SUGAR LAND	TX		04/30/2019		5,771,508								141,591			
7165	LAS VEGAS	NV		06/24/2019		7,330,267								182,066			
7166	LAS VEGAS	NV		06/24/2019		4,644,922								115,368			
7167	LAS VEGAS	NV		06/24/2019		6,362,575								158,031			
7168	LAS VEGAS	NV		06/24/2019		3,362,730								83,522			
7170	PORTLAND	OR		05/15/2019		8,301,460								270,403			
7172	FRASER	MI		05/24/2019		9,511,361								343,725			
7174	SAN DIEGO	CA		06/12/2019		3,025,130								109,482			
7176	GETZVILLE	NY		05/28/2019		1,524,199								53,513			
7178	CORONA	CA		05/13/2019		1,949,232								35,703			
7179	CORONA	CA		07/09/2019		1,271,026								22,855			
7180	HOUSTON	TX		05/28/2019		1,868,430								64,750			
7185	CLEARWATER	FL		06/05/2019		1,523,688								38,146			
7186	GRAPEVINE	TX		04/10/2019		729,938								51,231			
7187	AMARILLO	TX		05/14/2019		2,585,571								64,103			
7188	MT PLEASANT	MI		05/24/2019		1,258,733								44,592			
7189	LAWTON	OK		05/31/2019		870,173								21,057			
7190	HARLINGEN	TX		06/10/2019		726,140								16,905			
7193	MISSOURI CITY	TX		06/12/2019		1,302,884								72,196			
7194	TROY	MI		07/02/2019		1,719,703								59,915			
7197	GLENDALE	AZ		06/03/2019		5,081,328								125,541			
7198	SAN RAFAEL	CA		06/21/2019		913,952								15,711			
7199	SCOTTSDALE	AZ		07/02/2019		17,155,438								440,938			
7200	SANTA MONICA	CA		06/12/2019		2,031,106								51,185			
7201	BEND	OR		05/31/2019		3,702,030								68,821			
7202	ARKANSAS CITY	KS		06/10/2019		763,303								26,004			
7203	GERMANTOWN	TN		06/07/2019		2,853,252								103,214			
7207	PLOVER	WI		07/08/2019		2,451,363								41,436			
7212	TUALATIN	OR		05/24/2019		2,173,211								54,069			
7214	SAN DIEGO	CA		07/08/2019		2,933,367								198,477			
7215	YUKON	OK		06/14/2019		890,342								48,252			
7216	SEASIDE	CA		06/06/2019		596,931								9,788			
7218	San Antonio	TX		10/24/2019		599,419								32,281			
7219	FORT WAYNE	IN		06/11/2019		696,645								25,037			
7220	MOUNT VERNON	WA		06/11/2019		822,428								29,557			
7221	YUCAIPA	CA		06/11/2019		977,238								35,121			
7222	NORTH MYRTLE BEACH	SC		06/11/2019		1,151,399								41,380			
7223	STAFFORD	VA		06/11/2019		1,064,318								38,251			
7224	CARTHAGE	TX		06/11/2019		404,441								14,535			
7225	GEORGETOWN	TX		06/11/2019		1,054,643								37,903			
7226	REDDING	CA		06/11/2019		996,589								35,817			
7227	PRINCETON	TX		06/11/2019		822,428								29,557			
7228	ORLANDO	FL		06/11/2019		1,286,857								46,249			
7229	REPUBLIC	MO		06/11/2019		551,510								19,821			
7232	STOCKTON	CA		05/22/2019		3,778,887								80,043			
7237	ANKENY	IA		06/20/2019		1,114,075								26,803			
7238	MIDWEST CITY	OK		06/20/2019		1,259,389								30,299			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7239	OKLAHOMA CITY	OK		05/17/2019		3,199,698								116,207			
7242	RIALTO	CA		06/04/2019		1,665,965								41,558			
7243	WOODSTOCK	IL		06/06/2019		2,854,185								102,635			
7244	Rome	GA		08/28/2019		955,941								51,215			
7245	OSWEGO	IL		06/21/2019		856,599								24,983			
7246	WOODLAND	CA		06/12/2019		1,842,216								43,210			
7250	NORTH HILLS	CA		07/01/2019		1,335,291								33,253			
7252	GARLAND	TX		05/29/2019		1,114,263								60,595			
7253	LA HABRA	CA		06/18/2019		2,033,189								49,769			
7255	Puyallup	WA		08/06/2019		1,457,336								35,838			
7257	TUCSON	AZ		07/19/2019		1,052,792								57,066			
7258	FLORENCE	OR		07/19/2019		772,047								41,848			
7261	Southfield	MI		08/08/2019		3,823,906								138,603			
7262	Brighton	MI		07/26/2019		2,343,287								84,091			
7263	St Charles	IL		07/31/2019		2,144,437								97,266			
7264	Algonquin	IL		08/01/2019		2,144,437								97,266			
7265	Harwood Heights	IL		07/31/2019		2,144,437								97,266			
7266	San Bernardino	CA		03/05/2020		3,953,219								203,454			
7269	SALEM	OR		07/15/2019		5,169,640								283,304			
7270	AMERICAN FORK	UT		06/20/2019		859,418								30,245			
7271	CLOVIS	CA		07/16/2019		26,927,264								1,409,132			
7275	Houston	TX		07/26/2019		1,051,101								26,215			
7277	Portland	OR		07/29/2019		15,264,555								382,536			
7278	KINGSVILLE	TX		06/20/2019		1,365,177								33,506			
7279	FEDERAL WAY	WA		07/15/2019		4,652,055								116,582			
7281	COLORADO SPRINGS	CO		07/12/2019		1,718,749								60,547			
7284	Pace	FL		07/30/2019		8,133,019								447,046			
7285	North Ridgeville	OH		07/30/2019		1,915,125								47,867			
7287	Canton	OH		09/25/2019		4,276,480								261,082			
7288	Deer Park	TX		08/09/2019		4,481,452								113,052			
7291	Duvall	WA		08/02/2019		2,757,587								84,691			
7292	STOW	OH		07/11/2019		1,210,454								29,473			
7297	CARROLLTON	GA		07/22/2019		2,034,119								50,750			
7298	New York	NY		08/12/2019		1,969,572								35,178			
7300	Ontario	CA		07/23/2019		1,549,993								39,360			
7301	Medford	OR		08/16/2019		1,456,379								35,664			
7302	Austin	TX		08/19/2019		3,308,618								118,563			
7310	Corpus Christi	TX		08/07/2019		1,843,134								33,033			
7311	Odessa	TX		08/16/2019		3,880,535								99,960			
7313	Cypress	TX		07/25/2019		1,675,393								58,928			
7320	Los Angeles	CA		09/03/2019		1,516,586								28,006			
7324	Los Angeles	CA		09/10/2019		1,843,959								46,938			
7325	Wauwatosa	WI		08/08/2019		2,926,354								71,891			
7328	Mesa	AZ		08/15/2019		3,156,078								57,799			
7329	Peculiar	MO		10/08/2019		3,842,354								96,501			
7330	Mesa	AZ		08/12/2019		1,650,483								41,516			
7331	Lake Elsinore	CA		08/14/2019		970,872								24,421			
7332	Milwaukee	WI		08/16/2019		5,668,189								318,936			
7333	Milwaukee	WI		08/16/2019		5,686,927								319,990			
7334	Sacramento	CA		07/31/2019		1,259,651								31,777			
7336	Staunton	VA		09/13/2019		1,962,216								34,000			
7337	Naples	FL		08/14/2019		771,763								23,693			
7344	Placentia	CA		08/26/2019		970,340								24,831			
7345	Woodbury	MN		08/09/2019		3,164,198								59,601			
7347	Farmers Branch	TX		08/27/2019		2,247,054								60,598			
7348	Watsonville	CA		09/03/2019		4,888,424								93,307			
7349	Victorville	CA		09/06/2019		2,694,396								67,594			
7351	Elk Grove Village	IL		08/02/2019		1,739,106								63,605			
7352	Manteca	CA		11/01/2019		2,596,582								51,237			
7353	West Springfield	MA		09/09/2019		1,808,422								76,711			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7357	Draper	UT		09/10/2019		3,165,488								112,865			
7360	Austin	TX		09/12/2019		3,428,606								119,189			
7362	Los Angeles	CA		11/22/2019		1,694,304								31,927			
7365	Kent	WA		10/23/2019		1,203,582								30,264			
7366	Henderson	NV		08/13/2019		2,008,532								72,078			
7367	Santa Clara	CA		09/20/2019		1,945,190								49,114			
7369	Cold Spring	KY		11/12/2019		1,594,718								57,505			
7371	Detroit	MI		09/17/2019		2,019,475								72,196			
7372	Tolleson	AZ		08/22/2019		883,417								30,775			
7373	Exton	PA		10/08/2019		12,221,244								315,992			
7378	Carrollton	TX		09/27/2019		3,939,060								97,101			
7379	Yulee	FL		08/28/2019		1,135,340								33,416			
7381	Costa Mesa	CA		10/04/2019		2,918,014								73,481			
7382	Columbus	NC		09/26/2019		1,803,828								175,199			
7383	Columbus	NC		09/26/2019		1,659,899								161,219			
7384	Albuquerque	NM		09/26/2019		4,630,596								352,238			
7385	Oak Hill	WV		09/26/2019		5,749,702								558,446			
7386	Glendale	CA		12/04/2019		1,415,481								35,922			
7387	Woodinville	WA		12/09/2019		7,494,588								275,373			
7388	Seal Beach	CA		12/09/2019		1,193,406								64,179			
7389	Fort Worth	TX		08/27/2019		825,824								20,308			
7390	San Angelo	TX		10/16/2019		1,338,533								59,394			
7392	Alexandria	VA		10/25/2019		4,477,138								117,921			
7395	Menlo Park	CA		12/10/2019		3,221,549								81,648			
7396	Livermore	CA		12/10/2019		1,659,586								42,061			
7397	Gardena	CA		10/04/2019		3,426,594								65,628			
7400	New York	NY		12/10/2019		2,605,407								69,626			
7402	Dixon	IL		11/13/2019		3,659,596								93,993			
7404	San Antonio	TX		10/31/2019		1,950,879								48,206			
7405	Richland	WA		09/12/2019		1,166,838								29,697			
7409	Houston	TX		10/16/2019		2,629,468								67,808			
7410	Las Vegas	NV		09/27/2019		8,013,961								210,804			
7411	Las Vegas	NV		09/27/2019		6,071,182								159,700			
7412	Novi	MI		10/30/2019		3,831,895								161,763			
7413	Porterville	CA		10/15/2019		946,517								51,519			
7416	Las Vegas	NV		12/16/2019		1,365,357								73,321			
7417	Kyle	TX		10/15/2019		904,087								33,138			
7418	Benbrook	TX		10/15/2019		752,592								27,585			
7419	Wichita	KS		10/15/2019		586,435								21,495			
7420	Hutto	TX		10/15/2019		897,246								32,887			
7421	Dixon	CA		10/15/2019		689,061								25,256			
7422	White Settlement	TX		10/15/2019		1,040,922								38,153			
7423	Streetsboro	OH		10/15/2019		879,653								32,242			
7424	Willis	TX		10/15/2019		913,861								33,496			
7425	Richardson	TX		10/15/2019		1,167,983								42,810			
7426	Independence	MO		10/15/2019		762,366								27,943			
7427	Norman	OK		10/15/2019		762,366								27,943			
7428	Kentwood	MI		10/15/2019		855,218								31,346			
7436	Ogden	UT		10/09/2019		3,836,205								101,575			
7437	Salt Lake City	UT		11/01/2019		5,693,751								149,965			
7438	Highland Falls	NY		10/31/2019		1,121,354								27,637			
7440	NORTH BRUNSWICK	NJ		10/04/2019		3,663,171								104,086			
7441	Huntington Beach	CA		02/07/2020		1,282,125								24,625			
7442	Chatsworth	CA		02/07/2020		1,775,250								34,097			
7443	Panorama City	CA		02/07/2020		1,479,375								28,414			
7444	Tucson	AZ		10/11/2019		1,800,245								47,729			
7445	Hurricane	UT		12/17/2019		771,147								27,076			
7446	Brigham City	UT		12/17/2019		1,770,243								62,155			
7447	Las Vegas	NV		12/17/2019		1,435,594								50,405			
7448	Enoch	UT		12/17/2019		736,227								25,850			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7449	Ivins	UT		12/17/2019		716,827								25,169			
7450	Tuba City	AZ		12/17/2019		879,786								30,890			
7451	North Ogden	UT		12/17/2019		1,503,494								52,790			
7452	Pahrump	NV		12/17/2019		1,886,642								66,242			
7455	Madison	AL		10/24/2019		965,179								33,630			
7458	Sacramento	CA		02/07/2020		3,945,001								75,770			
7459	Kalamazoo	MI		12/11/2019		624,732								27,952			
7460	San Marino	CA		10/29/2019		1,814,030								34,577			
7461	Jurupa Valley	CA		11/08/2019		7,870,967								203,242			
7462	Fresno	CA		10/24/2019		1,250,362								69,760			
7463	San Bernardino	CA		10/28/2019		3,260,400								85,987			
7464	Carbondale	IL		12/18/2019		9,985,621								701,394			
7466	Murray	UT		11/04/2019		3,387,658								107,902			
7468	Chattanooga	TN		11/01/2019		898,009								49,926			
7469	Seattle	WA		11/22/2019		4,122,105								80,826			
7470	Las Vegas	NV		11/22/2019		4,122,105								80,826			
7473	Henderson	NV		11/04/2019		3,900,025								103,676			
7474	Midland	TX		11/15/2019		11,694,228								316,648			
7475	Rock Springs	WY		11/15/2019		12,708,445								716,151			
7481	San Diego	CA		11/08/2019		2,698,558								53,351			
7482	Grover Beach	CA		11/04/2019		2,697,811								50,241			
7489	Fresno	CA		11/12/2019		1,835,654								66,867			
7490	Fresno	CA		11/12/2019		1,545,814								56,309			
7491	Fresno	CA		11/12/2019		1,449,201								52,790			
7492	Dana Point	CA		03/12/2020		3,391,547								169,244			
7496	Virginia Beach	VA		11/21/2019		1,509,401								52,792			
7497	Santa Cruz	CA		12/16/2019		1,232,971								30,666			
7499	Fort Myers	FL		09/30/2019		866,733								29,936			
7503	Los Angeles	CA		11/21/2019		1,660,427								41,246			
7504	Medford	OR		12/12/2019		1,894,779								102,264			
7505	McMinnville	OR		11/27/2019		3,707,107								96,486			
7506	Evergreen	CO		11/07/2019		2,244,165								58,023			
7507	Tualatin	OR		11/26/2019		3,513,383								193,833			
7508	Spring	TX		11/26/2019		3,251,213								77,040			
7509	Charleston	SC		12/27/2019		1,405,685								50,221			
7516	Philadelphia	PA		11/08/2019		1,805,897								45,891			
7517	Bozeman	MT		12/04/2019		1,041,205								24,873			
7519	Apple Valley	CA		11/18/2019		2,800,599								207,422			
7520	Seattle	WA		11/22/2019		2,927,778								75,097			
7524	WEST SACRAMENTO	CA		12/12/2019		1,765,455								44,802			
7526	Champlin	MN		01/28/2020		1,919,980								68,449			
7528	St Augustine	FL		01/28/2020		2,065,801								73,648			
7529	Lake Mary	FL		01/28/2020		2,260,230								80,579			
7531	Corona	CA		11/06/2019		3,700,733								95,433			
7534	North Las Vegas	NV		11/21/2019		4,611,629								91,624			
7536	Dixon	CA		12/17/2019		1,613,393								41,438			
7537	Dixon	CA		12/17/2019		2,151,190								55,251			
7538	Emeryville	CA		11/26/2019		2,830,477								72,312			
7541	Louisville	KY		12/17/2019		799,841								28,517			
7542	Dixon	CA		12/17/2019		1,349,383								34,658			
7543	Carmel	CA		12/30/2019		6,438,193								156,927			
7544	TUCSON	AZ		12/12/2019		1,515,803								38,725			
7545	Gilbert	AZ		11/22/2019		3,515,202								87,555			
7548	South Salt Lake	UT		12/03/2019		1,266,075								24,825			
7549	Charlotte	NC		11/25/2019		16,258,034								772,272			
7550	Chicago	IL		11/25/2019		7,459,862								354,067			
7551	Fallbrook	CA		01/08/2020		8,642,707								405,294			
7552	Kildeer	IL		02/24/2020		15,608,581								541,174			
7553	Lithia Springs	GA		12/20/2019		1,380,976								49,843			
7554	Charlotte	NC		12/20/2019		2,495,448								90,067			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7556	Federal Way	WA		12/11/2019		8,802,822								223,390			
7559	Montvale	NJ		12/19/2019		2,664,767								96,472			
7562	Charleston	SC		12/18/2019		2,248,183								58,594			
7566	Washington	DC		12/27/2019		1,939,469								68,657			
7567	West Hollywood	CA		04/09/2020		4,426,614								113,572			
7568	Coralville	IA		01/07/2020		2,227,551								398,189			
7569	Surprise	AZ		01/21/2020		2,730,870								148,058			
7572	Phoenix	AZ		12/26/2019		4,594,260								119,580			
7573	San Fernando	CA		12/23/2019		1,648,044								58,879			
7574	Irvine	CA		12/09/2019		4,147,400								106,663			
7575	Tuscon	AZ		01/21/2020		2,303,009								58,445			
7580	Menifee	CA		01/24/2020		2,167,086								40,922			
7588	Fort Mitchell	KY		01/08/2020		1,761,114								44,097			
7591	Spring Lake	NJ		01/14/2020		1,479,293								36,991			
7598	Evansville	IN		01/22/2020		993,371								16,604			
7599	Anaheim	CA		12/30/2019		881,205								21,363			
7600	Stow	OH		01/21/2020		2,876,345								153,935			
7606	Burbank	CA		01/16/2020		1,827,683								65,092			
7607	Salem	OR		02/12/2020		1,560,428								54,665			
7612	Aurora	CO		01/10/2020		637,699								15,353			
7618	Bradenton	FL		03/24/2020		1,594,437								85,953			
7620	Bradenton	FL		03/24/2020		1,280,381								69,023			
7622	Bradenton	FL		03/24/2020		1,497,804								80,744			
7625	San Mateo	CA		02/05/2020		2,953,458								57,754			
7626	Newark	OH		01/13/2020		983,472								51,802			
7627	San Mateo	CA		02/05/2020		2,067,420								40,428			
7628	San Mateo	CA		02/05/2020		1,476,729								28,877			
7631	Bakersfield	CA		01/15/2020		16,819,099								598,391			
7633	FRESNO	CA		01/29/2020		1,176,373								29,415			
7637	Folsom	CA		12/23/2019		2,694,635								91,621			
7641	Cypress	CA		01/17/2020		3,212,089								109,780			
7645	Colorado Springs	CO		02/11/2020		2,562,969								87,490			
7652	Odessa	TX		03/10/2020		6,013,781								325,456			
7653	Doral	FL		04/20/2020		2,058,892								72,658			
7656	Harrison	OH		04/03/2020		16,432,216								1,121,249			
7660	Menomonee Falls	WI		05/07/2020		2,451,488								85,797			
7666	Mustang	OK		02/06/2020		1,247,640								43,441			
7668	Cicero	IL		05/21/2020		1,080,854								39,313			
7671	Mesa	AZ		02/11/2020		835,446								20,140			
7674	Pittsburg	CA		02/06/2020		794,518								19,312			
7676	Chicago	IL		03/10/2020		839,295								43,960			
7677	Redwood City	CA		03/24/2020		6,419,434								124,579			
7683	Mercer Island	WA		02/27/2020		962,645								51,534			
7686	Fresno	CA		02/13/2020		1,158,257								27,095			
7689	Palmdale	CA		06/12/2020		2,772,587								67,682			
7690	Holladay	UT		03/12/2020		1,771,340								44,417			
7694	Apple Valley	MN		03/20/2020		6,448,133								167,223			
7698	Pleasant Hill	CA		05/15/2020		1,237,694								25,229			
7700	Walnut Creek	CA		05/06/2020		1,729,873								35,417			
7704	Rohnert Park	CA		04/28/2020		2,461,647								67,444			
7705	Walnut Creek	CA		06/25/2020		1,488,633								28,015			
7706	Moreno Valley	CA		02/28/2020		3,192,587								79,296			
7708	Los Angeles	CA		03/13/2020		791,198								13,688			
7709	Concord	CA		03/20/2020		1,640,127								30,781			
7710	Fayetteville	AR		03/16/2020		4,156,724								144,715			
7716	Portland	OR		03/19/2020		1,002,721								19,009			
7718	El Centro	CA		04/09/2020		2,853,038								72,708			
7720	San Diego	CA		04/02/2020		2,898,183								157,374			
7723	Glendale	AZ		04/13/2020		1,577,044								40,523			
7724	San Francisco	CA		04/10/2020		2,475,197								43,940			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7725	Lavale	MD		08/10/2020		1,480,316								60,690			
7727	Chicago	IL		05/01/2020		985,652								25,327			
7729	Duncan	SC		05/05/2020		2,562,696								65,851			
7730	Trenton	SC		05/05/2020		1,823,457								46,855			
7731	Gaffney	SC		05/05/2020		2,267,000								58,253			
7732	Gastonia	NC		05/05/2020		1,971,304								50,654			
7733	Newport Beach	CA		05/08/2020		6,868,001								233,932			
7735	Lawrenceville	GA		05/05/2020		857,517								22,035			
7736	Lawrenceville	GA		05/05/2020		1,365,128								35,078			
7737	Louisville	KY		05/05/2020		1,118,715								28,746			
7738	Birmingham	AL		05/05/2020		1,020,150								26,214			
7739	Aiken	SC		05/05/2020		813,163								20,895			
7740	Joliet	IL		03/18/2020		3,362,799								135,401			
7744	Anaheim	CA		04/22/2020		10,821,751								385,473			
7747	Berea	OH		05/07/2020		914,844								17,910			
7749	Elkhart	IN		03/26/2020		1,001,042								40,306			
7754	Brook Park	OH		03/27/2020		586,745								20,555			
7760	Los Angeles	CA		04/15/2020		1,159,146								63,126			
7763	Roswell	GA		05/18/2020		1,461,783								78,497			
7766	San Antonio	TX		05/11/2020		1,282,299								31,337			
7767	Encino	CA		06/25/2020		2,976,866								56,977			
7774	Seattle	WA		09/01/2020		14,112,602								1,122,311			
7775	Folsom	CA		05/15/2020		1,871,293								50,526			
7779	San Diego	CA		05/28/2020		8,838,877								330,198			
7782	Lehi	UT		05/08/2020		2,063,647								74,673			
7783	Redwood City	CA		06/30/2020		5,949,994								122,767			
7784	SAN JOSE	CA		05/29/2020		913,880								22,891			
7793	Santa Clarita	CA		06/05/2020		1,586,665								32,738			
7795	Tustin	CA		05/26/2020		7,922,582								158,834			
7803	Raceland	LA		06/25/2020		2,384,417								283,518			
7808	Sebastopol	CA		05/04/2020		2,179,074								42,965			
7809	Los Angeles	CA		06/22/2020		992,221								19,151			
7810	Sandy	UT		06/05/2020		1,227,982								45,173			
7817	Phoenix	AZ		07/24/2020		4,677,014								130,033			
7818	Gilbert	AZ		07/24/2020		3,613,178								100,455			
7819	Tempe	AZ		07/24/2020		1,750,647								48,672			
7820	Phoenix	AZ		07/24/2020		3,337,631								92,795			
7826	Oakland	CA		08/03/2020		3,965,609								105,491			
7829	Ferndale	MI		05/29/2020		2,652,441								97,575			
7832	Philadelphia	PA		06/04/2020		5,157,293								102,538			
7834	Alameda	CA		05/15/2020		1,234,521								31,815			
7835	Pinellas Park	FL		08/28/2020		2,733,002								69,549			
7836	Van Nuys	CA		08/14/2020		1,490,728								37,936			
7837	St Pete Beach	FL		08/14/2020		3,725,988								98,096			
7838	Chino	CA		06/09/2020		5,947,302								116,917			
7839	San Jose	CA		05/18/2020		1,677,923								45,261			
7842	Sunnyvale	CA		05/20/2020		1,571,664								58,114			
7846	Brownstown	MI		06/18/2020		5,421,725								203,370			
7848	Maryville	TN		06/02/2020		1,278,270								44,743			
7852	San Diego	CA		05/20/2020		6,821,653								366,319			
7854	Eugene	OR		06/12/2020		989,855								25,003			
7858	South Salt Lake	UT		06/22/2020		1,921,105								70,989			
7860	Gilbert	AZ		05/19/2020		2,838,436								75,045			
7862	Tavares	FL		06/02/2020		1,484,435								38,319			
7866	Roselle	NJ		08/24/2020		1,741,843								33,371			
7867	Portland	OR		07/02/2020		4,936,953								129,932			
7868	Daphne	AL		06/25/2020		2,329,659								50,524			
7870	Lake Elsinore	CA		07/02/2020		2,401,259								58,617			
7871	North Salt Lake	UT		06/18/2020		4,049,781								123,797			
7872	Provo	UT		06/18/2020		3,704,068								113,229			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7873	East Providence	RI		07/30/2020		1,013,765								34,615			
7874	Waupaca	WI		07/30/2020		1,063,217								36,304			
7875	Columbus	GA		07/30/2020		1,384,655								47,279			
7877	Pomona	CA		08/26/2020		4,569,325								125,088			
7878	Pomona	CA		08/26/2020		6,208,321								169,957			
7879	Vista	CA		07/10/2020		991,664								25,607			
7880	Germantown	MD		10/20/2020		7,179,012								256,544			
7881	Las Vegas	NV		07/16/2020		3,470,327								91,079			
7882	Vero Beach	FL		09/11/2020		1,189,886								41,420			
7883	Torrance	CA		08/07/2020		4,960,398								121,947			
7885	Monroe	GA		08/14/2020		2,329,141								85,170			
7887	Buffalo	MN		08/13/2020		3,800,107								203,708			
7890	San Jose	CA		07/21/2020		2,478,715								65,318			
7891	Los Angeles	CA		08/14/2020		2,976,408								78,870			
7894	Downey	CA		07/31/2020		1,339,061								33,649			
7895	Pontiac	MI		08/04/2020		1,487,897								37,236			
7897	West Fargo	ND		07/31/2020		4,262,718								114,313			
7898	Oxnard	CA		07/17/2020		2,112,250								39,232			
7902	Bellevue	WA		10/23/2020		7,966,416								410,957			
7904	Scottsdale	AZ		08/14/2020		4,075,962								98,583			
7905	Cheshire	CT		07/31/2020		2,471,705								87,012			
7907	Portland	OR		08/26/2020		5,564,991								143,170			
7909	Irving	TX		08/27/2020		2,167,978								130,925			
7913	San Jose	CA		12/18/2020		3,350,000								75,894			
7916	Fresno	CA		08/28/2020		2,379,771								82,840			
7917	East Liverpool	OH		09/03/2020		790,255								44,431			
7918	Grand Chute	WI		08/07/2020		1,131,702								27,860			
7919	Incline Village	NV		08/26/2020		1,735,396								59,838			
7921	Newport Beach	CA		08/07/2020		1,974,658								77,393			
7922	Waconia	MN		08/31/2020		3,319,444								124,569			
7925	Oceanside	CA		08/03/2020		2,162,891								114,033			
7926	Yuba City	CA		08/21/2020		1,590,767								37,893			
7928	Bloomfield Hills	MI		09/11/2020		1,245,059								30,331			
7929	Tempe	AZ		09/09/2020		3,826,904								94,624			
7932	Salem	OR		10/16/2020		1,946,213								46,447			
7934	Houston	TX		07/28/2020		3,418,641								95,935			
7935	Wheat Ridge	CO		09/02/2020		1,441,076								36,522			
7936	East Peoria	IL		08/21/2020		1,283,618								67,033			
7939	Houston	TX		08/21/2020		934,425								28,296			
7940	Fresno	CA		09/25/2020		1,344,196								35,502			
7942	Davie	FL		09/21/2020		2,688,652								69,483			
7943	San Jose	CA		10/09/2020		1,573,820								44,010			
7944	Dayton	OH		11/17/2020		1,200,000								29,010			
7946	Payson	UT		09/23/2020		1,443,914								37,264			
7951	Bronx	NY		10/23/2020		3,094,948								61,714			
7952	Palm Springs	CA		09/01/2020		1,407,215								72,828			
7956	Roseville	MI		10/21/2020		1,146,776								39,489			
7957	San Francisco	CA		09/21/2020		4,927,244								138,808			
7959	Portland	OR		09/29/2020		1,269,880								31,409			
7960	Fort Worth	TX		09/25/2020		1,041,142								54,262			
7961	Fresno	CA		10/22/2020		1,296,231								46,078			
7965	Escondido	CA		12/23/2020		1,000,000								25,042			
7966	Inglewood	CA		09/30/2020		849,450								21,155			
7969	Salinas	CA		01/27/2021										31,912			
7970	Las Vegas	NV		11/02/2020		14,968,879								380,716			
7972	Portland	OR		10/14/2020		2,095,631								53,446			
7974	Bronx	NY		10/28/2020		1,946,756								39,609			
7975	Bronx	NY		10/30/2020		2,675,541								54,437			
7976	Bronx	NY		10/28/2020		2,196,340								44,687			
7977	New York	NY		10/28/2020		2,795,342								56,874			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7978	Brookyn	NY		10/28/2020		3,494,177								71,092			
7979	Bronx	NY		10/28/2020		3,334,443								67,842			
7980	New York	NY		10/30/2020		1,816,972								36,968			
7981	New York	NY		10/30/2020		1,846,922								37,577			
7982	New York	NY		10/30/2020		1,846,922								37,577			
7983	New York	NY		10/30/2020		1,846,922								37,577			
7984	New York	NY		10/22/2020		2,396,089								47,779			
7985	Bronx	NY		10/22/2020		4,243,074								84,608			
7990	Brooklyn	NY		10/23/2020		1,247,963								24,885			
7991	Bronx	NY		10/23/2020		1,347,800								26,875			
7995	Akron	OH		10/27/2020		9,359,219								327,457			
7996	Detroit	MI		10/27/2020		3,276,103								114,623			
7997	Williamsburg	PA		10/27/2020		925,903								32,395			
8006	Woodland	CA		10/16/2020		1,646,611								41,479			
8009	Rancho Dominguez	CA		10/13/2020		2,637,665								75,202			
8015	Salt Lake City	UT		11/02/2020		683,913								13,296			
8016	Salt Lake City	UT		11/02/2020		1,204,085								23,409			
8017	Littleton	CO		11/02/2020		1,656,366								32,203			
8018	Thornton	CO		11/02/2020		1,626,414								31,620			
8019	Aurora	CO		11/02/2020		2,298,345								44,684			
8024	Piscataway	NJ		12/17/2020		3,400,000								82,407			
8025	San Jose	CA		11/19/2020		1,400,000								34,034			
8026	Los Angeles	CA		10/21/2020		1,302,753								27,405			
8027	Edmonds	WA		12/14/2020		5,500,000								134,638			
8029	Raleigh	NC		12/04/2020		4,300,000								221,917			
8030	Ventura	CA		11/20/2020		1,350,000								33,788			
8032	Los Angeles	CA		10/26/2020		1,752,090								47,699			
8033	Vista	CA		10/26/2020		2,246,106								47,485			
8035	Hurst	TX		10/13/2020		1,322,328								32,718			
8036	Dayton	OH		10/26/2020		726,699								40,430			
8037	Shamokin	PA		10/26/2020		893,940								49,734			
8038	Glendale	AZ		10/20/2020		948,029								24,112			
8043	Glendora	CA		10/27/2020		1,745,207								58,762			
8044	Gardena	CA		10/06/2020		1,244,182								35,473			
8047	Sunnyvale	CA		11/30/2020		5,125,000								127,563			
8051	Lombard	IL		11/02/2020		1,596,628								41,225			
8053	Rocklin	CA		12/10/2020		2,100,000								67,431			
8057	Seattle	WA		03/03/2021										22,050			
8058	Garden Grove	CA		11/06/2020		10,000,000								273,522			
8060	Phoenix	AZ		11/12/2020		2,993,487								79,535			
8061	San Diego	CA		12/01/2020		5,000,000								100,613			
8062	Twinsburg	OH		12/15/2020		3,000,000								68,249			
8063	Chula Vista	CA		11/24/2020		1,135,000								44,651			
8064	Carson	CA		11/23/2020		2,600,000								67,906			
8066	Pasedena	CA		11/10/2020		3,326,288								289,545			
8071	Indianola	IA		11/16/2020		3,500,000								122,132			
8073	Oxnard	CA		11/30/2020		5,900,000								161,378			
8074	Vancouver	WA		11/24/2020		3,800,000								131,756			
8076	Chesapeake	VA		11/10/2020		1,700,000								40,983			
8077	Brea	CA		11/10/2020		2,992,925								86,185			
8078	Hawthorne	CA		12/04/2020		1,000,000								25,376			
8079	Walnut Creek	CA		11/23/2020		1,000,000								19,786			
8085	Auburn	WA		12/08/2020		4,150,000								84,761			
8086	Orlando	FL		02/26/2021										76,999			
8087	Loveland	CO		01/20/2021										14,161			
8089	Killeen	TX		12/09/2020		2,175,000								119,910			
8090	Shawnee	KS		12/11/2020		2,250,000								37,996			
8091	San Antonio	TX		11/19/2020		900,000								20,803			
8092	Creswell	OR		12/14/2020		1,665,000								38,036			
8095	Vernon	CA		11/30/2020		1,055,000								28,469			

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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
8096	Palm Desert	CA		12/11/2020		2,550,000								45,952			
8100	Waco	TX		04/30/2021										267,087			
8111	San Jose	CA		01/15/2021										44,417			
8113	Rancho Cordova	CA		12/22/2020		1,640,000								39,967			
8114	West Sacramento	CA		12/22/2020		715,000								17,425			
8115	West Sacramento	CA		12/22/2020		3,500,000								85,295			
8117	San Antonio	TX		12/17/2020		2,240,000								52,389			
8119	Forney	TX		12/30/2020		3,370,000								105,579			
8120	Arlington Heights	IL		12/30/2020		9,470,000								296,687			
8121	Sacramento	CA		12/30/2020		1,950,000								61,092			
8122	Medford	OR		12/30/2020		3,250,000								101,820			
8123	Ames	IA		12/30/2020		6,660,000								208,652			
8125	Beloit	WI		12/03/2020		3,850,000								95,828			
8127	Burbank	CA		12/31/2020		6,000,000								151,474			
8129	Las Vegas	NV		03/05/2021										42,995			
8133	Buffalo	NY		03/05/2021										31,046			
8134	Oceanside	CA		12/09/2020		4,850,000								134,458			
8135	Winston Salem	NC		01/04/2021										66,279			
8138	Santa Monica	CA		12/30/2020		9,000,000								173,470			
8142	Painesville	OH		01/13/2021										143,353			
8145	Salem	OR		01/11/2021										29,078			
8150	Shorewood	IL		01/27/2021										17,631			
8152	Terrell	TX		01/27/2021										37,707			
8153	Lewisville	TX		02/11/2021										39,972			
8154	Jackson	MS		01/25/2021										26,065			
8155	Oceanside	CA		02/05/2021										67,372			
8157	Albuquerque	NM		02/25/2021										86,422			
8160	San Diego	CA		03/31/2021										39,751			
8161	Burbank	CA		02/17/2021										74,482			
8164	Gilroy	CA		02/12/2021										33,122			
8165	Carson City	NV		01/29/2021										68,393			
8170	Riverside	CA		02/16/2021										52,877			
8171	Broadview	IL		02/04/2021										24,198			
8173	San Antonio	TX		03/01/2021										70,467			
8174	Salt Lake City	UT		03/01/2021										51,648			
8176	Pasadena	CA		02/25/2021										65,784			
8177	Bronx	NY		02/12/2021										35,227			
8185	Atlanta	GA		02/26/2021										94,849			
8186	Culver City	CA		03/11/2021										46,297			
8191	Morro Bay	CA		02/16/2021										118,605			
8193	Reynoldsburg	OH		03/10/2021										39,692			
8196	Burleson	TX		04/19/2021										44,680			
8198	Charlotte	NC		04/19/2021										22,048			
8201	Solon	OH		05/14/2021										69,314			
8207	Hialeah	FL		04/14/2021										13,763			
8210	Lakewood	CO		03/19/2021										64,983			
8212	Denver	CO		04/01/2021										177,645			
8214	Portland	OR		03/24/2021										25,139			
8216	Bakersfield	CA		03/31/2021										59,770			
8217	La Crosse	WI		06/17/2021										119,814			
8218	Sarasota	FL		03/16/2021										23,653			
8219	Bronx	NY		04/14/2021										56,822			
8220	Idaho Falls	ID		03/12/2021										40,044			
8221	Idaho Falls	ID		03/12/2021										66,624			
8224	Plano	TX		03/05/2021										22,311			
8225	Bridgeport	CT		05/28/2021										88,404			
8227	Los Angeles	CA		03/18/2021										163,598			
8229	North Las Vegas	NV		03/26/2021										20,527			
8230	La Jolla	CA		04/07/2021										15,894			
8233	Orange	CA		03/11/2021										36,080			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8237	Chattanooga	TN		03/30/2021										85,313			
8239	Poulsbo	WA		03/23/2021										89,367			
8240	Elgin	IL		03/30/2021										57,981			
8243	Cranberry Twp	PA		04/02/2021										17,996			
8244	McDonough	GA		05/17/2021										36,500			
8245	Fairburn	GA		05/17/2021										16,222			
8246	Redondo Beach	CA		04/16/2021										18,592			
8247	Sacramento	CA		05/04/2021										20,362			
8249	Pico Rivera	CA		04/12/2021										28,355			
8251	Bell	CA		04/07/2021										48,860			
8252	Syracuse	NY		04/27/2021										161,916			
8254	West Sacramento	CA		04/08/2021										37,331			
8255	West Sacramento	CA		04/08/2021										27,262			
8256	West Sacramento	CA		04/08/2021										24,474			
8257	San Jose	CA		04/12/2021										74,090			
8258	Stockton	CA		04/08/2021										49,723			
8259	Stockton	CA		04/08/2021										22,073			
8261	Rancho Cucamonga	CA		04/12/2021										117,347			
8264	North Las Vegas	NV		04/28/2021										156,776			
8265	Warner Robins	GA		03/24/2021										20,265			
8268	Byron Center	MI		04/19/2021										42,153			
8269	Denver	CO		04/23/2021										99,988			
8271	Norristown	PA		06/15/2021										92,691			
8272	Tempe	AZ		04/22/2021										53,162			
8274	Placerville	CA		04/19/2021										54,708			
8282	Tucson	AZ		04/28/2021										26,177			
8283	Tucson	AZ		04/28/2021										32,271			
8289	Loveland	CO		05/25/2021										402,195			
8291	Rohnert Park	CA		04/27/2021										25,110			
8293	Catonsville	MD		07/02/2021										278,405			
8297	San Antonio	TX		06/30/2021										20,767			
8298	Venice	FL		04/13/2021										10,169			
8299	La Porte	TX		04/15/2021										16,817			
8304	Pomona	CA		05/10/2021										50,180			
8306	Portland	OR		04/13/2021										19,095			
8307	Albuquerque	NM		05/14/2021										79,887			
8309	Englewood	FL		05/07/2021										17,538			
8311	Suwanee	GA		04/22/2021										21,044			
8312	Las Vegas	NV		04/22/2021										87,495			
8314	Rio Rancho	NM		06/16/2021										43,634			
8315	Edmond	OK		06/16/2021										34,213			
8316	Fayetteville	NC		06/16/2021										33,915			
8317	Redding	CA		06/16/2021										28,759			
8318	Lithonia	GA		06/16/2021										27,271			
8319	Norfolk	VA		06/16/2021										26,180			
8320	Pittsburgh	PA		06/16/2021										21,321			
8321	Philadelphia	PA		06/16/2021										20,726			
8322	Greenville	NC		06/16/2021										22,263			
8323	Lincolnton	NC		06/16/2021										14,875			
8324	Gastonia	NC		06/16/2021										13,883			
8325	Ocala	FL		06/16/2021										8,628			
8326	Centennial	CO		06/16/2021										11,553			
8327	Salisbury	NC		06/16/2021										13,388			
8328	Winston Salem	NC		06/16/2021										11,404			
8329	Wheaton	IL		06/16/2021										9,421			
8330	Algonquin	IL		06/16/2021										5,553			
8331	Geneva	NY		06/16/2021										5,058			
8332	Olympia	WA		04/30/2021										112,832			
8334	Sacramento	CA		06/03/2021										66,130			
8335	Rehoboth Beach	DE		05/17/2021										78,165			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8347	Long Beach	CA		05/25/2021										121,212			
8350	Voorhees	NJ		05/04/2021										17,682			
8351	Sherman Oaks	CA		05/26/2021										107,281			
8352	Northridge	CA		05/26/2021										37,302			
8353	Northridge	CA		05/26/2021										42,234			
8354	Canoga Park	CA		05/26/2021										32,678			
8356	Murphy	NC		04/23/2021										56,696			
8357	Riverside	CA		05/27/2021										22,354			
8358	San Bernardino	CA		05/27/2021										29,910			
8359	San Bernardino	CA		05/27/2021										39,671			
8360	Upland	CA		05/27/2021										62,340			
8362	Kent	WA		05/06/2021										10,681			
8363	Perkasie	PA		05/28/2021										68,878			
8365	San Jose	CA		07/26/2021										25,830			
8366	Sparks	NV		05/14/2021										28,681			
8367	Las Vegas	NV		04/14/2021										29,551			
8368	San Francisco	CA		09/02/2021										64,364			
8369	Broadview	IL		05/07/2021										19,060			
8370	Arvada	CO		05/10/2021										28,733			
8375	San Francisco	CA		05/24/2021										101,802			
8380	Lenexa	KS		04/20/2021										31,699			
8382	San Francisco	CA		06/25/2021										16,976			
8386	Bakersfield	CA		05/27/2021										37,663			
8387	Redwood City	CA		05/20/2021										10,610			
8388	Travelers Rest	SC		05/14/2021										22,164			
8389	Lincoln Park	MI		06/03/2021										71,843			
8393	Pasadena	TX		06/25/2021										32,605			
8399	Duluth	GA		06/25/2021										39,676			
8400	Burbank	CA		06/25/2021										165,319			
8403	Fresno	CA		08/19/2021										34,098			
8418	Irvine	CA		06/22/2021										270,913			
8419	Philadelphia	PA		06/25/2021										18,039			
8424	Oxnard	CA		05/28/2021										13,698			
8427	Ankeny	IA		04/20/2021										48,222			
8434	Canoga Park	CA		07/16/2021										21,862			
8436	State College	PA		08/18/2021										18,464			
8437	Carson City	NV		06/11/2021										48,771			
8440	Anchorage	AK		07/02/2021										150,558			
8441	Murray	UT		07/20/2021										43,750			
8442	Jacksonville	FL		06/25/2021										25,067			
8443	Los Angeles	CA		06/29/2021										126,027			
8444	Boise	ID		06/21/2021										19,978			
8445	Merritt Island	FL		10/15/2021										5,643			
8446	Houston	TX		10/15/2021										11,973			
8447	Houston	TX		10/15/2021										14,313			
8451	Santa Clarita	CA		06/30/2021										35,865			
8454	Seneca	SC		06/29/2021										29,563			
8456	South Lake Tahoe	CA		07/01/2021										116,037			
8457	Elgin	IL		07/20/2021										25,544			
8458	Avon	IN		07/20/2021										23,719			
8459	Conyers	GA		06/10/2021										8,128			
8462	San Juan Capistrano	CA		07/23/2021										36,309			
8463	Fairfield	CA		07/26/2021										11,174			
8464	McEwen	TN		08/18/2021										146,953			
8465	Paducah	KY		08/18/2021										190,720			
8468	Salem	OR		07/20/2021										13,138			
8469	Maricopa	AZ		07/19/2021										14,878			
8471	Baltimore	MD		07/23/2021										10,058			
8474	Houston	TX		07/08/2021										15,045			
8475	Las Vegas	NV		07/30/2021										52,290			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8476	Nashville	IL		07/30/2021										20,241			
8477	Harlingen	TX		07/30/2021										12,285			
8479	Yuma	AZ		08/03/2021										22,031			
8483	Phoenix	AZ		08/30/2021										10,423			
8484	Lisle	IL		08/27/2021										21,330			
8485	Snoqualmie	WA		10/04/2021										23,684			
8486	Pikesville	MD		08/10/2021										18,918			
8487	Temecula	CA		08/11/2021										37,648			
8493	Fresno	CA		08/24/2021										20,138			
8494	San Luis Obispo	CA		07/15/2021										16,232			
8497	Yuma	AZ		08/12/2021										14,938			
8503	Feasterville Trevose	PA		08/06/2021										95,323			
8504	Perris	CA		09/16/2021										12,833			
8505	Rialto	CA		08/18/2021										9,310			
8506	Rochester	NY		07/27/2021										17,880			
8510	Los Angeles	CA		08/26/2021										9,102			
8511	Brunswick	GA		08/31/2021										37,201			
8512	Cocoa	FL		08/31/2021										22,480			
8513	Tucson	AZ		08/27/2021										17,629			
8516	Hanford	CA		09/15/2021										7,526			
8518	Porterville	CA		08/26/2021										16,326			
8519	San Francisco	CA		08/26/2021										28,693			
8521	Knoxville	TN		08/13/2021										15,246			
8523	San Francisco	CA		09/07/2021										3,734			
8524	Ridgeland	SC		09/08/2021										17,037			
8527	Fresno	CA		09/16/2021										166,745			
8528	East Palo Alto	CA		09/09/2021										9,388			
8530	Cupertino	CA		09/13/2021										21,860			
8537	Dallas	TX		10/04/2021										11,949			
8538	Santa Rosa	CA		09/24/2021										5,534			
8541	Chicago	IL		09/27/2021										19,057			
8542	White Plains	MD		10/22/2021										3,779			
8543	San Antonio	TX		09/30/2021										15,624			
8548	Carmel	CA		10/08/2021										5,920			
8550	Sunnyvale	CA		10/26/2021										4,415			
8551	Plano	TX		10/13/2021										31,231			
8552	Aurora	OR		09/21/2021										8,610			
8555	Ijamsville	MD		10/06/2021										11,702			
8559	Hesperia	CA		10/15/2021										7,711			
8561	Phoenix	MD		10/01/2021										8,147			
8563	Cumming	GA		10/25/2021										6,128			
8564	Alcoa	TN		10/05/2021										2,356			
8565	Lynnwood	WA		10/08/2021										42,448			
8566	Tuscon	AZ		10/12/2021										6,774			
8569	Fayetteville	AR		10/08/2021										6,581			
8571	Bedford	TX		11/08/2021										64,515			
8576	Royal Palm Beach	FL		10/01/2021										55,261			
8578	Warren	MI		10/22/2021										6,552			
8579	Dover	NJ		10/29/2021										7,954			
8580	Dover	NJ		10/29/2021										3,698			
8581	Venice	CA		10/28/2021										4,208			
8585	Fresno	CA		09/30/2021										77,934			
8590	Houston	TX		10/29/2021										4,368			
8592	Spartanburg	SC		10/14/2021										4,258			
8593	Darien	CT		10/22/2021										6,085			
8595	Seattle	WA		10/29/2021										4,203			
8597	Seattle	WA		10/21/2021										18,636			
8603	Westbury	NY		11/15/2021										23,538			
8604	Seattle	WA		10/29/2021										5,418			
8605	Greenville	WI		10/25/2021										9,201			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
8611	Amherst	NY		11/10/2021										5,511			
8639	Bend	OR		10/26/2021										2,287			
8662	West Valley City	UT		11/10/2021										7,576			
0299999. Mortgages with partial repayments						5,943,552,288								282,886,735			
0599999 - Totals						6,415,416,885								757,251,332			

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	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	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
530790-AD-9	LIBERTY MUTUAL INSURANCE CO			MA	LIBERTY MUTUAL INSURANCE CO	2.A FE	01/11/2013		5,517,400	15,813,310	8,785,306		150				769,700		0.000
668138-AC-4	NORTHWESTERN MUTUAL LIFE INSURANCE CO			WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.C FE	09/20/2019		4,098,968	4,712,280	4,103,169		1,863				154,498		0.000
2799999. Surplus Debentures, etc - Unaffiliated									9,616,368	20,525,590	12,888,475		2,013				924,198		XXX
000000-00-0	BOSTON XXX		BOSTON	MA	LEHMAN BROTHERS, INC.		12/29/2005		24,540,517	53,508			(622,668)				(622,668)		6.900
000000-00-0	BOSTON XXXII		BOSTON	MA	LEHMAN BROTHERS, INC.		12/28/2006		25,000,000	607,264	577,625		(315,733)				(315,733)		4.900
000000-00-0	PNC MULTIFAMILY CAPITAL XXXV		PORTLAND	OR	Direct		06/27/2007		16,283,831	592,394	484,828		(98,679)				(98,679)		7.600
000000-00-0	USA INSTITUTIONAL TAX CREDIT LXXII		GREENWICH	CT	Direct		06/25/2009		10,000,000	236,438	30,032		(394,926)				(394,926)		8.900
000000-00-0	USA TAX CREDIT STIMULUS FUND		GREENWICH	CT	Direct		03/05/2010		24,999,998	3,041,145	2,163,374		(1,254,972)				(1,254,972)		19.000
000000-00-0	ALLIANT TAX CREDIT FUND 60		WOODLAND HILLS	CA	Direct		08/06/2010		30,000,000	2,516,917	1,872,092		(1,790,050)				(1,790,050)		22.200
000000-00-0	COUNTRYSIDE CORP TAX CREDIT XIX		BOSTON	MA	Direct		10/12/2010		23,416,470	1,782,468	1,392,478		(1,676,049)				(1,676,049)		49.500
000000-00-0	STERLING CORPORATE PARTNERS		MANHASSETT	NY	Direct		01/31/2011		17,093,684	685,600	545,696		(1,219,088)				(1,219,088)	67,446	49.500
000000-00-0	HUNT CAPITAL PARTNERS 2011-1		ALEXANDRIA	VA	Direct		09/06/2011		22,000,000	2,343,303	1,995,241		(1,712,591)				(1,712,591)		27.500
000000-00-0	COUNTRYSIDE CORP TAX CREDIT XX		BOSTON	MA	Direct		12/22/2011		22,662,085	2,865,069	2,672,769		(2,064,640)				(2,064,640)		49.900
000000-00-0	CREA XXXVII		BOSTON	MA	Direct		09/30/2013		15,531,330	1,412,902	1,970,843		(1,073,822)				(1,073,822)	547,955	99.000
000000-00-0	ALLIANT FUND 74		PALM BEACH	FL	Direct		12/19/2013		30,000,000	7,220,548	7,835,588		(2,589,747)				(2,589,747)	1,001,169	34.000
000000-00-0	Centerline XI		NEW YORK	NY	Direct		11/14/2017		13,863,500	451,759	746,021		(3,424,524)				(3,424,524)	403,000	99.000
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									275,391,415	23,809,315	22,286,587		(18,237,489)				(18,237,489)	2,019,570	XXX
000000-00-0	HCP FUND 2011-1 GEORGIA		SAN FRANCISCO	CA	Direct		11/28/2011		389,444	140,738	51,354		(34,312)				(34,312)		12.200
000000-00-0	GEORGIA		SAN FRANCISCO	CA	JOE FOSS AND COMPANY		12/12/2006		328,655										3.230
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									718,099	140,738	51,354		(34,312)				(34,312)		XXX
000000-00-0	KKR Credit LP			US	Limited Partnership investing in various		04/12/2019		209,488,283	242,871,260	242,871,260	12,746,921							0.000
000000-00-0	KKR Various Investments Fund			US	KKR Various Investments Fund		05/08/2019		161,698,098	207,794,666	207,794,666	38,581,629							0.000
000000-00-0	AMP Capital Global Infrastructure Fund II A LP			US	AMP Capital Global Infrastructure Fund II A LP		03/16/2020		24,068,448	27,200,000	27,200,000	1,351,576							0.000
000000-00-0	LAKE SHORE MM CLO IV LTD. - EQT			US	LAKE SHORE MM CLO IV LTD. - EQT		11/01/2021		3,758,990	3,758,990	3,758,990								0.000
000000-00-0	HI-Mackie		Milwaukee	WI	Direct		12/24/2015		2,374,906	560,650			(89,980)				(89,980)		99.000
000000-00-0	HI-200 West 9th		Wilmington	DE	Direct		08/30/2016		1,072,153	148,367			(54,015)				(54,015)		99.000
000000-00-0	HI-2 East 7th		Wilmington	DE	Direct		08/30/2016		1,081,713	116,411									99.000
000000-00-0	HI-Diplomat		Columbus	OH	Direct		04/24/2015		1,105,520	103,635			(88,478)				(88,478)		99.000
000000-00-0	HI-Vault		Baltimore	MD	Direct		04/21/2016		1,122,521	50,759			(74,247)				(74,247)	76,282	99.000
000000-00-0	HI-829 Market		Wilmington	DE	Direct		12/31/2016		682,612	87,932			(930)				(930)		99.000
000000-00-0	HI-Ellis Factory		Haverhill	MA	16 Wingate MM, LLC		12/14/2017		2,299,433	437,284									99.000
000000-00-0	Solar 2016-7		St. Louis	MO	Direct		06/30/2016		8,929,055	633,963			(349,597)	92,153			(349,597)		100.000
000000-00-0	Solar 2015-7		St. Louis	MO	Direct		11/02/2015		27,497,772	1,570,071			(660,773)				(660,773)		100.000
4699999. Any Other Class of Assets - Unaffiliated									445,179,504	485,333,988	481,624,916	52,680,126	(1,318,020)	92,153			(1,318,020)	76,282	XXX
4899999. Total - Unaffiliated									730,905,386	529,809,631	516,851,332	52,680,126	(19,587,808)	92,153			(18,665,623)	2,095,852	XXX
4999999. Total - Affiliated																			XXX
5099999 - Totals									730,905,386	529,809,631	516,851,332	52,680,126	(19,587,808)	92,153			(18,665,623)	2,095,852	XXX

1.

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

1A	1A ...$	1B ...$	1C ...$ 4,103,169
1B	2A ...$ 8,785,306	2B ...$	2C ...$
1C	3A ...$	3B ...$	3C ...$
1D	4A ...$	4B ...$	4C ...$
1E	5A ...$	5B ...$	5C ...$
1F	6 .....$		

1D ...$ 1E ...$ 1F ...$ 1G ...$

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	STERLING CORPORATE PARTNERS	MANHASSETT	NY	Direct	01/31/2011			2,192		49.500
000000-00-0	CREA XXXVII	BOSTON	MA	Direct	09/30/2013			37,932		99.000
000000-00-0	ALLIANT FUND 74	PALM BEACH	FL	Direct	12/19/2013			58,415		34.000
000000-00-0	Centerline XI	NEW YORK	NY	Direct	11/14/2017			19,175		99.000
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								117,714		XXX
000000-00-0	KKR Various Investments Fund		US	KKR Various Investments Fund	05/08/2019			77,310,057		0.000
000000-00-0	AMP Capital Global Infrastructure Fund II A LP		US	AMP Capital Global Infrastructure Fund II A LP	03/16/2020			3,548,424		0.000
000000-00-0	LAKE SHORE MM CLO IV LTD. - EQT		US	LAKE SHORE MM CLO IV LTD. - EQT			3,758,990			0.000
000000-00-0	The Vault	Baltimore	MD	Direct	04/21/2016			5,775		99.000
000000-00-0	Forest Arms	Detroit	MI	Direct	07/24/2014			28,296		99.000
4699999. Any Other Class of Assets - Unaffiliated							3,758,990	80,892,552		XXX
4899999. Total - Unaffiliated							3,758,990	81,010,266		XXX
4999999. Total - Affiliated										XXX
5099999 - Totals							3,758,990	81,010,266		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
604074-AA-2	MINNESOTA LIFE INSURANCE CO		MN	MINNESOTA LIFE INSURANCE CO	07/01/1996	09/09/2021	14,118,816		(18,058)			(18,058)		14,100,758	17,463,579		3,362,821	3,362,821	1,146,532
2799999. Surplus Debentures, etc - Unaffiliated							14,118,816		(18,058)			(18,058)		14,100,758	17,463,579		3,362,821	3,362,821	1,146,532
000000-00-0	Collateralized Loan – Lamont REO	San Diego	CA	Sale	11/01/2020	10/21/2021	2,322,720							2,322,720	2,862,123		539,404	539,404	
3099999. Collateral Loans - Affiliated							2,322,720							2,322,720	2,862,123		539,404	539,404	
000000-00-0	CREA XXXVII	BOSTON	MA	Direct	09/30/2013	09/30/2021	21,801							21,801	21,801				
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							21,801							21,801	21,801				
000000-00-0	KKR Various Investments Fund		US	KKR Various Investments Fund	05/08/2019	10/01/2021	4,183,297							4,183,297	4,183,297				
000000-00-0	Diplomat	Columbus	OH	Direct	04/24/2015	01/30/2021	4,995							4,995	4,995				
000000-00-0	USB RETC FUND 2016-7,LLC	St. Louis	MO	Direct	06/30/2016	01/30/2021	33,015							33,015	33,015				
000000-00-0	USB RETC FUND 2015-7,LLC	St. Louis	MO	Direct	11/02/2015	01/30/2021	111,870							111,870	111,870				
000000-00-0	Forest Arms	Detroit	MI	Sale	07/24/2014	11/15/2021	484,307		(512,603)			(512,603)			45,000		45,000	45,000	(512,603)
000000-00-0	1220 Playhouse	Cleveland	OH	Sale	01/20/2015	01/01/2021									50,000		50,000	50,000	
000000-00-0	711 Alexandrine	Okemos	MI	Sale	12/04/2014	01/01/2021									51,865		51,865	51,865	
000000-00-0	Kirby Center	Detroit	MI	Sale	02/21/2014	01/01/2021	121,065							212,065	15,000		(106,065)	(106,065)	
000000-00-0	Heath	Baltimore	MD	Sale	05/29/2015	01/01/2021									173,543		173,543	173,543	
000000-00-0	Chisca	Memphis	TN	Sale	12/05/2014	04/01/2021									375,985		375,985	375,985	
000000-00-0	USB RETC FUND 2015-5, LLC	St. Louis	MO	Sale	08/11/2015	05/21/2021	148,038					148,038		131,173	786,079		638,041	638,041	148,038
000000-00-0	Publix	Seattle	WA	Sale	01/29/2015	09/30/2021	428,647		(428,647)			(428,647)			285,000		285,000	285,000	(428,648)
000000-00-0	2 East 7th	Wilmington	DE	Sale	08/30/2016	09/30/2021	18,240								18,240		18,240	18,240	
4699999. Any Other Class of Assets - Unaffiliated							5,385,436		(793,212)			(793,212)		4,676,415	6,133,889		1,531,609	1,531,609	(793,213)
4899999. Total - Unaffiliated							19,526,053		(811,270)			(811,270)		18,798,974	23,619,269		4,894,430	4,894,430	353,319
4999999. Total - Affiliated							2,322,720							2,322,720	2,862,123		539,404	539,404	
5099999 - Totals							21,848,773		(811,270)			(811,270)		21,121,694	26,481,392		5,433,834	5,433,834	353,319

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
233383-AA-6	DY8 LEASING LLC			1	1.A	5,000,002	102.9561	5,147,805	5,000,000	5,001,763		(678)			2.565	2.547	FMAN	12,469	135,249	12/03/2013	12/10/2025
716540-BC-5	PETROLEOS MEXICANOS		C	1	1.A	500,000	100.9185	504,593	500,000	500,000					2.000	2.000	JD	306	10,042	06/26/2012	12/20/2022
716540-BD-3	PETROLEOS MEXICANOS		C	1	1.A	250,000	100.9355	252,339	250,000	250,001		(1)			1.950	1.949	JD	149	4,895	06/28/2012	12/20/2022
716540-BL-5	PETROLEOS MEXICANOS		C	1	1.A	11,355,000	102.3098	11,617,278	11,355,000	11,355,176		(65)			2.830	2.827	FA	121,398	321,347	09/10/2013	02/15/2024
912810-EQ-7	UNITED STATES TREASURY				1.A	1,140,328	108.9688	1,155,069	1,060,000	1,057,253		1,560			6.250	6.421	FA	25,024	66,250	12/13/2000	08/15/2023
912810-EW-4	UNITED STATES TREASURY	SD			1.A	55,699	119.2656	59,633	50,000	51,580		(336)			6.000	5.139	FA	1,133	3,000	07/21/2003	02/15/2026
912828-D5-6	UNITED STATES TREASURY	SD			1.A	108,728	103.8438	114,228	110,000	109,632		134			2.375	2.508	FA	987	2,613	08/15/2014	08/15/2024
912828-J2-7	UNITED STATES TREASURY				1.A	2,002,156	103.0156	2,060,313	2,000,000	2,000,672		(213)			2.000	1.989	FA	15,109	40,000	04/14/2015	02/15/2025
912828-J4-3	UNITED STATES TREASURY				1.A	2,456,445	100.2500	2,506,250	2,500,000	2,498,888		6,881			1.750	2.030	FA	14,865	43,750	03/03/2015	02/28/2022
912828-K7-4	UNITED STATES TREASURY				1.A	147,598	103.1563	154,734	150,000	149,395		159			2.000	2.116	FA	1,133	3,000	09/21/2015	08/15/2025
912828-P4-6	UNITED STATES TREASURY	SD			1.A	4,300,230	101.7656	4,426,805	4,350,000	4,328,401		5,008			1.625	1.750	FA	26,700	70,688	04/15/2016	02/15/2026
912828-P4-6	UNITED STATES TREASURY				1.A	39,442	101.7656	40,706	40,000	38,819		270			1.625	2.382	FA	246	650	04/20/2016	02/15/2026
912828-P7-9	UNITED STATES TREASURY	SD			1.A	1,009,850	101.1875	1,027,053	1,015,000	1,014,099		764			1.500	1.578	FA	5,173	15,225	03/30/2016	02/28/2023
912828-R2-8	UNITED STATES TREASURY				1.A	99,879	101.4375	101,438	100,000	99,649		258			1.625	1.894	AO	278	1,625	05/27/2016	04/30/2023
912828-SV-3	UNITED STATES TREASURY				1.A	727,096	100.5781	729,191	725,000	725,092		(246)			1.750	1.715	MN	1,647	12,688	06/12/2012	05/15/2022
912828-TY-6	UNITED STATES TREASURY				1.A	62,332,129	101.0625	64,452,609	63,775,000	63,600,026		197,017			1.625	1.944	MN	134,553	1,035,585	11/14/2019	11/15/2022
912828-TY-6	UNITED STATES TREASURY	C			1.A	2,488,596	101.0625	2,627,625	2,600,000	2,588,749		12,905			1.625	2.130	MN	5,486	43,008	06/18/2013	11/15/2022
912828-U2-4	UNITED STATES TREASURY				1.A	47,569	103.5156	51,758	50,000	49,396		116			2.000	2.263	MN	130	1,000	12/27/2016	11/15/2026
912828-VS-6	UNITED STATES TREASURY				1.A	5,281,716	102.9844	5,664,141	5,500,000	5,458,794		24,444			2.500	2.977	FA	51,936	137,500	08/20/2013	08/15/2023
912828-ZN-3	UNITED STATES TREASURY				1.A	498,926	95.9688	479,844	500,000	499,173		153			0.500	0.532	AO	428	2,500	05/18/2020	04/30/2027
912828-ZQ-6	UNITED STATES TREASURY				1.A	1,451,504	93.6094	1,450,945	1,550,000	1,459,332		7,762	90,066		0.625	1.359	MN	1,258	9,688	07/01/2020	05/15/2030
912828-ZV-5	UNITED STATES TREASURY				1.A	1,049,098	95.7344	1,005,211	1,050,000	1,049,289		128			0.500	0.513	JD	15	5,250	07/01/2020	06/30/2027
91282C-AY-7	UNITED STATES TREASURY				1.A	497,656	95.8438	479,219	500,000	498,012		329			0.625	0.694	MN	275	3,125	12/02/2020	11/30/2027
91282C-BB-6	UNITED STATES TREASURY				1.A	549,076	95.7500	526,625	550,000	549,205		129			0.625	0.650	JD	10	3,438	01/04/2021	12/31/2027
91282C-CB-5	UNITED STATES TREASURY				1.A	995,198	101.4063	993,781	980,000	994,485		(712)			1.625	1.456	MN	2,068	7,963	07/01/2021	05/15/2031
91282C-CH-2	UNITED STATES TREASURY				1.A	981,799	99.0469	970,659	980,000	981,677		(122)			1.250	1.223	JD	34	6,125	07/01/2021	06/30/2028
91282C-DF-5	UNITED STATES TREASURY				1.A	461,404	99.6563	463,402	465,000	461,466		63			1.375	1.492	AO	1,095		11/15/2021	10/31/2028
91282C-DJ-7	UNITED STATES TREASURY				1.A	6,777,634	98.8750	6,807,544	6,885,000	6,777,803		169			1.375	1.546	MN	12,291		12/29/2021	11/15/2031
91282C-DL-2	UNITED STATES TREASURY				1.A	6,440,313	100.4844	6,451,097	6,420,000	6,440,298		(15)			1.500	1.452	MN	8,466		12/29/2021	11/30/2028
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						119,045,073	XXX	122,321,893	121,010,000	120,588,125		255,860	90,066		XXX	XXX	XXX	444,659	1,986,201	XXX	XXX
36179M-EK-2	G2 MA0138 - RMBS			4	1.A	394,386	103.5854	409,061	394,903	394,374		(1)			2.500	2.513	MON	823	9,873	06/22/2012	06/20/2027
36202C-QX-4	G2 002270 - RMBS			4	1.A	2,323	107.8825	2,481	2,300	2,300		(2)			8.000	7.832	MON	15	184	09/14/2000	08/20/2026
36202F-BK-1	G2 004542 - RMBS			4	1.A	205,908	117.7864	230,622	195,796	203,493		(658)			5.500	3.941	MON	897	10,769	09/30/2009	09/20/2039
36203G-HA-4	GN 348625 - RMBS			4	1.A	2,638	103.7155	2,661	2,566	2,563		(3)			7.500	7.306	MON	16	192	04/07/1993	04/15/2023
3620A2-T5-5	GN 717072 - RMBS			4	1.A	400,552	113.6042	448,388	394,693	400,509		404			5.000	4.584	MON	1,645	19,737	06/23/2009	05/15/2039
3620AC-6M-1	GN 726376 - RMBS			4	1.A	8,388	112.5456	9,030	8,024	8,395		37			5.000	3.750	MON	33	401	11/20/2009	10/15/2039
36224S-JA-1	GN 336957 - RMBS			4	1.A	973	110.9519	1,066	961	960		(1)			7.000	6.803	MON	6	67	09/16/1993	05/15/2023
36295P-U2-6	GN 676601 - RMBS			4	1.A	96,986	119.1785	109,711	92,056	96,227		343			6.500	5.173	MON	499	5,984	05/05/2009	11/15/2037
36295Q-KU-3	GN 677207 - RMBS			4	1.A	10,563	117.6584	12,028	10,223	10,384		3			6.500	6.049	MON	55	664	09/17/2008	08/15/2038
36296F-MQ-3	GN 689867 - RMBS			4	1.A	118,923	107.4116	123,567	115,041	118,631		600			6.500	5.591	MON	623	7,478	09/16/2008	09/15/2038
36296N-W7-7	GN 696470 - RMBS			4	1.A	6,087	107.0388	6,306	5,891	6,065		14			6.500	5.665	MON	32	383	09/17/2008	08/15/2038
36296Q-3N-7	GN 698405 - RMBS			4	1.A	744,835	113.6016	826,137	727,223	744,030		1,238			5.000	4.354	MON	3,030	36,361	08/18/2009	07/15/2039
36297A-KW-2	GN 706009 - RMBS			4	1.A	34,044	108.7908	35,958	33,053	33,988		148			5.500	4.709	MON	151	1,818	02/10/2009	01/15/2039
38373Q-J7-7	GNR 0356 DZ - CMO/RMBS			4	1.A	4,157,014	112.1450	4,680,659	4,173,758	4,161,418		(57)			5.500	5.583	MON	19,130	228,688	07/02/2003	06/16/2033
38373S-LY-1	GNR 0312D OZ - CMO/RMBS			4	1.A	275,894	111.0701	303,298	273,069	273,601		44			5.250	5.172	MON	1,195	14,336	06/12/2003	02/20/2033
38374C-GS-4	GNR 2003-76 PZ - CMO/RMBS			4	1.A	2,441,079	113.0453	2,785,492	2,464,050	2,439,626		(383)			6.000	6.299	MON	12,320	147,843	09/02/2003	09/20/2033
38374E-UE-5	GNR 2003-98 ZK - CMO/RMBS			4	1.A	1,781,581	122.2346	2,164,616	1,770,870	1,772,788		(1,133)			6.000	6.000	MON	8,854	102,878	02/27/2004	11/20/2033
38374L-5H-0	GNR 2005-060 WZ - CMO/RMBS			4	1.A	5,457,706	113.3320	6,235,713	5,502,163	5,473,292		(518)			5.500	5.629	MON	25,218	302,619	09/20/2005	09/20/2035
38376K-C9-0	GNR 2009-091 MB - CMO/RMBS			4	1.A	2,044,288	102.8820	2,178,429	2,117,405	2,103,943		2,368			4.000	4.467	MON	7,058	84,697	02/04/2010	10/16/2024
38376P-TU-4	GNR 2009-125 MP - CMO/RMBS			4	1.A	36,885	102.9175	36,295	35,266	35,023		52			4.000	4.529	MON	118	1,411	02/16/2010	12/16/2024
38376T-VX-7	GNR 2010-006 EB - CMO/RMBS			4	1.A	1,477,880	102.9905	1,572,317	1,526,661	1,519,027		2,478			4.000	4.440	MON	5,089	61,067	02/08/2010	01/16/2025
38376V-VN-4	GNR 2010-017 B - CMO/RMBS			4	1.A	2,077,297	103.7194	1,671,513	1,611,573	1,597,922		2,521			4.000	4.597	MON	5,372	64,463	02/12/2010	02/16/2025
38376W-NB-7	GNR 2010-024 QB - CMO/RMBS			4	1.A	29,162	99.9269	29,177	29,198	29,198		66			4.500	0.000	MON	109	1,324	04/29/2010	04/20/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38377E-H2-3	GNR 2010-060 AY - CMO/RMBS			4	1.A	1,103,114	103.8516	1,126,244	1,084,474	1,085,374		(1,425)			4.000	3.834	MON	3,615	43,379	07/15/2010	05/16/2025
38377F-EK-3	GNR 2010-061 DB - CMO/RMBS			4	1.A	2,071,818	103.5857	2,200,783	2,124,601	2,113,420		2,173			4.000	4.320	MON	7,082	84,984	05/13/2010	05/20/2025
38377Q-HF-7	GNR 2011-018 ZE - CMO/RMBS			4	1.A	3,919,164	107.5059	4,712,157	4,383,160	4,167,461		(47,853)			4.000	5.099	MON	14,611	175,326	02/07/2011	11/16/2040
38377V-PY-6	GNR 2011-061 CB - CMO/RMBS			4	1.A	4,111,191	106.9383	3,907,945	3,654,392	4,001,633		(62,703)			4.000	2.074	MON	12,181	146,176	03/24/2020	11/16/2040
38378F-K9-0	GNR 2013-024 PE - CMO/RMBS			4	1.A	1,293,475	109.0100	1,351,724	1,240,000	1,287,463		(2,006)			2.875	2.527	MON	2,971	35,650	02/04/2020	02/20/2043
38378J-NU-2	GNR 2013-037 LV - CMO/RMBS			4	1.A	1,625,020	103.1148	1,629,278	1,580,063	1,593,709		(4,942)			3.500	2.864	MON	4,609	55,302	04/09/2013	02/20/2025
38378M-XD-2	GNR 2013-067 TV - CMO/RMBS			4	1.A	4,843,373	104.8296	4,922,314	4,695,537	4,757,506		(8,707)			3.000	2.651	MON	11,739	140,866	04/16/2015	02/20/2042
911760-AP-1	VENDE 1992-1 2Z - CMO/RMBS			4	1.A	8,761	100.0961	8,817	8,809	8,780		3			7.750	7.962	MON	57	683	09/08/2000	05/15/2022
911760-BG-0	VENDE 1992-2 Z - CMO/RMBS			4	1.A	151,590	100.3746	163,185	162,576	161,310		642			7.250	8.604	MON	982	11,787	03/27/1996	09/15/2022
911760-EJ-1	VENDE 1994-2 3ZB - CMO/RMBS			4	1.A	806,086	102.5202	971,412	947,532	919,363		9,615			6.500	9.311	MON	5,132	61,590	06/08/1995	06/15/2024
911760-JJ-6	VENDE 1996-3 2Z - CMO/RMBS			4	1.A	1,465,452	105.2932	1,582,292	1,502,749	1,487,226		2,623			7.750	8.287	MON	9,705	116,463	10/25/1996	10/15/2026
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						43,204,438	XXX	46,450,674	42,870,634	43,011,003		(105,020)			XXX	XXX	XXX	164,973	1,975,442	XXX	XXX
38373M-5H-9	GNR 2009-007 Z - CMBS			4	1.A	7,115,970	109.4160	9,202,137	8,410,230	8,406,389		(1,888)			5.904	5.929	MON	41,382	496,582	01/28/2009	12/16/2050
38373M-BE-9	GNR 2001-58 Z - CMBS			4	1.A	436,629	106.1750	143,595	135,244	121,904		498			6.660	11.366	MON	751	9,040	12/07/2001	09/16/2041
38373M-FX-3	GNR 2002-56 Z - CMBS			4	1.A	69,872	107.1850	12,017	11,211	11,260		(333)			6.958	6.811	MON	65	859	01/13/2003	06/16/2042
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						7,622,471	XXX	9,357,749	8,556,685	8,539,553		(1,722)			XXX	XXX	XXX	42,197	506,481	XXX	XXX
91818#-AA-5	Veterans Affairs Outpatient Clinics Leas			1	1.B	17,174,664	105.5342	18,125,137	17,174,664	17,174,664					3.000	3.000	MON	22,900	479,264	02/06/2020	12/15/2041
0499999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						17,174,664	XXX	18,125,137	17,174,664	17,174,664					XXX	XXX	XXX	22,900	479,264	XXX	XXX
0599999. Total - U.S. Government Bonds						187,046,646	XXX	196,255,453	189,611,983	189,313,345		149,118	90,066		XXX	XXX	XXX	674,728	4,947,388	XXX	XXX
085209-AH-7	BERMUDA, GOVERNMENT OF (GOVERNMENT)		C	1,2	1.F FE	15,058,274	100.5399	14,598,393	14,520,000	15,042,843		(11,379)			3.375	3.180	FA	178,324	490,050	08/19/2020	08/20/2050
168863-DU-9	CHILE, GOVERNMENT OF		C	2	1.F FE	12,952,035	93.5305	12,626,618	13,500,000	12,953,222		1,187			3.250	3.420	MS	121,875		09/14/2021	09/21/2071
21987B-AY-4	CORPORACION NACIONAL DEL COBRE DE CHILE		C	1,2	1.G FE	6,206,702	114.6883	7,649,710	6,670,000	6,228,387		7,803			4.375	4.815	FA	118,346	291,813	01/28/2019	02/05/2049
29245J-AL-6	EMPRESA NACIONAL DEL PETROLEO		C	1,2	2.C FE	2,035,000	108.3750	2,167,500	2,000,000	2,026,946		(2,832)			5.250	5.011	MN	16,042	105,000	12/18/2018	11/06/2029
445545-AN-6	HUNGARY (GOVERNMENT)		C		2.B FE	4,409,199	98.3750	4,524,266	4,599,000	4,410,248		1,049			3.125	3.344	MS	39,922		09/14/2021	09/21/2051
532386-AB-5	LILE FINANCE LTD		C		1.D	21,454,712	102.3380	21,956,323	21,454,712	21,454,918		(55)			3.179	3.178	FMAN	104,201	682,045	09/17/2013	05/06/2025
71654Q-DE-9	PETROLEOS MEXICANOS		C	1	3.C FE	5,000,000	97.4786	4,873,930	5,000,000	5,000,000					5.950	5.949	JJ	126,438	297,500	01/21/2020	01/28/2031
748148-PD-9	QUEBEC, PROVINCE OF		C		1.D FE	1,459,900	112.5022	1,406,278	1,250,000	1,283,905		(14,747)			7.125	5.739	FA	35,130	89,063	01/16/2003	02/09/2024
906609-AA-0	UNION 15 SPC ON BEHALF OF AND FOR THE AC		C		1.E	5,275,565	101.3016	5,344,233	5,275,566	5,276,058		(160)			2.785	2.781	MJSD	12,244	146,924	10/15/2013	12/01/2024
K7784*-AA-3	P/F EYSTUR-OG SANDOYARTUNLAR		B		1.B PL	26,905,560	122.4325	33,693,718	27,520,240	27,520,240				(2,089,670)	2.730	2.730	JJ	315,130	793,840	11/02/2016	01/31/2040
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						100,756,947	XXX	108,840,969	101,789,518	101,196,767		(19,134)		(2,089,670)	XXX	XXX	XXX	1,067,651	2,896,235	XXX	XXX
1099999. Total - All Other Government Bonds						100,756,947	XXX	108,840,969	101,789,518	101,196,767		(19,134)		(2,089,670)	XXX	XXX	XXX	1,067,651	2,896,235	XXX	XXX
70914P-ME-9	PENNSYLVANIA (COMMONWEALTH OF)			1	1.D FE	7,708,751	108.0560	7,698,990	7,125,000	7,379,380		(56,129)			4.650	3.707	FA	125,163	331,313	03/16/2016	02/15/2026
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						7,708,751	XXX	7,698,990	7,125,000	7,379,380		(56,129)			XXX	XXX	XXX	125,163	331,313	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						7,708,751	XXX	7,698,990	7,125,000	7,379,380		(56,129)			XXX	XXX	XXX	125,163	331,313	XXX	XXX
074851-QR-0	BEAVER CNTY PA			1	1.C FE	1,020,000	107.0430	1,091,839	1,020,000	1,020,000					3.479	3.479	MN	4,534	35,486	04/27/2016	11/15/2025
074851-QS-8	BEAVER CNTY PA			1	1.C FE	1,305,000	108.7890	1,419,696	1,305,000	1,305,000					3.679	3.679	MN	6,135	48,011	04/27/2016	11/15/2026
074851-QT-6	BEAVER CNTY PA			1	1.C FE	1,175,000	110.1910	1,294,744	1,175,000	1,175,000					3.779	3.779	MN	5,674	44,403	04/27/2016	11/15/2027
074851-QX-7	BEAVER CNTY PA			1	1.C FE	810,000	115.5690	936,109	810,000	810,000					4.179	4.179	MN	4,325	33,850	04/27/2016	11/15/2031
074851-QY-5	BEAVER CNTY PA			1	1.C FE	810,000	117.1360	948,802	810,000	810,000					4.229	4.229	MN	4,377	34,255	04/27/2016	11/15/2032
108151-VU-2	BRIDGEPORT				1.F FE	14,953,207	123.3340	14,793,913	11,995,000	14,881,686		(71,521)			7.640	4.096	JJ	463,063		10/01/2021	01/15/2030
242559-UB-6	DEARBORN MICH			2	1.D FE	12,240,000	112.4250	13,760,820	12,240,000	12,240,000					4.627	4.627	MN	94,391	566,345	12/12/2018	05/01/2037
274137-WT-1	EAST ORANGE N J	@			1.F FE	356,537	99.8110	1,033,044	1,035,000	1,020,485		56,054			0.000	5.730	N/A			05/15/2003	04/01/2022
68608D-DA-9	OREGON ST LOC GOVTS			1	1.C	287,503	102.8610	295,729	287,503	287,503					6.015	6.015	JD	1,441	20,863	05/12/2004	06/01/2023
980898-XP-0	WOONSOCKET R I			1	1.F FE	6,528,975	123.4620	6,494,101	5,260,000	6,509,413		(19,562)			6.290	3.566	JJ	152,560		10/14/2021	07/15/2032
981306-UD-3	WORCESTER MASS			2	1.D FE	6,999,023	117.5040	8,049,024	6,850,000	6,959,960		(13,399)			4.750	4.476	MN	41,576	325,375	12/07/2018	11/15/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						46,485,245	XXX	50,117,821	42,787,503	47,019,046		(48,428)			XXX	XXX	XXX	778,076	1,108,587	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						46,485,245	XXX	50,117,821	42,787,503	47,019,046		(48,428)			XXX	XXX	XXX	778,076	1,108,587	XXX	XXX
02765U-EH-3	AMERICAN MUN PWR OHIO INC REV			1	1.F FE	2,885,247	146.1200	2,951,624	2,020,000	2,654,958		(44,067)			7.734	4.172	FA	59,019	156,227	06/01/2016	02/15/2033
03255L-KE-8	ANAHEIM CALIF PUB FING AUTH LEASE REV			1	1.F FE	4,350,000	100.2133	4,359,280	4,350,000	4,350,000					2.571	2.571	JJ	4,971		12/02/2021	07/01/2030
03255L-KG-3	ANAHEIM CALIF PUB FING AUTH LEASE REV			1,2	1.F FE	8,110,000	100.8325	8,177,520	8,110,000	8,110,000					2.821	2.821	JJ	10,168		12/02/2021	07/01/2032
041800-AA-1	ARLINGTON TEX ADMISSIONS & PKG TAXES REV				2.A	19,554,920	104.5800	17,401,814	16,639,715	18,904,103		(142,983)			6.126	4.214	JJ	509,674	1,019,349	09/23/2016	01/01/2036
16772P-CH-7	CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE			1	1.C FE	1,660,000	100.8060	1,673,380	1,660,000	1,660,000					1.708	1.708	JD	2,363	28,353	08/27/2020	12/01/2022
16772P-CK-0	CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE			1	1.C FE	1,110,000	101.7680	1,129,625	1,110,000	1,110,000					2.064	2.064	JD	1,909	22,910	08/27/2020	12/01/2024
16772P-CL-8	CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE			1	1.C FE	1,410,000	102.3430	1,443,036	1,410,000	1,410,000					2.214	2.214	JD	2,601	31,217	08/27/2020	12/01/2025
19648F-NW-0	COLORADO HEALTH FACS AUTH REV			1	1.E FE	6,830,000	112.7720	7,702,328	6,830,000	6,830,000					3.846	3.846	MN	43,780	262,682	11/07/2019	11/01/2049
20281P-KH-4	COMMONWEALTH FING AUTH PA REV			1	1.E FE	5,000,000	108.9080	5,445,400	5,000,000	5,000,000					3.513	3.513	JD	14,638	175,650	10/20/2016	06/01/2027
20281P-KJ-0	COMMONWEALTH FING AUTH PA REV			1	1.E FE	5,000,000	110.1200	5,506,000	5,000,000	5,000,000					3.623	3.623	JD	15,096	181,150	10/20/2016	06/01/2028
20281P-KK-7	COMMONWEALTH FING AUTH PA REV			1	1.E FE	11,925,000	111.2310	13,264,297	11,925,000	11,925,000					3.743	3.743	JD	37,196	446,353	10/20/2016	06/01/2029
20775D-KG-6	CONNECTICUT ST HEALTH & EDL FACS AUTH R			1,2	2.A FE	3,500,000	102.9800	3,604,300	3,500,000	3,500,000					3.539	3.539	JJ	61,933	40,944	02/10/2021	07/01/2051
249182-GS-9	DENVER COLO CITY & CNTY ARPT REV			1	1.E FE	5,000,000	109.5550	5,477,750	5,000,000	5,000,000					3.592	3.592	MN	22,949	179,600	10/11/2012	11/15/2026
29270C-WJ-0	ENERGY NORTHWEST WASH ELEC REV			1	1.C FE	12,794,600	111.7360	11,173,600	10,000,000	10,681,923		(259,481)			5.710	2.864	JJ	285,500	571,000	11/15/2012	07/01/2024
29270C-YQ-2	ENERGY NORTHWEST WASH ELEC REV			1	1.C FE	15,000,000	101.2800	15,192,000	15,000,000	15,000,000					2.953	2.953	JJ	221,475	442,950	08/16/2012	07/01/2022
29270C-YR-0	ENERGY NORTHWEST WASH ELEC REV			1	1.C FE	2,320,000	103.5900	2,403,288	2,320,000	2,320,000					3.103	3.103	JJ	35,995	71,990	08/16/2012	07/01/2023
29270C-YT-6	ENERGY NORTHWEST WASH ELEC REV			1	1.C FE	1,000,000	107.4540	1,074,540	1,000,000	1,000,000					3.403	3.403	JJ	17,015	34,030	08/16/2012	07/01/2025
347622-CH-3	FORT LAUDERDALE FLA SPL OBLIG			1	1.D FE	6,000,000	100.0000	6,000,000	6,000,000	6,000,000					3.424	3.424	JJ	102,720	205,440	09/20/2012	01/01/2022
347622-CJ-9	FORT LAUDERDALE FLA SPL OBLIG			1	1.D FE	10,000,000	102.9800	10,298,000	10,000,000	10,000,000					3.574	3.574	JJ	178,700	357,400	09/20/2012	01/01/2023
347622-CK-6	FORT LAUDERDALE FLA SPL OBLIG			1,2	1.D FE	11,000,000	103.3440	11,367,840	11,000,000	11,000,000					3.824	3.824	JJ	210,320	420,640	09/20/2012	01/01/2024
347622-CL-4	FORT LAUDERDALE FLA SPL OBLIG			1,2	1.D FE	5,500,000	103.6700	5,701,850	5,500,000	5,500,000					4.074	4.074	JJ	112,035	224,070	09/20/2012	01/01/2025
362832-AV-9	GAINESVILLE FLA PENSION OBLIG REV	.@			1.D FE	859,680	97.6870	2,930,610	3,000,000	2,695,511		159,909			0.000	6.210	N/A			04/21/2003	10/01/2023
387883-WF-4	GRANT CNTY WASH PUB UTIL DIST NO 2 PRIES			1	1.C FE	11,000,000	127.2030	13,992,330	11,000,000	11,000,000					4.584	4.584	JJ	252,120	504,240	10/06/2015	01/01/2040
432275-AH-8	HILLSBOROUGH CNTY FLA AVIATION AUTH CUST				1.G FE	6,000,000	107.7650	6,465,900	6,000,000	6,000,000					3.981	3.980	AO	59,715	238,860	08/19/2015	10/01/2025
451443-NH-4	IDAHO ST BLDG AUTH BLDG REV				1.C FE	8,030,440	120.2050	9,454,123	7,865,000	7,940,985		(7,729)			5.980	5.822	MS	156,776	496,639	01/23/2003	09/01/2029
491034-AQ-7	KENTON CNTY KY ARPT BRD SR CUSTOMER FAC			2	1.G FE	1,200,000	110.7670	1,329,204	1,200,000	1,200,000					4.689	4.689	JJ	28,134	56,268	03/06/2019	01/01/2049
537363-DH-3	LITTLE ROCK ARK CAP IMPT REV				1.G FE	1,275,000	101.9410	1,299,748	1,275,000	1,275,000					5.250	5.250	JJ	33,469	77,525	05/29/2003	07/01/2023
542690-3M-2	LONG ISLAND PWR AUTH N Y ELEC SYS REV			1	1.F FE	8,906,900	107.3980	9,536,942	8,880,000	8,888,397		(2,942)			3.883	3.845	MS	114,937	344,810	12/05/2014	09/01/2024
542690-3N-0	LONG ISLAND PWR AUTH N Y ELEC SYS REV			1	1.F FE	2,514,300	109.5390	2,738,475	2,500,000	2,505,578		(1,390)			3.983	3.917	MS	33,192	99,575	12/05/2014	09/01/2025
542690-3P-5	LONG ISLAND PWR AUTH N Y ELEC SYS REV			1	1.F FE	1,509,030	110.8270	1,662,405	1,500,000	1,504,116		(787)			4.133	4.068	MS	20,665	61,995	12/05/2014	09/01/2026
542690-W5-7	LONG ISLAND PWR AUTH N Y ELEC SYS REV			1,2	1.F FE	4,226,460	101.6600	3,786,835	3,725,000	3,744,126		(56,492)			5.250	3.673	MN	32,594	195,563	12/22/2011	05/01/2022
546850-BW-7	LOUISVILLE KY REGL ARPT AUTH ARPT SYS RE			1	1.F FE	1,500,000	101.2500	1,518,750	1,500,000	1,500,000					3.283	3.283	JJ	24,623	49,245	06/11/2014	07/01/2022
546850-BX-5	LOUISVILLE KY REGL ARPT AUTH ARPT SYS RE			1	1.F FE	4,000,000	103.5810	4,143,240	4,000,000	4,000,000					3.483	3.483	JJ	69,660	139,320	06/11/2014	07/01/2023
546850-BZ-0	LOUISVILLE KY REGL ARPT AUTH ARPT SYS RE			1,2	1.F FE	6,645,000	105.5110	7,011,206	6,645,000	6,645,000					3.833	3.833	JJ	127,351	254,703	06/11/2014	07/01/2025
574754-AM-9	MASHANTUCKET (WESTERN) PEQUOT TRIBAL NAT			2	6.	655,029	5.8750	206,227	3,510,246	70,683	(161,712)	245			6.500	19.053	MS	57,675	185,407	10/01/2021	07/01/2036
57584X-CS-8	MASSACHUSETTS ST DEV FIN AGY REV			1	1.G FE	1,660,000	107.9680	1,792,269	1,660,000	1,660,000					3.967	3.967	JJ	32,926	65,852	08/21/2015	07/01/2025
57604P-5P-5	MASSACHUSETTS ST WTR POLLUTN ABATEMENT T			1	1.A FE	7,830,036	116.7120	8,899,290	7,625,000	7,752,320		(4,062)			5.192	5.052	FA	164,954	398,226	05/25/2011	08/01/2040
592041-WJ-2	MET GOVT NASHVILLE & DAVIDSON CNTY TENN			1,2	1.G FE	13,620,000	109.3990	14,900,144	13,620,000	13,620,000					4.053	4.053	JJ	276,009	552,019	03/18/2016	07/01/2026
592190-JM-5	METROPOLITAN NASHVILLE ARPT AUTH TENN AR				1.E FE	1,214,907	105.9770	1,261,126	1,190,000	1,193,025		(1,881)			5.820	5.641	JJ	34,629	80,204	11/18/2003	07/01/2023
59259N-ZM-8	METROPOLITAN TRANSN AUTH N Y DEDICATED T			1	1.C FE	16,107,815	127.4900	16,350,593	12,825,000	14,854,021		(188,496)			5.989	3.865	MN	98,145	768,089	03/13/2015	11/15/2030
59259N-ZT-3	METROPOLITAN TRANSN AUTH N Y DEDICATED T			1	1.C FE	2,147,915	104.0600	1,867,877	1,795,000	1,828,779		(37,770)			5.255	3.045	MN	12,053	94,327	05/29/2012	11/15/2022
59259Y-BE-8	METROPOLITAN TRANSN AUTH N Y REV			1	1.G FE	1,697,432	103.6680	1,477,269	1,425,000	1,452,983		(31,354)			5.113	2.811	MN	9,310	90,816	05/02/2013	11/15/2022
59259Y-DK-2	METROPOLITAN TRANSN AUTH N Y REV			1	1.G FE	11,441,100	113.1440	11,314,400	10,000,000	10,640,612		(114,525)			6.200	4.712	MN	79,222	620,000	10/03/2013	11/15/2026
592646-5Z-2	METROPOLITAN WASH D C ARPTS AUTH ARPT SY			1	1.D FE	3,775,000	102.2410	3,859,598	3,775,000	3,775,000					3.779	3.778	AO	35,664	142,657	06/28/2013	10/01/2022
592646-6A-6	METROPOLITAN WASH D C ARPTS AUTH ARPT SY			1	1.D FE	1,085,000	104.9980	1,139,228	1,085,000	1,085,000					3.979	3.978	AO	10,793	43,172	06/28/2013	10/01/2023
59333A-DF-5	MIAMI-DADE CNTY FLA EDL FACS AUTH REV			2	1.A	1,095,000	104.8820	1,148,458	1,095,000	1,095,000					5.360	5.358	AO	14,673	65,409	01/16/2004	04/01/2024
61075T-GL-6	MONROE CNTY N Y INDL DEV CORP REV			1	1.D FE	2,300,000	107.9240	2,482,252	2,300,000	2,300,000					4.446	4.446	JJ	51,129	102,258	09/11/2013	07/01/2024
61075T-GM-4	MONROE CNTY N Y INDL DEV CORP REV			1	1.D FE	4,745,000	110.8470	5,259,690	4,745,000	4,745,000					4.596	4.596	JJ	109,040	218,080	09/11/2013	07/01/2025
61075T-GN-2	MONROE CNTY N Y INDL DEV CORP REV			1	1.D FE	4,315,000	113.6570	4,904,300	4,315,000	4,315,000					4.746	4.746	JJ	102,395	204,790	09/11/2013	07/01/2026
61075T-LG-1	MONROE CNTY N Y INDL DEV CORP REV			1	1.D FE	2,620,000	109.6660	2,873,249	2,620,000	2,620,000					3.822	3.822	JJ	50,068	100,136	06/17/2015	07/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61075T-LJ-5	MONROE CNTY N Y INDL DEV CORP REV			1	1.D FE	3,095,000	120.6180	3,733,127	3,095,000	3,095,000					4.631	4.631	JJ	71,665	143,329	06/17/2015	07/01/2035
63968A-M6-9	NEBRASKA PUB PWR DIST REV			1	1.E FE	1,270,000	111.6230	1,417,612	1,270,000	1,270,000					3.567	3.567	JJ	22,650	45,301	10/19/2016	01/01/2034
63968A-M7-7	NEBRASKA PUB PWR DIST REV			1	1.E FE	965,000	110.4850	1,066,180	965,000	965,000					3.452	3.452	JJ	16,656	33,312	10/19/2016	01/01/2032
650116-BE-5	NEW YORK TRANSN DEV CORP SPL FAC REV			1	2.C FE	1,300,000	102.1320	1,327,716	1,300,000	1,300,000					3.573	3.573	JJ	23,225	46,449	05/18/2016	07/01/2029
650116-BF-2	NEW YORK TRANSN DEV CORP SPL FAC REV			1	2.C FE	1,020,000	102.2140	1,042,583	1,020,000	1,020,000					3.673	3.673	JJ	18,732	37,465	05/18/2016	07/01/2030
650117-AA-2	NEW YORK TRANSN DEV CORP LEASE REV			1	1.E FE	22,350,000	108.6630	24,286,181	22,350,000	22,350,000					4.248	4.248	MS	316,476	991,881	04/09/2020	09/01/2035
65819W-AH-6	NORTH CAROLINA EASTN MUN PWR AGY REV			1	1.G FE	3,327,324	103.9410	3,430,053	3,300,000	3,305,783		(3,683)			3.808	3.687	JJ	62,832	125,664	07/21/2015	07/01/2023
65819W-AJ-2	NORTH CAROLINA EASTN MUN PWR AGY REV			1	1.G FE	12,695,000	105.2050	13,355,775	12,695,000	12,695,000					3.958	3.958	JJ	251,234	502,468	07/16/2015	07/01/2024
65819W-AK-9	NORTH CAROLINA EASTN MUN PWR AGY REV			1	1.G FE	5,845,000	109.2200	6,383,909	5,845,000	5,845,000					4.058	4.058	JJ	118,595	237,190	07/16/2015	07/01/2025
67704L-AA-9	OGLETHORPE POWER CORP				2.A FE	24,255,115	123.0170	24,480,383	19,900,000	23,794,752		(230,773)			5.534	3.632	JJ	550,633	1,101,266	12/17/2019	01/01/2035
67756A-2P-6	OHIO ST HIGHER EDL FAC COMMN REV			1	1.C FE	7,695,000	100.0000	7,695,000	7,695,000	7,695,000					3.849	3.849	JJ	148,090	296,181	11/16/2011	01/01/2022
67756A-2Q-4	OHIO ST HIGHER EDL FAC COMMN REV			1	1.C FE	8,605,000	103.1970	8,880,102	8,605,000	8,605,000					4.000	4.000	JJ	172,100	344,200	11/16/2011	01/01/2023
679088-FP-4	OKLAHOMA ST CAPITOL IMPT AUTH ST FACS RE			2	1.D FE	14,500,378	107.8470	15,875,078	14,720,000	14,512,169		4,052			4.354	4.445	JJ	320,454	640,909	12/07/2018	07/01/2048
709193-LY-0	PENNSYLVANIA ST INDL DEV AUTH REV			1	1.E FE	9,665,000	104.5340	10,103,211	9,665,000	9,665,000					3.556	3.556	JJ	171,844	343,687	04/02/2015	07/01/2024
73358W-AH-7	PORT AUTH N Y & N J				1.E FE	8,249,568	113.2880	7,346,727	6,485,000	6,965,065		(154,831)			5.859	3.179	JD	31,663	379,956	11/27/2012	12/01/2024
76443N-CP-7	RICHMOND CALIF JT PWRS FING AUTH TAX ALL				2.B FE	5,130,000	111.4690	5,718,360	5,130,000	5,130,000					6.300	6.298	MS	107,730	349,493	08/14/2003	09/01/2025
783186-NH-8	RUTGERS ST UNIV N J			1	1.E FE	8,656,608	133.4080	9,505,320	7,125,000	8,390,038		(44,802)			5.665	4.260	MN	67,272	403,631	05/31/2017	05/01/2040
783186-QZ-5	RUTGERS ST UNIV N J			1	1.E FE	3,230,000	100.8810	3,258,456	3,230,000	3,230,000					3.178	3.177	MN	17,108	102,649	06/14/2013	05/01/2022
783186-RA-9	RUTGERS ST UNIV N J			1	1.E FE	1,145,000	103.4200	1,184,159	1,145,000	1,145,000					3.378	3.377	MN	6,446	38,678	06/14/2013	05/01/2023
786128-AC-2	SACRAMENTO CNTY CALIF PUB FING AUTH REV			2	2.B FE	592,951	100.3010	611,836	610,000	606,538		1,648			6.140	6.460	JD	3,121	37,454	12/12/2003	12/01/2023
792905-DR-9	ST PAUL MINN HSG & REDEV AUTH HEALTH CAR			1	1.F FE	7,065,000	101.1800	7,148,367	7,065,000	7,065,000					3.293	3.293	JJ	116,325	232,650	05/29/2015	07/01/2022
792905-DS-7	ST PAUL MINN HSG & REDEV AUTH HEALTH CAR			1	1.F FE	3,295,000	103.8570	3,422,088	3,295,000	3,295,000					3.539	3.539	JJ	58,305	116,610	05/29/2015	07/01/2023
792905-DT-5	ST PAUL MINN HSG & REDEV AUTH HEALTH CAR			1	1.F FE	12,545,000	105.5600	13,242,502	12,545,000	12,545,000					3.789	3.789	JJ	237,665	475,330	05/29/2015	07/01/2024
792905-DU-2	ST PAUL MINN HSG & REDEV AUTH HEALTH CAR			1	1.F FE	5,000,000	108.7420	5,437,100	5,000,000	5,000,000					3.969	3.969	JJ	99,225	198,450	05/29/2015	07/01/2025
792905-DV-0	ST PAUL MINN HSG & REDEV AUTH HEALTH CAR			1	1.F FE	4,000,000	109.4580	4,378,320	4,000,000	4,000,000					4.089	4.089	JJ	81,780	163,560	05/29/2015	07/01/2026
792905-DW-8	ST PAUL MINN HSG & REDEV AUTH HEALTH CAR			1	1.F FE	2,275,000	111.0400	2,526,160	2,275,000	2,275,000					4.189	4.189	JJ	47,650	95,300	05/29/2015	07/01/2027
79467B-DW-2	SALES TAX SECURITIZATION CORP ILL				1.D FE	23,000,000	100.9149	23,210,427	23,000,000	23,000,000					3.118	3.118	JJ	17,929		12/09/2021	01/01/2036
837151-XE-4	SOUTH CAROLINA ST PUB SVC AUTH REV			1	1.F FE	2,540,000	100.4740	2,552,040	2,540,000	2,540,000					1.485	1.485	JD	3,143	37,719	10/27/2020	12/01/2025
837151-XG-9	SOUTH CAROLINA ST PUB SVC AUTH REV			1	1.F FE	28,890,000	101.0520	29,193,923	28,890,000	28,890,000					2.052	2.052	JD	49,402	592,823	10/28/2020	12/01/2027
83755V-R6-3	SOUTH DAKOTA ST HEALTH & EDL FACS AUTH R			1	1.E FE	18,575,000	101.5700	18,866,628	18,575,000	18,575,000					2.940	2.940	MN	45,509		11/19/2021	11/01/2035
83755V-R7-1	SOUTH DAKOTA ST HEALTH & EDL FACS AUTH R			1	1.E FE	19,990,000	101.4020	20,270,260	19,990,000	19,990,000					2.990	2.990	MN	49,808		11/19/2021	11/01/2036
85732G-WF-3	STATE PUB SCH BLDG AUTH PA LEASE REV			1	1.E FE	7,100,000	105.5770	7,495,967	7,100,000	7,100,000					3.046	3.046	AO	54,067	216,266	10/17/2019	04/01/2028
85732G-WH-9	STATE PUB SCH BLDG AUTH PA LEASE REV			1	1.E FE	5,905,000	105.8920	6,252,923	5,905,000	5,905,000					3.146	3.146	AO	46,443	185,771	10/17/2019	04/01/2030
85732G-WJ-5	STATE PUB SCH BLDG AUTH PA LEASE REV			1	1.E FE	4,705,000	106.5090	5,011,248	4,705,000	4,705,000					3.196	3.196	AO	37,593	150,372	10/17/2019	04/01/2031
85732P-BZ-2	STATE PUB SCH BLDG AUTH PA REV			1	1.F FE	2,517,884	115.3760	2,722,874	2,360,000	2,448,833		(13,505)			5.000	4.250	MS	34,744	118,000	05/17/2016	09/15/2027
85732P-CE-8	STATE PUB SCH BLDG AUTH PA REV			1	1.E FE	8,147,400	120.0770	9,005,775	7,500,000	7,919,604		(45,229)			5.088	4.229	MS	112,360	381,600	06/15/2016	09/15/2029
873521-AT-5	TACOMA WASH LEASE REV				1.C FE	1,550,000	101.2900	1,569,995	1,550,000	1,550,000					9.350	9.342	MS	42,672	190,713	03/28/1990	03/15/2022
875301-FE-8	TAMPA-HILLSBOROUGH CNTY FLA EXPWY AUTH R			1	1.F FE	1,500,000	101.2360	1,518,540	1,500,000	1,500,000					3.190	3.190	JJ	23,925	47,850	12/13/2012	07/01/2022
88213A-PA-7	TEXAS A & M UNIV REVS			1,2	1.A FE	4,000,000	110.5880	4,423,520	4,000,000	4,000,000					4.197	4.197	MN	21,451	167,880	01/09/2019	05/15/2048
91412H-BU-6	UNIVERSITY CALIF REVS			1,2	1.C FE	11,600,280	109.7870	12,625,505	11,500,000	11,572,292		(9,670)			4.428	4.387	MN	65,067	509,220	12/07/2018	05/15/2048
927063-CH-8	VILLAGE CTR CMNTY DEV DIST FLA UTIL REV			1	1.E FE	3,976,719	106.1150	4,143,791	3,905,000	3,927,105		(7,513)			4.156	3.936	AO	40,573	162,292	09/22/2015	10/01/2024
927063-CJ-4	VILLAGE CTR CMNTY DEV DIST FLA UTIL REV			1	1.E FE	5,000,000	124.5370	6,226,850	5,000,000	5,000,000					5.015	5.014	AO	62,688	250,750	09/25/2014	10/01/2036
927063-CK-1	VILLAGE CTR CMNTY DEV DIST FLA UTIL REV			1	1.E FE	3,073,930	116.1450	3,484,350	3,000,000	3,042,722		(4,598)			4.756	4.533	AO	35,670	142,680	01/15/2015	10/01/2029
927063-CR-6	VILLAGE CTR CMNTY DEV DIST FLA UTIL REV			1	1.E FE	885,000	104.0940	921,232	885,000	885,000					3.956	3.955	AO	8,753	40,599	09/25/2014	10/01/2023
95648X-AN-5	WEST VA ECONOMIC DEV AUTH EXCESS LOTTER				1.E FE	1,645,000	108.8140	1,789,990	1,645,000	1,645,000					6.070	6.069	JJ	49,926	109,715	01/14/2004	07/01/2026
958644-AB-2	WESTERN MICH UNIV HOMER STRYKER M D SCH				1.C FE	11,004,628	112.1500	10,727,148	9,565,000	10,723,094		(150,887)			4.750	2.800	MN	58,054	459,866	02/07/2020	11/15/2028
977100-AC-0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION				1.C FE	1,749,577	112.8920	1,981,255	1,755,000	1,753,411		315			5.700	5.724	MN	16,673	103,361	12/10/2003	05/01/2026
977100-DQ-6	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			1	1.C FE	1,840,000	107.9750	1,986,740	1,840,000	1,840,000					3.194	3.194	MN	9,795	58,770	08/03/2016	05/01/2033
977100-DR-4	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			1	1.C FE	3,375,000	109.4530	3,694,039	3,375,000	3,375,000					3.294	3.294	MN	18,529	111,173	08/03/2016	05/01/2037
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						624,268,171	XXX	653,484,531	606,464,961	616,513,526	(161,712)	(1,393,281)			XXX	XXX	XXX	8,086,227	22,642,622	XXX	XXX
31288E-Y3-5	FH C76130 - RMBS			4	1.A	30,770	116.6119	36,107	30,963	30,855		4			5.000	5.099	MON	129	1,548	02/13/2003	02/01/2033
31288G-Q2-1	FH C77673 - RMBS			4	1.A	225,003	112.0609	227,077	202,637	201,619		57			5.000	5.152	MON	844	10,133	02/13/2003	03/01/2033
31288W-EB-9	FH 406430 - RMBS			4	1.A	613	100.1328	616	616	611		1			2.375	4.040	MON	3	18	03/26/1992	03/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
312916-FL-8	FHR 1526 L - CMO/RMBS			4	1.A	27,259	102.8785	25,241	24,534	24,320		92			6.500	7.720	MON	133	1,595	06/01/1993	06/15/2023
312916-ZY-8	FHR 1562 Z - CMO/RMBS			4	1.A	57,748	103.5197	63,349	61,196	60,689		154			7.000	7.959	MON	357	4,284	01/10/2001	07/15/2023
31292G-L8-7	FH C00351 - RMBS			4	1.A	2,468	106.3953	2,645	2,486	2,477					8.000	8.202	MON	17	199	09/06/1994	07/01/2024
31296L-PK-1	FH A12226 - RMBS			4	1.A	75,332	112.0985	85,308	76,101	75,595		46			5.000	5.205	MON	317	3,810	12/23/2003	08/01/2033
3133T0-J7-0	FHR 1578 K - CMO/RMBS			4	1.A	15,514	103.5588	15,839	15,295	15,196		25			6.900	7.554	MON	88	1,055	10/13/2000	09/15/2023
3133T0-Y6-5	FHR 1572 ZZ - CMO/RMBS			4	1.A	84,288	103.8066	90,229	86,920	83,443		390			7.000	12.797	MON	507	6,573	01/10/1997	09/15/2023
3133T3-3F-3	FHR 1676 KZ - CMO/RMBS			4	1.A	147,603	103.8312	167,680	161,493	159,209		750			6.500	8.053	MON	875	10,497	12/15/1999	02/15/2024
3133T4-DK-9	FHR 1685 J - CMO/RMBS			4	1.A	192,890	103.5039	176,084	170,123	167,303		475			6.000	7.671	MON	851	10,207	03/08/1996	02/15/2024
3133T5-MS-9	FHR 1731 H - CMO/RMBS			4	1.A	60,055	103.9787	79,169	76,139	74,889		447			6.250	8.060	MON	397	4,759	05/01/1994	05/15/2024
3133T6-SH-5	FHR 1811 G - CMO/RMBS			4	1.A	35,553	108.2285	41,126	38,000	37,414		32			6.500	7.339	MON	206	2,470	02/01/1996	01/15/2026
3133T6-T7-6	FHR 1843 Z - CMO/RMBS			4	1.A	72,829	104.4021	87,413	83,727	81,569		743			7.000	9.893	MON	488	5,861	06/20/1996	04/15/2026
3133T7-PN-3	FHR 1871 Z - CMO/RMBS			4	1.A	17,349	108.5134	20,778	19,147	18,607		33			7.000	8.740	MON	112	1,340	08/20/1996	08/15/2026
3133T8-LK-1	FHR 1910 ZU - CMO/RMBS			4	1.A	344,506	111.2912	373,406	335,522	337,185		(205)			8.000	7.694	MON	2,237	26,842	06/29/1999	11/15/2026
3133T8-XJ-1	FHR 1941 E - CMO/RMBS			4	1.A	23,966	110.5417	27,264	24,664	24,440		(11)			7.500	7.953	MON	154	1,850	03/18/1997	02/15/2027
3133TG-E9-6	FHR 2086 GB - CMO/RMBS			4	1.A	30,338	110.4619	35,967	32,561	31,910		128			6.000	7.043	MON	163	1,954	08/21/2001	09/15/2028
3133TK-G7-9	FHR 2141 E - CMO/RMBS			4	1.A	66,428	111.1485	79,059	71,130	68,765		120			6.600	8.067	MON	391	4,694	07/30/1999	04/15/2029
3133TP-QW-2	FHR 2252 PE - CMO/RMBS			4	1.A	116,958	116.5683	136,592	117,177	116,893		4			7.500	7.603	MON	732	8,788	10/31/2000	09/15/2030
3133TT-TT-8	FHR 2330 PZ - CMO/RMBS			4	1.A	588,176	113.7683	599,219	526,701	510,625		(763)			6.500	7.553	MON	2,853	34,236	06/19/2001	06/15/2031
31358P-HT-7	FNR G9235 E - CMO/RMBS			4	1.A	1,874	101.0739	1,857	1,837	1,674		(156)			7.500	7.216	MON	11	138	08/03/1998	07/25/2022
31358U-7D-2	FNR 9370 Z - CMO/RMBS			4	1.A	30,614	102.8960	34,734	33,756	33,300		164			6.900	8.512	MON	194	2,329	01/31/2000	05/25/2023
31358U-MV-5	FNR 1993-G15 H - CMO/RMBS			4	1.A	29,145	102.0554	29,926	29,323	29,177		(1)			7.250	7.409	MON	177	2,126	04/28/1998	04/25/2023
31359A-2P-3	FNR 1993-104 E - CMO/RMBS			4	1.A	13,927	103.0442	15,794	15,328	15,164		51			6.500	7.625	MON	83	996	07/01/1993	07/25/2023
31359A-UG-2	FNR 9396 PZ - CMO/RMBS			4	1.A	13,238	103.2542	14,218	13,770	13,653		31			7.000	7.732	MON	80	964	10/24/2003	06/25/2023
31359B-P4-3	FNR 93133 KZ - CMO/RMBS			4	1.A	162,510	103.7088	173,771	167,557	166,336		200			7.000	7.477	MON	977	11,729	08/06/1993	08/25/2023
31359B-TX-5	FNR 93127 H - CMO/RMBS			4	1.A	8,830	102.9607	8,149	7,915	7,814		27			6.500	7.900	MON	43	515	03/31/2000	07/25/2023
31359B-VY-0	FNR 93130 M - CMO/RMBS			4	1.A	90,560	103.0567	108,081	104,875	103,542		333			6.500	7.766	MON	568	6,817	02/28/2000	08/25/2023
31359D-3U-5	FNR 93163 ZA - CMO/RMBS			4	1.A	21,991	103.5654	23,285	22,483	22,283		43			7.000	7.725	MON	131	1,574	04/27/2000	09/25/2023
31359D-JT-1	FNR 1993-156 ZB - CMO/RMBS			4	1.A	123,995	103.4945	134,074	129,547	128,347		292			7.000	7.786	MON	756	9,068	06/08/1999	09/25/2023
31359E-HA-2	FNR 1993-183 KA - CMO/RMBS			4	1.A	198,006	103.4982	209,778	202,688	201,497		120			6.500	6.801	MON	1,098	13,175	03/07/1997	10/25/2023
31359F-TF-5	FNR 93223 PZ - CMO/RMBS			4	1.A	15,355	103.8419	17,027	16,397	16,171		63			6.500	7.829	MON	89	1,066	03/29/2000	12/25/2023
31359G-ER-3	FNR 1993-225 OK - CMO/RMBS			4	1.A	185,165	103.5604	170,623	164,757	160,961		1,148			6.500	8.992	MON	892	10,709	12/12/1997	12/25/2023
31359H-5D-2	FNR 9493 PN - CMO/RMBS			4	1.A	126,719	104.4271	136,819	131,019	130,023		155			8.000	8.483	MON	873	10,481	08/09/1994	02/25/2024
31359K-PQ-4	FNR 9632 PJ - CMO/RMBS			4	1.A	41,128	105.1448	44,070	41,914	41,622		23			7.000	7.333	MON	245	2,934	06/08/1999	08/25/2026
3136AE-G5-0	FNR 2013-59 PY - CMO/RMBS			4	1.A	1,073,750	103.1232	1,031,232	1,000,000	1,066,685		(6,353)			2.500	1.740	MON	2,083	25,000	11/19/2020	06/25/2043
3136AF-AZ-7	FNR 2013-79 VB - CMO/RMBS			4	1.A	3,677,221	100.7730	3,957,637	3,927,278	3,902,523		51,848			3.500	4.633	MON	11,455	137,455	09/10/2013	01/25/2032
3136AH-3K-4	FNR 2014-7 VB - CMO/RMBS			4	1.A	10,203,894	101.3310	10,221,523	10,087,260	10,078,304		(29,797)			3.500	3.287	MON	29,421	353,054	07/31/2014	06/25/2034
3136B7-M3-2	FNR 2019-77 AZ - CMO/RMBS			4	1.A	14,549,466	102.2769	13,863,687	13,555,055	14,305,936		(212,490)			3.000	1.530	MON	33,888	400,120	11/12/2020	01/25/2050
3136B8-3Z-0	FNR 2020-16 KM - CMO/RMBS			4	1.A	2,381,149	100.4395	2,324,246	2,314,077	2,318,625		(56,764)			3.000	1.312	MON	5,785	69,422	02/06/2020	10/25/2045
3136B9-HX-8	FNR 2020-22 EY - CMO/RMBS			4	1.A	3,783,306	107.2504	3,711,937	3,461,000	3,715,009		(63,876)			3.000	1.487	MON	8,653	103,830	07/27/2020	04/25/2050
3136BB-AA-0	FNR 2020-47 GT - CMO/RMBS			4	1.A	22,349,603	99.4929	21,361,501	21,470,384	22,137,483		(192,507)			2.000	1.237	MON	35,784	429,408	08/28/2020	05/25/2046
3136BB-AK-8	FNR 2020-49 VL - CMO/RMBS			4	1.A	4,029,858	100.5515	3,932,570	3,911,000	3,998,279		(27,832)			2.000	1.421	MON	6,518	78,220	06/30/2020	07/25/2040
3136BD-AY-4	FNR 2020-88 KM - CMO/RMBS			4	1.A	5,491,059	98.8703	5,254,956	5,315,000	5,466,277		(23,219)			2.000	1.526	MON	8,858	106,300	11/18/2020	03/25/2050
31371N-MG-7	FN 256959 - RMBS			4	1.A	194,776	116.8416	225,465	192,967	194,492		139			6.000	5.753	MON	965	11,578	10/29/2007	11/01/2037
31377T-SZ-0	FN 386736 - CMBS/RMBS			4	1.A	2,654,451	107.7059	2,840,359	2,637,145	2,755,950		(2,856)			5.480	5.323	MON	12,444	147,579	11/20/2003	01/01/2034
3137A4-HG-5	FHR 3772 HB - CMO/RMBS			4	1.A	1,412,198	103.0117	1,571,817	1,525,863	1,502,454		2,664			3.500	4.553	MON	4,450	53,405	01/10/2011	12/15/2025
3137AF-ZL-9	FHR 3949 JM - CMO/RMBS			4	1.A	3,481,779	103.2316	3,623,453	3,510,023	3,501,137		550			3.000	3.095	MON	8,775	105,301	11/02/2011	10/15/2026
3137AV-RH-2	FHR 4128 KB - CMO/RMBS			4	1.A	1,168,117	101.6854	1,139,893	1,121,000	1,163,482		(3,804)			2.500	2.067	MON	2,335	28,025	10/30/2020	09/15/2042
3137B0-ZC-1	FHR 4182 PV - CMO/RMBS			4	1.A	1,406,347	102.9732	1,423,253	1,382,159	1,389,506		(2,363)			3.000	2.686	MON	3,455	41,465	10/03/2013	05/15/2026
3137B8-YJ-0	FHR 4316 BZ - CMO/RMBS			4	1.A	2,672,387	106.3001	2,681,705	2,522,769	2,644,459		(13,302)			3.000	2.463	MON	6,307	74,467	02/20/2020	03/15/2044
3137BA-G7-1	FHR 4323 WB - CMO/RMBS			4	1.A	1,989,106	107.0353	2,112,542	1,973,687	1,978,546		(1,022)			3.500	3.428	MON	5,757	69,079	06/03/2014	04/15/2029
3137BR-S2-2	FHR 4612 HZ - CMO/RMBS			4	1.A	7,465,449	102.7263	7,056,555	6,869,278	7,348,073		(89,863)			2.500	1.350	MON	14,311	169,429	08/25/2020	08/15/2046
3137F6-J2-4	FHR 5035 UJ - CMO/RMBS			4	1.A	6,927,900	98.5143	6,620,162	6,720,000	6,881,168		(44,397)			2.000	1.367	MON	11,200	134,400	10/28/2020	08/25/2044
3137F7-DT-9	FHR 5048 CW - CMO/RMBS			4	1.A	20,685,156	98.8172	19,763,435	20,000,000	20,572,047		(103,916)			2.000	1.436	MON	33,333	400,000	11/18/2020	03/25/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137F7-J2-2	FHR 5057 DM - CMBS/CMO/RMBS			4	1.A	8,869,603	99.7496	8,559,517	8,581,000	8,823,223		(43,765)			2.000	1.459	MON	14,302	171,620	11/18/2020	03/25/2050
3137F8-RK-1	FHR 5065 LA - CMO/RMBS			4	1.A	24,562,128	96.0293	22,861,692	23,807,000	24,512,699		(49,474)			2.000	1.743	MON	39,678	476,140	12/16/2020	01/25/2051
3137FC-6Q-2	FHR 4738 VC - CMO/RMBS			4	1.A	2,199,720	104.2263	2,301,316	2,208,000	2,203,156		1,421			3.500	3.574	MON	6,440	77,280	04/03/2018	03/15/2038
3137FD-4Z-2	FHR 4748 QV - CMO/RMBS			4	1.A	4,235,438	102.6013	4,152,275	4,047,000	4,108,473		(88,121)			3.500	1.675	MON	11,804	141,645	03/20/2020	12/15/2040
3137FR-Q4-6	FHR 4957 CW - CMO/RMBS			4	1.A	3,134,062	105.1226	3,132,128	2,979,500	3,081,596		(44,755)			3.000	1.963	MON	7,449	89,385	02/06/2020	02/25/2040
3137FX-HS-0	FHR 5019 GT - CMO/RMBS			4	1.A	8,407,206	98.9855	7,971,303	8,053,000	8,370,543		(32,434)			2.000	1.574	MON	13,422	161,060	08/27/2020	05/25/2050
3137FX-PY-8	FHR 5037 GE - CMO/RMBS			4	1.A	6,106,875	92.3010	5,538,060	6,000,000	6,094,264		(12,070)			2.000	1.784	MON	10,000	120,000	11/18/2020	11/25/2050
3137GA-TA-5	FHR 3742 EM - CMO/RMBS			4	1.A	883,428	103.0744	945,145	916,955	909,007		692			3.500	4.018	MON	2,674	32,093	12/01/2010	10/15/2025
31381G-U9-7	FN 460608 - CMBS/RMBS			4	1.A	97,966	100.4026	91,286	90,920	90,720		(612)			6.150	5.215	MON	466	8,586	10/08/2002	03/01/2022
31392E-3V-0	FNR 0271A PZ - CMO/RMBS			4	1.A	1,860,992	111.6276	2,213,223	1,982,685	1,919,977		(6,543)			5.500	6.403	MON	9,087	109,048	12/04/2002	11/25/2032
31393B-N9-2	FNR 0335K DZ - CMO/RMBS			4	1.A	5,587	105.1351	5,576	5,304	5,239		1			5.500	6.182	MON	24	292	04/14/2003	05/25/2033
31393M-A9-2	FHR 2579B DB - CMO/RMBS			4	1.A	570,352	101.3274	666,674	657,940	653,486		5,747			4.000	5.148	MON	2,193	26,318	03/19/2003	03/15/2023
31393N-QM-4	FHR 2599 DZ - CMO/RMBS			4	1.A	7,272	104.3617	7,795	7,469	7,394		6			5.500	6.262	MON	34	411	04/14/2003	04/15/2033
31393T-S2-3	FNR 2003-109 PZ - CMO/RMBS			4	1.A	236,212	108.3656	257,130	237,280	236,098		42			6.000	6.126	MON	1,186	14,237	10/24/2003	11/25/2033
31393W-SV-2	FHR 2645B NZ - CMO/RMBS			4	1.A	192,890	107.1635	219,890	205,191	199,898		115			5.000	6.155	MON	855	10,260	10/03/2003	07/15/2033
31394H-R4-5	FHR 2663 ZP - CMO/RMBS			4	1.A	192,650	109.2612	224,333	205,318	200,702		(212)			5.000	5.634	MON	855	10,266	03/11/2004	08/15/2033
31394K-CT-9	FHR 2690 TZ - CMO/RMBS			4	1.A	7,297,314	108.8703	8,568,625	7,870,486	7,424,991		(22,912)			4.500	6.145	MON	29,514	354,176	10/09/2003	10/15/2033
31394K-D3-5	FHR 2690 VZ - CMO/RMBS			4	1.A	4,979,138	110.0014	5,756,771	5,233,362	5,020,186		(8,690)			5.000	6.187	MON	21,806	261,672	10/03/2003	10/15/2033
31395A-V4-4	FHR 2812 OG - CMO/RMBS			4	1.A	1,657,959	111.3289	1,256,081	1,128,262	1,084,850		(4,467)			5.000	6.032	MON	4,701	56,413	06/01/2004	06/15/2034
31397S-2Z-6	FNR 2011-45 TY - CMO/RMBS			4	1.A	1,625,076	102.8668	1,847,860	1,796,362	1,760,398		3,153			3.000	4.187	MON	4,491	53,891	06/21/2011	05/25/2026
31397S-3E-2	FNR 2011-45 NY - CMO/RMBS			4	1.A	1,955,169	102.8990	2,238,302	2,175,242	2,129,006		4,543			3.000	4.260	MON	5,438	65,257	06/28/2011	05/25/2026
31397S-EZ-3	FNR 2011-26 EH - CMO/RMBS			4	1.A	2,463,273	101.9839	2,939,252	2,882,075	2,804,171		21,914			3.000	4.681	MON	7,205	86,462	04/06/2011	04/25/2026
31397S-H6-4	FNR 2011-46 MD - CMO/RMBS			4	1.A	1,615,252	108.5406	1,862,557	1,716,000	1,670,769		6,922			4.000	4.605	MON	5,720	68,640	05/23/2011	05/25/2041
31397U-6T-1	FNR 2011-62 NB - CMO/RMBS			4	1.A	2,429,943	103.4423	2,446,314	2,364,908	2,370,347		(1,851)			3.500	3.253	MON	6,898	82,772	08/26/2011	07/25/2026
31398F-XE-6	FNR 2009-96 JB - CMO/RMBS			4	1.A	327,221	101.9233	329,804	323,581	322,905		(220)			4.500	4.381	MON	1,213	14,561	11/18/2009	11/25/2024
31398M-LJ-3	FNR 2010-24 B - CMO/RMBS			4	1.A	1,031,756	102.5579	1,014,459	989,157	981,249		1,438			3.500	3.982	MON	2,885	34,621	06/07/2010	03/25/2025
31407N-B2-8	FN 835357 - RMBS			4	1.A	607,548	111.3696	717,071	643,866	606,018		(2,237)			4.500	6.242	MON	2,415	28,974	10/12/2005	09/01/2035
31410K-C3-6	FN 889390 - RMBS			4	1.A	16,214	99.6468	15,900	15,957	15,937		(35)			6.000	5.336	MON	80	923	07/25/2008	03/01/2023
31412U-H3-7	FN 935050 - RMBS			4	1.A	108,771	112.3417	118,636	105,603	108,372		384			5.000	4.304	MON	440	5,280	05/06/2009	03/01/2039
31413Y-J7-7	FN 959386 - RMBS			4	1.A	27,450	100.3246	26,766	26,680	26,679		(84)			5.500	4.681	MON	122	1,467	12/22/2008	12/01/2022
31413Y-L6-6	FN 959449 - RMBS			4	1.A	76,842	102.1117	76,262	74,684	74,833		(299)			5.500	4.402	MON	342	4,108	12/22/2008	12/01/2022
31414P-4Z-9	FN 972540 - RMBS			4	1.A	9,254	113.7431	10,237	9,000	9,239		23			5.500	4.782	MON	41	495	02/13/2009	02/01/2038
31416M-KD-5	FN AA3891 - RMBS			4	1.A	6,149	112.2808	6,725	5,990	6,057					5.000	4.688	MON	25	299	08/31/2009	03/01/2039
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						208,672,384	XXX	206,589,270	204,082,017	207,948,096		(1,086,526)			XXX	XXX	XXX	477,656	5,723,521	XXX	XXX
31358S-6S-5	FNA 2001-M01 D - CMBS			4	1.A	1,277,398	103.2850	1,351,978	1,308,978	1,302,666		68			6.460	6.571	MON	7,047	84,560	07/19/2001	02/25/2031
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						1,277,398	XXX	1,351,978	1,308,978	1,302,666		68			XXX	XXX	XXX	7,047	84,560	XXX	XXX
134011-AA-3	CAMP PENDLETON & QUANTICO HOUSING LLC			1	2.B	8,435,000	124.3894	10,492,246	8,435,000	8,435,000					5.937	5.936	AO	125,196	506,541	09/29/2003	10/01/2043
57563N-AD-0	MEFA 2020-A A - ABS			4	1.A FE	7,878,904	99.3568	7,830,503	7,881,191	7,879,018		108			2.300	2.319	MON	3,021	200,450	06/09/2020	02/25/2040
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						16,313,904	XXX	18,322,749	16,316,191	16,314,018		108			XXX	XXX	XXX	128,218	706,991	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						850,531,857	XXX	879,748,528	828,172,147	842,078,307	(161,712)	(2,479,631)			XXX	XXX	XXX	8,699,148	29,157,695	XXX	XXX
000000-00-0	TELENET FINANCE LUXEMBOURG NOTES SARL		C.	1,2	3.C FE	1,005,720	103.0000	1,030,000	1,000,000	1,003,701		(970)			5.500	5.376	JJ	25,361	55,000	09/23/2019	03/01/2028
00003#-AB-9	A&E TELEVISION NETWORKS, LLC			1	1.G	8,300,000	102.0049	8,466,411	8,300,000	8,300,000					3.630	3.629	FA	107,962	301,290	08/07/2012	08/22/2022
00003#-AC-7	A&E TELEVISION NETWORKS, LLC				1.G	14,000,000	106.6823	14,935,526	14,000,000	14,000,000					3.780	3.752	FA	189,630	529,200	08/07/2012	08/22/2024
00003#-AD-5	A&E TELEVISION NETWORKS, LLC				1.G	11,000,000	110.9432	12,203,753	11,000,000	11,000,000					3.980	3.959	FA	156,878	437,800	08/07/2012	08/22/2027
00037B-AB-8	ABB FINANCE (USA) INC			1	1.G FE	28,485,050	100.8163	29,236,727	29,000,000	28,979,292		57,933			2.875	3.082	MN	122,747	833,750	02/04/2013	05/08/2022
00077T-AB-0	NATWEST MARKETS NV (NEW YORK BRANCH)		C.		3.A FE	1,771,170	184.5000	3,690,000	2,000,000	1,772,999		58			7.125	8.041	AO	30,083	142,500	09/26/2000	10/15/2093
001055-AY-8	AFLAC INC			1,2	1.G FE	9,825,611	132.5059	11,749,298	8,867,000	9,778,885		(18,705)			4.750	4.110	JJ	194,212	421,183	05/22/2019	01/15/2049
00108W-AH-3	AEP TEXAS INC			1,2	2.A FE	17,959,724	109.7982	19,434,281	17,700,000	17,946,033		(25,811)			3.950	3.684	JD	58,263	699,150	04/08/2021	06/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00108W-AJ-9	AEP TEXAS INC			1,2	2.A FE	4,866,988	114.1076	4,482,147	3,928,000	4,844,162		(22,226)			4.150	2.894	MN	27,169	163,012	12/18/2020	05/01/2049
00109L-AA-1	ADT SECURITY CORP			1,2	3.C FE	3,000,000	98.7500	2,962,500	3,000,000	3,000,000					4.125	4.125	FA	52,250		07/15/2021	08/01/2029
0010EQ-A#-3	AEP TEXAS NORTH COMPANY				2.A	15,000,000	102.4773	15,371,591	15,000,000	15,000,000					3.090	3.089	FA	157,538	463,500	04/03/2013	02/28/2023
00111@-AA-2	AES HAWAII INC				5.C	721,999	99.0668	715,261	721,999	721,999					6.870	6.870	MJSD	12,538	49,601	07/29/2003	06/30/2022
00115A-AF-6	AEP TRANSMISSION COMPANY LLC			1,2	1.F FE	28,539,607	116.7489	33,265,264	28,493,000	28,535,696		(1,551)			4.000	3.988	JD	94,977	1,139,720	08/24/2017	12/01/2046
00115A-AH-2	AEP TRANSMISSION COMPANY LLC			1,2	1.F FE	10,181,922	110.8342	9,668,067	8,723,000	10,147,823		(34,099)			3.750	2.843	JD	27,259	327,113	02/03/2021	12/01/2047
00115A-AJ-8	AEP TRANSMISSION COMPANY LLC			1,2	1.F FE	1,652,760	120.5647	1,708,402	1,417,000	1,641,527		(5,296)			4.250	3.338	MS	17,732	60,223	10/30/2019	09/15/2048
00115A-AN-9	AEP TRANSMISSION COMPANY LLC			1,2	1.F FE	4,980,700	95.5664	4,778,320	5,000,000	4,980,893		193			2.750	2.769	FA	56,146		08/02/2021	08/15/2051
001192-AL-7	SOUTHERN COMPANY GAS CAPITAL CORP			1,2	2.A FE	15,253,196	106.6044	16,086,604	15,090,000	15,158,185		(17,232)			3.875	3.741	MN	74,716	584,738	12/01/2015	11/15/2025
00164V-AF-0	AMC NETWORKS INC			1,2	3.C FE	1,500,625	99.5000	1,492,500	1,500,000	1,500,614		(11)			4.250	4.243	FA	24,083	22,076	09/10/2021	02/15/2029
001877-AA-7	API GROUP DE INC			1,2	4.B FE	1,050,000	99.5000	1,044,750	1,050,000	1,050,000					4.125	4.124	JJ	22,739		06/15/2021	07/15/2029
00206R-BK-7	AT&T INC			1,2	2.B FE	3,530,355	112.7603	3,497,825	3,102,000	3,529,379		(976)			4.350	3.474	JD	5,997	67,469	11/30/2021	06/15/2045
00206R-DQ-2	AT&T INC			1,2	2.B FE	4,496,826	110.9691	4,546,404	4,097,000	4,385,456		(54,164)			4.250	2.710	MS	58,041	174,123	11/26/2019	03/01/2027
00206R-GL-0	AT&T INC			1,2	2.B FE	14,507,343	111.1258	14,560,814	13,103,000	14,190,713		(169,477)			4.100	2.568	FA	202,951	537,223	02/10/2020	02/15/2028
00206R-HA-3	AT&T INC			1,2	2.B FE	11,378,400	126.4562	12,645,620	10,000,000	11,311,743		(30,114)			5.150	4.278	MN	65,806	515,000	09/12/2019	11/15/2046
00206R-HC-9	AT&T INC				2.A FE	44,431,964	137.9343	62,070,435	45,000,000	44,443,402		7			7.000	7.088	JD	262,500	3,150,000	12/04/2017	12/01/2095
00206R-HJ-4	AT&T INC			1,2	2.B FE	14,926,200	112.4513	16,867,695	15,000,000	14,944,323		6,480			4.350	4.411	MS	217,500	652,500	02/13/2019	03/01/2029
00206R-HK-1	AT&T INC			1,2	2.B FE	5,107,150	118.8671	5,943,355	5,000,000	5,097,578		(3,798)			4.850	4.680	MS	80,833	242,500	04/09/2019	03/01/2039
00206R-HP-0	AT&T INC			1	2.B FE	7,060,440	105.7387	7,401,709	7,000,000	7,013,887		(6,736)			4.050	3.943	JD	12,600	283,500	02/04/2014	12/15/2023
00206R-JJ-2	AT&T INC			1	2.B FE	12,052,274	123.0581	12,603,611	10,242,000	11,954,266		(46,898)			5.350	4.180	JD	24,353	547,947	10/22/2019	12/15/2043
00206R-JX-1	AT&T INC			1,2	2.B FE	6,989,640	101.7540	7,122,780	7,000,000	6,991,857		1,396			2.300	2.323	JD	13,417	161,000	05/21/2020	06/01/2027
00206R-JZ-6	AT&T INC			1,2	2.B FE	10,803,900	103.2265	10,322,650	10,000,000	10,771,843		(30,019)			3.500	2.964	JD	29,167	350,000	12/03/2020	06/01/2041
00206R-KD-3	AT&T INC			1,2	2.B FE	5,115,150	96.4096	4,820,480	5,000,000	5,111,208		(3,806)			3.100	2.955	FA	64,583	153,708	12/11/2020	02/01/2043
00206R-KG-6	AT&T INC			1,2	2.B FE	4,993,700	97.8489	4,892,445	5,000,000	4,994,822		802			1.650	1.668	FA	34,375	81,813	07/27/2020	02/01/2028
00206R-MN-9	AT&T INC			1,2	2.B FE	9,663,800	103.4204	10,342,040	10,000,000	9,667,364		3,564			3.800	3.975	JD	31,667	373,667	04/23/2021	12/01/2057
00213M-AV-6	APX GROUP INC			1,2	4.C FE	1,002,501	105.6250	998,156	945,000	995,991		(6,510)			6.750	4.718	FA	24,098	15,019	11/05/2021	02/15/2027
00226@-AD-8	ATC HOLDING LLC			1	2.A	30,000,000	109.1068	32,732,054	30,000,000	30,000,000					3.750	3.749	MS	328,125	1,125,000	07/18/2019	09/16/2029
002824-AY-6	ABBOTT LABORATORIES			1	1.F FE	14,884,200	138.0665	20,709,975	15,000,000	14,911,190		2,781			5.300	5.351	MN	75,083	795,000	05/24/2010	05/27/2040
002824-BF-6	ABBOTT LABORATORIES			1,2	1.F FE	15,944,133	110.5129	17,896,459	16,194,000	16,040,876		27,723			3.750	3.964	MN	52,293	607,275	05/31/2018	11/30/2026
002824-BM-1	ABBOTT LABORATORIES			1,2	1.F FE	36,193,907	108.4623	39,100,659	36,050,000	36,115,955		(17,822)			3.875	3.817	MS	411,320	1,396,938	03/06/2017	09/15/2025
00287Y-AL-3	ABBVIE INC			1	2.B FE	51,971,101	101.8311	52,952,172	52,000,000	51,994,674		6,021			2.900	2.912	MN	230,389	1,508,000	07/29/2014	11/06/2022
00287Y-AM-1	ABBVIE INC			1	2.B FE	455,925	120.3016	601,508	500,000	459,261		1,086			4.400	5.036	MN	3,361	22,000	10/12/2018	11/06/2042
00287Y-AQ-2	ABBVIE INC			1,2	2.B FE	7,389,550	106.0890	7,426,230	7,000,000	7,149,035		(45,002)			3.600	2.882	MN	32,900	252,000	04/11/2016	05/14/2025
00287Y-AX-7	ABBVIE INC			1,2	2.B FE	9,998,700	102.2518	10,225,180	10,000,000	9,999,781		155			2.850	2.852	MN	37,208	285,000	05/09/2016	05/14/2023
00287Y-CS-6	ABBVIE INC			1,2	2.B FE	30,840,453	100.3516	30,256,007	30,150,000	30,154,900		(126,386)			3.450	3.021	MS	306,274	1,040,175	04/05/2016	03/15/2022
00287Y-CV-9	ABBVIE INC			1,2	2.B FE	44,099,674	105.5351	46,435,444	44,000,000	44,027,768		(12,308)			3.850	3.819	JD	75,289	1,694,000	11/12/2014	06/15/2024
00404A-AP-4	ACADIA HEALTHCARE COMPANY INC			1,2	4.B FE	215,000	103.3750	222,256	215,000	215,000					5.000	4.999	AO	2,269	10,780	09/29/2020	04/15/2029
00489L-AF-0	ACRISURE LLC			1,2	4.B FE	715,000	97.0000	693,550	715,000	715,000					4.250	4.249	FA	11,480	15,109	01/29/2021	02/15/2029
00774M-AW-5	AERCAP IRELAND CAPITAL DAC		C	1,2	2.C FE	9,981,800	101.0422	10,104,220	10,000,000	9,982,214		414			3.000	3.029	AO	51,667		10/21/2021	10/29/2028
00790R-AA-2	ADVANCED DRAINAGE SYSTEMS INC			1,2	4.A FE	618,881	103.6250	632,113	610,000	616,725		(960)			5.000	4.778	MS	7,710	30,500	09/18/2019	09/30/2027
008474-B#-4	AGNICO EAGLE MINES LIMITED		C	1	2.B	7,772,456	104.7153	7,644,219	7,300,000	7,569,041		(175,218)			4.540	2.028	JD	921	497,130	10/07/2020	06/30/2023
008685-AB-5	AHOLD FINANCE USA LLC			1	2.B FE	28,556,533	130.2429	32,821,211	25,200,000	26,943,533		(187,121)			6.875	5.706	MN	288,750	1,732,500	12/03/2010	05/01/2029
008911-BK-4	AIR CANADA		C	1,2	3.B FE	500,000	102.3750	511,875	500,000	500,000					3.875	3.875	FA	7,535		07/27/2021	08/15/2026
00912X-AN-4	AIR LEASE CORP			1,2	2.B FE	10,146,599	106.3510	10,741,451	10,100,000	10,121,408		(7,926)			4.250	4.160	MS	126,390	429,250	08/21/2018	09/15/2024
00912X-AT-1	AIR LEASE CORP			1,2	2.B FE	26,095,782	102.5864	26,720,680	26,047,000	26,061,388		(9,732)			3.000	2.960	MS	230,082	781,410	11/06/2017	09/15/2023
00912X-AV-6	AIR LEASE CORP			1,2	2.B FE	17,161,879	105.2806	18,496,749	17,569,000	17,329,769		38,883			3.625	3.907	AO	159,219	636,876	11/04/2019	04/01/2027
00912X-AW-4	AIR LEASE CORP			1,2	2.B FE	4,764,594	100.8224	4,821,327	4,782,000	4,780,089		3,746			2.625	2.706	JJ	62,764	125,528	09/19/2017	07/01/2022
00912X-AX-2	AIR LEASE CORP			1,2	2.B FE	6,933,220	101.5676	7,109,732	7,000,000	6,985,811		13,271			2.750	2.950	JJ	88,764	192,500	11/13/2017	01/15/2023
00912X-AY-0	AIR LEASE CORP			1,2	2.B FE	9,289,300	105.5089	10,550,890	10,000,000	9,522,609		68,885			3.625	4.555	JD	30,208	362,500	05/30/2018	12/01/2027
00912X-BA-1	AIR LEASE CORP			1,2	2.B FE	14,958,113	103.8456	16,317,259	15,713,000	15,326,416		112,235			3.250	4.087	MS	170,224	510,673	04/25/2019	03/01/2025
00912X-BC-7	AIR LEASE CORP			1,2	2.B FE	8,349,805	103.6375	8,809,188	8,500,000	8,448,138		32,661			3.875	4.298	JJ	162,858	329,375	11/08/2018	07/03/2023
00914A-AB-8	AIR LEASE CORP			1,2	2.B FE	6,998,580	106.5901	7,546,579	7,080,000	7,026,290		10,936			3.750	3.939	JD	22,125	265,500	05/16/2019	06/01/2026
00914A-AM-4	AIR LEASE CORP			1,2	2.B FE	9,922,700	98.3165	9,831,650	10,000,000	9,931,479		7,807			1.875	2.031	FA	113,021		05/17/2021	08/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00914A-AQ-5	AIR LEASE CORP			1,2	2.B FE	7,374,225	96.6433	7,248,248	7,500,000	7,380,434		6,209			2.100	2.360	MS	58,188		08/11/2021	09/01/2028
009279-AA-8	AIRBUS SE		C	1,2	1.F FE	90,915,198	105.8762	96,275,346	90,932,000	90,875,137		5,164			3.150	3.158	AO	644,481	2,864,358	04/09/2019	04/10/2027
009279-AC-4	AIRBUS SE		C	1,2	1.F FE	19,753,800	116.1579	23,231,580	20,000,000	19,777,616		5,004			3.950	4.020	AO	177,750	790,000	04/05/2017	04/10/2047
010392-FD-5	ALABAMA POWER CO			1	1.G FE	8,725,452	130.7158	8,480,841	6,488,000	8,708,039		(17,413)			5.500	3.118	MS	105,070		10/14/2021	03/15/2041
010392-FG-8	ALABAMA POWER CO			1	1.G FE	13,368,780	112.2426	14,591,538	13,000,000	13,315,149		(10,192)			4.100	3.924	JJ	245,772	533,000	02/24/2016	01/15/2042
010392-FL-7	ALABAMA POWER CO			1,2	1.E FE	3,421,391	116.5460	3,950,909	3,390,000	3,417,542		(754)			4.150	4.094	FA	53,148	140,685	02/17/2016	08/15/2044
010392-FP-8	ALABAMA POWER CO			1,2	1.G FE	7,012,980	119.7373	8,453,453	7,060,000	7,018,394		970			4.300	4.340	JJ	150,947	303,580	01/08/2016	01/02/2046
010392-FQ-6	ALABAMA POWER CO			1,2	1.E FE	6,344,788	100.3047	6,564,943	6,545,000	6,529,375		63,204			2.450	3.449	MS	40,534	160,353	12/21/2018	03/30/2022
010392-FT-0	ALABAMA POWER CO			1,2	1.E FE	1,999,280	106.6188	2,138,773	2,006,000	1,999,608		135			3.450	3.468	AO	17,302	69,207	09/12/2019	10/01/2049
012873-AH-8	OVINTIV INC		C	1	3.A FE	7,951,920	133.6250	10,690,000	8,000,000	7,976,483		1,801			8.125	8.173	MS	191,389	650,000	09/12/2000	09/15/2030
012873-AK-1	OVINTIV INC			1	3.A FE	941,180	131.0000	1,044,070	797,000	940,136		(1,046)			7.375	4.967	MN	9,796	21,904	11/30/2021	11/01/2031
013822-AC-5	ALCOA NEDERLAND HOLDING BV		C	1,2	3.A FE	1,000,000	107.5000	1,075,000	1,000,000	1,000,000					6.125	6.123	MN	7,826	61,250	05/14/2018	05/15/2028
013822-AG-6	ALCOA NEDERLAND HOLDING BV		C	1,2	3.A FE	400,000	103.2500	413,000	400,000	400,000					4.125	4.124	MS	4,171	8,525	03/08/2021	03/31/2029
01609W-AT-9	ALIBABA GROUP HOLDING LTD		C	1,2	1.E FE	10,419,655	105.9051	10,203,956	9,635,000	10,333,261		(86,394)			3.400	2.042	JD	22,749	327,590	04/08/2021	12/06/2027
01609W-AX-0	ALIBABA GROUP HOLDING LTD		C	1,2	1.E FE	8,822,160	96.6655	8,699,895	9,000,000	8,835,470		13,310			2.125	2.348	FA	75,438	95,625	02/26/2021	02/09/2031
01626P-AG-1	ALIMENTATION COUCHE-TARD INC		C	1,2	2.B FE	5,389,065	118.0000	6,767,300	5,735,000	5,409,180		6,299			4.500	4.892	JJ	111,116	258,075	09/17/2018	07/26/2047
01626P-AH-9	ALIMENTATION COUCHE-TARD INC		A	1,2	2.B FE	65,798,245	107.1250	71,200,631	66,465,000	66,052,519		57,854			3.550	3.664	JJ	1,015,899	2,359,508	12/15/2020	07/26/2027
01626P-AN-6	ALIMENTATION COUCHE-TARD INC		C	1,2	2.B FE	20,254,428	108.1675	19,729,752	18,240,000	20,211,145		(39,930)			3.800	3.200	JJ	300,352	560,120	09/27/2021	01/25/2050
01626P-AP-1	ALIMENTATION COUCHE-TARD INC		C	1,2	2.B FE	16,422,688	103.0934	16,420,717	15,928,000	16,414,953		(7,735)			3.439	3.219	MN	73,035	273,882	08/04/2021	05/13/2041
01741R-AL-6	ALLEGHENY TECHNOLOGIES INC			1,2	4.C FE	1,000,000	99.3750	993,750	1,000,000	1,000,000					4.875	4.875	AO	14,490		09/09/2021	10/01/2029
01741R-AM-4	ALLEGHENY TECHNOLOGIES INC			1,2	4.C FE	1,000,000	100.3750	1,003,750	1,000,000	1,000,000					5.125	5.125	AO	15,233		09/09/2021	10/01/2031
017475-AC-8	CARDINAL HEALTH INC				2.B FE	10,506,387	122.1993	11,480,624	9,395,000	9,764,474		(64,887)			7.000	6.041	AO	138,837	657,650	01/14/2004	10/15/2026
01883L-AB-9	ALLIANT HOLDINGS INTERMEDIATE LLC			1,2	4.B FE	502,500	100.0000	500,000	500,000	502,442		(58)			4.250	4.154	AO	4,486		10/20/2021	10/15/2027
019736-AF-4	ALLISON TRANSMISSION INC			1,2	3.B FE	350,000	108.7500	380,625	350,000	350,000					5.875	5.874	JD	1,714	20,563	03/26/2019	06/01/2029
02005N-BF-6	ALLY FINANCIAL INC			2	3.A FE	706,701	112.7938	817,755	725,000	716,430		1,967			5.750	6.096	MN	4,748	41,688	04/06/2016	11/20/2025
020564-AE-0	ALPEK SAB DE CV		C	1,2	2.C FE	14,961,900	100.3836	15,057,540	15,000,000	14,964,683		2,783			3.250	3.280	FA	170,625	243,750	02/18/2021	02/25/2031
02154C-AH-6	ALTICE FINANCING SA		C	1,2	4.B FE	1,000,000	98.5000	985,000	1,000,000	1,000,000					5.750	5.749	FA	22,201		08/03/2021	08/15/2029
02156L-AA-9	ALTICE FRANCE SA		C	1,2	4.B FE	1,250,000	106.2500	1,328,125	1,250,000	1,250,000					8.125	8.123	FA	42,318	101,563	07/17/2018	02/01/2027
02156L-AE-1	ALTICE FRANCE SA		C	1,2	4.B FE	930,000	96.8750	900,938	930,000	930,000					5.125	5.125	MS	14,034	47,265	09/15/2020	01/15/2029
02156L-AH-4	ALTICE FRANCE SA		C	1,2	4.B FE	1,000,000	98.1250	981,250	1,000,000	1,000,000					5.500	5.500	AO	12,986		09/24/2021	10/15/2029
023135-AZ-9	AMAZON.COM INC			1,2	1.D FE	6,981,870	104.5361	7,317,527	7,000,000	6,992,871		2,564			2.800	2.840	FA	70,233	196,000	08/15/2017	08/22/2024
023135-BC-9	AMAZON.COM INC			1,2	1.E FE	11,973,529	108.0981	12,966,367	11,995,000	11,982,633		1,973			3.150	3.170	FA	135,394	377,843	08/15/2017	08/22/2027
023135-BF-2	AMAZON.COM INC			1,2	1.E FE	5,998,733	116.9319	6,953,940	5,947,000	5,990,592		(2,112)			3.875	3.811	FA	82,577	230,446	08/22/2017	08/22/2037
023135-BN-5	AMAZON.COM INC			1,2	1.E FE	52,422,404	113.8557	52,776,671	46,354,000	49,499,721		(794,943)			5.200	3.225	JD	187,476	2,410,408	08/29/2018	12/03/2025
02364W-BE-4	AMERICA MOVIL SAB DE CV		C	1	2.A FE	9,557,200	118.3077	11,830,770	10,000,000	9,591,315		11,637			4.375	4.687	JJ	200,521	437,500	12/13/2018	07/16/2042
02378L-AA-1	AMERICAN AIRLS 2017-1 CL C PAS				3.A PL	8,525,999	101.0569	8,616,108	8,525,999	8,525,999					5.180	5.176	FA	166,844	441,647	07/24/2018	08/15/2023
024747-AF-4	AMERICAN BUILDERS & CONTRACTORS SUPPLY C			1,2	3.B FE	481,000	102.0000	490,620	481,000	481,000					4.000	4.000	JJ	8,872	19,240	11/05/2019	01/15/2028
024747-AG-2	AMERICAN BUILDERS & CONTRACTORS SUPPLY C			2	4.A FE	290,000	99.5000	288,550	290,000	290,000					3.875	3.874	MN	1,436	5,681	04/27/2021	11/15/2029
025537-AJ-0	AMERICAN ELECTRIC POWER COMPANY INC			1,2	2.B FE	14,056,712	106.0288	14,330,322	13,515,500	13,920,896		(66,137)			3.200	2.622	MN	57,666	432,496	11/27/2019	11/13/2027
0258M0-EG-0	AMERICAN EXPRESS CREDIT CORP			2	1.F FE	26,932,806	100.0910	27,017,564	26,993,000	26,990,874		12,471			2.700	2.747	MS	238,888	728,811	02/28/2017	03/03/2022
02665W-DW-8	AMERICAN HONDA FINANCE CORP			1	1.G FE	9,983,100	100.7565	10,075,650	10,000,000	9,984,854		1,754			2.000	2.026	MS	53,889	100,000	03/22/2021	03/24/2028
026874-DB-0	AMERICAN INTERNATIONAL GROUP INC			1,2	2.B FE	4,791,200	123.7634	6,188,170	5,000,000	4,797,770		2,566			4.375	4.615	JJ	100,868	218,750	06/05/2019	01/15/2055
03027X-AB-6	AMERICAN TOWER CORP			1	2.C FE	18,522,662	102.7619	18,572,158	18,073,000	18,164,450		(82,008)			3.500	3.021	JJ	265,322	632,555	05/16/2017	01/31/2023
03027X-AD-2	AMERICAN TOWER CORP			1	2.C FE	8,786,712	107.6640	8,792,919	8,167,000	8,367,727		(89,225)			5.000	3.783	FA	154,266	408,350	12/01/2016	02/15/2024
03027X-AJ-9	AMERICAN TOWER CORP			1,2	2.C FE	10,869,952	109.2718	11,814,467	10,812,000	10,845,394		(7,619)			4.400	4.314	FA	179,719	475,728	07/31/2018	02/15/2026
03027X-AL-4	AMERICAN TOWER CORP			1	2.C FE	4,916,600	100.0500	5,002,500	5,000,000	4,999,349		16,998			2.250	2.597	JJ	51,875	112,500	11/09/2016	01/15/2022
03027X-AM-2	AMERICAN TOWER CORP			1,2	2.C FE	6,947,975	104.7671	7,099,019	6,776,000	6,898,944		(23,638)			3.125	2.719	JJ	97,640	211,750	11/20/2019	01/15/2027
03027X-AT-7	AMERICAN TOWER CORP			1,2	2.C FE	6,024,420	104.4996	6,269,976	6,000,000	6,011,901		(4,886)			3.375	3.285	MN	25,875	202,500	04/05/2019	05/15/2024
03027X-AW-0	AMERICAN TOWER CORP			1,2	2.C FE	5,569,900	108.6712	5,433,560	5,000,000	5,543,921		(25,979)			3.800	2.194	FA	71,778	95,000	08/11/2021	08/15/2029
03027X-AX-8	AMERICAN TOWER CORP			1,2	2.C FE	6,988,660	103.1220	7,218,540	7,000,000	6,991,802		1,496			2.750	2.775	JJ	88,764	192,500	09/30/2019	01/15/2027
03027X-AZ-3	AMERICAN TOWER CORP			1,2	2.C FE	9,990,500	102.7228	10,272,280	10,000,000	9,994,213		1,719			2.400	2.419	MS	70,667	240,000	01/07/2020	03/15/2025
03027X-BG-4	AMERICAN TOWER CORP			1,2	2.C FE	10,950,940	94.4309	10,387,399	11,000,000	10,956,642		4,516			1.875	1.924	AO	43,542	215,990	09/23/2020	10/15/2030
03027X-BJ-8	AMERICAN TOWER CORP			1,2	2.C FE	6,997,970	95.6831	6,697,817	7,000,000	6,998,114		140			1.500	1.505	JJ	44,042	73,208	11/17/2020	01/31/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03027X-BL-3	AMERICAN TOWER CORP			1,2	2.C FE	9,991,800	99.0682	9,906,820	10,000,000	9,993,018		1,218			1.600	1.617	AO	33,778	87,111	03/24/2021	04/15/2026
03027X-BM-1	AMERICAN TOWER CORP			1,2	2.C FE	6,986,490	100.7032	7,049,224	7,000,000	6,987,445		955			2.700	2.722	AO	39,900	102,900	03/24/2021	04/15/2031
03040W-AJ-4	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	3,988,764	119.8702	4,291,353	3,580,000	3,930,311		(11,433)			4.300	3.618	JD	12,828	153,940	06/09/2016	12/01/2042
03040W-AK-1	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	43,824,440	105.1834	46,280,696	44,000,000	43,957,318		18,570			3.850	3.897	MS	564,667	1,694,000	11/08/2013	03/01/2024
03040W-AL-9	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	20,965,299	105.7931	21,807,132	20,613,000	20,769,203		(51,021)			3.400	3.124	MS	233,614	700,842	11/06/2017	03/01/2025
03040W-AQ-8	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	10,949,856	105.6621	11,608,038	10,986,000	10,964,738		3,398			2.950	2.987	MS	108,029	324,087	08/07/2017	09/01/2027
03040W-AR-6	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	8,999,287	111.9394	10,104,770	9,027,000	9,002,228		565			3.750	3.767	MS	112,838	338,513	08/07/2017	09/01/2047
03063#-AD-6	Americold Realty Operating Partnership,			1	2.B FE	23,297,000	102.0246	23,204,485	22,744,000	22,744,000				(1,727,000)	1.620	1.620	JJ	178,086	199,117	10/30/2020	01/07/2031
030981-AJ-3	AMERIGAS PARTNERS LP			1,2	3.C FE	1,794,420	111.5000	2,001,425	1,795,000	1,794,689		127			5.875	5.878	FA	38,374	105,456	02/21/2019	08/20/2026
031162-BV-1	AMGEN INC			1,2	2.A FE	5,305,000	105.3500	5,267,500	5,000,000	5,091,474		(40,905)			3.625	2.740	MN	19,635	181,250	06/09/2016	05/22/2024
031921-AB-5	AMWINS GROUP INC			1,2	4.C FE	1,000,000	101.2500	1,012,500	1,000,000	1,000,000					4.875	4.877	JD	135	21,802	07/14/2021	06/30/2029
032095-AL-5	AMPHENOL CORP			1,2	2.A FE	3,736,275	97.9548	3,673,305	3,750,000	3,736,644		369			2.200	2.241	MS	24,521		09/07/2021	09/15/2031
035229-BP-7	ANHEUSER-BUSCH COMPANIES LLC			1	2.B FE	3,425,253	124.3875	3,818,696	3,070,000	3,207,661		(18,901)			6.750	5.846	JD	9,210	207,225	05/07/2004	12/15/2027
035229-CM-3	ANHEUSER-BUSCH COMPANIES LLC			1	2.B FE	1,544,786	136.7141	1,886,655	1,380,000	1,507,679		(3,259)			6.500	5.724	MN	14,950	89,700	02/24/2004	05/01/2042
03522A-AG-5	ANHEUSER-BUSCH COMPANIES LLC			1,2	2.B FE	15,246,540	107.7542	16,163,130	15,000,000	15,132,960		(31,860)			3.650	3.402	FA	228,125	547,500	04/11/2019	02/01/2026
03522A-AH-3	ANHEUSER-BUSCH COMPANIES LLC			1,2	2.B FE	22,196,739	120.6595	24,768,982	20,528,000	22,006,932		(83,897)			4.700	3.993	FA	402,007	964,816	10/30/2019	02/01/2036
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC			1,2	2.B FE	22,205,087	126.7711	23,265,032	18,352,000	22,107,772		(80,205)			4.900	3.603	FA	374,687	531,748	04/20/2021	02/01/2046
03523T-BQ-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	2.B FE	8,430,051	109.3215	8,088,698	7,399,000	8,391,743		(34,977)			3.750	2.880	JJ	127,941	277,463	11/23/2020	07/15/2042
035240-AE-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	2.B FE	9,265,106	137.0025	11,558,901	8,437,000	9,091,996		(38,855)			6.625	5.702	FA	211,159	558,951	12/13/2016	08/15/2033
035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	2.B FE	9,958,200	125.3368	12,533,680	10,000,000	9,962,397		1,075			4.950	4.980	JJ	228,250	495,000	10/17/2018	01/15/2042
035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.B FE	10,858,191	111.2129	11,516,096	10,355,000	10,796,363		(70,160)			4.000	3.181	AO	89,743	414,200	12/07/2020	04/13/2028
035240-AQ-3	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.B FE	14,389,538	116.3923	14,014,797	12,041,000	14,142,373		(247,165)			4.750	1.995	JJ	251,021	285,974	02/25/2021	01/23/2029
035240-AS-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.A FE	17,555,781	117.6909	16,801,553	14,276,000	17,419,786		(132,596)			4.350	2.781	JD	51,751	621,006	01/04/2021	06/01/2040
035242-AP-1	ANHEUSER-BUSCH INBEV FINANCE INC			1,2	2.B FE	10,952,100	107.6682	10,766,820	10,000,000	10,656,145		(163,532)			3.650	1.869	FA	152,083	365,000	03/02/2020	02/01/2026
03674X-AS-5	ANTERO RESOURCES CORP			1,2	3.C FE	600,000	106.7500	640,500	600,000	600,000					5.375	5.370	MS	18,813		05/17/2021	03/01/2030
036752-AB-9	ANTHEM INC			1,2	2.B FE	13,069,038	109.5454	13,225,416	12,073,000	12,834,072		(124,272)			3.650	2.448	JD	36,722	440,665	03/06/2020	12/01/2027
036752-AJ-2	ANTHEM INC			1,2	2.B FE	9,991,200	103.0015	10,300,150	10,000,000	9,994,780		1,637			2.375	2.393	JJ	109,514	237,500	09/04/2019	01/15/2025
036752-AP-8	ANTHEM INC			1,2	2.B FE	3,984,600	102.1431	4,085,724	4,000,000	3,985,680		1,080			2.550	2.594	MS	30,033	50,433	03/08/2021	03/15/2031
037411-AM-7	APACHE CORP				3.A FE	10,360,400	124.9154	12,491,540	10,000,000	10,313,338		(4,239)			7.375	7.108	FA	278,611	737,500	02/25/1998	08/15/2047
037411-AW-5	APACHE CORP			1,2	3.A FE	3,331,807	112.8750	3,939,338	3,490,000	3,343,360		4,211			5.100	5.455	MS	59,330	177,990	06/01/2020	09/01/2040
037411-AY-1	APACHE CORP			1,2	3.A FE	4,976,888	115.2500	5,858,158	5,083,000	4,984,797		2,586			5.250	5.407	FA	111,191	266,858	05/28/2020	02/01/2042
037411-BA-2	APACHE CORP			1,2	3.A FE	203,956	109.6250	286,121	261,000	205,802		1,182			4.750	6.614	AO	2,617	12,398	06/04/2020	04/15/2043
037411-BC-8	APACHE CORP			1,2	3.A FE	4,703,670	101.7500	5,615,583	5,519,000	4,756,796		17,828			4.250	5.321	JJ	108,157	234,558	05/26/2020	01/15/2044
037411-BG-9	APACHE CORP			1,2	3.A FE	179,524	114.3750	268,781	235,000	180,493		605			5.350	7.319	JJ	6,286	12,573	05/26/2020	07/01/2049
037411-BH-7	APACHE CORP			1,2	3.A FE	1,000,000	107.0000	1,070,000	1,000,000	1,000,000					4.625	4.624	MN	5,910	57,556	08/03/2020	11/15/2025
037411-BJ-3	APACHE CORP			1,2	3.A FE	541,965	109.0000	588,600	540,000	541,709		(197)			4.875	4.807	MN	3,364	32,760	08/04/2020	11/15/2027
037833-AK-6	APPLE INC			1	1.B FE	29,483,308	102.2890	31,505,012	30,800,000	30,594,446		147,906			2.400	2.912	MN	119,093	739,200	08/15/2013	05/03/2023
037833-AS-9	APPLE INC			1	1.B FE	42,264,468	105.7660	44,739,018	42,300,000	42,291,073		3,595			3.450	3.459	MN	222,956	1,459,350	04/29/2014	05/06/2024
037833-BG-4	APPLE INC			1	1.B FE	39,925,026	106.2373	42,494,920	40,000,000	39,974,575		7,037			3.200	3.220	MN	170,667	1,280,000	02/01/2017	05/13/2025
037833-CH-1	APPLE INC			1,2	1.B FE	1,995,960	125.4487	2,508,974	2,000,000	1,996,393		79			4.250	4.262	FA	33,528	85,000	02/02/2017	02/09/2047
038222-AG-0	APPLIED MATERIALS INC			1	1.F FE	5,859,000	145.5619	7,278,095	5,000,000	5,784,399		(24,468)			5.850	4.619	JD	13,000	292,500	10/10/2018	06/15/2041
038222-AJ-4	APPLIED MATERIALS INC			1,2	1.F FE	24,336,931	108.6688	25,289,403	23,272,000	23,794,677		(139,235)			3.900	3.216	AO	226,902	907,608	03/02/2018	10/01/2025
038222-AL-9	APPLIED MATERIALS INC			1,2	1.F FE	73,654,961	107.9166	78,751,060	72,974,000	73,352,437		(70,638)			3.300	3.184	AO	602,036	2,408,142	04/09/2018	04/01/2027
03835V-AH-9	APTIV PLC		C	1,2	2.B FE	19,560,036	133.3209	25,290,975	18,970,000	19,536,787		(9,668)			5.400	5.192	MS	301,623	1,024,380	05/03/2019	03/15/2049
038522-AP-3	ARAMARK SERVICES INC			1,2	4.A FE	1,915,000	101.6250	1,946,119	1,915,000	1,915,000					5.000	4.998	AO	23,938	95,750	03/09/2017	04/01/2025
038522-AR-9	ARAMARK SERVICES INC			1,2	4.A FE	300,000	104.5000	313,500	300,000	300,000					6.375	6.372	MN	3,188	19,125	04/22/2020	05/01/2025
03939C-AA-1	ARCH CAPITAL FINANCE LLC			1,2	2.A FE	35,012,963	109.9024	38,086,677	34,655,000	34,899,839		(48,466)			4.011	3.842	JD	61,778	1,390,012	06/30/2020	12/15/2026
039482-AB-0	ARCHER-DANIELS-MIDLAND CO			1,2	1.F FE	4,317,811	108.4852	4,355,681	4,015,000	4,293,039		(24,773)			3.250	2.296	MS	34,072	130,488	03/17/2021	03/27/2030
039483-AM-4	ARCHER-DANIELS-MIDLAND CO				1.F FE	2,960,368	127.6620	3,268,147	2,560,000	2,703,249		(22,689)			7.500	6.224	MS	56,533	192,000	08/22/2003	03/15/2027
039483-AR-3	ARCHER-DANIELS-MIDLAND CO				1.F FE	1,199,610	130.3482	1,303,482	1,000,000	1,100,293		(11,091)			6.625	4.975	MN	11,042	66,250	07/16/2010	05/01/2029
039524-AA-1	ARCHES BUYER INC			1,2	4.B FE	985,100	99.7500	997,500	1,000,000	985,184		84			4.250	4.518	JD	3,542		12/14/2021	06/01/2028
03969A-AN-0	ARDAGH PACKAGING FINANCE PLC		C	1,2	3.C FE	702,500	102.1250	714,875	700,000	701,952		(351)			4.125	4.059	MN	3,690	28,875	05/28/2020	08/15/2026
03969A-AQ-3	ARDAGH PACKAGING FINANCE PLC		C	1,2	3.C FE	520,000	103.5000	538,200	520,000	520,000					5.250	5.248	AO	4,626	27,300	04/07/2020	04/30/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03969A-AR-1	ARDAGH PACKAGING FINANCE PLC		C	1,2	4.C FE	269,500	101.0000	282,800	280,000	271,466		1,275			5.250	5.897	MN	1,878	14,700	05/26/2020	08/15/2027
04248N-AA-1	ARMYHW 2005 1A - RMBS			1	1.D FE	26,731,358	112.1669	26,021,007	23,198,464	26,409,408		(20,935)			5.524	4.642	JD	56,955	1,283,032	03/16/2015	06/15/2050
043178-AE-8	ARTHUR J. GALLAGHER & CO.			1	2.B PL	7,572,375	101.2996	7,597,467	7,500,000	7,511,343		(24,597)			3.690	3.349	JD	13,069	276,750	03/29/2019	06/14/2022
043178-AV-0	ARTHUR J. GALLAGHER & CO.			1	2.B PL	7,000,000	109.2095	7,644,666	7,000,000	7,000,000					4.090	4.089	JD	3,181	286,300	05/03/2017	06/27/2027
043178-AW-8	ARTHUR J. GALLAGHER & CO.			1	2.B PL	7,000,000	109.2800	7,649,598	7,000,000	7,000,000					4.090	4.089	FA	118,496	286,300	05/03/2017	08/02/2027
043178-BH-0	ARTHUR J. GALLAGHER & CO.			1	2.B PL	5,000,000	106.5546	5,327,731	5,000,000	5,000,000					4.720	4.718	FA	90,467	236,000	01/18/2019	02/13/2024
043178-BJ-6	ARTHUR J. GALLAGHER & CO.			1	2.B PL	20,000,000	110.8759	22,175,173	20,000,000	20,000,000					4.850	4.849	FA	371,833	970,000	01/18/2019	02/13/2026
043178-BS-6	ARTHUR J. GALLAGHER & CO.			1	2.B PL	20,000,000	109.5892	21,917,841	20,000,000	20,000,000					3.990	3.989	JJ	334,717	798,000	10/29/2019	01/30/2030
043436-AW-4	ASBURY AUTOMOTIVE GROUP INC			1,2	3.B FE	1,000,000	101.7500	1,017,500	1,000,000	1,000,000					4.625	4.625	MN	5,396		11/04/2021	11/15/2029
045086-AP-0	ASHTON WOODS USA LLC			1,2	4.A FE	1,003,750	99.2500	992,500	1,000,000	1,003,656		(94)			4.625	4.571	AO	12,590		09/13/2021	04/01/2030
046353-AL-2	ASTRAZENECA PLC		C	1	2.A FE	98,573,897	107.1477	102,936,795	96,070,000	97,200,311		(272,369)			3.375	3.050	MN	405,295	3,242,363	10/04/2017	11/16/2025
046353-AN-8	ASTRAZENECA PLC		D	1,2	1.G FE	21,217,632	107.0148	24,078,330	22,500,000	21,668,116		134,674			3.125	3.885	JD	37,109	703,125	12/21/2018	06/12/2027
046353-AR-9	ASTRAZENECA PLC		C	1,2	1.G FE	9,967,300	104.1250	10,412,500	10,000,000	9,988,719		6,619			3.500	3.572	FA	130,278	350,000	08/14/2018	08/17/2023
046353-AT-5	ASTRAZENECA PLC		C	1,2	2.A FE	15,484,702	113.0000	15,570,270	13,779,000	15,324,502		(160,200)			4.000	2.213	JJ	251,084	275,580	03/23/2021	01/17/2029
046828-AA-7	ATHABASCA OIL CORP		C		2.A FE	16,863,782	112.7284	14,744,875	13,080,000	14,412,251		(210,934)			8.200	5.913	AO	268,140	1,072,560	06/16/2003	04/01/2027
048303-CH-2	ATLANTIC CITY ELECTRIC CO			1,2	1.F FE	18,506,370	111.5582	20,080,476	18,000,000	18,442,573		(64,055)			4.000	3.553	AO	152,000	720,000	12/16/2020	10/15/2028
049560-AA-3	ATMOS ENERGY CORP			1	1.E FE	9,911,500	118.7738	11,877,380	10,000,000	9,965,155		4,108			6.750	6.817	JJ	311,250	675,000	07/22/1998	07/15/2028
053484-AB-7	AVALONBAY COMMUNITIES INC			1,2	1.G FE	3,995,240	98.7925	3,951,700	4,000,000	3,995,323		83			2.050	2.063	JJ	24,144		09/08/2021	01/15/2032
05352T-AA-7	AVANTOR FUNDING INC			1,2	3.C FE	683,888	104.7500	701,825	670,000	681,223		(2,220)			4.625	4.213	JJ	14,289	30,815	11/02/2020	07/15/2028
05369A-AA-9	AVIATION CAPITAL GROUP LLC			1,2	2.C FE	47,299,145	104.3274	51,326,994	49,198,000	47,905,661		191,428			3.500	4.007	MN	286,988	1,721,930	02/28/2019	11/01/2027
05369A-AD-3	AVIATION CAPITAL GROUP LLC			1,2	2.B FE	19,664,004	105.9749	21,126,096	19,935,000	19,785,961		37,648			4.125	4.353	FA	342,633	822,319	08/08/2018	08/01/2025
05369A-AF-8	AVIATION CAPITAL GROUP LLC			1,2	2.B FE	10,832,974	104.6874	11,473,739	10,960,000	10,905,679		24,356			4.375	4.628	JJ	201,124	479,500	11/28/2018	01/30/2024
05369A-AK-7	AVIATION CAPITAL GROUP LLC			1,2	2.B FE	25,086,467	97.5124	24,832,508	25,466,000	25,146,818		60,351			1.950	2.273	JJ	208,291	268,985	04/20/2021	01/30/2026
05369A-AL-5	AVIATION CAPITAL GROUP LLC			1,2	2.B FE	9,476,155	97.1121	9,225,650	9,500,000	9,477,452		1,297			1.950	2.003	MS	51,973		09/15/2021	09/20/2026
05453G-AC-9	AXALTA COATING SYSTEMS LLC			1,2	4.A FE	483,688	96.6250	473,463	490,000	484,266		579			3.375	3.562	FA	6,248	11,990	04/07/2021	02/15/2029
054561-AM-7	EQUITABLE HOLDINGS INC			1,2	2.B FE	13,242,898	125.6764	16,583,001	13,195,000	13,241,516		(874)			5.000	4.976	AO	130,117	659,750	06/05/2019	04/20/2048
05523R-AD-9	BAE SYSTEMS PLC		C	1,2	2.B FE	39,104,627	106.7066	38,127,335	35,731,000	38,780,124		(303,211)			3.400	2.233	AO	256,469	1,214,854	03/10/2021	04/15/2030
05523R-AE-7	BAE SYSTEMS PLC		C	1,2	2.B FE	15,307,590	97.9433	14,691,495	15,000,000	15,300,625		(7,029)			3.000	2.893	MS	132,500	450,000	12/04/2020	09/15/2050
05523R-AF-4	BAE SYSTEMS PLC		C	1,2	2.B FE	2,148,730	94.9640	2,035,553	2,143,500	2,148,236		(470)			1.900	1.873	FA	15,386	37,333	12/09/2020	02/15/2031
05523U-AK-6	BAE SYSTEMS HOLDINGS INC			1	2.B FE	53,234,395	106.1153	55,710,533	52,500,000	52,743,145		(82,603)			3.800	3.622	AO	465,500	1,995,000	10/07/2015	10/07/2024
05523U-AL-4	BAE SYSTEMS HOLDINGS INC			1	2.B FE	5,516,842	122.1887	5,248,005	4,295,000	5,506,796		(10,046)			4.750	3.026	AO	47,603	102,006	09/22/2021	10/07/2044
05523U-AP-5	BAE SYSTEMS HOLDINGS INC			1,2	2.B FE	9,882,000	107.2781	10,727,810	10,000,000	9,947,900		11,939			3.850	3.994	JD	17,111	385,000	12/03/2015	12/15/2025
055451-AQ-1	BHP BILLITON FINANCE (USA) LTD		C		1.F FE	10,844,737	100.3767	10,941,060	10,900,000	10,899,079		6,207			2.875	2.933	FA	110,552	313,375	03/08/2012	02/24/2022
055451-AU-2	BHP BILLITON FINANCE (USA) LTD		C	1	1.F FE	20,528,000	105.1002	21,020,040	20,000,000	20,106,749		(58,402)			3.850	3.531	MS	194,639	770,000	10/23/2013	09/30/2023
05565E-AH-8	BMW US CAPITAL LLC			1,2	1.F FE	9,531,200	104.6091	10,460,910	10,000,000	9,766,962		49,862			2.800	3.390	AO	62,222	280,000	12/14/2016	04/11/2026
05565E-AW-5	BMW US CAPITAL LLC			1,2	1.F FE	30,061,950	103.2062	30,961,860	30,000,000	30,019,907		(16,017)			3.450	3.393	AO	227,125	1,035,000	02/12/2019	04/12/2023
05565E-BE-4	BMW US CAPITAL LLC			1,2	1.F FE	4,835,146	111.6113	4,824,957	4,323,000	4,785,858		(49,288)			3.950	2.143	FA	64,983	85,379	04/05/2021	08/14/2028
05565E-BX-2	BMW US CAPITAL LLC			1,2	1.F FE	14,970,150	97.2199	14,582,985	15,000,000	14,971,198		1,048			1.950	1.972	FA	112,938		08/09/2021	08/12/2031
05565Q-CP-1	BP CAPITAL MARKETS PLC		C	1	1.G FE	5,307,250	105.4542	5,272,710	5,000,000	5,109,293		(49,692)			3.814	2.740	FA	74,691	190,700	11/01/2017	02/10/2024
05565Q-DA-3	BP CAPITAL MARKETS PLC		C	1	1.F FE	18,991,381	106.4397	19,833,974	18,634,000	18,807,139		(50,738)			3.506	3.198	MS	188,733	653,308	04/04/2019	03/17/2025
05565Q-DN-5	BP CAPITAL MARKETS PLC		C	1,2	1.F FE	14,473,927	107.0918	15,544,375	14,515,000	14,489,276		4,019			3.279	3.313	MS	134,852	475,947	02/01/2018	09/19/2027
05600L-AB-2	BMW FINANCE NV		C	1,2	1.F FE	11,586,634	102.9510	11,940,257	11,598,000	11,591,876		2,238			2.400	2.421	FA	105,928	278,352	08/07/2019	08/14/2024
05605H-AC-4	BWX TECHNOLOGIES INC			1,2	3.C FE	400,433	101.5000	406,000	400,000	400,402		(31)			4.125	4.108	AO	3,483	8,342	03/29/2021	04/15/2029
058498-AX-4	BALL CORP			1,2	3.A FE	250,000	98.8750	247,188	250,000	250,000					3.125	3.125	MS	2,322		09/09/2021	09/15/2031
059165-EC-0	BALTIMORE GAS AND ELECTRIC CO			1	1.G FE	10,338,716	141.6142	14,161,420	10,000,000	10,244,129		(9,991)			6.350	6.097	AO	158,750	635,000	08/07/2007	10/01/2036
059165-EN-6	BALTIMORE GAS AND ELECTRIC CO			1,2	1.F FE	3,493,770	100.1007	3,503,525	3,500,000	3,494,089		319			2.250	2.270	JD	3,500	40,469	06/07/2021	06/15/2031
059438-AH-4	JPMORGAN CHASE & CO				1.G FE	5,652,763	125.8758	5,507,066	4,375,000	4,779,860		(72,345)			7.625	5.404	AO	70,425	333,594	06/05/2003	10/15/2026
06051G-FB-0	BANK OF AMERICA CORP				1.G FE	8,290,266	106.2272	8,689,385	8,180,000	8,227,843		(21,950)			4.125	3.827	JJ	149,029	337,425	01/14/2019	01/22/2024
06051G-FX-2	BANK OF AMERICA CORP			1	1.G FE	11,235,021	107.7876	11,372,670	10,551,000	11,025,123		(103,584)			3.500	2.393	AO	73,857	369,285	12/11/2019	04/19/2026
06051G-GA-1	BANK OF AMERICA CORP			1,2	1.G FE	5,221,100	106.6512	5,332,560	5,000,000	5,154,493		(29,870)			3.248	2.560	AO	31,578	162,400	09/24/2019	10/21/2027
06051G-GR-4	BANK OF AMERICA CORP			1,2,5	1.G FE	1,239,869	107.6503	1,185,230	1,101,000	1,218,774		(20,128)			3.593	1.574	JJ	17,582	39,559	12/10/2020	07/21/2028
06051G-HD-4	BANK OF AMERICA CORP			1,2,5	1.F FE	8,305,991	106.8420	8,228,971	7,702,000	8,241,721		(64,270)			3.419	2.161	JD	8,046	263,331	03/24/2021	12/20/2028
06051G-HM-4	BANK OF AMERICA CORP			1,2,5	1.G FE	10,000,000	111.4674	11,146,740	10,000,000	10,000,000					4.271	4.272	JJ	187,449	427,100	07/18/2018	07/23/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06051G-HT-9	BANK OF AMERICA CORP			1,2,5	1.F FE	13,864,794	106.8541	14,362,260	13,441,000	13,782,603		(76,923)			3.559	2.909	AO	90,358	478,365	12/03/2020	04/23/2027
06051G-HW-2	BANK OF AMERICA CORP			1,2,5	1.F FE	7,850,000	102.6278	8,056,282	7,850,000	7,850,000					2.456	2.457	AO	36,953	192,796	10/17/2019	10/22/2025
06051G-HZ-5	BANK OF AMERICA CORP			1,2,5	1.F FE	4,218,920	100.3023	4,012,092	4,000,000	4,188,356		(21,301)			2.496	1.868	FA	38,272	99,840	07/20/2020	02/13/2031
06051G-JK-6	BANK OF AMERICA CORP			1,2,5	1.F FE	2,607,997	97.9724	2,538,465	2,591,000	2,604,418		(3,429)			1.197	1.058	AO	5,772	31,273	12/14/2020	10/24/2026
06051G-JQ-3	BANK OF AMERICA CORP			1,2,5	1.F FE	5,000,000	99.2785	4,963,925	5,000,000	5,000,000					1.658	1.528	MS	25,331	41,450	03/08/2021	03/11/2027
06051G-JS-9	BANK OF AMERICA CORP			1,2,5	1.F FE	11,500,000	99.3909	11,429,954	11,500,000	11,500,000					1.734	1.609	JJ	88,073	49,853	04/16/2021	07/22/2027
06051G-JT-7	BANK OF AMERICA CORP			1,2,5	1.F FE	10,000,000	101.5173	10,151,730	10,000,000	10,000,000					2.687	2.574	AO	51,501	134,350	04/16/2021	04/22/2032
06406F-AC-7	BANK OF NEW YORK MELLON CORP			2	1.F FE	5,815,237	105.0169	6,283,161	5,983,000	5,876,350		22,594			2.800	3.244	MN	26,525	167,524	03/19/2019	05/04/2026
06406F-AE-3	BANK OF NEW YORK MELLON CORP			2	1.F FE	8,615,290	103.8474	9,801,118	9,438,000	8,955,206		94,113			2.450	3.662	FA	86,069	231,231	03/15/2018	08/17/2026
06406G-AA-9	BANK OF NEW YORK MELLON CORP			2	1.F FE	4,764,250	106.3189	5,315,945	5,000,000	4,851,877		18,908			3.000	3.492	AO	25,417	150,000	01/24/2017	10/30/2028
06406R-AB-3	BANK OF NEW YORK MELLON CORP			2,5	1.F FE	25,504,367	107.7107	27,376,829	25,417,000	25,465,442		(8,568)			3.442	3.401	FA	349,941	874,853	02/07/2017	02/07/2028
06406R-AC-1	BANK OF NEW YORK MELLON CORP			2,5	1.F FE	12,000,000	100.6996	12,083,952	12,000,000	12,000,000					2.661	2.661	MN	39,915	319,320	05/09/2017	05/16/2023
06406R-AD-9	BANK OF NEW YORK MELLON CORP			2	1.F FE	11,506,548	107.7141	13,106,652	12,168,000	11,725,608		72,436			3.250	4.009	MN	49,433	395,460	11/05/2018	05/16/2027
06406R-AH-0	BANK OF NEW YORK MELLON CORP				1.E FE	10,132,400	112.1764	11,217,640	10,000,000	10,091,784		(12,677)			3.850	3.686	AO	67,375	385,000	08/06/2018	04/28/2028
06406R-AJ-6	BANK OF NEW YORK MELLON CORP				1.E FE	2,831,263	104.1583	2,946,638	2,829,000	2,829,790		(469)			3.450	3.432	FA	37,956	97,601	08/28/2018	08/11/2023
064159-VJ-2	BANK OF NOVA SCOTIA		C	2	2.C FE	8,047,500	107.4000	8,592,000	8,000,000	8,034,599		(9,098)			4.900	4.762	MJSD	29,400	392,000	07/17/2020	12/31/2049
06887#-AB-7	BARRY-WEHMILLER COMPANIES INC			1	2.C PL	4,820,400	104.1528	4,999,335	4,800,000	4,805,444		(2,958)			3.680	3.613	AO	43,179	176,640	04/18/2016	10/03/2023
070101-F@-4	BASIN ELECTRIC POWER COOPERATIVE				1.G FE	25,691,277	107.8830	27,725,929	25,700,000	25,694,662		867			3.740	3.744	JD	42,719	961,180	04/01/2019	06/15/2027
071734-AC-1	BAUSCH HEALTH COMPANIES INC		C	1,2	3.B FE	750,000	103.7500	778,125	750,000	750,000					5.750	5.749	FA	16,292	43,125	02/22/2019	08/15/2027
071734-AK-3	BAUSCH HEALTH COMPANIES INC		C	1,2	4.B FE	1,550,000	95.0000	1,472,500	1,550,000	1,550,000					6.250	6.249	FA	36,597	96,875	05/11/2020	02/15/2029
071734-AL-1	BAUSCH HEALTH COMPANIES INC		C	1,2	4.B FE	500,000	88.0000	440,000	500,000	500,000					5.250	5.249	FA	9,917	18,375	11/18/2020	02/15/2031
07177M-AL-7	BAXALTA INC			1,2	2.B FE	11,846,277	100.9403	11,514,260	11,407,000	11,433,268		(83,725)			3.600	2.847	JD	9,126	410,652	11/18/2016	06/23/2022
07274E-AG-8	BAYER US FINANCE LLC			1	2.B FE	43,869,225	104.4380	45,430,530	43,500,000	43,614,552		(39,109)			3.375	3.274	AO	338,484	1,468,125	09/01/2015	10/08/2024
07274N-AV-5	BAYER US FINANCE II LLC			1,2	2.B FE	10,852,203	100.5539	11,714,529	11,650,000	11,583,615		120,373			2.200	3.278	JJ	118,183	256,300	09/25/2015	07/15/2022
07274N-AW-3	BAYER US FINANCE II LLC			1,2	2.B FE	33,499,015	104.5171	35,342,457	33,815,000	33,707,901		33,537			3.375	3.489	JJ	526,246	1,141,256	05/09/2016	07/15/2024
07274N-AX-1	BAYER US FINANCE II LLC			1,2	2.B FE	8,129,040	102.0212	9,023,775	8,845,000	8,569,616		77,186			2.850	3.869	AO	53,217	252,083	09/21/2015	04/15/2025
07330N-AT-2	TRUIST BANK			2	1.F FE	9,983,000	103.0979	10,309,790	10,000,000	9,989,821		3,330			2.150	2.186	JD	14,931	215,000	12/03/2019	12/06/2024
073685-AH-2	BEACON ROOFING SUPPLY INC			1,2	4.C FE	480,000	99.7500	478,800	480,000	480,000					4.125	4.124	MN	2,530	10,602	04/23/2021	05/15/2029
075887-BF-5	BECTON DICKINSON AND CO			1,2	2.C FE	25,375,950	106.0929	26,523,225	25,000,000	25,118,745		(41,166)			3.734	3.548	JD	41,489	933,500	03/25/2015	12/15/2024
075887-BG-3	BECTON DICKINSON AND CO			1,2	2.C FE	9,249,841	125.4089	9,006,867	7,182,000	9,231,220		(18,621)			4.685	2.940	JD	14,955	168,238	09/14/2021	12/15/2044
075887-CJ-6	BECTON DICKINSON AND CO			1,2	2.C FE	8,291,639	103.5666	8,359,896	8,072,000	8,274,930		(16,710)			2.823	2.480	MN	25,952	227,873	03/26/2021	05/20/2030
075887-CL-1	BECTON DICKINSON AND CO			1,2	2.C FE	5,914,681	96.5263	6,016,484	6,233,000	5,937,149		22,468			1.957	2.544	FA	47,437	60,990	03/17/2021	02/11/2031
0778FP-AG-4	BELL TELEPHONE COMPANY OF CANADA OR BELL		C	1,2	2.A FE	9,956,100	97.0579	9,705,790	10,000,000	9,957,550		1,450			2.150	2.197	FA	83,014		08/09/2021	02/15/2032
078167-AZ-6	VERIZON PENNSYLVANIA LLC				2.A FE	1,909,563	135.6160	2,474,992	1,825,000	1,868,663		(3,317)			8.350	7.967	JD	6,773	152,388	01/15/1993	12/15/2030
078167-BA-0	VERIZON PENNSYLVANIA LLC				2.A FE	15,564,100	138.9770	20,846,550	15,000,000	15,322,497		(21,542)			8.750	8.417	FA	495,833	1,312,500	06/23/1994	08/15/2031
080555-AE-5	BELO CORP			1	3.C FE	373,625	117.5000	411,250	350,000	366,001		(2,308)			7.750	6.728	JD	2,260	27,125	06/19/2018	06/01/2027
080555-AF-2	BELO CORP			1	3.C FE	13,455	115.0000	14,950	13,000	13,318		(42)			7.250	6.727	MS	278	943	07/12/2018	09/15/2027
084653-E#-7	Berkshire Gas Company			1	1.G	5,200,000	107.1036	5,569,388	5,200,000	5,200,000					3.680	3.680	MS	63,787	191,360	04/23/2020	09/01/2050
084659-AD-3	BERKSHIRE HATHAWAY ENERGY CO			1,2	1.G FE	22,456,166	105.5980	23,410,021	22,169,000	22,326,621		(52,424)			3.500	3.235	FA	323,298	775,915	12/03/2019	02/01/2025
084659-AF-8	BERKSHIRE HATHAWAY ENERGY CO			1,2	1.G FE	6,157,666	121.3724	5,838,012	4,810,000	6,117,598		(40,068)			4.500	2.858	FA	90,188	216,450	01/04/2021	02/01/2045
084659-AV-3	BERKSHIRE HATHAWAY ENERGY CO			1,2	1.G FE	6,268,448	111.1310	6,268,900	5,641,000	6,220,516		(47,933)			3.700	2.330	JJ	96,242	104,359	03/24/2021	07/15/2030
084659-BC-4	BERKSHIRE HATHAWAY ENERGY CO			1,2	1.G FE	11,685,609	96.0157	11,233,837	11,700,000	11,686,386		687			2.850	2.856	MN	42,608	348,270	10/27/2020	05/15/2051
08576P-AA-9	BERRY GLOBAL INC			1,2	3.B FE	58,794	101.2500	60,750	60,000	59,213		172			4.500	4.855	FA	1,020	3,621	06/17/2019	02/15/2026
08577D-AB-1	BERRY GLOBAL INC			1,2	3.B FE	996,331	104.3750	1,002,000	960,000	982,856		(6,689)			5.625	4.789	JJ	24,900	54,000	02/07/2020	07/15/2027
09031W-AA-1	BIMBO BAKERIES USA INC			1,2	2.B FE	29,581,620	110.4570	31,975,092	28,948,000	29,578,324		(3,296)			4.000	3.869	MN	141,524	578,960	09/14/2021	05/17/2051
09143#-AA-3	BISHOP HILL ENERGY, LLC			1	3.B PL	4,531,005	100.8095	4,567,686	4,531,005	4,531,005					3.280	3.281	MJSD	39,112	150,681	01/30/2020	06/30/2037
092114-AA-5	BLACK HILLS POWER INC			1	1.F FE	10,000,000	131.6017	13,160,170	10,000,000	10,000,000					7.230	7.228	FA	273,133	723,000	08/08/2002	08/15/2032
09609F-AA-0	BLUE WING ASSET VEHICLE, SERIES 2012-1				2.B FE	2,609,560	103.2126	2,600,952	2,519,993	2,537,539		18,739			4.500	3.734	MON	6,300	217,256	08/06/2015	01/11/2023
09659W-2P-8	BNP PARIBAS SA		C	2,5	1.G FE	7,628,975	101.2156	7,591,170	7,500,000	7,627,488		(1,487)			2.871	2.559	AO	43,065		12/14/2021	04/19/2032
09659W-2R-4	BNP PARIBAS SA		C	2,5	1.G FE	10,025,900	97.7914	9,779,140	10,000,000	10,024,889		(1,011)			2.159	2.016	MS	63,571		09/15/2021	09/15/2029
097023-AK-1	BOEING CO				2.C FE	11,137,263	157.1947	15,562,275	9,900,000	10,895,794		(21,796)			7.875	6.946	AO	164,588	779,625	02/28/2003	04/15/2043
097023-AM-7	BOEING CO				2.C FE	393,980	116.9658	467,863	400,000	398,499		369			7.250	7.375	JD	1,289	29,000	03/06/1997	06/15/2025
097023-AN-5	BOEING CO				2.C FE	14,201,516	140.8772	21,314,720	15,130,000	14,354,467		12,404			6.875	7.338	AO	219,595	1,040,188	01/06/2003	10/15/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
09739D-AD-2	BOISE CASCADE CO			1,2	3.C FE	589,366	105.2500	594,663	565,000	584,949		(3,237)			4.875	4.140	JJ	13,772	25,554	08/14/2020	07/01/2030
09951L-AA-1	BOOZ ALLEN HAMILTON INC			1,2	3.C FE	921,218	101.7500	920,838	905,000	919,453		(1,584)			3.875	3.633	MS	11,690	35,751	12/04/2020	09/01/2028
09951L-AB-9	BOOZ ALLEN HAMILTON INC			1,2	3.C FE	10,000	103.5000	10,350	10,000	10,000					4.000	4.000	JJ	216		06/07/2021	07/01/2029
099724-AJ-5	BORGWARNER INC			1,2	2.A FE	39,776,011	105.4776	41,663,652	39,500,000	39,568,384		(23,669)			3.375	3.308	MS	392,531	1,333,125	01/23/2019	03/15/2025
099724-AL-0	BORGWARNER INC			1,2	2.A FE	20,030,814	103.4779	20,139,904	19,463,000	19,929,981		(83,383)			2.650	2.165	JJ	257,885	532,962	12/02/2020	07/01/2027
100743-AJ-2	BOSTON GAS CO			1	2.A FE	2,436,719	113.8106	2,640,406	2,320,000	2,422,627		(3,209)			4.487	4.160	FA	39,326	104,098	02/23/2017	02/15/2042
100743-AK-9	BOSTON GAS CO			1,2	2.A FE	7,990,482	104.0155	8,319,160	7,998,000	7,993,700		736			3.150	3.161	FA	104,974	251,937	07/31/2017	08/01/2027
10103D-AA-4	BOSTON MEDICAL CENTER CORP			1	2.B FE	7,580,457	109.4042	8,254,547	7,545,000	7,562,413		(3,438)			4.519	4.462	JJ	170,479	340,959	03/22/2016	07/01/2026
10115P-AA-3	BOSTON UNIVERSITY			1,2	1.D FE	4,966,400	119.9585	5,997,925	5,000,000	4,968,229		8			7.625	7.674	JJ	175,799	381,250	06/24/1997	07/15/2097
10240*-AA-7	BOWIE ACQUISITIONS LLC			1	2.C PL	19,028,219	102.1871	19,444,386	19,028,219	19,028,219					3.920	3.920	JD	2,072	1,142,833	11/22/2019	09/30/2038
10373Q-AC-4	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	15,000,000	110.9569	16,643,535	15,000,000	15,000,000					3.937	3.937	MS	164,042	590,550	09/18/2018	09/21/2028
10373Q-AE-0	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	9,000,000	112.8496	10,156,464	9,000,000	9,000,000					4.234	4.234	MN	58,218	381,060	11/01/2018	11/06/2028
10373Q-AL-4	BP CAPITAL MARKETS AMERICA INC			1	1.F FE	7,982,192	102.4088	8,070,838	7,881,000	7,906,632		(18,360)			2.750	2.505	MN	30,703	216,728	09/07/2017	05/10/2023
10373Q-AT-7	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	16,681,839	105.5982	18,281,160	17,312,000	16,956,426		74,366			3.119	3.635	MN	85,494	539,961	04/12/2018	05/04/2026
10373Q-AV-2	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	7,059,230	105.3432	7,795,397	7,400,000	7,190,922		37,155			3.017	3.636	JJ	102,327	223,258	04/16/2018	01/16/2027
10373Q-AZ-3	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	17,778,841	107.8772	18,619,605	17,260,000	17,564,438		(54,890)			3.588	3.205	AO	132,459	619,289	03/09/2018	04/14/2027
10373Q-BE-9	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	15,000,000	106.8422	16,026,330	15,000,000	15,000,000					3.410	3.410	FA	198,917	511,500	02/06/2019	02/11/2026
10524P-AB-6	BRAND INDUSTRIAL SERVICES INC			1,2	5.B FE	1,432,369	99.7500	1,371,563	1,375,000	1,404,682		(8,630)			8.500	7.786	JJ	53,892	116,875	10/26/2017	07/15/2025
10922N-AH-6	BRIGHTHOUSE FINANCIAL INC			1,2	2.B FE	19,985,200	98.8575	19,771,500	20,000,000	19,985,360		160			3.850	3.854	JD	83,417		11/10/2021	12/22/2051
110122-AA-6	BRISTOL-MYERS SQUIBB CO				1.F FE	3,593,550	108.7469	3,262,407	3,000,000	3,085,955		(55,630)			7.150	5.079	JD	9,533	214,500	03/10/2010	06/15/2023
110122-CN-6	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	33,934,017	107.4361	35,131,605	32,700,000	33,535,911		(183,300)			3.200	2.564	JD	46,507	1,046,400	12/03/2019	06/15/2026
110122-DD-7	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	3,341,000	108.7969	3,329,185	3,060,000	3,274,653		(35,590)			3.450	2.120	MN	13,490	105,570	02/11/2020	11/15/2027
110122-DE-5	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	3,899,634	110.8789	3,848,607	3,471,000	3,803,486		(52,421)			3.900	2.158	FA	49,259	135,369	02/20/2020	02/20/2028
11041R-AL-2	BAE SYSTEMS FINANCE INC			1	2.B FE	4,805,200	126.7627	5,070,508	4,000,000	4,356,690		(54,006)			7.500	5.594	JJ	150,000	300,000	04/11/2011	07/01/2027
11135R-AA-3	BROADSTREET PARTNERS INC			1,2	5.B FE	982,500	97.8332	978,332	1,000,000	982,901		401			5.875	6.170	AO	12,403		10/07/2021	04/15/2029
11271L-AB-8	BROOKFIELD FINANCE INC		C	1,2	1.G FE	13,204,767	122.7748	13,075,516	10,650,000	13,170,449		(34,318)			4.700	3.309	MS	140,432	336,050	08/17/2021	09/20/2047
11271L-AC-6	BROOKFIELD FINANCE INC		C	1,2	1.G FE	10,535,583	110.0193	10,718,080	9,742,000	10,350,746		(95,300)			3.900	2.731	JJ	164,640	379,938	01/10/2020	01/25/2028
11271L-AD-4	BROOKFIELD FINANCE INC		C	1,2	1.G FE	8,358,910	116.1467	8,130,269	7,000,000	8,222,185		(136,725)			4.850	2.147	MS	86,761	339,500	02/24/2021	03/29/2029
11271L-AE-2	BROOKFIELD FINANCE INC		C	1,2	1.G FE	7,036,140	112.1820	6,730,920	6,000,000	6,945,013		(91,127)			4.350	2.201	AO	55,100	261,000	02/22/2021	04/15/2030
11271L-AF-9	BROOKFIELD FINANCE INC		C	1,2	1.G FE	5,229,500	105.4382	5,271,910	5,000,000	5,227,583		(1,917)			3.500	3.255	MS	44,236	87,500	07/21/2021	03/30/2051
11271R-AA-7	BROOKFIELD FINANCE LLC			1,2	1.G FE	38,310,250	105.4020	40,132,866	38,076,000	38,154,273		(36,279)			4.000	3.894	AO	380,760	1,523,040	04/18/2017	04/01/2024
11271R-AB-5	BROOKFIELD FINANCE LLC			1,2	1.G FE	3,691,979	103.8193	3,607,721	3,475,000	3,687,046		(4,667)			3.450	3.120	AO	25,310	119,888	12/08/2020	04/15/2050
11272B-AA-1	BROOKFIELD FINANCE I (UK) PLC		C	1,2	1.G FE	8,741,706	97.6910	8,552,847	8,755,000	8,742,169		463			2.340	2.356	JJ	88,207		08/12/2021	01/30/2032
11284D-AC-9	BROOKFIELD PROPERTY REIT INC			1,2	4.A FE	2,000,000	98.1001	1,962,002	2,000,000	2,000,000					4.500	4.500	AO	23,000		09/22/2021	04/01/2027
114259-AQ-7	BROOKLYN UNION GAS CO			1,2	2.A FE	4,088,710	113.9711	4,591,896	4,029,000	4,084,536		(1,186)			4.273	4.185	MS	50,691	172,159	03/15/2018	03/15/2048
115885-AK-1	ALLIED WASTE INDUSTRIES LLC			1	2.B FE	9,146,610	144.7203	13,024,827	9,000,000	9,102,604		(4,261)			7.400	7.267	MS	196,100	666,000	12/02/1998	09/15/2035
117043-AG-4	BRUNSWICK CORP			1	2.B FE	9,947,978	124.7113	12,439,952	9,975,000	9,964,676		1,454			7.125	7.148	FA	296,133	710,719	12/18/2007	08/01/2027
118230-AU-5	BUCKEYE PARTNERS LP			1,2	3.B FE	1,727,348	100.3750	1,806,750	1,800,000	1,740,463		7,448			4.500	5.102	MS	27,000	81,000	03/09/2020	03/01/2028
12008R-AN-7	BUILDERS FIRSTSOURCE INC			1,2	3.C FE	973,100	107.0000	1,016,500	950,000	971,858		(691)			5.000	4.808	MS	15,833	47,500	02/25/2020	03/01/2030
120568-BC-3	BUNGE LIMITED FINANCE CORP			1,2	2.B FE	18,389,236	101.3886	18,527,753	18,274,000	18,383,602		(5,432)			2.750	2.676	MN	65,609	251,268	06/16/2021	05/14/2031
12189L-AJ-0	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.D FE	8,943,701	122.0483	11,167,419	9,150,000	8,973,924		5,227			4.400	4.547	MS	118,543	402,600	10/15/2015	03/15/2042
12189L-AQ-4	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.D FE	29,898,300	104.1863	31,255,890	30,000,000	29,980,774		10,989			3.850	3.890	MS	385,000	1,155,000	08/13/2013	09/01/2023
12189L-AT-8	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	2,006,890	105.4526	2,130,143	2,020,000	2,015,750		1,498			3.400	3.483	MS	22,893	68,680	08/10/2015	09/01/2024
12189L-AU-5	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	6,503,922	126.3395	6,822,333	5,400,000	6,435,306		(31,205)			4.550	3.321	MS	81,900	245,700	10/01/2019	09/01/2044
12189L-AZ-4	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	11,997,358	117.3050	11,657,771	9,938,000	11,930,769		(56,150)			3.900	2.754	FA	161,493	387,582	01/22/2021	08/01/2046
12189L-BC-4	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	3,392,139	120.4942	3,495,537	2,901,000	3,370,595		(11,583)			4.050	3.134	JD	5,222	117,491	02/06/2020	06/15/2048
12189T-AA-2	BURLINGTON NORTHERN SANTA FE LLC			1	1.D FE	2,767,410	121.0869	3,632,607	3,000,000	2,933,290		13,962			7.000	7.663	JD	9,333	210,000	03/20/1996	12/15/2025
12189T-AD-6	BURLINGTON NORTHERN SANTA FE LLC				1.D FE	299,853	152.5487	457,646	300,000	299,955		2			7.290	7.292	JD	1,823	21,870	05/29/1996	06/01/2036
12189T-AF-1	BURLINGTON NORTHERN SANTA FE LLC			1	1.D FE	3,406,285	181.6360	5,449,080	3,000,000	3,404,980		(216)			7.250	6.381	FA	90,625	217,500	07/01/2003	08/01/2097
122014-AH-6	BURLINGTON RESOURCES LLC				1.G FE	995,190	120.3821	1,203,821	1,000,000	998,916		285			8.200	8.239	MS	24,144	82,000	03/21/1995	03/15/2025
124857-AK-9	VIACOMCBS INC			1,2	2.B FE	18,581,005	121.1621	23,772,004	19,620,000	18,648,290		21,832			4.900	5.277	FA	363,188	961,380	11/14/2018	08/15/2044
124857-AM-5	VIACOMCBS INC			1,2	2.B FE	34,425,489	105.8231	36,412,670	34,409,000	34,420,324		(5,328)			3.700	3.683	FA	480,961	1,273,133	05/05/2017	08/15/2024
124857-AQ-6	VIACOMCBS INC			1,2	2.B FE	6,167,814	108.1900	6,412,421	5,927,000	6,045,435		(28,741)			4.000	3.434	JJ	109,320	237,080	06/20/2017	01/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
124857-AT-0	VIACOMCBS INC			1,2	2.B FE	6,054,492	106.5375	6,574,429	6,171,000	6,098,209		10,455			3.375	3.591	FA	78,680	208,271	08/21/2017	02/15/2028
124857-AX-1	VIACOMCBS INC			1,2	2.B FE	7,263,144	108.4173	8,532,442	7,870,000	7,434,480		56,933			3.700	4.710	JD	24,266	291,190	11/02/2018	06/01/2028
1248EP-BR-3	CCO HOLDINGS LLC			1,2	3.B FE	503,750	103.1250	515,625	500,000	501,889		(367)			5.500	5.401	MN	4,583	50,417	06/15/2016	05/01/2026
1248EP-BT-9	CCO HOLDINGS LLC			1,2	3.B FE	753,750	103.5000	776,250	750,000	752,392		(325)			5.125	5.056	MN	6,406	38,438	03/30/2017	05/01/2027
1248EP-BX-0	CCO HOLDINGS LLC			1,2	3.B FE	699,637	104.0000	717,600	690,000	695,974		(2,022)			5.000	4.656	FA	14,375	34,500	02/26/2020	02/01/2028
1248EP-CB-7	CCO HOLDINGS LLC			2	3.B FE	1,090,200	107.5000	1,075,000	1,000,000	1,078,917		(11,308)			5.375	3.041	JD	4,479	26,875	06/10/2021	06/01/2029
1248EP-CE-1	CCO HOLDINGS LLC			1,2	3.B FE	2,850,822	102.5000	2,880,250	2,810,000	2,848,541		(1,346)			4.500	4.387	FA	47,770	126,450	04/16/2020	08/15/2030
1248EP-CN-1	CCO HOLDINGS LLC			1,2	3.B FE	1,319,498	102.8750	1,321,944	1,285,000	1,316,919		(2,235)			4.500	4.211	MN	9,638	57,825	10/07/2020	05/01/2032
1248EP-CP-6	CCO HOLDINGS LLC			1,2	3.B FE	1,000,000	98.2500	982,500	1,000,000	1,000,000					4.250	4.250	JJ	15,938		08/02/2021	01/15/2034
12508E-AJ-0	CDK GLOBAL INC			1,2	3.A FE	2,517,370	105.5000	2,563,650	2,430,000	2,495,780		(10,435)			5.250	4.675	MS	37,564	127,575	12/17/2019	05/15/2029
12513G-BD-0	CDW LLC			1,2	2.C FE	716,175	103.2500	738,238	715,000	715,909		(117)			4.250	4.226	AO	7,597	30,388	09/13/2019	04/01/2028
12513G-BE-8	CDW LLC			1,2	2.C FE	1,031,541	102.7500	1,048,050	1,020,000	1,027,987		(2,164)			4.125	3.872	MN	7,013	42,075	05/15/2020	05/01/2025
12513G-BF-5	CDW LLC			1,2	2.C FE	344,955	100.7500	345,573	343,000	344,678		(202)			3.250	3.172	FA	4,211	11,209	08/20/2020	02/15/2029
12519#-AA-3	CED CALIFORNIA HOLDINGS 3 LLC				2.C PL	4,404,270	105.6855	4,654,674	4,404,270	4,404,270					4.070	4.070	JD	90,125	179,254	04/22/2016	06/30/2036
12519*-AA-7	CED ALAMO 5 LLC				2.B	9,432,148	109.3093	10,310,216	9,432,148	9,432,148					4.530	4.530	JD	214,825	427,276	12/04/2015	12/31/2040
12519@-AA-5	CED ALAMO 7 LLC				2.B	6,723,623	107.3796	7,219,803	6,723,623	6,723,623					4.210	4.210	JD	142,319	141,532	02/04/2016	06/30/2041
12527G-AC-7	CF INDUSTRIES INC			1	2.C FE	27,922,196	103.1250	29,561,813	28,666,000	28,533,553		89,470			3.450	3.789	JD	82,415	1,574,722	09/05/2014	06/01/2023
125523-AH-3	CIGNA CORP			1,2	2.A FE	9,065,699	113.5960	8,800,282	7,747,000	8,908,913		(151,848)			4.375	1.919	AO	71,552	338,931	03/17/2021	10/15/2028
125523-BK-5	CIGNA CORP			1,2	2.A FE	6,965,287	110.9537	6,882,458	6,203,000	6,961,999		(3,288)			3.875	3.168	AO	50,744		10/28/2021	10/15/2047
125523-BV-1	CIGNA CORP			1,2	2.A FE	10,567,817	103.0370	10,809,612	10,491,000	10,508,304		(12,182)			3.000	2.877	JJ	145,126	314,730	09/22/2016	07/15/2023
125523-BX-7	CIGNA CORP			1,2	2.A FE	1,585,712	104.9099	1,678,558	1,600,000	1,596,043		1,516			3.500	3.606	JD	2,489	56,000	08/05/2014	06/15/2024
12589Y-AF-6	PANHANDLE EASTERN PIPE LINE COMPANY LP			1	2.C FE	4,951,700	116.8739	5,843,695	5,000,000	4,978,635		2,083			7.000	7.074	JJ	161,389	350,000	09/03/1999	07/15/2029
12621E-AL-7	CNO FINANCIAL GROUP INC			1,2	2.C FE	245,000	114.3750	280,219	245,000	245,000					5.250	5.249	MN	1,108	12,863	05/29/2019	05/30/2029
12626P-AF-0	CRH AMERICA INC			1	2.A FE	2,985,960	133.0146	3,990,438	3,000,000	2,992,228		430			6.400	6.432	AO	40,533	192,000	09/22/2003	10/15/2033
12626P-AM-5	CRH AMERICA INC			1,2	2.A FE	30,656,088	107.0290	32,496,145	30,362,000	30,488,178		(40,436)			3.875	3.723	MN	140,530	1,176,528	09/06/2018	05/18/2025
12626P-AN-3	CRH AMERICA INC			1,2	2.A FE	3,519,147	130.4104	4,260,508	3,267,000	3,499,631		(5,637)			5.125	4.618	MN	19,999	167,434	04/02/2018	05/18/2045
126307-AQ-0	CSC HOLDINGS LLC			1,2	3.C FE	2,090,000	103.2500	2,157,925	2,090,000	2,090,000					5.500	5.499	AO	24,267	114,950	09/09/2016	04/15/2027
126307-AY-3	CSC HOLDINGS LLC			1,2	4.C FE	1,300,000	107.0000	1,391,000	1,300,000	1,300,000					7.500	7.496	MS	28,708	97,500	03/22/2018	04/01/2028
126307-AZ-0	CSC HOLDINGS LLC			1,2	3.C FE	600,000	107.2500	643,500	600,000	600,000					6.500	6.499	FA	16,250	39,000	01/24/2019	02/01/2029
126307-BF-3	CSC HOLDINGS LLC			1,2	3.C FE	928,838	93.6250	870,713	930,000	928,978		106			3.375	3.389	FA	11,858	31,213	08/11/2020	02/15/2031
126307-BH-9	CSC HOLDINGS LLC			1,2	3.C FE	500,000	98.7500	493,750	500,000	500,000					4.500	4.499	MN	2,875	11,375	04/29/2021	11/15/2031
12636Y-AA-0	CRH AMERICA FINANCE INC			1,2	2.A FE	40,251,977	106.7685	43,317,048	40,571,000	40,348,722		34,650			3.400	3.507	MN	199,249	1,379,414	11/27/2018	05/09/2027
12636Y-AB-8	CRH AMERICA FINANCE INC			1,2	2.A FE	6,674,100	120.8133	7,663,188	6,343,000	6,646,158		(6,968)			4.400	4.091	MN	40,313	279,092	09/07/2017	05/09/2047
12636Y-AC-6	CRH AMERICA FINANCE INC			1,2	2.A FE	18,305,007	110.1958	19,996,130	18,146,000	18,282,857		(22,470)			3.950	3.796	AO	173,219	716,767	10/10/2019	04/04/2028
12636Y-AD-4	CRH AMERICA FINANCE INC			1,2	2.A FE	4,906,063	122.5739	6,095,600	4,973,000	4,910,614		1,209			4.500	4.583	AO	54,081	223,785	03/27/2018	04/04/2048
126408-GK-3	CSX CORP			1	2.A FE	13,258,342	140.1237	17,549,092	12,524,000	13,077,963		(22,123)			6.150	5.713	MN	128,371	770,226	03/03/2011	05/01/2037
126408-GU-1	CSX CORP			1,2	2.A FE	3,467,616	134.3631	4,216,314	3,138,000	3,437,940		(9,744)			5.500	4.727	AO	36,436	172,590	10/09/2018	04/15/2041
126408-GY-3	CSX CORP			1,2	2.A FE	15,308,223	117.0165	17,280,997	14,768,000	15,321,482		(12,071)			4.100	3.830	MS	178,283	455,654	03/30/2021	03/15/2044
126408-HE-6	CSX CORP			1,2	2.A FE	8,818,526	104.2247	9,963,881	9,560,000	9,096,245		86,151			2.600	3.706	MN	41,427	248,560	08/20/2018	11/01/2026
126408-HF-3	CSX CORP			1,2	2.A FE	20,517,586	113.5003	20,316,554	17,900,000	20,452,506		(65,080)			3.800	2.972	MN	113,367	680,200	02/16/2021	11/01/2046
126408-HM-8	CSX CORP			1,2	2.A FE	8,808,582	113.0764	9,679,340	8,560,000	8,745,890		(22,825)			4.250	3.891	MS	107,119	363,800	02/21/2019	03/15/2029
126408-HN-6	CSX CORP			1,2	2.A FE	5,064,684	129.8455	5,709,307	4,397,000	5,032,157		(13,665)			4.750	3.871	MN	26,687	208,858	07/11/2019	11/15/2048
126408-HP-1	CSX CORP			1,2	2.A FE	20,575,371	125.5720	22,940,749	18,269,000	20,554,510		(24,592)			4.500	3.723	MS	242,064	636,053	07/19/2021	03/15/2049
126408-HR-7	CSX CORP			1,2	2.A FE	10,676,195	107.2770	11,428,219	10,653,000	10,677,089		(813)			3.350	3.335	MS	105,080	356,876	12/10/2020	09/15/2049
126410-LL-1	CSX TRANSPORTATION INC				1.G FE	14,043,999	163.7594	22,697,053	13,860,000	14,019,061		(2,851)			7.875	7.764	MN	139,466	1,091,475	08/24/2004	05/15/2043
12654A-AA-9	CNX MIDSTREAM PARTNERS LP			1,2	4.A FE	500,000	99.7500	498,750	500,000	500,000					4.750	4.749	AO	6,531		09/15/2021	04/15/2030
12656*-AQ-5	CSLB Holdings Inc.			1	1.G	7,000,000	102.5444	7,178,109	7,000,000	7,000,000					2.380	2.380	MN	15,734	166,600	05/06/2020	05/27/2027
12656*-AR-3	CSLB Holdings Inc.			1	1.G	10,200,000	103.7130	10,578,730	10,200,000	10,200,000					2.650	2.650	MN	25,528	270,300	05/06/2020	08/27/2030
126650-BZ-2	CVS HEALTH CORP			1,2	2.B FE	13,084,240	101.2762	14,178,668	14,000,000	13,894,511		111,232			2.750	3.595	JD	32,083	385,000	09/13/2013	12/01/2022
126650-CL-2	CVS HEALTH CORP			1,2	2.B FE	20,710,200	107.2522	21,450,440	20,000,000	20,283,934		(81,942)			3.875	3.409	JJ	346,597	775,000	05/12/2016	07/20/2025
126650-CU-2	CVS HEALTH CORP			1,2	2.B FE	35,458,250	104.7180	36,651,300	35,000,000	35,217,600		(48,407)			2.875	2.717	JD	83,854	1,006,250	09/27/2016	06/01/2026
126650-CX-6	CVS HEALTH CORP			1,2	2.B FE	15,190,913	112.0271	14,714,760	13,135,000	14,791,666		(258,005)			4.300	2.048	MS	150,615	564,805	06/16/2020	03/25/2028
126650-CY-4	CVS HEALTH CORP			1,2	2.B FE	14,988,450	121.9545	18,293,175	15,000,000	14,990,593		376			4.780	4.786	MS	191,200	717,000	09/17/2018	03/25/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
126650-CZ-1	CVS HEALTH CORP			1,2	2.B FE	5,746,050	130.7279	6,536,395	5,000,000	5,711,779		(15,271)			5.050	4.145	MS	67,333	252,500	09/09/2019	03/25/2048
126650-DF-4	CVS HEALTH CORP			1,2	2.B FE	10,934,284	105.3989	11,395,729	10,812,000	10,896,803		(17,527)			3.000	2.812	FA	122,536	324,360	10/22/2019	08/15/2026
12674C-AA-1	CA MAGNUM HOLDINGS		C	1,2	4.A FE	200,000	103.3750	206,750	200,000	200,000					5.375	5.375	AO	1,732		10/27/2021	10/31/2026
12685J-AC-9	CABLE ONE INC			1,2	4.B FE	959,164	98.3750	924,725	940,000	957,341		(1,788)			4.000	3.730	MN	4,804	38,227	01/07/2021	11/15/2030
12694@-AA-2	CONTROL PASS-THRU TRUST SERIES 2016-A (A				2.A YE	6,390,839	104.5666	6,818,149	6,520,387	6,413,902		8,934			3.573	3.774	MON	13,590	232,975	04/01/2019	09/10/2031
12708#-AA-4	CHARTER CLUB				2.B PL	24,134,020	120.0660	28,976,750	24,134,020	24,134,020					5.550	5.550	MON	59,531	1,339,438	07/16/2018	07/15/2035
127097-E#-6	COTERRA ENERGY INC.			1	2.B	12,491,625	106.6276	13,328,452	12,500,000	12,514,428		(2,667)			3.770	3.743	MS	134,830	471,250	03/29/2019	09/18/2026
127097-E@-8	COTERRA ENERGY INC.			1	2.B	5,521,175	105.1354	5,782,446	5,500,000	5,511,319		(3,875)			3.670	3.590	MS	57,752	201,850	03/29/2019	09/18/2024
12769G-AA-8	CAESARS ENTERTAINMENT INC			1,2	5.A FE	1,000,000	100.3750	1,003,750	1,000,000	1,000,000					4.625	4.624	AO	12,462		09/10/2021	10/15/2029
12770R-AA-1	CAESARS RESORT COLLECTION LLC			1,2	4.A FE	125,073	104.3750	130,469	125,000	125,053		(13)			5.750	5.736	JJ	3,594	7,088	06/24/2020	07/01/2025
12806*-AH-4	CAITHNESS LONG ISLAND, LLC				2.B PL	6,555,610	111.4447	7,305,882	6,555,610	6,555,610					5.710	5.710	JJ	172,606	374,325	01/15/2009	01/15/2032
131347-CK-0	CALPINE CORP			1,2	3.A FE	616,000	102.6250	632,170	616,000	616,000					5.250	5.249	JD	2,695	47,709	12/04/2017	06/01/2026
131347-CM-6	CALPINE CORP			1,2	3.A FE	430,000	103.7500	446,125	430,000	430,000					4.500	4.499	FA	7,310	19,350	12/10/2019	02/15/2028
13215#-AA-8	CAMBRIDGE ASSOCIATES LLC			1	1.E PL	20,500,000	114.3684	23,445,527	20,500,000	20,500,000					4.910	4.909	FA	413,804	1,006,550	08/03/2018	08/03/2028
133434-AA-8	CAMERON LNG LLC			1,2	1.G FE	10,000,000	104.1675	10,416,750	10,000,000	10,000,000					2.902	2.902	JJ	133,814	290,200	12/05/2019	07/15/2031
133434-AD-2	CAMERON LNG LLC			1,2	1.G FE	8,160,000	107.9684	8,810,221	8,160,000	8,160,000					3.701	3.701	JJ	139,256	302,002	12/05/2019	01/15/2039
134011-AJ-4	CAMP PENDLETON & QUANTICO HOUSING LLC				2.B FE	21,065,810	122.0263	22,745,702	18,640,000	20,949,877		(35,520)			5.572	4.775	AO	259,655	1,046,920	08/07/2018	10/01/2050
134429-BF-5	CAMPBELL SOUP CO			1,2	2.C FE	9,906,828	106.9584	9,983,497	9,334,000	9,681,358		(108,415)			3.950	2.666	MS	108,560	368,693	11/20/2019	03/15/2025
134429-BG-3	CAMPBELL SOUP CO			1,2	2.C FE	47,972,703	110.7885	46,013,788	41,533,000	46,776,291		(825,775)			4.150	1.895	MS	507,510	1,723,620	11/17/2020	03/15/2028
134429-BH-1	CAMPBELL SOUP CO			1,2	2.C FE	22,918,971	125.1418	23,524,156	18,798,000	22,849,491		(69,480)			4.800	3.518	MS	265,678	547,488	05/13/2021	03/15/2048
134429-BJ-7	CAMPBELL SOUP CO			1,2	2.C FE	15,982,403	99.4337	15,926,296	16,017,000	15,985,890		3,486			2.375	2.400	AO	70,797	250,764	06/09/2021	04/24/2030
136375-CJ-9	CANADIAN NATIONAL RAILWAY CO		A	1,2	1.F FE	9,548,000	104.6978	10,469,780	10,000,000	9,748,575		55,327			2.750	3.403	MS	91,667	275,000	03/16/2018	03/01/2026
136385-AT-8	CANADIAN NATURAL RESOURCES LTD		C	1,2	2.B FE	38,783,952	104.8750	40,167,125	38,300,000	38,417,589		(54,117)			3.800	3.644	AO	307,251	1,455,400	07/30/2014	04/15/2024
136385-AV-3	CANADIAN NATURAL RESOURCES LTD		C	1,2	2.C FE	14,980,650	106.2500	15,937,500	15,000,000	14,993,278		2,013			3.900	3.916	FA	243,750	585,000	11/12/2014	02/01/2025
136385-AW-1	CANADIAN NATURAL RESOURCES LTD		C	1,2	2.B FE	2,517,450	101.8750	2,507,653	2,461,500	2,482,946		(22,003)			2.950	2.025	JJ	33,483	72,614	06/01/2020	01/15/2023
136385-AX-9	CANADIAN NATURAL RESOURCES LTD		C	1,2	2.C FE	16,830,006	107.3750	18,719,758	17,434,000	17,029,781		64,619			3.850	4.334	JD	55,934	671,209	11/29/2018	06/01/2027
136385-AY-7	CANADIAN NATURAL RESOURCES LTD		C	1,2	2.C FE	2,990,196	123.7500	3,551,625	2,870,000	2,982,431		(2,346)			4.950	4.682	JD	11,839	142,065	06/14/2018	06/01/2047
13645R-AS-3	CANADIAN PACIFIC RAILWAY CO		C	1,2	2.B FE	6,646,314	104.0197	7,198,163	6,920,000	6,789,104		39,486			2.900	3.553	FA	83,617	200,680	03/16/2018	02/01/2025
13806C-AA-0	CANPACK SA		C	1,2	3.B FE	2,000,000	97.5000	1,950,000	2,000,000	2,000,000					3.875	3.874	MN	17,007		10/04/2021	11/15/2029
14040H-BD-6	CAPITAL ONE FINANCIAL CORP				2.A FE	22,569,103	103.6180	22,884,035	22,085,000	22,205,554		(79,883)			3.500	3.113	JD	34,354	772,975	02/24/2017	06/15/2023
14040H-CA-1	CAPITAL ONE FINANCIAL CORP			2	2.A FE	10,483,307	105.2532	11,057,901	10,506,000	10,496,039		4,518			3.900	3.948	JJ	172,999	409,734	01/24/2019	01/29/2024
14040H-CG-8	CAPITAL ONE FINANCIAL CORP			2,5	2.B FE	7,634,700	94.8493	7,255,971	7,650,000	7,635,069		369			2.359	2.380	JJ	76,196		09/21/2021	07/29/2032
14042M-A@-1	CAPITAL POWER CORPORATION			1	2.C FE	14,846,708	111.8890	17,715,869	15,833,432	15,833,432				134,845	4.560	4.559	JD	38,106	731,774	05/23/2019	06/12/2029
14149Y-AY-4	CARDINAL HEALTH INC			1	2.B FE	5,428,896	102.5951	5,437,540	5,300,000	5,324,129		(19,485)			3.200	2.812	MS	49,938	169,600	03/30/2016	03/15/2023
14149Y-BA-5	CARDINAL HEALTH INC			1,2	2.B FE	32,145,730	105.5916	33,789,312	32,000,000	32,047,287		(17,497)			3.500	3.439	MN	143,111	1,120,000	01/27/2016	11/15/2024
14149Y-BE-7	CARDINAL HEALTH INC			1,2	2.B FE	6,983,760	107.2714	7,508,998	7,000,000	6,993,430		1,625			3.750	3.777	MS	77,292	262,500	06/17/2015	09/15/2025
141781-AD-6	CARGILL INC				1.F FE	6,965,789	137.5355	9,902,556	7,200,000	7,041,271		6,196			6.875	7.123	FA	206,250	495,000	07/06/2000	02/01/2036
141781-AU-8	CARGILL INC			1	1.F FE	9,775,850	128.2297	12,822,970	10,000,000	9,842,841		6,354			6.125	6.290	MS	180,347	612,500	07/17/2007	09/15/2036
141781-BC-7	CARGILL INC			1	1.F FE	4,021,200	113.6669	4,029,492	3,545,000	3,990,410		(14,737)			4.100	3.264	MN	24,224	145,345	11/13/2019	11/01/2042
141781-BG-8	CARGILL INC			1	1.F FE	6,988,324	102.7579	7,189,970	6,997,000	6,994,856		1,781			3.250	3.277	MS	75,801	227,403	03/01/2018	03/01/2023
141781-BK-9	CARGILL INC			1,2	1.F FE	40,775,448	107.6120	43,672,178	40,583,000	40,730,820		(19,164)			3.250	3.190	MN	139,222	1,318,948	07/09/2019	05/23/2029
141781-BM-5	CARGILL INC			1,2	1.F FE	15,151,785	99.4513	15,053,943	15,137,000	15,144,273		(2,586)			2.125	2.116	AO	60,758	321,661	03/15/2021	04/23/2030
141781-F@-8	CARGILL, INCORPORATED				1.F	5,000,000	101.8061	5,090,306	5,000,000	5,000,000					8.890	8.754	MS	112,360	444,500	03/26/1992	03/31/2022
141781-G*-9	CARGILL, INCORPORATED				1.F FE	5,000,000	119.3980	5,969,898	5,000,000	5,000,000					8.930	8.847	MN	27,286	446,500	11/18/1994	12/09/2024
143658-BL-5	CARNIVAL CORP			1,2	4.B FE	513,125	104.2500	521,250	500,000	513,040		(85)			7.625	7.127	MS	12,708		12/02/2021	03/01/2026
143658-BR-2	CARNIVAL CORP			1,2	4.B FE	500,000	99.2500	496,250	500,000	500,000					6.000	6.000	MN	4,917		10/19/2021	05/01/2029
14448C-AP-9	CARRIER GLOBAL CORP			1,2	2.C FE	15,000,000	102.2996	15,344,940	15,000,000	15,000,000					2.493	2.493	FA	141,270	373,950	02/13/2020	02/15/2027
14448C-AQ-7	CARRIER GLOBAL CORP			1,2	2.C FE	35,687,800	101.6496	35,117,396	34,547,500	35,586,145		(100,900)			2.722	2.301	FA	355,256	511,021	04/16/2021	02/15/2030
14448C-AR-5	CARRIER GLOBAL CORP			1,2	2.C FE	15,405,042	104.0380	14,855,586	14,279,000	15,384,056		(20,986)			3.377	2.820	AO	115,193	241,101	07/19/2021	04/05/2040
14456#-AA-4	CARRIX, INC.			1	2.C PL	25,000,000	114.5845	28,646,132	25,000,000	25,000,000					4.960	4.919	JJ	520,111	1,240,000	06/02/2017	07/31/2027
14456#-AE-6	CARRIX, INC.			1	2.C PL	20,100,000	107.7589	21,659,545	20,100,000	20,100,000					3.940	3.939	JJ	332,175	791,940	10/23/2019	07/31/2029
147528-F#-5	CASEY'S GENERAL STORES, INC.				2.B PL	3,537,720	107.6754	3,876,314	3,600,000	3,548,701		4,215			3.720	3.896	AO	23,436	133,920	04/01/2019	10/28/2031
147528-F*-9	CASEY'S GENERAL STORES, INC.				2.B PL	1,499,955	105.2960	1,579,440	1,500,000	1,500,006		(1)			3.750	3.750	JD	2,188	56,250	04/01/2019	12/18/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
147528-G#-4	CASEY'S GENERAL STORES, INC.			1	2.B PL	30,000,000	103.6947	31,108,422	30,000,000	30,000,000					2.850	2.850	FA	344,375	855,000	03/03/2020	08/06/2030
147528-G@-6	CASEY'S GENERAL STORES, INC.			1	2.B PL	15,197,028	109.9046	16,925,307	15,400,000	15,248,311		19,627			3.770	3.940	FA	208,041	580,580	03/29/2019	08/22/2028
147528-H*-7	CASEY'S GENERAL STORES, INC.			1	2.B PL	9,600,000	103.4724	9,933,346	9,600,000	9,600,000					2.960	2.960	FA	114,453	284,160	03/03/2020	08/06/2032
14856H-AA-6	CASTLELAKE AVIATION FINANCE DAC		C	1,2	4.A FE	2,000,000	98.3750	1,967,500	2,000,000	2,000,000					5.000	5.000	AO	19,167		10/08/2021	04/15/2027
14879E-AE-8	CATALENT PHARMA SOLUTIONS INC			1,2	4.A FE	333,113	103.3750	341,138	330,000	332,274		(346)			5.000	4.856	JJ	7,608	16,500	06/25/2019	07/15/2027
14879E-AH-1	CATALENT PHARMA SOLUTIONS INC			1,2	4.A FE	835,000	97.1250	810,994	835,000	835,000					3.125	3.125	FA	9,858	12,540	02/10/2021	02/15/2029
14888@-AA-4	Catalyst Old River Hydroelectric Limited			1	2.C PL	8,257,725	106.2879	8,776,965	8,257,725	8,257,725					4.000	4.002	MJSD	918	389,145	04/24/2020	11/30/2029
149123-BS-9	CATERPILLAR INC			1	1.F FE	6,449,999	136.9053	7,755,685	5,665,000	6,377,738		(23,291)			5.200	4.242	MN	27,821	294,580	09/24/2018	05/27/2041
149123-CB-5	CATERPILLAR INC			1	1.F FE	2,954,153	117.6287	3,822,933	3,250,000	2,994,686		7,494			3.803	4.386	FA	46,692	123,598	01/06/2016	08/15/2042
149123-CC-3	CATERPILLAR INC			1,2	1.F FE	30,102,750	105.1094	31,532,820	30,000,000	30,030,406		(13,642)			3.400	3.350	MN	130,333	1,020,000	02/19/2016	05/15/2024
14912L-5X-5	CATERPILLAR FINANCIAL SERVICES CORP				1.F FE	5,217,208	105.2211	5,418,887	5,150,000	5,177,587		(13,857)			3.750	3.455	MN	19,849	193,125	01/08/2019	11/24/2023
14916R-AF-1	COMMONSPIRIT HEALTH			1	2.A FE	38,803,423	104.7079	40,563,840	38,740,000	38,752,543		(7,560)			4.200	4.179	FA	677,950	1,627,080	02/06/2014	08/01/2023
150190-AE-6	CEDAR FAIR LP			1,2	5.A FE	831,840	102.5000	803,600	784,000	819,671		(6,665)			5.250	4.183	JJ	18,979	41,160	02/20/2020	07/15/2029
15103J-AA-0	CELEO REDES OPERACION CHILE SA		C		2.B FE	15,817,838	113.1250	17,854,221	15,782,737	15,817,331		(1,116)			5.200	5.179	JD	20,518	820,702	05/05/2017	06/22/2047
151290-BZ-5	CEMEX SAB DE CV		C	2	3.B FE	295,000	99.6250	293,894	295,000	295,000					3.875	3.875	JJ	5,398	5,684	01/07/2021	07/11/2031
15132H-AF-8	CENCOSUD SA		C	1,2	2.C FE	10,787,500	107.6090	10,760,900	10,000,000	10,302,486		(97,567)			5.150	4.023	FA	198,847	515,000	07/25/2016	02/12/2025
15132H-AH-4	CENCOSUD SA		C	2	2.C FE	14,947,050	106.5330	15,979,950	15,000,000	14,968,012		4,990			4.375	4.419	JJ	298,958	656,250	07/12/2017	07/17/2027
15135B-AR-2	CENTENE CORP			1,2	3.A FE	163,614	104.2500	172,013	165,000	163,937		157			4.250	4.374	JD	312	7,013	11/21/2019	12/15/2027
15135B-AT-8	CENTENE CORP			1,2	3.A FE	584,025	107.5000	612,750	570,000	581,564		(1,220)			4.625	4.315	JD	1,172	26,363	11/22/2019	12/15/2029
15135B-AV-3	CENTENE CORP			1,2	3.A FE	405,000	102.2500	414,113	405,000	405,000					3.375	3.375	FA	5,164	13,669	02/05/2020	02/15/2030
15135B-AW-1	CENTENE CORP			1,2	3.A FE	170,000	101.6250	172,763	170,000	170,000					3.000	3.000	AO	1,077	5,213	09/23/2020	10/15/2030
15135U-AH-2	CENOVUS ENERGY INC		C	1,2	2.C	1,213,610	100.1250	1,526,906	1,525,000	1,233,513		6,897			4.450	6.086	MS	19,982	67,863	12/13/2018	09/15/2042
15135U-AP-4	CENOVUS ENERGY INC		C	1,2	2.C FE	910,140	117.8750	1,178,750	1,000,000	919,004		3,096			5.250	6.065	JD	2,333	52,500	12/17/2018	06/15/2037
15189X-AD-0	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC			1	1.F FE	7,786,670	137.9241	9,654,687	7,000,000	7,468,888		(28,454)			6.950	6.115	MS	143,247	486,500	02/05/2004	03/15/2033
156700-AX-4	LUMEN TECHNOLOGIES INC			1	4.B FE	2,502,500	108.0000	2,700,000	2,500,000	2,501,019		(390)			6.750	6.725	JD	14,063	168,750	01/10/2018	12/01/2023
15678#-AL-9	CERNER CORPORATION			1	1.F	9,500,000	103.5148	9,833,905	9,500,000	9,500,000					2.500	2.500	MS	72,569	237,500	03/04/2020	03/11/2030
15723R-AC-8	COLFAX CORP			1,2	3.B FE	224,000	103.3750	231,560	224,000	224,000					6.375	6.373	FA	5,395	18,590	01/31/2019	02/15/2026
159864-AE-7	CHARLES RIVER LABORATORIES INTERNATIONAL			1,2	3.B FE	110,000	104.1250	114,538	110,000	110,000					4.250	4.249	MN	779	4,675	10/21/2019	05/01/2028
159864-AG-2	CHARLES RIVER LABORATORIES INTERNATIONAL			1,2	3.B FE	965,000	101.2500	977,063	965,000	965,000					3.750	3.749	MS	10,655	17,290	03/08/2021	03/15/2029
159864-AJ-6	CHARLES RIVER LABORATORIES INTERNATIONAL			1,2	3.B FE	190,000	102.3750	194,513	190,000	190,000					4.000	3.999	MS	2,238	3,631	03/08/2021	03/15/2031
161175-AY-0	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	27,917,084	110.1074	28,880,070	26,229,000	26,985,461		(209,608)			4.908	3.971	JJ	564,990	1,287,319	06/13/2017	07/23/2025
161175-BK-9	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	5,675,301	109.3382	5,373,973	4,915,000	5,567,593		(102,911)			4.200	1.835	MS	60,782	206,430	12/11/2020	03/15/2028
161175-BQ-6	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	11,987,160	106.2000	12,744,000	12,000,000	11,995,040		2,222			4.500	4.521	FA	225,000	540,000	06/28/2018	02/01/2024
161175-BT-0	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	11,214,100	111.8785	11,187,850	10,000,000	11,201,605		(12,495)			4.800	4.072	MS	160,000	240,000	06/09/2021	03/01/2050
161175-BZ-6	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	7,767,120	97.7622	7,820,976	8,000,000	7,772,218		5,098			3.500	3.707	JD	23,333	207,667	05/06/2021	06/01/2041
161175-CA-0	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	15,072,651	100.0911	15,784,366	15,770,000	15,079,234		6,583			3.900	4.155	JD	51,253	307,515	05/18/2021	06/01/2052
161175-CE-2	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	24,757,050	96.8717	24,217,925	25,000,000	24,758,372		1,322			3.500	3.568	MS	192,014		10/28/2021	03/01/2042
163851-AE-8	CHEMOURS CO			1,2	4.A FE	992,281	106.8750	1,079,438	1,010,000	998,589		1,853			5.375	5.622	MN	6,937	54,288	06/14/2018	05/15/2027
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP			1,2	3.B FE	500,000	106.7500	533,750	500,000	500,000					4.500	4.499	AO	5,625	22,500	09/09/2019	10/01/2029
16411Q-AL-5	CHENIERE ENERGY PARTNERS LP			1,2	3.B FE	500,000	100.7500	503,750	500,000	500,000					3.250	3.251	JJ	4,243		09/13/2021	01/31/2032
16412X-AC-9	CHENIERE CORPUS CHRISTI HOLDINGS LLC			1,2	2.C FE	14,998,807	110.8800	14,847,941	13,391,000	14,384,256		(340,576)			5.875	3.047	JD	2,185	786,721	02/28/2020	03/31/2025
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDINGS LLC			1,2	2.C FE	8,186,400	112.8750	8,465,625	7,500,000	7,999,107		(89,426)			5.125	3.657	JD	1,068	384,375	11/13/2019	06/30/2027
16412X-AJ-4	CHENIERE CORPUS CHRISTI HOLDINGS LLC			1,2	2.C FE	4,996,250	106.7500	5,337,500	5,000,000	4,997,015		321			3.700	3.709	MN	23,639	185,000	11/06/2019	11/15/2029
165069-AP-0	VERIZON MARYLAND LLC				2.A FE	853,200	130.7445	1,032,882	790,000	819,421		(2,716)			8.000	7.363	AO	13,342	63,200	01/15/1993	10/15/2029
166764-AH-3	CHEVRON CORP			1,2	1.D FE	33,655,448	103.1113	34,452,579	33,413,000	33,458,306		(36,760)			3.191	3.075	JD	20,732	1,066,209	04/06/2016	06/24/2023
166764-BD-1	CHEVRON CORP			1,2	1.D FE	14,380,678	106.8823	15,348,298	14,360,000	14,369,234		(2,235)			3.326	3.308	MN	58,375	477,614	03/02/2016	11/17/2025
166764-BK-5	CHEVRON CORP			1,2	1.D FE	60,000,000	102.2336	61,340,160	60,000,000	60,000,000					2.566	2.566	MN	192,450	1,539,600	05/09/2016	05/16/2023
166764-BL-3	CHEVRON CORP			1,2	1.D FE	40,000,000	105.8111	42,324,440	40,000,000	40,000,000					2.954	2.954	MN	147,700	1,181,600	05/09/2016	05/16/2026
16829@-AA-1	Chick-fil-A, Inc.			1	2.B	7,500,000	100.8882	7,566,614	7,500,000	7,500,000					1.480	1.480	AO	19,117	111,000	10/16/2020	10/29/2023
16829@-AB-9	Chick-fil-A, Inc.			1	2.B	10,000,000	100.0776	10,007,758	10,000,000	10,000,000					1.610	1.610	AO	27,728	161,000	10/16/2020	10/29/2025
171265-C@-8	Chugach Electric Association Inc.			1	1.G	6,000,000	95.5206	5,731,233	6,000,000	6,000,000					2.380	2.380	AO	24,197	144,387	09/22/2020	10/30/2039
172070-CP-7	DUKE ENERGY OHIO INC			1	2.A FE	2,992,920	122.4742	3,674,226	3,000,000	2,996,262		230			5.400	5.415	JD	7,200	162,000	06/12/2003	06/15/2033
17252M-AG-5	CINTAS CORPORATION NO 2			1	1.G FE	6,375,720	136.5464	8,192,784	6,000,000	6,260,976		(11,184)			6.150	5.707	FA	139,400	369,000	12/06/2006	08/15/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
17252M-AL-4	CINTAS CORPORATION NO 2			1,2	1.G FE	24,173,664	100.7348	24,453,373	24,275,000	24,265,236		8,231			3.250	3.287	JD	65,745	788,938	04/09/2015	06/01/2022
17252M-AN-0	CINTAS CORPORATION NO 2			1,2	1.G FE	53,223,507	109.4507	56,266,963	51,408,500	52,746,760		(252,935)			3.700	3.119	AO	475,529	1,902,115	08/11/2020	04/01/2027
172967-AL-5	CITIGROUP INC				2.A FE	4,524,000	119.7487	4,789,948	4,000,000	4,152,367		(39,183)			7.875	6.595	MN	40,250	315,000	12/18/2007	05/15/2025
172967-HD-6	CITIGROUP INC				2.A FE	29,555,995	105.4027	31,620,810	30,000,000	29,904,721		49,686			3.875	4.059	AO	213,125	1,162,500	01/17/2014	10/25/2023
172967-KN-0	CITIGROUP INC				2.A FE	20,947,600	107.1204	22,484,572	20,990,000	20,970,426		4,125			3.400	3.423	MN	118,943	713,660	04/26/2016	05/01/2026
172967-KY-6	CITIGROUP INC			1,2	2.A FE	19,988,200	105.9889	21,197,780	20,000,000	19,994,355		1,071			3.200	3.206	AO	124,444	640,000	10/17/2016	10/21/2026
172967-ML-2	CITIGROUP INC			1,2,5	2.A FE	5,100,350	101.6519	5,082,595	5,000,000	5,091,656		(6,595)			2.666	2.294	JJ	56,282	33,325	05/24/2021	01/29/2031
17325F-AS-7	CITIBANK NA			1,2	1.E FE	15,000,571	105.2322	15,806,929	15,021,000	15,012,230		4,027			3.650	3.680	JJ	240,628	548,267	01/15/2019	01/23/2024
184496-AN-7	CLEAN HARBORS INC			1,2	3.C FE	757,705	103.2500	780,570	756,000	757,246		(190)			4.875	4.840	JJ	16,994	36,855	06/24/2019	07/15/2027
18539U-AD-7	CLEARWAY ENERGY OPERATING LLC			1,2	3.B FE	530,000	99.5000	527,350	530,000	530,000					3.750	3.750	FA	7,508	8,613	03/02/2021	02/15/2031
18586*-AA-2	CLEVELAND BROTHERS EQUIPMENT CO., INC.			1	2.C PL	8,824,671	101.8119	8,857,635	8,700,000	8,710,924		(19,928)			4.250	4.006	JJ	175,631	369,750	08/06/2015	07/10/2022
18586*-AF-1	CLEVELAND BROTHERS EQUIPMENT CO., INC.			1	2.C PL	10,000,000	107.7525	10,775,252	10,000,000	10,000,000					4.190	4.189	MN	44,228	419,000	08/20/2015	11/23/2025
189054-AT-6	CLOROX CO			1,2	2.A FE	13,355,800	101.1213	14,156,982	14,000,000	13,941,430		81,065			3.050	3.660	MS	125,728	427,000	02/24/2014	09/15/2022
189054-AU-3	CLOROX CO			1,2	2.A FE	17,056,571	105.9951	18,050,966	17,030,000	17,039,302		(3,165)			3.500	3.479	JD	26,491	596,050	01/06/2016	12/15/2024
18915@-AA-2	CLOVER US BLOCKER LLC				2.C PL	5,971,094	109.0118	6,509,199	5,971,094	5,971,094					4.860	4.858	MJSD	74,442	217,646	10/17/2018	12/31/2037
19106C-AA-4	COBRA ACQUISITIONCO LLC			1,2	4.C FE	1,000,000	99.0000	990,000	1,000,000	1,000,000					6.375	6.374	MN	13,458		09/30/2021	11/01/2029
19108#-AD-9	COCA-COLA BEVERAGES FLORIDA, LLC			1	2.B PL	6,200,000	99.7919	6,187,098	6,200,000	6,200,000					2.880	2.880	AO	41,168	178,560	08/27/2020	10/08/2030
191216-AF-7	COCA-COLA CO				1.F FE	29,370,403	193.0053	59,638,638	30,900,000	29,383,231		(11)			7.375	7.756	JJ	962,192	2,278,875	12/28/1995	07/29/2093
191216-CR-9	COCA-COLA CO			1	1.E FE	24,995,250	108.6440	27,161,000	25,000,000	24,996,349		628			3.375	3.378	MS	225,000	843,750	03/20/2020	03/25/2027
191219-AP-9	COCA-COLA REFRESHMENTS USA LLC				1.F FE	6,091,632	100.6242	4,764,556	4,735,000	4,744,864		(114,850)			8.500	5.953	FA	167,698	402,475	03/09/2004	02/01/2022
191219-AU-8	COCA-COLA REFRESHMENTS USA LLC				1.F FE	8,560,372	110.6025	8,715,477	7,880,000	7,974,696		(51,424)			6.750	5.996	MS	156,615	531,900	06/02/2004	09/15/2023
191219-AY-0	COCA-COLA REFRESHMENTS USA LLC				1.F FE	7,080,741	123.6594	7,877,104	6,370,000	6,623,450		(43,642)			6.950	5.995	MN	56,569	442,715	12/18/2007	11/15/2026
191219-BC-7	COCA-COLA REFRESHMENTS USA LLC				1.F FE	11,809,573	148.0596	17,026,854	11,500,000	11,719,498		(10,091)			6.750	6.535	JJ	357,938	776,250	04/10/2007	01/15/2038
191219-BE-3	COCA-COLA REFRESHMENTS USA LLC			1	1.F FE	4,980,449	129.0697	6,066,276	4,700,000	4,823,036		(14,381)			6.750	6.266	MS	93,413	317,250	05/07/2004	09/15/2028
191241-AH-1	COCA-COLA FEMSA SAB DE CV	C		1,2	1.F FE	22,045,335	101.7534	21,773,193	21,398,000	22,021,637		(30,477)			2.750	2.333	JJ	259,897	403,948	07/19/2021	01/22/2030
191241-AJ-7	COCA-COLA FEMSA SAB DE CV	C		1,2	1.F FE	8,261,156	94.1493	7,808,743	8,294,000	8,264,461		2,479			1.850	1.887	MS	51,146	153,439	08/26/2020	09/01/2032
19260Q-AC-1	COINBASE GLOBAL INC			1,2	3.A FE	1,000,000	93.5000	935,000	1,000,000	1,000,000					3.375	3.375	AO	9,750		09/14/2021	10/01/2028
19260Q-AD-9	COINBASE GLOBAL INC			1	3.A FE	100,000	92.0000	92,000	100,000	100,000					3.625	3.625	AO	1,047		09/14/2021	10/01/2031
192714-AD-5	COLBUN SA	C		2	2.B FE	10,335,990	99.8711	10,486,466	10,500,000	10,362,009		14,458			3.150	3.335	MS	105,656	330,750	03/03/2020	03/06/2030
192714-AE-3	COLBUN SA	C		1,2	2.B FE	19,965,200	98.4314	19,686,280	20,000,000	19,965,249		49			3.150	3.170	JJ	126,000		10/14/2021	01/19/2032
19565C-AA-8	COLONIAL ENTERPRISES INC			1,2	1.G FE	4,997,450	105.4881	5,274,405	5,000,000	4,997,819		223			3.250	3.256	MN	20,764	162,500	05/06/2020	05/15/2030
195869-AP-7	COLONIAL PIPELINE CO			1,2	1.G FE	14,958,900	106.4080	15,961,200	15,000,000	14,983,218		4,096			3.750	3.782	AO	140,625	562,500	09/16/2015	10/01/2025
196500-AA-0	COLORADO INTERSTATE GAS COMPANY LLC			1,2	2.B FE	17,142,987	109.1224	18,907,638	17,327,000	17,229,545		18,690			4.150	4.285	FA	271,649	719,071	01/12/2017	08/15/2026
20030N-BE-0	COMCAST CORP			1	1.G FE	3,957,730	123.3242	4,957,633	4,020,000	3,962,978		1,610			4.650	4.759	JJ	86,196	186,930	09/25/2018	07/15/2042
20030N-BM-2	COMCAST CORP			1,2	1.G FE	1,071,730	117.3827	1,173,827	1,000,000	1,053,612		(3,461)			4.200	3.649	FA	15,867	42,000	04/11/2016	08/15/2034
20030N-BN-0	COMCAST CORP			1,2	1.G FE	26,043,814	106.5953	27,689,195	25,976,000	26,019,985		(12,428)			3.375	3.320	FA	331,194	876,690	04/03/2019	08/15/2025
20030N-BP-5	COMCAST CORP			1,2	1.G FE	15,416,187	118.3750	17,306,425	14,620,000	15,240,252		(35,764)			4.400	3.979	FA	243,017	643,280	01/26/2017	08/15/2035
20030N-BY-6	COMCAST CORP			1,2	1.G FE	8,634,550	107.5521	9,445,225	8,782,000	8,700,934		14,331			3.300	3.500	FA	120,753	289,806	01/26/2017	02/01/2027
20030N-BZ-3	COMCAST CORP			1,2	1.G FE	9,992,764	115.3652	11,176,581	9,688,000	9,992,309		(1,982)			4.000	3.795	FA	146,396	320,640	09/22/2021	08/15/2047
20030N-CA-7	COMCAST CORP			1,2	1.G FE	6,388,614	107.3965	6,352,503	5,915,000	6,292,205		(59,955)			3.150	1.994	FA	70,389	186,323	05/14/2020	02/15/2028
20030N-CT-6	COMCAST CORP			1,2	1.G FE	12,329,976	113.3991	12,613,382	11,123,000	12,171,526		(152,303)			4.150	2.529	AO	97,450	461,605	12/14/2020	10/15/2028
20030N-CY-5	COMCAST CORP			1,2	1.G FE	2,874,824	105.3993	3,003,880	2,850,000	2,872,999		(981)			3.250	3.189	MN	15,438	92,625	01/09/2020	11/01/2039
20030N-DA-6	COMCAST CORP			1,2	1.G FE	9,985,100	103.4467	10,344,670	10,000,000	9,987,747		1,357			2.650	2.667	FA	110,417	265,000	10/29/2019	02/01/2030
20030N-DG-3	COMCAST CORP			1,2	1.G FE	2,698,150	108.8717	2,721,793	2,500,000	2,682,666		(15,484)			3.400	2.391	AO	21,250	42,500	03/30/2021	04/01/2030
20030N-DL-2	COMCAST CORP			1,2	1.G FE	9,120,620	95.7346	8,616,114	9,000,000	9,117,320		(2,720)			2.800	2.733	JJ	116,200	252,000	09/15/2020	01/15/2051
202795-JP-6	COMMONWEALTH EDISON CO			1,2	1.F FE	5,604,009	118.2860	6,683,159	5,650,000	5,606,640		865			4.000	4.047	MS	75,333	226,000	02/11/2019	03/01/2049
20369E-AA-0	COMMUNITY HEALTH NETWORK INC (INDIANA)			1	1.F FE	11,470,000	108.0686	12,395,468	11,470,000	11,470,000					4.237	4.236	MN	80,997	485,984	06/04/2015	05/01/2025
20451R-AB-8	COMPASS GROUP DIVERSIFIED HOLDINGS LLC			1,2	4.A FE	323,647	105.1250	336,400	320,000	323,374		(273)			5.250	5.073	AO	3,547	9,427	03/04/2021	04/15/2029
20451R-AC-6	COMPASS GROUP DIVERSIFIED HOLDINGS LLC			1,2	4.A FE	1,000,000	102.5000	1,025,000	1,000,000	1,000,000					5.000	4.998	JJ	6,111		11/15/2021	01/15/2032
205887-AF-9	CONAGRA BRANDS INC				2.C FE	499,745	121.6546	608,273	500,000	499,965		6			7.125	7.127	AO	8,906	35,625	10/01/1996	10/01/2026
205887-AQ-5	CONAGRA BRANDS INC				2.C FE	1,168,710	121.6438	1,216,438	1,000,000	1,062,873		(9,422)			6.700	5.381	FA	27,917	67,000	06/29/2005	08/01/2027
205887-CC-4	CONAGRA BRANDS INC			1,2	2.C FE	14,035,547	115.3197	13,322,885	11,553,000	13,732,031		(292,803)			4.850	1.795	MN	93,387	560,321	03/16/2021	11/01/2028
205887-CD-2	CONAGRA BRANDS INC			1,2	2.C FE	18,498,780	126.6341	18,865,948	14,898,000	18,390,056		(108,724)			5.300	3.415	MN	131,599	651,529	05/12/2021	11/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
205887-CE-0	CONAGRA BRANDS INC			1,2	2.C FE	5,681,221	134.9433	5,693,258	4,219,000	5,677,435		(3,786)			5.400	3.402	MN	37,971		11/18/2021	11/01/2048
20752T-AA-2	CONNECT FINCO SARL		C	1,2	4.A FE	1,000,000	105.0000	1,050,000	1,000,000	1,000,000					6.750	6.747	AO	16,875	67,500	09/23/2019	10/01/2026
207597-EL-5	CONNECTICUT LIGHT AND POWER CO			1,2	1.E FE	6,612,195	119.7519	8,012,600	6,691,000	6,617,669		1,529			4.000	4.068	AO	66,910	267,640	05/15/2018	04/01/2048
20825C-AQ-7	CONOCOPHILLIPS			1	1.G FE	5,041,600	145.3662	5,814,648	4,000,000	4,937,654		(35,780)			6.500	4.516	FA	108,333	260,000	12/12/2018	02/01/2039
20826F-AD-8	CONOCOPHILLIPS CO			1,2	1.G FE	10,380,000	105.6079	10,560,790	10,000,000	10,115,302		(41,672)			3.350	2.891	MN	42,806	335,000	01/28/2015	11/15/2024
20826F-AG-1	CONOCOPHILLIPS CO			1,2	1.G FE	11,958,600	104.9139	12,589,668	12,000,000	11,984,612		4,242			3.350	3.391	MN	51,367	402,000	05/13/2015	05/15/2025
20826F-AQ-9	CONOCOPHILLIPS CO			1,2	1.G FE	21,642,835	112.6324	22,368,795	19,860,000	20,908,503		(243,567)			4.950	3.506	MS	289,460	983,070	04/10/2019	03/15/2026
20848V-AA-3	CONSENSUS CLOUD SOLUTIONS INC			1,2	4.B FE	500,000	104.0000	520,000	500,000	500,000					6.000	6.000	AO	7,000		09/24/2021	10/15/2026
20848V-AB-1	CONSENSUS CLOUD SOLUTIONS INC			2	4.B FE	500,000	104.0000	520,000	500,000	500,000					6.500	6.500	AO	7,583		09/24/2021	10/15/2028
209111-FG-3	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	2.A FE	5,106,280	119.6607	4,786,428	4,000,000	5,075,161		(31,119)			4.500	2.909	JD	15,000	180,000	01/05/2021	12/01/2045
209111-FL-2	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	2.A FE	9,586,764	111.9317	9,316,075	8,323,000	9,557,688		(29,076)			3.875	3.024	JD	14,334	322,516	02/08/2021	06/15/2047
209111-FV-0	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	2.A FE	2,620,542	115.9029	2,474,527	2,135,000	2,609,937		(10,605)			4.125	2.924	MN	11,253	88,069	01/26/2021	05/15/2049
209111-FW-8	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	2.A FE	5,946,660	107.2312	6,433,872	6,000,000	5,947,998		616			3.700	3.743	MN	28,367	222,000	11/05/2019	11/15/2059
21036P-AT-5	CONSTELLATION BRANDS INC			1,2	2.C FE	20,421,854	119.2202	19,871,623	16,668,000	20,385,656		(36,198)			4.500	3.193	MN	108,342	375,030	08/31/2021	05/09/2047
21036P-BE-7	CONSTELLATION BRANDS INC			1,2	2.C FE	5,294,891	105.1438	5,135,223	4,884,000	5,273,752		(21,139)			3.150	1.976	FA	64,103	76,923	07/22/2021	08/01/2029
21036P-BH-0	CONSTELLATION BRANDS INC			1,2	2.C FE	12,477,760	97.6816	12,139,869	12,428,000	12,476,072		(1,688)			2.250	2.203	FA	120,396		09/14/2021	08/01/2031
212015-AT-8	CONTINENTAL RESOURCES INC			1,2	2.C FE	1,709,985	117.6250	1,952,575	1,660,000	1,705,586		(4,134)			5.750	5.337	JJ	44,013	60,982	12/10/2020	01/15/2031
217204-A*-7	COPART, INC.			1	2.A	10,900,000	106.9590	11,658,528	10,900,000	10,900,000					4.070	4.070	MJSD	34,505	443,630	11/21/2014	12/03/2024
217204-B*-6	COPART, INC.			1	2.A	11,200,000	113.9637	12,763,931	11,200,000	11,200,000					4.350	4.330	MJSD	37,893	487,200	11/21/2014	12/03/2029
22100*-AA-1	CORVIAS CAMPUS LIVING - USG, LLC				3.A IF	14,098,148	100.0000	14,098,148	14,098,148	14,098,148					5.300	5.300	JJ	373,601	747,202	05/05/2015	07/01/2050
22282E-AH-5	COVANTA HOLDING CORP			1,2	4.B FE	1,000,000	102.8000	1,028,000	1,000,000	1,000,000					6.000	6.000	JJ	30,000	65,000	10/03/2018	01/01/2027
22303X-AA-3	COVANTA HOLDING CORP			1,2	4.B FE	250,000	101.5000	253,750	250,000	250,000					4.875	4.875	JD	1,049		11/16/2021	12/01/2029
224044-AG-2	COX COMMUNICATIONS INC				2.B FE	5,301,700	117.8975	5,894,875	5,000,000	5,074,420		(18,401)			7.625	7.131	JD	16,944	381,250	12/21/1995	06/15/2025
224044-CA-3	COX COMMUNICATIONS INC			1,2	2.B FE	44,260,100	102.3695	46,066,275	45,000,000	44,865,348		86,200			2.950	3.156	JD	3,688	1,327,500	04/23/2014	06/30/2023
224044-CC-9	COX COMMUNICATIONS INC			1,2	2.B FE	8,094,009	117.5379	11,224,869	9,550,000	8,191,445		31,834			4.500	5.652	JD	1,194	429,750	10/10/2018	06/30/2043
224044-CG-0	COX COMMUNICATIONS INC			1,2	2.B FE	20,355,055	106.2333	23,129,114	21,772,000	20,884,881		166,700			3.350	4.317	MS	214,757	729,362	10/16/2018	09/15/2026
224044-CH-8	COX COMMUNICATIONS INC			1,2	2.B FE	30,655,605	104.1103	32,441,811	31,161,000	30,940,474		78,455			3.150	3.433	FA	370,816	981,572	03/29/2018	08/15/2024
224044-CJ-4	COX COMMUNICATIONS INC			1,2	2.B FE	23,563,019	107.5720	26,099,119	24,262,000	23,809,980		64,337			3.500	3.849	FA	320,798	849,170	11/19/2019	08/15/2027
224044-CN-5	COX COMMUNICATIONS INC			1,2	2.B FE	9,961,400	99.9494	9,994,940	10,000,000	9,963,437		2,037			2.600	2.644	JD	11,556	139,389	05/18/2021	06/15/2031
225310-AM-3	CREDIT ACCEPTANCE CORP			1,2	3.C FE	981,819	103.7500	1,016,750	980,000	981,275		(188)			6.625	6.587	MS	19,117	64,925	03/19/2019	03/15/2026
225401-AC-2	CREDIT SUISSE GROUP AG		C	1,2	2.A FE	15,080,700	108.5320	16,279,800	15,000,000	15,044,885		(7,878)			4.282	4.215	JJ	306,877	642,300	01/12/2017	01/09/2028
228187-AB-6	CROWN AMERICAS LLC			1,2	3.C FE	1,153,674	102.5000	1,137,750	1,110,000	1,135,555		(8,274)			4.750	3.935	FA	21,969	52,725	08/28/2019	02/01/2026
22822V-AE-1	CROWN CASTLE INTERNATIONAL CORP			1,2	2.C FE	11,660,201	109.0062	12,747,185	11,694,000	11,675,574		3,150			4.000	4.034	MS	155,920	467,760	02/02/2017	03/01/2027
22822V-AF-8	CROWN CASTLE INTERNATIONAL CORP			1,2	2.C FE	9,471,000	122.9641	12,296,410	10,000,000	9,501,127		9,463			4.750	5.103	MN	60,694	475,000	09/21/2018	05/15/2047
22822V-AJ-0	CROWN CASTLE INTERNATIONAL CORP			1,2	2.C FE	13,944,215	102.9861	14,413,935	13,996,000	13,980,617		9,605			3.150	3.224	JJ	203,292	440,874	01/16/2018	07/15/2023
22822V-AK-7	CROWN CASTLE INTERNATIONAL CORP			1,2	2.C FE	9,623,273	108.5726	9,188,499	8,463,000	9,466,084		(152,342)			3.800	1.673	FA	121,491	321,594	02/08/2021	02/15/2028
22822V-AL-5	CROWN CASTLE INTERNATIONAL CORP			1,2	2.C FE	9,453,949	111.4552	9,250,782	8,300,000	9,340,222		(113,727)			4.300	2.317	FA	134,829	178,450	03/03/2021	02/15/2029
22822V-AR-2	CROWN CASTLE INTERNATIONAL CORP			1,2	2.C FE	6,175,316	105.5763	6,175,158	5,849,000	6,152,240		(23,076)			3.300	2.598	JJ	96,509	96,509	04/13/2021	07/01/2030
232806-A*-0	Cypress Semiconductor Corporation		C	1	2.C FE	22,000,000	99.7433	21,943,524	22,000,000	22,000,000					2.420	2.420	JD	22,183	266,200	03/26/2021	06/16/2027
23311V-AF-4	DCP MIDSTREAM OPERATING LP			1,2	3.A FE	534,441	122.0000	811,300	665,000	544,804		2,195			5.600	7.244	AO	9,310	37,240	06/21/2016	04/01/2044
23311V-AH-0	DCP MIDSTREAM OPERATING LP			1,2	3.A FE	1,390,625	112.5000	1,406,250	1,250,000	1,383,817		(6,808)			5.125	3.419	MN	8,186	32,031	07/29/2021	05/15/2029
23311V-AK-3	DCP MIDSTREAM OPERATING LP			1,2	3.A FE	500,000	100.7500	503,750	500,000	500,000					3.250	3.249	FA	1,896		11/04/2021	02/15/2032
23345M-AA-5	DT MIDSTREAM INC			1,2	3.A FE	8,683,125	102.7500	8,893,013	8,655,000	8,681,480		(1,645)			4.125	4.077	JD	15,868	184,460	05/27/2021	06/15/2029
23345M-AB-3	DT MIDSTREAM INC			1,2	3.A FE	7,717,500	104.2500	8,006,400	7,680,000	7,715,844		(1,656)			4.375	4.314	JD	14,933	173,600	05/27/2021	06/15/2031
233851-DR-2	DAIMLER FINANCE NORTH AMERICA LLC			1	1.G FE	14,977,500	100.3988	15,059,820	15,000,000	14,998,925		7,507			3.400	3.452	FA	182,750	510,000	02/19/2019	02/22/2022
23386#-AS-1	DAIRY FARMERS OF AMERICA, INC.			1	2.B FE	13,900,000	112.8171	15,681,582	13,900,000	13,900,000					4.750	4.750	JJ	320,955	660,250	11/20/2018	01/03/2028
235825-AF-3	DANA INC			1,2	3.B FE	225,000	104.6250	235,406	225,000	225,000					5.375	5.374	MN	1,545	12,094	11/05/2019	11/15/2027
23918K-AS-7	DAVITA INC			1,2	4.A FE	1,100,325	102.3750	1,115,888	1,090,000	1,099,607		(718)			4.625	4.497	JD	4,201	50,413	02/24/2021	06/01/2030
244199-AU-9	DEERE & CO				1.F FE	54,715	100.1101	43,047	43,000	43,023		(1,036)			8.500	5.980	JJ	1,746	3,655	04/20/2004	01/09/2022
244199-BE-4	DEERE & CO			2	1.F FE	17,156,312	100.4263	17,273,324	17,200,000	17,197,877		4,804			2.600	2.629	JD	28,571	447,200	06/05/2012	06/08/2022
244199-BF-1	DEERE & CO			2	1.F FE	1,910,940	118.8126	2,376,252	2,000,000	1,923,640		2,329			3.900	4.180	JD	4,767	78,000	01/20/2016	06/09/2042
24422E-TC-3	JOHN DEERE CAPITAL CORP			1	1.F FE	15,995,010	107.0371	17,125,936	16,000,000	15,998,230		441			3.400	3.403	MS	166,222	544,000	09/08/2015	09/11/2025
24422E-TW-9	JOHN DEERE CAPITAL CORP				1.F FE	9,699,064	105.9419	11,022,195	10,404,000	9,928,898		73,860			2.800	3.699	MS	91,440	291,312	12/21/2018	09/08/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
24422E-UE-7	JOHN DEERE CAPITAL CORP				1.F FE	19,758,368	106.7242	21,060,954	19,734,000	19,745,985		(3,494)			3.450	3.430	MS	204,247	680,823	04/02/2018	03/13/2025
24618#-AT-7	DELAWARE NORTH COMPANIES, INC.			1	3.A	3,132,921	104.2311	3,439,625	3,300,000	3,183,494		19,670			5.150	5.984	JD	92,528	82,569	03/29/2019	12/15/2026
24618#-AZ-3	DELAWARE NORTH COMPANIES, INC.			1	3.A	3,900,000	103.8900	4,051,711	3,900,000	3,900,000					5.380	5.380	JD	75,595	209,062	06/07/2019	06/26/2024
24618#-BA-7	DELAWARE NORTH COMPANIES, INC.			1	3.A	2,200,000	108.7678	2,392,893	2,200,000	2,200,000					5.970	5.970	JD	1,824	178,402	06/07/2019	06/26/2034
24703D-BE-0	DELL INTERNATIONAL LLC			1,2	2.C FE	7,814,734	98.9315	7,815,589	7,900,000	7,814,855		121			3.375	3.450	JD	13,331		12/20/2021	12/15/2041
247109-BS-9	DELMARVA POWER & LIGHT CO			1,2	1.F FE	5,022,100	103.9839	5,199,195	5,000,000	5,008,442		(4,879)			3.500	3.394	MN	22,361	175,000	01/14/2019	11/15/2023
251566-AA-3	DEUTSCHE TELEKOM AG		C	1,2	2.A FE	17,188,535	106.3184	17,542,536	16,500,000	17,171,899		(15,800)			3.625	3.389	JJ	265,833	598,125	11/12/2020	01/21/2050
25156P-AV-5	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		D	1,2	2.B FE	7,930,493	101.9876	8,672,006	8,503,000	8,301,528		111,651			2.485	3.930	MS	59,868	211,300	07/05/2018	09/19/2023
25156P-BB-8	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C	1,2	2.B FE	55,035,065	111.6447	58,367,849	52,280,000	54,581,017		(351,670)			4.375	3.539	JD	63,535	2,287,250	09/24/2020	06/21/2028
25156P-BC-6	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C	1,2	2.A FE	4,141,739	121.3129	5,079,371	4,187,000	4,146,901		1,564			4.750	4.835	JD	5,525	198,883	09/18/2018	06/21/2038
25243Y-AU-3	DIAGEO CAPITAL PLC		C	1,2	1.G FE	14,647,970	101.9858	15,297,870	15,000,000	14,946,374		39,074			2.625	2.902	AO	67,813	393,750	06/18/2013	04/29/2023
25243Y-AY-5	DIAGEO CAPITAL PLC		C	1,2	1.G FE	2,988,321	104.1050	3,117,945	2,995,000	2,992,688		1,290			3.500	3.547	MS	29,992	104,825	05/15/2018	09/18/2023
25243Y-AZ-2	DIAGEO CAPITAL PLC		C	1,2	1.G FE	45,787,697	111.8112	49,881,213	44,612,000	45,512,834		(135,204)			3.875	3.496	MN	206,485	1,728,715	02/27/2020	05/18/2028
25245B-AA-5	DIAGEO INVESTMENT CORP			1	1.G FE	3,420,284	121.7500	3,920,350	3,220,000	3,405,299		(5,915)			4.250	3.840	MN	19,007	136,850	05/16/2019	05/11/2042
25389J-AQ-9	DIGITAL REALTY TRUST LP			1,2	2.B FE	8,296,525	110.2325	8,507,744	7,718,000	8,062,946		(91,948)			4.750	3.380	AO	91,651	366,605	10/16/2019	10/01/2025
25389J-AR-7	DIGITAL REALTY TRUST LP			1,2	2.B FE	70,929,408	108.5440	75,562,906	69,615,000	70,664,048		(190,661)			3.700	3.372	FA	973,063	2,575,755	11/12/2020	08/15/2027
25389J-AT-3	DIGITAL REALTY TRUST LP			1,2	2.B FE	11,622,403	113.1198	11,135,513	9,844,000	11,399,300		(215,206)			4.450	1.783	JJ	201,993	323,871	02/22/2021	07/15/2028
25389J-AU-0	DIGITAL REALTY TRUST LP			1,2	2.B FE	24,955,750	108.6186	27,154,650	25,000,000	24,965,827		3,900			3.600	3.621	JJ	450,000	900,000	06/10/2019	07/01/2029
254010-AA-9	DIGNITY HEALTH			1	2.A FE	7,228,025	101.7168	7,557,558	7,430,000	7,406,532		27,370			3.125	3.514	MN	38,698	232,188	10/07/2014	11/01/2022
254010-AD-3	DIGNITY HEALTH			1	2.A FE	10,701,763	106.6321	11,318,997	10,615,000	10,642,817		(9,171)			3.812	3.713	MN	67,441	404,644	10/10/2014	11/01/2024
25466A-AD-3	DISCOVER BANK				2.B FE	15,742,200	104.9383	15,740,745	15,000,000	15,199,898		(119,465)			4.200	3.339	FA	250,250	630,000	02/23/2017	08/08/2023
25466A-AE-1	DISCOVER BANK				2.B FE	10,403,200	109.2244	10,922,440	10,000,000	10,204,276		(44,208)			4.250	3.720	MS	127,500	425,000	02/28/2017	03/13/2026
254687-AH-9	TWDC ENTERPRISES 18 CORP			2	2.A FE	10,467,725	111.5630	12,104,586	10,850,000	10,469,200		62			7.550	7.824	JJ	377,731	819,175	01/06/1995	07/15/2093
254687-CV-6	WALT DISNEY CO				1.G FE	1,075,286	112.9015	1,129,015	1,000,000	1,021,963		(9,533)			7.750	6.604	FA	32,292	77,500	04/06/2015	02/01/2024
254687-CZ-7	WALT DISNEY CO			1,2	2.A FE	7,369,126	105.8926	7,498,255	7,081,000	7,193,412		(43,450)			3.700	3.024	MS	77,144	261,997	09/28/2017	09/15/2024
254687-DK-9	WALT DISNEY CO			1,2	2.A FE	29,848,552	107.7225	32,416,932	30,093,000	29,972,635		20,986			3.375	3.461	MN	129,776	1,015,639	04/01/2019	11/15/2026
254687-EZ-5	WALT DISNEY CO				1.G FE	7,659,038	179.7956	15,012,933	8,350,000	7,701,478		7,487			7.750	8.506	JD	53,927	647,125	04/06/2015	12/01/2045
254687-FB-7	WALT DISNEY CO			1,2	2.A FE	16,335,927	129.5638	21,323,610	16,458,000	16,347,101		2,281			4.750	4.797	MN	99,891	781,755	04/06/2017	11/15/2046
254687-FL-5	WALT DISNEY CO			1,2	1.G FE	4,495,365	99.4968	4,477,356	4,500,000	4,496,194		455			2.000	2.012	MS	30,000	90,000	02/27/2020	09/01/2029
254687-FM-3	WALT DISNEY CO			1,2	2.A FE	6,374,078	97.1771	6,329,145	6,513,000	6,374,101		23			2.750	2.862	MS	59,703		12/28/2021	09/01/2049
254687-FW-1	WALT DISNEY CO			1	1.G FE	7,487,698	101.9438	7,282,865	7,144,000	7,421,311		(43,557)			2.200	1.524	JJ	73,345	183,363	06/17/2020	01/13/2028
25468P-CR-5	TWDC ENTERPRISES 18 CORP			1	2.A FE	1,031,850	119.1908	1,191,908	1,000,000	1,027,193		(887)			4.125	3.927	JD	3,438	41,250	02/22/2016	12/01/2041
25468P-CX-2	TWDC ENTERPRISES 18 CORP			1	2.A FE	3,951,338	112.5061	4,591,374	4,081,000	3,968,924		3,404			3.700	3.893	JD	12,583	150,997	06/13/2017	12/01/2042
25468P-DB-9	TWDC ENTERPRISES 18 CORP			1	2.A FE	4,878,900	119.8131	5,990,655	5,000,000	4,888,314		2,924			4.125	4.281	JD	17,188	206,250	09/18/2018	06/01/2044
25468P-DF-0	TWDC ENTERPRISES 18 CORP			1	2.A FE	5,130,050	106.0267	5,301,335	5,000,000	5,064,378		(16,270)			3.150	2.782	MS	45,500	157,500	10/10/2017	09/17/2025
25468P-DK-9	TWDC ENTERPRISES 18 CORP			1	2.A FE	8,230,734	105.7988	8,952,694	8,462,000	8,333,945		28,521			3.000	3.397	FA	97,313	253,860	03/19/2018	02/13/2026
25468P-DV-5	TWDC ENTERPRISES 18 CORP			1	2.A FE	7,009,503	106.6339	7,470,771	7,006,000	7,008,161		(360)			2.950	2.944	JD	9,186	206,677	06/20/2017	06/15/2027
254709-AM-0	DISCOVER FINANCIAL SERVICES			2	2.C FE	9,991,100	108.5412	10,854,120	10,000,000	9,995,217		826			4.100	4.110	FA	161,722	410,000	02/06/2017	02/09/2027
25470D-AL-3	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	5,603,900	111.5734	5,578,670	5,000,000	5,405,593		(96,220)			4.900	2.716	MS	74,861	245,000	11/26/2019	03/11/2026
25470D-AT-6	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	18,977,424	123.9059	19,583,328	15,805,000	18,938,952		(38,471)			5.200	3.948	MS	230,577	410,930	07/22/2021	09/20/2047
25470D-BF-5	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	13,677,648	110.2356	13,601,971	12,339,000	13,565,140		(112,507)			4.125	2.588	MN	65,037	508,984	05/10/2021	05/15/2029
25470X-AJ-4	DISH DBS CORP			1	4.C FE	726,563	101.7500	763,125	750,000	747,575		4,334			5.875	6.497	JJ	20,318	44,063	06/01/2016	07/15/2022
25470X-AY-1	DISH DBS CORP			1	4.C FE	2,247,106	105.5000	2,363,200	2,240,000	2,244,110		(617)			7.750	7.700	JJ	86,800	173,600	10/03/2016	07/01/2026
25470X-BB-0	DISH DBS CORP			1,2	4.C FE	814,573	101.5000	827,225	815,000	814,685		46			7.375	7.382	JJ	30,053	60,106	06/25/2020	07/01/2028
25470X-BE-4	DISH DBS CORP			1,2	4.A FE	1,000,000	101.5000	1,015,000	1,000,000	1,000,000					5.250	5.250	JD	5,104		11/10/2021	12/01/2026
256677-AC-9	DOLLAR GENERAL CORP			1,2	2.B FE	5,008,750	102.3661	5,118,305	5,000,000	5,001,882		(1,609)			3.250	3.216	AO	34,306	162,500	03/31/2017	04/15/2023
256677-AD-7	DOLLAR GENERAL CORP			1,2	2.B FE	11,624,538	108.8632	12,138,247	11,150,000	11,387,479		(61,378)			4.150	3.511	MN	77,121	462,725	07/13/2018	11/01/2025
256677-AE-5	DOLLAR GENERAL CORP			1,2	2.B FE	80,619,034	109.6001	86,897,535	79,286,000	80,139,874		(154,953)			3.875	3.636	AO	648,604	3,072,333	04/01/2020	04/15/2027
256677-AG-0	DOLLAR GENERAL CORP			1,2	2.B FE	2,091,514	108.1280	2,094,439	1,937,000	2,078,633		(12,881)			3.500	2.487	AO	16,572	67,795	03/05/2021	04/03/2030
256677-AH-8	DOLLAR GENERAL CORP			1,2	2.B FE	16,314,039	116.1791	16,564,816	14,258,000	16,277,134		(35,127)			4.125	3.317	AO	143,768	436,631	12/29/2021	04/03/2050
256746-AG-3	DOLLAR TREE INC			1,2	2.B FE	43,775,376	107.5263	46,292,223	43,052,000	43,550,751		(152,771)			4.000	3.600	MN	220,044	1,722,080	06/19/2020	05/15/2025
256746-AH-1	DOLLAR TREE INC			1,2	2.B FE	23,129,298	111.8102	24,115,224	21,568,000	22,899,252		(188,455)			4.200	3.051	MN	115,748	905,856	02/25/2021	05/15/2028
256746-AK-4	DOLLAR TREE INC			1,2	2.B FE	7,308,320	101.0415	7,325,509	7,250,000	7,308,220		(100)			3.375	3.332	JD	20,391		11/29/2021	12/01/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
257375-AN-5	EASTERN ENERGY GAS HOLDINGS LLC			1,2	2.A FE	9,993,500	103.3717	10,337,170	10,000,000	9,996,144		1,280			2.500	2.514	MN	31,944	250,000	11/18/2019	11/15/2024
257469-AG-1	DOMINION ENERGY INC			1	2.B FE	7,488,584	127.6837	8,682,492	6,800,000	7,206,213		(25,616)			6.750	5.998	JD	20,400	459,000	01/14/2005	12/15/2032
25746U-BP-3	DOMINION ENERGY INC			1,2	2.B FE	26,445,319	100.9540	27,636,158	27,375,000	27,290,705		105,365			2.750	3.156	MS	221,661	752,813	09/20/2016	09/15/2022
25746U-BQ-1	DOMINION ENERGY INC			1,2	2.B FE	4,549,450	112.1319	5,606,595	5,000,000	4,585,436		11,674			4.050	4.680	MS	59,625	202,500	10/16/2018	09/15/2042
25746U-CE-7	DOMINION ENERGY INC			1,2	2.B FE	8,218,931	107.9520	8,707,408	8,066,000	8,136,056		(18,375)			3.900	3.634	AO	78,644	314,574	02/15/2017	10/01/2025
25746U-CK-3	DOMINION ENERGY INC			1,2	2.B FE	2,644,540	104.1023	2,992,941	2,875,000	2,732,778		27,470			2.850	4.034	FA	30,954	81,938	08/16/2018	08/15/2026
25746U-DL-0	DOMINION ENERGY INC			1,2	2.B FE	5,991,420	97.7741	5,866,446	6,000,000	5,991,721		301			2.250	2.266	FA	52,125		08/10/2021	08/15/2031
260003-AC-2	DOVER CORP				2.A FE	6,008,100	124.3879	6,219,395	5,000,000	5,480,469		(62,391)			6.650	4.887	JD	27,708	332,500	06/14/2011	06/01/2028
260543-CY-7	DOW CHEMICAL CO			1,2	2.B FE	2,937,300	116.1933	2,904,833	2,500,000	2,895,911		(41,389)			4.800	2.229	MN	10,333	120,000	03/25/2021	11/30/2028
26054C-BR-3	DOW CAPITAL LTD				2.B FE	13,659,608	102.5311	11,391,205	11,110,000	11,205,360		(220,349)			8.640	6.504	JD	79,992	959,904	02/18/2004	06/01/2022
26179*-AA-8	Drexel CTL			1	1.G	9,292,000	101.1338	9,304,306	9,200,000	9,285,187		(6,813)			2.780	2.600	MON	11,367	110,829	06/08/2021	07/15/2027
263534-CN-7	E I DU PONT DE NEMOURS AND CO			1,2	1.G FE	2,997,300	100.9124	3,027,372	3,000,000	2,998,159		503			1.700	1.718	JJ	23,517	59,500	05/13/2020	07/15/2025
263534-CP-2	E I DU PONT DE NEMOURS AND CO			1,2	1.G FE	228,545	100.2934	215,631	215,000	227,137		(1,359)			2.300	1.571	JJ	2,280	5,769	12/16/2020	07/15/2030
26439R-AK-2	SPECTRA ENERGY CAPITAL LLC			1	2.B FE	3,811,360	125.0718	5,002,872	4,000,000	3,890,119		7,201			6.750	7.136	FA	102,000	270,000	09/26/2003	02/15/2032
26441C-AP-0	DUKE ENERGY CORP			1,2	2.B FE	16,672,352	122.8886	18,435,748	15,002,000	16,602,132		(28,878)			4.800	4.080	JD	32,004	720,096	06/07/2021	12/15/2045
26441C-AT-2	DUKE ENERGY CORP			1,2	2.B FE	11,003,100	106.6541	10,665,410	10,000,000	10,991,751		(11,349)			3.750	3.160	MS	125,000	187,500	07/28/2021	09/01/2046
26441C-AX-3	DUKE ENERGY CORP			1,2	2.B FE	12,469,682	105.7531	12,700,947	12,010,000	12,352,110		(58,600)			3.150	2.579	FA	142,919	378,315	01/10/2020	08/15/2027
26442C-AP-9	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	6,072,613	109.9315	5,535,051	5,035,000	6,039,603		(31,717)			3.750	2.590	JD	15,734	188,813	12/15/2020	06/01/2045
26442C-AX-2	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	14,976,710	111.4769	16,721,535	15,000,000	14,983,147		1,991			3.950	3.968	MN	75,708	592,500	12/21/2018	11/15/2028
26442C-AY-0	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	17,391,399	102.0109	17,578,518	17,232,000	17,379,014		(13,455)			2.450	2.323	FA	159,492	296,842	03/25/2021	08/15/2029
26442C-AZ-7	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	4,986,600	104.7226	5,236,130	5,000,000	4,987,263		283			3.200	3.214	FA	60,444	160,000	08/12/2019	08/15/2049
26442C-BB-9	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	8,989,650	102.3737	9,213,633	9,000,000	8,990,395		745			2.550	2.563	AO	48,450	123,675	03/29/2021	04/15/2031
26442C-BC-7	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	6,973,890	109.2681	7,648,767	7,000,000	6,974,354		464			3.450	3.470	AO	50,983	130,142	03/29/2021	04/15/2051
26442U-AB-0	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	4,842,300	119.6359	5,981,795	5,000,000	4,853,411		3,476			4.200	4.401	FA	79,333	210,000	10/03/2018	08/15/2045
26442U-AC-8	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	4,009,749	112.7214	4,531,400	4,020,000	4,011,104		216			3.700	3.714	AO	31,401	148,740	09/13/2016	10/15/2046
26442U-AK-0	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	6,498,077	92.5944	6,051,044	6,535,000	6,499,210		840			2.500	2.527	FA	61,719	161,106	08/17/2020	08/15/2050
26444H-AF-8	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	4,993,050	120.4931	6,024,655	5,000,000	4,994,061		120			4.200	4.207	JJ	96,833	210,000	06/18/2018	07/15/2048
26483E-AL-4	DUN & BRADSTREET CORP			1,2	4.C FE	500,000	101.0000	505,000	500,000	500,000					5.000	5.000	JD	764		12/08/2021	12/15/2029
267475-AD-3	DYCOM INDUSTRIES INC			1,2	3.C FE	299,981	101.7500	305,250	300,000	299,986		5			4.500	4.500	AO	2,850	7,275	05/27/2021	04/15/2029
268317-AT-1	ELECTRICITE DE FRANCE SA		C.	1,2	1.G FE	19,410,400	130.3128	26,062,560	20,000,000	19,441,452		9,511			5.000	5.194	MS	277,778	1,000,000	09/18/2018	09/21/2048
268317-AV-6	ELECTRICITE DE FRANCE SA		C.	1,2	1.G FE	19,452,200	120.7239	24,144,780	20,000,000	19,509,924		18,235			4.875	5.095	MS	270,833	975,000	09/18/2018	09/21/2038
26874R-AJ-7	ENI SPA		C.	1,2	1.G FE	9,974,200	111.9077	11,190,770	10,000,000	9,980,005		2,269			4.250	4.282	MN	61,389	425,000	05/02/2019	05/09/2029
26875P-AK-7	EOG RESOURCES INC			1,2	1.G FE	35,523,878	101.7216	37,290,121	36,659,000	36,357,287		242,166			2.625	3.330	MS	283,344	962,299	01/16/2019	03/15/2023
26875P-AM-3	EOG RESOURCES INC			1,2	1.G FE	17,015,106	105.0555	18,163,045	17,289,000	17,153,854		38,579			3.150	3.406	AO	136,151	544,604	04/06/2018	04/01/2025
26875P-AN-1	EOG RESOURCES INC			1,2	1.G FE	4,194,238	113.5445	4,688,252	4,129,000	4,182,145		(3,195)			3.900	3.772	AO	40,258	161,031	11/30/2017	04/01/2035
26875P-AP-6	EOG RESOURCES INC			1,2	1.G FE	43,486,101	109.2416	46,068,275	42,171,000	42,892,606		(174,638)			4.150	3.662	JJ	806,989	1,750,097	03/04/2019	01/15/2026
26882P-AR-3	ERAC USA FINANCE LLC			1	2.A FE	3,995,920	138.5069	5,540,276	4,000,000	3,997,604		121			6.700	6.707	JD	22,333	268,000	05/25/2004	06/01/2034
26882P-BE-1	ERAC USA FINANCE LLC			1	2.A FE	12,976,759	147.0532	15,521,465	10,555,000	12,731,891		(88,182)			7.000	5.084	AO	155,979	738,850	01/28/2019	10/15/2037
26884A-BM-4	ERP OPERATING LP			1,2	1.G FE	3,434,015	102.8333	3,342,082	3,250,000	3,425,612		(8,403)			2.500	1.762	FA	30,694	40,625	08/03/2021	02/15/2030
26884A-BN-2	ERP OPERATING LP			1,2	1.G FE	2,960,840	96.9245	2,931,966	3,025,000	2,962,484		1,644			1.850	2.089	FA	22,074		09/17/2021	08/01/2031
26884L-AG-4	EQT CORP			1,2	3.A FE	37,450	128.0000	70,400	55,000	39,319		994			7.500	13.368	FA	1,719	4,744	03/13/2020	02/01/2030
26884L-AH-2	EQT CORP			1,2	3.A FE	991,313	112.5000	956,250	850,000	973,366		(17,947)			6.625	1.647	FA	23,464	32,406	07/15/2021	02/01/2025
26884L-AM-1	EQT CORP			1,2	3.A FE	170,000	102.3750	174,038	170,000	170,000					3.125	3.125	MN	679	2,627	05/10/2021	05/15/2026
26884L-AN-9	EQT CORP			1,2	3.A FE	70,000	103.8750	72,713	70,000	70,000					3.625	3.625	MN	324	1,255	05/10/2021	05/15/2031
26884T-AH-5	ERAC USA FINANCE LLC			1	2.A FE	13,722,270	101.9559	14,273,826	14,000,000	13,970,900		35,853			3.300	3.571	AO	97,533	462,000	05/06/2014	10/15/2022
26884T-AL-6	ERAC USA FINANCE LLC			1,2	2.A FE	13,930,957	105.9068	14,597,134	13,783,000	13,831,250		(17,157)			3.850	3.709	MN	67,805	530,646	09/23/2015	11/15/2024
26884T-AP-7	ERAC USA FINANCE LLC			1,2	2.A FE	19,912,800	107.5776	21,515,520	20,000,000	19,962,839		8,829			3.800	3.853	MN	126,667	760,000	11/12/2015	11/01/2025
26885B-AF-7	EQM MIDSTREAM PARTNERS LP			1,2	3.C FE	500,000	108.5000	542,500	500,000	500,000					6.000	5.997	JJ	15,000	31,083	06/16/2020	07/01/2025
26885B-AH-3	EQM MIDSTREAM PARTNERS LP			1,2	3.C FE	910,224	112.0000	957,600	855,000	899,526		(7,736)			6.500	5.287	JJ	27,788	57,582	09/11/2020	07/01/2027
26885B-AL-4	EQM MIDSTREAM PARTNERS LP			1,2	3.C FE	1,211,632	105.0000	1,270,500	1,210,000	1,211,501		(130)			4.750	4.732	JJ	26,502	29,855	01/21/2021	01/15/2031
27409L-AA-1	EAST OHIO GAS CO			1,2	1.F FE	2,499,349	98.6115	2,447,537	2,482,000	2,494,025		(3,478)			1.300	1.153	JD	1,434	32,266	06/17/2020	06/15/2025
27409L-AC-7	EAST OHIO GAS CO			1,2	1.F FE	7,991,501	96.8227	7,789,386	8,045,000	7,999,049		4,925			2.000	2.074	JD	7,151	160,900	06/15/2020	06/15/2030
27616#-AG-0	Easterly Government Properties, LP			1	2.B	5,000,000	101.1792	5,058,960	5,000,000	5,000,000					2.620	2.620	AO	28,019		04/15/2021	10/14/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
277432-AB-6	EASTMAN CHEMICAL CO				2.C FE	5,174,962	111.4682	5,237,891	4,699,000	4,778,973		(35,679)			7.250	6.346	JJ	157,090	340,678	02/03/2004	01/15/2024
277432-AL-4	EASTMAN CHEMICAL CO			1,2	2.C FE	8,041,598	120.7404	9,136,426	7,567,000	8,043,222		(2,609)			4.800	4.302	MS	121,072	240,000	10/05/2021	09/01/2042
277432-AP-5	EASTMAN CHEMICAL CO			1,2	2.C FE	4,822,150	119.3384	5,966,920	5,000,000	4,834,469		3,890			4.650	4.893	AO	49,083	232,500	10/03/2018	10/15/2044
278062-AC-8	EATON CORP			1	2.A FE	30,684,246	101.7129	32,039,564	31,500,000	31,413,509		100,576			2.750	3.086	MN	141,969	866,250	11/07/2013	11/02/2022
278865-AV-2	ECOLAB INC			1,2	1.G FE	4,022,543	105.0232	4,618,920	4,398,000	4,158,001		44,265			2.700	3.952	MN	19,791	118,746	10/19/2018	11/01/2026
278865-BD-1	ECOLAB INC			1,2	1.G FE	13,995,953	108.2178	15,997,837	14,783,000	14,242,659		79,639			3.250	3.949	JD	40,037	480,448	10/05/2018	12/01/2027
278865-BF-6	ECOLAB INC			1,2	1.G FE	4,997,100	93.6611	4,683,055	5,000,000	4,997,463		269			1.300	1.306	JJ	27,264	62,653	08/10/2020	01/30/2031
283677-AW-2	EL PASO ELECTRIC CO			1	2.B FE	44,859,702	131.5540	58,387,612	44,383,000	44,702,865		(15,521)			6.000	5.921	MN	340,270	2,662,980	06/29/2005	05/15/2035
28470R-AH-5	CAESARS ENTERTAINMENT INC			1,2	4.B FE	850,631	104.6250	889,313	850,000	850,461		(115)			6.250	6.232	JJ	26,563	52,387	06/24/2020	07/01/2025
28470R-AK-8	CAESARS ENTERTAINMENT INC			1,2	5.A FE	900,512	110.5000	994,500	900,000	900,418		(56)			8.125	8.114	JJ	36,563	72,109	06/22/2020	07/01/2027
29245V-AE-5	EMPRESA NACIONAL DE TELECOMUNICACIONES S		C	1,2	2.C FE	25,052,650	97.9618	24,490,450	25,000,000	25,051,404		(1,246)			3.050	3.027	MS	226,632		09/10/2021	09/14/2032
29248H-AC-7	EMPOWER FINANCE 2020 LP			1,2	1.F FE	5,000,000	101.6017	5,080,085	5,000,000	5,000,000					3.075	3.075	MS	44,417	153,750	09/14/2020	09/17/2051
292505-AD-6	OVINTIV INC			1	3.A FE	169,967	128.6250	234,098	182,000	170,676		559			6.500	7.261	FA	4,469	11,830	09/22/2020	08/15/2034
292505-AG-9	OVINTIV INC			1	3.A FE	153,619	129.0000	212,850	165,000	154,094		369			6.500	7.200	FA	4,469	10,725	09/22/2020	02/01/2038
29250N-AF-2	ENBRIDGE INC		C	1,2	2.A FE	9,394,560	104.3908	9,395,172	9,000,000	9,104,078		(66,619)			4.000	3.205	AO	90,000	360,000	05/16/2017	10/01/2023
29250N-AL-9	ENBRIDGE INC		C	1,2	2.A FE	41,782,145	109.7593	45,122,048	41,110,000	41,467,828		(68,506)			4.250	4.043	JD	145,598	1,747,175	02/09/2017	12/01/2026
29250N-AM-7	ENBRIDGE INC		C	1,2	2.A FE	7,835,800	134.3002	9,401,014	7,000,000	7,784,199		(16,828)			5.500	4.722	JD	32,083	385,000	09/25/2018	12/01/2046
29250N-AR-6	ENBRIDGE INC		C	1,2	2.A FE	6,605,892	107.7809	6,999,292	6,494,000	6,560,926		(11,295)			3.700	3.486	JJ	110,795	240,278	09/26/2017	07/15/2027
29260F-AE-0	ENDEAVOR ENERGY RESOURCES LP			1,2	3.B FE	1,582,500	105.7500	1,586,250	1,500,000	1,571,887		(8,767)			5.750	3.806	JJ	36,177	28,750	09/15/2021	01/30/2028
29266M-AE-9	IBERDROLA INTERNATIONAL BV			1	2.A FE	2,724,084	135.5992	3,512,019	2,590,000	2,673,327		(4,682)			6.750	6.356	MS	51,476	174,825	12/30/2003	09/15/2033
29273R-AP-4	ENERGY TRANSFER LP			1,2	2.C FE	9,540,950	122.5000	10,198,125	8,325,000	9,463,408		(35,786)			6.050	4.930	JD	41,972	503,663	09/27/2019	06/01/2041
29273R-BB-4	ENERGY TRANSFER LP			1,2	2.C FE	4,165,062	110.0000	4,400,000	4,000,000	4,040,408		(19,661)			7.600	7.012	FA	126,667	304,000	12/13/2013	02/01/2024
29273R-BC-2	ENERGY TRANSFER LP			1,2	2.C FE	5,144,424	131.7796	6,400,535	4,857,000	5,039,821		(17,091)			8.250	7.592	MN	51,201	400,703	12/13/2013	11/15/2029
29273R-BD-0	ENERGY TRANSFER LP			1,2	2.C FE	13,362,657	105.7500	14,173,673	13,403,000	13,385,810		4,930			4.050	4.093	MS	159,831	542,822	02/22/2017	03/15/2025
29273R-BF-5	ENERGY TRANSFER LP			1,2	2.C FE	5,942,672	112.7500	7,024,325	6,230,000	5,960,251		5,665			5.150	5.482	MS	94,471	320,845	09/18/2018	03/15/2045
29273R-BJ-7	ENERGY TRANSFER LP			1,2	2.C FE	5,384,550	124.2500	6,212,500	5,000,000	5,361,535		(7,357)			6.125	5.569	JD	13,611	306,250	08/06/2018	12/15/2045
29273R-BK-4	ENERGY TRANSFER LP			1,2	2.C FE	16,965,059	108.1250	18,403,956	17,021,000	16,986,267		5,159			4.200	4.240	AO	150,920	714,882	04/16/2019	04/15/2027
29278D-AA-3	ENEL CHILE SA		C	1,2	2.A FE	21,345,984	111.1049	23,998,658	21,600,000	21,422,265		22,832			4.875	5.026	JD	55,575	1,053,000	06/07/2018	06/12/2028
29278N-AD-5	ENERGY TRANSFER LP			1,2	2.C FE	28,556,887	120.8750	34,346,631	28,415,000	28,545,695		(5,445)			5.800	5.754	JD	73,248	1,648,070	04/01/2019	06/15/2038
29278N-AG-8	ENERGY TRANSFER LP			1,2	2.C FE	7,327,390	114.8750	8,041,250	7,000,000	7,247,824		(29,098)			5.250	4.655	AO	77,583	367,500	02/26/2019	04/15/2029
29278N-AH-6	ENERGY TRANSFER LP			1,2	2.C FE	5,000,236	106.1250	5,325,353	5,018,000	5,009,783		3,338			4.500	4.576	AO	47,671	225,810	01/08/2019	04/15/2024
29278N-AM-5	ENERGY TRANSFER LP			1,2	2.C FE	474,375	107.8750	539,375	500,000	491,834		3,621			5.875	6.746	JJ	13,545	29,375	06/21/2016	01/15/2024
29278N-AN-3	ENERGY TRANSFER LP			1,2	2.C FE	873,120	114.2500	1,142,500	1,000,000	925,505		10,909			5.500	7.185	JD	4,583	55,000	05/31/2016	06/01/2027
29278N-AP-8	ENERGY TRANSFER LP			1,2	2.C FE	2,997,720	102.8750	3,086,250	3,000,000	2,998,466		427			2.900	2.916	MN	11,117	87,000	01/07/2020	05/15/2025
29336U-AD-9	ENLINK MIDSTREAM PARTNERS LP			1,2	3.A FE	178,585	97.0000	226,010	233,000	180,247		905			5.050	7.041	AO	2,942	11,767	03/02/2020	04/01/2045
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP			1,2	3.A FE	561,000	103.5000	621,000	600,000	578,702		5,574			4.150	5.300	JD	2,075	24,900	08/15/2018	06/01/2025
29336U-AF-4	ENLINK MIDSTREAM PARTNERS LP			1,2	3.A FE	368,800	105.3750	421,500	400,000	379,777		3,771			4.850	6.144	JJ	8,946	19,400	11/26/2018	07/15/2026
29362U-AC-8	ENTEGRIS INC			1,2	3.B FE	800,000	102.8750	823,000	800,000	800,000					4.375	4.374	AO	7,389	35,000	04/23/2020	04/15/2028
29362U-AD-6	ENTEGRIS INC			1,2	3.B FE	925,000	101.0000	934,250	925,000	925,000					3.625	3.624	MN	5,589	16,859	04/16/2021	05/01/2029
29379V-BA-0	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	38,118,240	120.2939	44,170,717	36,719,000	37,987,862		(34,622)			4.850	4.594	MS	524,368	1,780,872	06/21/2018	03/15/2044
29379V-BC-6	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	5,879,191	124.7384	6,608,640	5,298,000	5,824,816		(13,380)			5.100	4.401	FA	102,075	270,198	07/25/2017	02/15/2045
29379V-BE-2	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	19,880,518	106.3439	20,334,017	19,121,000	19,446,360		(106,440)			3.750	3.127	FA	270,881	717,038	10/04/2017	02/15/2025
29379V-BH-5	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	9,844,103	107.3337	10,739,810	10,006,000	9,915,453		19,861			3.700	3.940	FA	139,862	370,222	03/23/2018	02/15/2026
29379V-BJ-1	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	10,459,400	121.8544	12,185,440	10,000,000	10,417,701		(9,457)			4.900	4.610	MN	62,611	490,000	01/10/2017	05/15/2046
29379V-BL-6	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	19,443,146	109.1413	20,688,825	18,956,000	19,225,815		(49,971)			3.950	3.628	FA	282,866	748,762	12/21/2018	02/15/2027
29379V-BT-9	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	34,919,836	112.0971	39,233,985	35,000,000	34,942,352		7,207			4.150	4.178	AO	302,604	1,452,500	12/21/2018	10/16/2028
29444U-BE-5	EQUINIX INC			1,2	2.B FE	15,603,226	104.9998	15,178,771	14,456,000	15,542,811		(60,415)			3.200	2.126	MN	55,254	231,296	07/28/2021	11/18/2029
29444U-BR-6	EQUINIX INC			1,2	2.B FE	4,973,100	98.2110	4,910,550	5,000,000	4,975,345		2,245			2.000	2.083	MN	12,778	49,444	05/03/2021	05/15/2028
29444U-BS-4	EQUINIX INC			1,2	2.B FE	14,927,700	99.8416	14,976,240	15,000,000	14,931,691		3,991			2.500	2.555	MN	47,917	185,417	05/03/2021	05/15/2031
294549-AE-0	EQT CORP				3.A FE	4,980,050	119.8750	5,993,750	5,000,000	4,994,318		1,009			7.750	7.780	JJ	178,681	387,500	07/23/1996	07/15/2026
30040W-AB-4	EVERSOURCE ENERGY			1,2	2.A FE	11,251,628	105.3803	11,855,284	11,250,000	11,250,692		(276)			3.350	3.347	MS	110,969	376,875	03/16/2016	03/15/2026
30040W-AF-5	EVERSOURCE ENERGY			1,2	2.A FE	5,944,397	111.7893	6,691,708	5,986,000	5,954,638		3,612			4.250	4.335	AO	63,601	254,405	12/10/2018	04/01/2029
30161M-AL-7	EXELON GENERATION COMPANY LLC			1,2	2.B FE	9,671,978	100.6345	9,342,907	9,284,000	9,300,875		(81,659)			4.250	3.346	JD	17,536	394,570	02/16/2017	06/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30161M-AN-3	EXELON GENERATION COMPANY LLC			1,2	2.B FE	3,947,000	118.3005	4,732,020	4,000,000	3,950,615		1,251			5.600	5.703	JD	9,956	224,000	12/12/2018	06/15/2042
30161N-AN-1	EXELON CORP			1,2	2.B FE	10,446,700	107.1190	10,711,900	10,000,000	10,208,896		(60,774)			3.950	3.259	JD	17,556	395,000	11/17/2017	06/15/2025
30225V-A#-4	EXTRA SPACE STORAGE LP			1	2.B FE	8,000,000	103.8116	8,304,928	8,000,000	8,000,000					3.470	3.470	AO	63,231	277,600	08/02/2019	10/09/2029
30288*-AC-4	FREEPORT LNG				2.B FE	28,167,000	107.1404	30,178,243	28,167,000	28,167,000					4.280	4.280	JD	619,925	615,515	01/03/2018	06/30/2038
30288*-AE-0	FLNG LIQUEFACTION 2, LLC			1	2.B FE	28,287,000	108.5734	30,712,172	28,287,000	28,287,000					4.390	4.390	JD	637,585	724,383	05/08/2019	12/31/2038
30306V-A@-8	FLNG LIQUEFACTION 3, LLC			1	2.C FE	18,836,000	107.3909	20,228,142	18,836,000	18,836,000					4.360	4.360	JD	2,281	821,249	07/24/2019	06/30/2039
303250-AF-1	FAIR ISAAC CORP			1,2	3.B FE	498,750	102.5000	512,500	500,000	498,757		7			4.000	4.044	JD	889		12/14/2021	06/15/2028
311900-B*-4	Fastenal Co.			1	1.G	13,200,000	103.9369	13,719,670	13,200,000	13,200,000					2.660	2.660	JAJO	69,249	351,120	04/22/2020	05/15/2025
311900-C*-3	Fastenal Company			1	1.G	23,400,000	101.1660	23,672,855	23,400,000	23,400,000					1.690	1.690	JAJO	77,994	395,460	06/10/2020	06/24/2023
313309-AP-1	FEDEX CORP				2.B FE	20,626,994	179.8359	37,306,957	20,745,000	20,632,001		(21)			7.600	7.642	JJ	788,310	1,576,620	05/12/2003	07/01/2097
31428X-AW-6	FEDEX CORP			1	2.B FE	8,276,991	127.8317	8,062,345	6,307,000	8,258,964		(18,028)			5.100	3.143	JJ	148,320		09/10/2021	01/15/2044
31428X-BE-5	FEDEX CORP			1,2	2.B FE	21,836,745	122.8541	21,460,154	17,468,000	21,789,682		(47,063)			4.750	3.233	MN	106,021	414,865	10/26/2021	11/15/2045
31428X-BF-2	FEDEX CORP			1,2	2.B FE	5,440,923	106.9284	5,989,060	5,601,000	5,506,271		20,253			3.250	3.684	AO	45,508	182,033	08/21/2018	04/01/2026
31428X-BN-5	FEDEX CORP			1,2	2.B FE	15,188,625	118.1246	14,765,575	12,500,000	15,166,178		(22,447)			4.400	3.146	JJ	253,611		09/02/2021	01/15/2047
31620M-AY-2	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	35,978,984	111.8723	40,131,950	35,873,000	35,947,598		(10,434)			4.250	4.211	MN	194,810	1,524,603	09/17/2018	05/15/2028
31620M-BJ-4	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	6,987,820	108.8508	7,619,556	7,000,000	6,990,579		1,087			3.750	3.771	MN	29,167	262,500	05/14/2019	05/21/2029
31620M-BT-2	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	8,908,334	97.8418	8,770,539	8,964,000	8,912,504		4,170			2.250	2.320	MS	67,230	100,285	02/23/2021	03/01/2031
31677Q-BR-9	FIFTH THIRD BANK NA (OHIO)			1,2	1.G FE	12,491,125	102.2428	12,780,350	12,500,000	12,492,844		1,314			2.250	2.262	FA	117,188	281,250	01/28/2020	02/01/2027
318069-A*-2	FINNING INTERNATIONAL INC.		A	1	2.A FE	25,000,000	100.1338	25,033,462	25,000,000	25,000,000					3.980	3.976	JJ	447,750	995,000	12/16/2011	01/19/2022
31944T-AA-8	FIRSTCASH INC			1,2	3.B FE	500,000	101.8750	509,375	500,000	500,000					5.625	5.624	JJ	1,406		12/09/2021	01/01/2030
32055R-A@-6	FIRST INDUSTRIAL LP			1	2.B FE	3,000,000	110.0729	3,302,187	3,000,000	3,000,000					4.300	4.299	AO	25,442	129,000	01/27/2017	04/20/2027
32055R-B#-3	FIRST INDUSTRIAL, L.P.			1	2.B FE	6,100,000	109.5314	6,681,418	6,100,000	6,100,000					3.970	3.970	JJ	106,286	242,170	04/23/2019	07/23/2029
32055R-C*-6	First Industrial LP			1	2.B	2,100,000	100.0323	2,100,679	2,100,000	2,100,000					2.740	2.740	MS	16,623	57,540	06/17/2020	09/17/2030
32055R-C@-4	First Industrial LP			1	2.B	6,700,000	104.3884	6,994,023	6,700,000	6,700,000					2.840	2.840	MS	54,970	190,280	06/17/2020	09/17/2032
337120-AA-7	FIRST STUDENT BIDCO INC			1,2	3.C FE	1,000,000	97.5000	975,000	1,000,000	1,000,000					4.000	4.001	JJ	17,889		07/13/2021	07/31/2029
33767B-AB-5	FIRSTENERGY TRANSMISSION LLC			1,2	3.A FE	32,075,637	106.0025	33,814,798	31,900,000	31,956,926		(18,377)			4.350	4.283	JJ	639,861	1,387,650	05/20/2014	01/15/2025
33767D-AB-1	FIRSTCASH INC			1,2	3.B FE	890,880	99.6250	871,719	875,000	889,490		(1,165)			4.625	4.406	MS	13,490	43,218	01/28/2021	09/01/2028
337738-AR-9	FISERV INC			1,2	2.B FE	13,859,932	112.0160	13,163,000	11,751,000	13,529,275		(256,737)			4.200	1.726	AO	123,386	493,542	10/01/2020	10/01/2028
337738-AS-7	FISERV INC			1,2	2.B FE	8,507,291	103.3649	8,734,334	8,450,000	8,479,030		(11,450)			2.750	2.603	JJ	116,188	232,375	06/20/2019	07/01/2024
337738-AT-5	FISERV INC			1,2	2.B FE	3,499,755	105.8147	3,703,515	3,500,000	3,499,849		31			3.200	3.201	JJ	56,000	112,000	06/10/2019	07/01/2026
337738-AU-2	FISERV INC			1,2	2.B FE	15,939,186	107.6214	15,878,461	14,754,000	15,776,180		(114,050)			3.500	2.451	JJ	258,195	389,445	03/05/2021	07/01/2029
337738-AV-0	FISERV INC			1,2	2.B FE	5,921,716	119.2846	5,788,882	4,853,000	5,912,314		(9,402)			4.400	3.188	JJ	106,766		09/13/2021	07/01/2049
337738-BB-3	FISERV INC			1,2	2.B FE	9,084,744	101.5766	9,145,957	9,004,000	9,066,949		(11,306)			2.250	2.108	JD	16,883	202,590	05/27/2020	06/01/2027
337738-BC-1	FISERV INC			1,2	2.B FE	3,420,685	101.5091	3,420,857	3,370,000	3,416,631		(4,054)			2.650	2.462	JD	7,442	89,305	03/09/2021	06/01/2030
337932-AH-0	FIRSTENERGY CORP			1,2	3.A FE	5,406,383	107.5978	5,117,351	4,756,000	5,268,090		(91,315)			4.400	1.997	JJ	96,494	197,374	06/22/2020	07/15/2027
337932-AL-1	FIRSTENERGY CORP			1,2	3.A FE	4,996,450	98.9248	4,946,240	5,000,000	4,997,108		313			2.650	2.658	MS	44,167	132,500	02/18/2020	03/01/2030
340711-AG-5	FLORIDA GAS TRANSMISSION COMPANY LLC				2.B FE	2,799,375	111.5607	3,012,139	2,700,000	2,727,379		(8,355)			9.190	8.555	MN	41,355	248,130	02/10/2003	11/01/2024
340711-AV-2	FLORIDA GAS TRANSMISSION COMPANY LLC			1,2	2.B FE	5,001,250	100.8922	5,044,610	5,000,000	5,000,083		(425)			3.875	3.870	JJ	89,340	193,750	09/30/2015	07/15/2022
340711-AW-0	FLORIDA GAS TRANSMISSION COMPANY LLC			1,2	2.B FE	80,043,019	108.0018	83,414,110	77,234,000	78,550,237		(372,510)			4.350	3.791	JJ	1,549,185	3,359,679	09/26/2018	07/15/2025
340711-BA-7	FLORIDA GAS TRANSMISSION COMPANY LLC			1,2	2.B FE	3,747,000	97.9811	3,674,291	3,750,000	3,747,071		71			2.300	2.309	AO	22,042		09/15/2021	10/01/2031
34107#-AA-5	FLORIDA PIPELINE FUNDING LLC			1	3.A PL	8,000,000	103.1980	8,255,840	8,000,000	8,000,000					4.700	4.700	FA	173,378		06/29/2021	05/01/2028
341078-AA-7	FLORIDA PIPELINE HOLDINGS, LLC			1	2.B PL	20,000,000	100.2640	20,052,800	20,000,000	20,000,000					2.920	2.920	FA	269,289		06/29/2021	08/15/2038
341081-FD-4	FLORIDA POWER & LIGHT CO			1,2	1.E FE	9,975,200	135.1804	13,518,040	10,000,000	9,980,333		587			5.250	5.266	FA	218,750	525,000	12/06/2010	02/01/2041
341081-FG-7	FLORIDA POWER & LIGHT CO			1,2	1.E FE	4,910,868	118.9626	5,472,280	4,600,000	4,864,901		(8,928)			4.050	3.641	JD	15,525	186,300	05/23/2016	06/01/2042
341081-FH-5	FLORIDA POWER & LIGHT CO			1,2	1.E FE	2,947,318	113.5995	3,201,234	2,818,000	2,932,807		(3,781)			3.800	3.519	JD	4,759	107,084	12/08/2017	12/15/2042
341081-FL-6	FLORIDA POWER & LIGHT CO			1,2	1.D FE	3,998,423	119.9834	4,660,155	3,884,000	3,986,045		(2,850)			4.050	3.873	AO	39,326	157,302	04/04/2017	10/01/2044
341081-FM-4	FLORIDA POWER & LIGHT CO			1,2	1.D FE	9,878,709	105.6250	10,707,206	10,137,000	9,988,848		34,708			3.125	3.528	JD	26,398	316,781	09/13/2018	12/01/2025
341081-FR-3	FLORIDA POWER & LIGHT CO			1,2	1.D FE	2,997,330	122.8490	3,685,470	3,000,000	2,997,726		47			4.125	4.130	JD	10,313	123,750	05/03/2018	06/01/2048
341081-FU-6	FLORIDA POWER & LIGHT CO			1,2	1.D FE	2,898,463	120.5823	3,496,887	2,900,000	2,898,559		29			3.990	3.993	MS	38,570	115,710	02/21/2019	03/01/2049
341081-FZ-5	FLORIDA POWER & LIGHT CO			1,2	1.D FE	4,994,900	104.3631	5,218,155	5,000,000	4,996,621		979			2.850	2.872	AO	35,625	142,500	03/24/2020	04/01/2025
344419-AC-0	FOMENTO ECONOMICO MEXICANO SAB DE CV		C	1,2	1.G FE	7,183,400	105.4845	7,383,915	7,000,000	7,177,675		(3,874)			3.500	3.358	JJ	112,292	245,000	06/22/2020	01/16/2050
344775-AC-5	DELHAIZE AMERICA LLC			1	2.B FE	23,933,657	124.8905	31,222,625	25,000,000	24,566,454		61,228			8.050	8.459	AO	424,861	2,012,500	08/11/2000	04/15/2027
344849-AA-2	FOOT LOCKER INC			1,2	3.B FE	500,000	99.3750	496,875	500,000	500,000					4.000	4.000	AO	4,778		09/29/2021	10/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
344908-AA-2	National Football League Trust U.S. XI			1	1.F FE	2,800,000	102.2951	2,864,262	2,800,000	2,800,000					2.470	2.504	OCT	16,906	70,121	07/17/2020	10/05/2023
344908-AB-0	National Football League Trust U.S. XI			1	1.F FE	4,800,000	104.2137	5,002,257	4,800,000	4,800,000					2.680	2.718	OCT	31,445	131,499	07/17/2020	10/05/2025
344908-AB-0	National Football League Trust U.S. XI			1	1.F FE	11,400,000	104.2137	11,880,359	11,400,000	11,400,000					2.680	2.718	OCT	74,683	309,763	07/17/2020	10/05/2025
345370-BY-5	FORD MOTOR CO				3.B FE	1,503,125	120.7541	1,509,426	1,250,000	1,488,531		(14,594)			6.625	3.432	AO	20,703	41,406	07/09/2021	10/01/2028
345370-DA-5	FORD MOTOR CO			1,2	3.A FE	1,000,000	102.3608	1,023,608	1,000,000	1,000,000					3.250	3.250	FA	4,424		11/08/2021	02/12/2032
345397-A6-0	FORD MOTOR CREDIT COMPANY LLC			1,2	3.A FE	1,381,250	108.7614	1,359,518	1,250,000	1,366,085		(15,165)			5.125	2.251	JD	2,669	32,031	07/14/2021	06/16/2025
345397-B7-7	FORD MOTOR CREDIT COMPANY LLC			1,2	3.A FE	2,000,000	100.9062	2,018,124	2,000,000	2,000,000					2.700	2.700	FA	21,150		08/05/2021	08/10/2026
345397-WF-6	FORD MOTOR CREDIT COMPANY LLC				3.B FE	5,110,250	101.8410	5,092,050	5,000,000	5,013,359		(18,099)			4.250	3.867	MS	59,618	212,500	02/09/2016	09/20/2022
345397-XA-6	FORD MOTOR CREDIT COMPANY LLC				3.A FE	33,046,399	99.9997	32,839,901	32,840,000	32,840,711		(32,465)			3.219	3.118	JJ	505,068	1,057,120	02/06/2015	01/09/2022
345397-XZ-1	FORD MOTOR CREDIT COMPANY LLC				3.A FE	15,068,400	101.7279	15,259,185	15,000,000	15,014,508		(10,479)			3.096	3.021	MN	73,530	464,400	06/28/2016	05/04/2023
34959J-AG-3	FORTIVE CORP			1,2	2.B FE	56,572,411	105.8254	59,288,680	56,025,000	56,305,591		(61,998)			3.150	3.022	JD	78,435	1,764,788	06/20/2017	06/15/2026
35671D-CH-6	FREEPORT-MCMORAN INC			1,2	3.A FE	2,756,250	107.0000	2,675,000	2,500,000	2,733,993		(22,257)			4.625	2.499	FA	48,177	57,813	07/07/2021	08/01/2030
361448-AQ-6	GATX CORP			1	2.B FE	12,705,092	103.3526	12,919,075	12,500,000	12,568,349		(53,693)			3.900	3.445	MS	123,229	487,500	07/07/2020	03/30/2023
36164Y-AB-7	GCP APPLIED TECHNOLOGIES INC			1,2	4.A FE	500,000	102.5000	512,500	500,000	500,000					5.500	5.499	AO	5,806	27,500	03/26/2018	04/15/2026
36168Q-AJ-3	GFL ENVIRONMENTAL INC		C	1,2	3.C FE	1,012,500	102.6250	1,026,250	1,000,000	1,011,100		(1,092)			4.250	4.089	JD	3,542	42,500	09/02/2020	06/01/2025
36237H-AA-9	G-III APPAREL GROUP LTD			1,2	3.C FE	924,319	106.6250	980,950	920,000	923,332		(708)			7.875	7.756	FA	27,370	74,060	07/31/2020	08/15/2025
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO LTD		C	1	1.C FE	11,153,000	99.7267	11,122,519	11,153,000	11,153,000					2.940	2.940	MS	82,885	203,115	02/09/2021	09/30/2040
364760-AP-3	GAP INC			1,2	3.C FE	200,000	99.0000	198,000	200,000	200,000					3.625	3.625	AO	1,893		09/13/2021	10/01/2029
366651-AC-1	GARTNER INC			1,2	3.C FE	900,910	104.5000	940,500	900,000	900,905		(3)			4.500	4.495	JJ	20,250	41,513	06/22/2020	07/01/2028
369550-BC-1	GENERAL DYNAMICS CORP			1,2	1.G FE	15,205,850	110.6926	16,860,697	15,232,000	15,214,707		2,308			3.750	3.770	MN	72,987	571,200	12/21/2018	05/15/2028
369550-BG-2	GENERAL DYNAMICS CORP			1,2	1.G FE	21,841,668	106.9318	23,616,957	22,086,000	21,955,496		35,739			3.500	3.688	MN	98,774	773,010	11/30/2018	05/15/2025
369604-BF-9	GENERAL ELECTRIC CO			1	2.B FE	2,945,264	114.0404	3,193,131	2,800,000	2,922,205		(3,800)			4.125	3.819	AO	26,308	115,500	03/04/2015	10/09/2042
370334-BJ-2	GENERAL MILLS INC			1	2.B FE	2,466,575	132.5316	3,313,290	2,500,000	2,473,607		810			5.400	5.492	JD	6,000	135,000	12/17/2010	06/15/2040
370334-CL-6	GENERAL MILLS INC			1,2	2.B FE	10,119,854	104.2959	10,240,814	9,819,000	10,095,111		(24,743)			2.875	2.487	AO	59,596	282,296	03/09/2021	04/15/2030
37045X-AW-6	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	11,543,967	100.3191	11,386,218	11,350,000	11,354,168		(38,016)			3.450	3.108	AO	88,104	391,575	08/23/2016	04/10/2022
37045X-CR-5	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	11,998,269	107.2229	12,892,482	12,024,000	12,012,777		5,083			5.100	5.149	JJ	279,358	613,224	01/14/2019	01/17/2024
37045X-CS-3	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	4,918,440	118.6884	4,747,536	4,000,000	4,816,399		(102,041)			5.650	2.379	JJ	102,956	113,000	01/22/2021	01/17/2029
37045X-CU-8	GENERAL MOTORS FINANCIAL COMPANY INC			1	2.C FE	14,990,550	101.4918	15,223,770	15,000,000	14,998,339		3,117			3.550	3.572	JJ	255,896	532,500	04/03/2019	07/08/2022
37045X-CY-0	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	17,512,716	106.5785	17,472,479	16,394,000	17,438,851		(73,865)			3.600	2.729	JD	16,394	545,184	07/13/2021	06/21/2030
37045X-DA-1	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	8,013,450	102.1931	7,790,180	7,623,000	7,963,506		(49,944)			2.700	1.838	FA	74,896	102,911	02/23/2021	08/20/2027
37045X-DH-6	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	18,979,290	99.8752	18,976,288	19,000,000	18,981,301		2,011			2.400	2.417	AO	102,600	229,267	04/06/2021	04/10/2028
37045X-DL-7	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	3,493,910	99.5565	3,484,478	3,500,000	3,494,210		300			2.700	2.720	JD	5,513	47,250	06/07/2021	06/10/2031
37045X-DP-8	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	4,962,563	99.5527	4,952,747	4,975,000	4,962,914		351			2.400	2.439	AO	25,207		10/12/2021	10/15/2028
37255L-AA-5	ENACT HOLDINGS INC			1,2	3.B FE	955,450	109.2500	1,016,025	930,000	948,716		(5,313)			6.500	5.781	FA	22,837	59,442	10/16/2020	08/15/2025
373334-KE-0	GEORGIA POWER CO			1,2	2.A FE	9,962,400	105.4058	10,540,580	10,000,000	9,983,074		3,656			3.250	3.293	AO	81,250	325,000	03/02/2016	04/01/2026
375558-AZ-6	GILEAD SCIENCES INC			1,2	2.A FE	15,418,863	105.8298	16,175,027	15,284,000	15,357,467		(25,193)			3.500	3.316	FA	222,892	534,940	04/09/2019	02/01/2025
375558-BA-0	GILEAD SCIENCES INC			1,2	2.A FE	11,007,171	122.5976	11,340,278	9,250,000	10,958,123		(50,531)			4.500	3.316	FA	173,438	416,250	01/06/2021	02/01/2045
375558-BF-9	GILEAD SCIENCES INC			1,2	2.A FE	29,379,151	107.6927	29,878,801	27,744,500	28,799,169		(253,804)			3.650	2.619	MS	337,558	1,012,674	11/05/2019	03/01/2026
375558-BK-8	GILEAD SCIENCES INC			1,2	2.A FE	6,959,882	118.3441	6,924,313	5,851,000	6,946,268		(13,614)			4.150	3.063	MS	80,939	121,408	07/13/2021	03/01/2047
375558-BM-4	GILEAD SCIENCES INC			1,2	2.A FE	39,775,816	105.3775	42,020,332	39,876,000	39,851,648		(984)			2.950	2.951	MS	392,114	1,176,342	11/26/2019	03/01/2027
375558-BS-1	GILEAD SCIENCES INC			1,2	2.A FE	8,329,036	95.8233	7,914,046	8,259,000	8,326,141		(2,736)			2.600	2.544	AO	53,684	215,330	12/03/2020	10/01/2040
377320-AA-4	GLATFELTER CORP			1,2	3.B FE	6,760,396	103.1250	6,875,344	6,667,000	6,756,183		(4,213)			4.750	4.345	MN	58,058		10/22/2021	11/15/2029
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE	5,566,300	147.0761	7,353,805	5,000,000	5,427,805		(15,685)			6.375	5.571	MN	40,729	318,750	04/12/2010	05/15/2038
377372-AM-9	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE	33,654,232	107.4575	35,809,137	33,324,000	33,515,106		(53,056)			3.625	3.442	MN	154,355	1,207,995	04/01/2019	05/15/2025
377372-AN-7	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE	33,647,156	111.7101	37,635,133	33,690,000	33,660,263		3,994			3.875	3.891	MN	166,812	1,305,488	12/21/2018	05/15/2028
377373-AG-0	GLAXOSMITHKLINE CAPITAL PLC		C	1,2	1.F FE	9,921,736	104.3630	10,409,166	9,974,000	9,948,892		9,864			3.000	3.109	JD	24,935	299,220	03/18/2019	06/01/2024
378272-BG-2	GLENCORE FUNDING LLC			1,2	2.A FE	7,418,725	96.9547	7,271,603	7,500,000	7,419,392		667			2.625	2.751	MS	53,594		12/08/2021	09/23/2031
380355-AD-9	GOEASY LTD		C	1,2	3.C FE	970,429	102.8750	997,888	970,000	970,269		(69)			5.375	5.363	JD	4,345	52,138	11/19/2019	12/01/2024
38141E-C2-3	GOLDMAN SACHS GROUP INC			1,2	2.A FE	3,960,677	105.6806	4,231,451	4,004,000	3,983,866		7,445			3.850	4.062	JJ	74,080	154,154	10/04/2018	07/08/2024
38141G-GS-7	GOLDMAN SACHS GROUP INC				2.A FE	14,939,527	100.2941	14,025,127	13,984,000	14,005,233		(336,314)			5.750	3.281	JJ	350,668	804,080	02/19/2019	01/24/2022
38141G-WQ-3	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	3,620,225	104.8121	3,668,424	3,500,000	3,568,326		(23,791)			3.272	2.530	MS	29,266	114,520	10/10/2019	09/29/2025
38141G-WV-2	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	12,060,878	108.8455	11,901,167	10,934,000	11,953,250		(107,628)			3.814	2.222	AO	78,771	417,023	04/09/2021	04/23/2029
38141G-XM-1	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	7,000,000	97.3413	6,813,891	7,000,000	7,000,000					1.093	1.043	JD	4,676	76,510	12/04/2020	12/09/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38141G-YJ-7	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	5,000,000	98.6657	4,933,285	5,000,000	5,000,000					2.383	2.291	JJ	52,956		07/14/2021	07/21/2032
38145G-AH-3	GOLDMAN SACHS GROUP INC			1,2	2.A FE	7,903,040	106.6430	8,531,440	8,000,000	7,934,560		12,051			3.500	3.685	MN	35,000	280,000	04/24/2019	11/16/2026
38148L-AE-6	GOLDMAN SACHS GROUP INC			2	2.A FE	8,066,550	106.4786	7,985,895	7,500,000	7,859,737		(109,536)			3.750	2.162	MN	30,469	281,250	02/03/2020	05/22/2025
38148L-AF-3	GOLDMAN SACHS GROUP INC				2.B FE	7,853,680	130.2070	10,416,560	8,000,000	7,862,462		2,931			5.150	5.279	MN	44,633	412,000	12/13/2018	05/22/2045
384802-AC-8	W W GRAINGER INC			1,2	1.E FE	13,667,986	115.3292	15,580,975	13,510,000	13,649,499		(3,807)			3.750	3.683	MN	64,735	506,625	07/29/2016	05/15/2046
386088-AF-5	DIAGEO INVESTMENT CORP				1.G FE	7,212,420	105.1220	6,307,320	6,000,000	6,071,297		(97,253)			8.000	6.238	MS	141,333	480,000	09/24/2003	09/15/2022
38869A-AA-5	GRAPHIC PACKAGING INTERNATIONAL LLC			1,2	3.B FE	1,399,006	108.5000	1,486,450	1,370,000	1,392,201		(3,772)			4.750	4.396	JJ	30,007	65,075	02/28/2020	07/15/2027
38869A-AB-3	GRAPHIC PACKAGING INTERNATIONAL LLC				3.B FE	519,900	100.0000	520,000	520,000	519,921		12			3.500	3.502	MS	5,359	18,200	02/28/2020	03/15/2028
38869A-AC-1	GRAPHIC PACKAGING INTERNATIONAL LLC			1,2	3.B FE	270,000	99.0000	267,300	270,000	270,000					3.500	3.499	MS	3,150	9,529	08/14/2020	03/01/2029
38869P-AM-6	GRAPHIC PACKAGING INTERNATIONAL LLC			1,2	3.B FE	141,750	105.5000	158,250	150,000	145,913		1,426			4.125	5.251	FA	2,338	6,188	11/29/2018	08/15/2024
389284-AA-8	GRAY TELEVISION INC			1,2	4.B FE	500,000	106.6250	533,125	500,000	500,000					7.000	6.998	MN	4,472	35,000	11/01/2018	05/15/2027
389375-AJ-5	GRAY TELEVISION INC			1,2	4.B FE	1,501,233	103.0000	1,560,450	1,515,000	1,505,363		1,855			5.875	6.035	JJ	41,042	89,006	01/09/2019	07/15/2026
389375-AL-0	GRAY TELEVISION INC			1,2	4.B FE	750,000	99.5000	746,250	750,000	750,000					4.750	4.749	AO	7,521	35,229	10/08/2020	10/15/2030
39843U-AA-0	GRIFOLS ESCROW ISSUER SA		C	1,2	4.B FE	200,000	102.1250	204,250	200,000	200,000					4.750	4.750	AO	2,269		09/28/2021	10/15/2028
398905-AN-9	GROUP 1 AUTOMOTIVE INC			1,2	3.B FE	2,684,238	99.7500	2,673,300	2,680,000	2,684,177		(61)			4.000	3.973	FA	40,498	39,181	10/06/2021	08/15/2028
40049J-BB-2	GRUPO TELEVISA SAB		C	1,2	2.A FE	30,047,066	108.5039	32,551,170	30,000,000	30,023,469		(5,467)			4.625	4.603	JJ	581,979	1,387,500	12/10/2015	01/30/2026
40052V-AC-8	GRUPO BIMBO SAB DE CV		C	1	2.B FE	68,388,895	105.4825	72,044,548	68,300,000	68,329,449		(11,175)			3.875	3.857	JD	29,407	2,646,625	05/22/2015	06/27/2024
40052V-AD-6	GRUPO BIMBO SAB DE CV		C	1	2.B FE	2,946,499	119.2868	2,896,284	2,428,000	2,945,537		(963)			4.875	3.498	JD	1,315	59,183	12/06/2021	06/27/2044
404119-BR-9	HCA INC			1	3.A FE	502,500	109.5000	547,500	500,000	501,072		(285)			5.375	5.299	FA	11,198	26,875	06/16/2016	02/01/2025
404119-BT-5	HCA INC			1,2	2.C FE	15,501,369	112.5000	15,328,125	13,625,000	14,929,671		(310,170)			5.250	2.675	JD	31,792	715,313	12/11/2020	06/15/2026
404119-BU-2	HCA INC			1,2	2.C FE	11,703,874	110.3750	12,154,495	11,012,000	11,481,207		(91,968)			4.500	3.494	FA	187,204	495,540	07/10/2019	02/15/2027
404119-BV-0	HCA INC			1,2	2.C FE	28,095,952	130.8750	28,441,755	21,732,000	28,043,519		(52,433)			5.500	3.705	JD	53,123	872,630	10/27/2021	06/15/2047
404119-BW-8	HCA INC			1,2	3.A FE	1,570,201	119.0000	1,868,300	1,570,000	1,570,151		(17)			5.875	5.872	FA	38,432	92,238	01/18/2019	02/01/2029
404119-BX-6	HCA INC			1,2	2.C FE	10,609,700	110.3750	11,037,500	10,000,000	10,573,830		(39,143)			4.125	3.203	JD	18,333	412,500	06/10/2021	06/15/2029
404119-BY-4	HCA INC			1,2	2.C FE	1,997,230	122.7500	1,998,370	1,628,000	1,996,828		(402)			5.125	3.361	JD	3,708		12/21/2021	06/15/2039
404121-AH-8	HCA INC			1,2	3.A FE	500,000	112.5000	562,500	500,000	500,000					5.375	5.373	MS	8,958	26,875	08/09/2018	09/01/2026
404121-AJ-4	HCA INC			1,2	3.A FE	1,063,100	116.7500	1,243,388	1,065,000	1,063,659		213			5.625	5.647	MS	19,969	59,906	01/17/2019	09/01/2028
404280-AF-6	HSBC HOLDINGS PLC		C		2.A FE	6,776,155	138.0537	8,034,725	5,820,000	6,383,492		(37,441)			7.625	6.337	MN	54,239	443,775	08/25/2005	05/17/2032
40470#-AA-1	HANNON ARMSTRONG				2.A YE	11,192,458	111.4792	12,477,264	11,192,458	11,192,458					4.760	4.760	MON	36,997	532,760	12/19/2017	01/06/2039
40624@-AX-8	HALLMARK CARDS, INC.			1	2.C PL	23,900,000	110.4955	26,408,418	23,900,000	23,900,000					4.410	4.409	MN	134,677	1,053,990	02/10/2017	05/15/2027
410345-AL-6	HANESBRANDS INC			1,2	3.C FE	507,839	106.7500	533,750	500,000	505,819		(1,222)			4.875	4.563	MN	3,115	24,375	04/28/2020	05/15/2026
411639-AD-3	RELX INC				2.A FE	6,486,409	103.0921	5,506,149	5,341,000	5,388,945		(110,698)			8.875	6.639	JD	39,501	474,014	06/22/2011	06/01/2022
41242*-BV-3	Hardwood Funding, LLC			1	1.G FE	7,800,000	107.8809	8,414,707	7,800,000	7,800,000					3.190	3.190	JD	16,588	248,820	05/28/2020	06/07/2030
41242*-BZ-4	Hardwood Funding LLC			1	1.G FE	3,000,000	102.6648	3,079,945	3,000,000	3,000,000					2.370	2.370	JD	4,740	35,550	02/18/2021	06/07/2028
41242*-CA-8	Hardwood Funding LLC			1	1.G FE	4,000,000	104.9405	4,197,621	4,000,000	4,000,000					2.830	2.830	JD	7,547	56,600	02/18/2021	06/07/2031
413875-AN-5	L3HARRIS TECHNOLOGIES INC			1	2.B FE	10,222,633	142.9377	14,315,211	10,015,000	10,196,331		(5,457)			6.150	5.985	JD	27,374	615,923	09/30/2015	12/15/2040
413875-AR-6	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	48,826,719	106.6877	52,132,945	48,865,000	48,842,549		3,622			3.832	3.842	AO	332,890	1,872,507	07/10/2015	04/27/2025
413875-AW-5	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	26,575,846	112.4718	26,883,010	23,902,000	26,184,471		(300,350)			4.400	2.694	JD	46,742	1,051,688	03/04/2021	06/15/2028
416515-AP-9	HARTFORD FINANCIAL SERVICES GROUP INC			1	2.A FE	6,494,540	140.4578	9,129,757	6,500,000	6,497,290		69			6.100	6.104	AO	99,125	396,500	10/10/2006	10/01/2041
417558-AA-1	HARVEST MIDSTREAM I LP			1,2	3.C FE	650,000	107.0000	695,500	650,000	650,000					7.500	7.497	MS	16,250	51,594	08/05/2020	09/01/2028
41984L-AA-5	HAWAIIAN BRAND INTELLECTUAL PROPERTY LTD			1,2	4.A FE	114,366	104.8750	120,606	115,000	114,470		104			5.750	5.874	JAJO	1,304	4,702	01/28/2021	01/20/2026
42226A-AA-5	HEALTHEQUITY INC			1,2	4.C FE	1,495,625	99.0000	1,485,000	1,500,000	1,495,629		4			4.500	4.544	AO	15,563		12/08/2021	10/01/2029
42241@-AM-1	HEARST COMMUNICATIONS INC			1	1.G	5,902,578	105.7690	6,028,833	5,700,000	5,878,723		(20,319)			2.770	2.334	JD	12,280	157,890	10/07/2020	12/03/2029
42280#-AF-6	THE HEICO COMPANIES LLC			1	2.C	2,300,000	103.7744	2,386,812	2,300,000	2,300,000					3.450	3.449	MN	9,698	79,350	08/26/2016	11/17/2023
42280#-AG-4	THE HEICO COMPANIES LLC				2.C	7,100,000	106.0028	7,526,201	7,100,000	7,100,000					3.720	3.720	MN	32,281	264,120	08/26/2016	11/17/2028
423012-AA-1	HEINEKEN NV		C	1	2.A FE	54,112,680	100.7470	54,403,380	54,000,000	54,003,700		(14,777)			3.400	3.372	AO	459,000	1,836,000	01/10/2013	04/01/2022
423012-AD-5	HEINEKEN NV		C	1	2.A FE	22,954,584	102.1106	23,689,659	23,200,000	23,165,746		26,561			2.750	2.871	AO	159,500	638,000	02/19/2013	04/01/2023
423012-AF-0	HEINEKEN NV		C	1,2	2.A FE	13,141,737	107.7719	14,037,290	13,025,000	13,095,247		(10,659)			3.500	3.398	JJ	192,481	455,875	05/04/2017	01/29/2028
423012-AG-8	HEINEKEN NV		C	1,2	2.A FE	2,650,125	124.8156	3,120,390	2,500,000	2,637,532		(3,211)			4.350	3.998	MS	27,792	108,750	10/11/2017	03/29/2047
42704L-AA-2	HERC HOLDINGS INC			1,2	4.A FE	1,872,073	104.0000	1,939,600	1,865,000	1,869,995		(1,013)			5.500	5.427	JJ	47,298	102,575	03/03/2020	07/15/2027
428040-DA-4	HERTZ CORP			1,2	5.A FE	1,000,000	99.7500	997,500	1,000,000	1,000,000					4.625	4.625	JD	4,882		11/17/2021	12/01/2026
428040-DB-2	HERTZ CORP			1,2	5.A FE	1,000,000	100.7500	1,007,500	1,000,000	1,000,000					5.000	5.000	JD	5,278		11/17/2021	12/01/2029
428102-AC-1	HESS MIDSTREAM OPERATIONS LP			1,2	3.A FE	1,500,000	103.0000	1,545,000	1,500,000	1,500,000					5.625	5.623	FA	31,875	84,375	11/17/2017	02/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
428102-AE-7	HESS MIDSTREAM OPERATIONS LP			1,2	3.A FE	500,000	99.7500	498,750	500,000	500,000					4.250	4.250	FA	8,618		08/02/2021	02/15/2030
431318-AV-6	HILCORP ENERGY I LP			2	3.C FE	1,020,000	103.5000	1,035,000	1,000,000	1,016,731		(3,269)			6.000	5.537	FA	25,000	31,500	01/12/2021	02/01/2031
431475-AD-4	HILL-ROM HOLDINGS INC			1,2	3.C FE	1,529,794	103.8920	1,553,185	1,495,000	1,518,069		(7,237)			4.375	3.323	MS	19,259	65,406	08/04/2020	09/15/2027
432833-AG-6	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3.B FE	640,000	103.5000	662,400	640,000	640,000					5.375	5.373	MN	5,733	34,400	04/16/2020	05/01/2025
432833-AH-4	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3.B FE	400,000	106.3750	425,500	400,000	400,000					5.750	5.748	MN	3,833	23,000	04/16/2020	05/01/2028
432833-AJ-0	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3.B FE	1,017,500	100.7500	1,007,500	1,000,000	1,016,622		(878)			3.750	3.491	MN	6,250	18,750	07/13/2021	05/01/2029
432891-AK-5	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3.B FE	935,000	102.8750	961,881	935,000	935,000					4.875	4.874	AO	11,395	45,581	08/11/2017	04/01/2027
436440-AP-6	HOLOGIC INC			1,2	3.B FE	85,175	100.0000	85,000	85,000	85,152		(17)			3.250	3.222	FA	1,044	2,433	09/28/2020	02/15/2029
437076-BC-5	HOME DEPOT INC			1,2	1.F FE	21,212,228	105.1911	22,174,284	21,080,000	21,146,595		(34,815)			3.750	3.569	FA	298,633	790,500	12/11/2018	02/15/2024
437076-BH-4	HOME DEPOT INC			1,2	1.F FE	295,652	123.1826	288,247	234,000	294,064		(1,588)			4.250	2.768	AO	2,486	9,945	02/04/2021	04/01/2046
437076-BV-3	HOME DEPOT INC			1	1.F FE	9,972,600	100.4749	10,047,490	10,000,000	9,998,539		8,842			3.250	3.341	MS	108,333	325,000	11/27/2018	03/01/2022
437076-BW-1	HOME DEPOT INC			1,2	1.F FE	13,903,820	112.7431	15,784,034	14,000,000	13,929,442		8,684			3.900	3.984	JD	37,917	546,000	11/27/2018	12/06/2028
437076-BX-9	HOME DEPOT INC			1,2	1.F FE	4,026,287	129.4083	5,013,278	3,874,000	4,018,096		(2,904)			4.500	4.264	JD	12,106	174,330	01/03/2019	12/06/2048
437076-BZ-4	HOME DEPOT INC			1,2	1.F FE	1,991,675	105.7242	1,972,814	1,866,000	1,986,460		(2,890)			3.125	2.787	JD	2,592	58,313	02/28/2020	12/15/2049
43734L-AA-4	HOME POINT CAPITAL INC			2	4.C FE	975,689	92.8750	891,600	960,000	973,048		(2,641)			5.000	4.630	FA	20,000	25,600	01/20/2021	02/01/2026
442722-AA-2	HOWARD MIDSTREAM ENERGY PARTNERS LLC				4.C FE	250,000	101.7500	254,375	250,000	250,000					6.750	6.748	JJ	703		12/09/2021	01/15/2027
442851-AK-7	THE HOWARD UNIVERSITY			1	2.C FE	625,000	102.8278	642,674	625,000	625,000					2.845	2.845	AO	4,445	17,781	01/31/2020	10/01/2028
442851-AN-1	THE HOWARD UNIVERSITY			1	2.C FE	6,045,593	102.5265	6,131,085	5,980,000	6,036,348		(4,947)			2.995	2.883	AO	44,775	179,101	02/05/2020	10/01/2031
442851-AS-0	THE HOWARD UNIVERSITY			1	2.C FE	3,075,000	102.3167	3,146,239	3,075,000	3,075,000					2.651	2.651	AO	20,380	81,518	07/08/2020	10/01/2028
444097-A@-8	HUDSON PACIFIC PROPERTIES, INC.			1	2.C FE	30,000,000	109.2438	32,773,127	30,000,000	30,000,000					4.690	4.634	JD	58,625	1,407,000	09/18/2015	12/16/2025
444454-AF-9	HUGHES SATELLITE SYSTEMS CORP			1	4.B FE	1,000,000	111.7500	1,117,500	1,000,000	1,000,000					6.625	6.623	FA	27,604	66,250	05/11/2017	08/01/2026
445658-CE-5	J B HUNT TRANSPORT SERVICES INC			1,2	2.A FE	24,970,640	101.2046	25,301,150	25,000,000	24,997,209		4,151			3.300	3.318	FA	311,667	825,000	08/28/2015	08/15/2022
445658-CF-2	J B HUNT TRANSPORT SERVICES INC			1,2	2.A FE	17,393,626	108.6588	18,281,843	16,825,000	17,200,605		(87,625)			3.875	3.270	MS	217,323	651,969	11/21/2019	03/01/2026
448055-AK-9	CENOVUS ENERGY INC		C	1,2	2.C FE	36,558,090	104.7308	36,812,876	35,150,000	35,491,820		(158,648)			4.000	3.503	AO	296,822	1,406,000	10/22/2014	04/15/2024
448055-AP-8	CENOVUS ENERGY INC		C	1,2	2.C FE	24,145,999	110.7500	26,690,750	24,100,000	24,135,939		(4,309)			4.400	4.375	AO	223,862	1,060,400	04/08/2019	04/15/2029
44919*-AC-2	I-595 EXPRESS LLC				1.F PL	11,087,869	106.4521	11,803,268	11,087,869	11,087,869					3.310	3.310	MJSD	93,528	274,756	09/30/2015	12/31/2031
449253-AB-9	IAA INC			1,2	4.B FE	1,208,442	103.7500	1,203,500	1,160,000	1,182,085		(11,482)			5.500	4.396	JD	2,836	63,800	04/27/2020	06/15/2027
449298-AN-4	ICRE REIT HOLDINGS			1	2.B	8,072,960	106.1155	8,489,237	8,000,000	8,051,768		(8,236)			3.660	3.530	JJ	143,147	292,800	03/29/2019	07/05/2027
449538-AB-9	IFM (US) Colonial Pipeline 2 LLC			1	2.C	30,000,000	105.2660	31,579,801	30,000,000	30,000,000					3.640	3.639	JJ	503,533	1,092,000	10/03/2019	01/15/2030
449691-AA-2	ILIAD HOLDING SAS		C	1,2	4.A FE	500,000	105.1250	525,625	500,000	500,000					6.500	6.501	AO	5,778		10/13/2021	10/15/2026
449934-AD-0	IQVIA INC			1,2	3.C FE	500,000	102.6250	513,125	500,000	500,000					5.000	4.998	AO	5,278	25,000	09/14/2016	10/15/2026
451102-BZ-9	ICAHN ENTERPRISES LP			1,2	3.C FE	1,130,740	102.5000	1,153,125	1,125,000	1,129,307		(738)			5.250	5.159	MN	7,547	59,063	01/06/2020	05/15/2027
451102-CC-9	ICAHN ENTERPRISES LP			1,2	3.C FE	1,000,000	98.0000	980,000	1,000,000	1,000,307					4.375	4.375	FA	18,229	23,333	01/04/2021	02/01/2029
45168D-B#-0	IDEXX LABORATORIES, INC.			1	2.B	25,000,000	100.2901	25,072,513	25,000,000	25,000,000					3.250	3.249	FA	313,715	812,500	11/14/2014	02/12/2022
45168D-D*-2	IDEXX LABORATORIES, INC.			1	2.B	38,300,000	102.7850	39,366,655	38,300,000	38,300,000					2.500	2.500	AO	236,715	957,500	03/06/2020	04/02/2030
451866-SX-6	ILLINOIS CENTRAL RAILROAD CO			2	1.F FE	10,105,200	125.1570	12,515,700	10,000,000	10,100,264		(27)			7.700	7.623	MS	226,722	770,000	08/12/1997	09/15/2096
45258L-AA-5	IMOLA MERGER CORP			1,2	3.C FE	1,560,000	102.3750	1,597,050	1,560,000	1,560,000					4.750	4.748	MN	9,468	41,784	04/01/2021	05/15/2029
454889-AQ-9	INDIANA MICHIGAN POWER CO			1,2	1.G FE	13,292,217	123.4091	12,574,153	10,189,000	13,205,301		(86,916)			4.550	2.828	MS	136,504	463,600	01/05/2021	03/15/2046
454889-AR-7	INDIANA MICHIGAN POWER CO			1,2	1.G FE	9,268,812	111.5999	10,580,787	9,481,000	9,284,762		4,300			3.750	3.877	JJ	177,769	355,538	04/27/2018	07/01/2047
454889-AS-5	INDIANA MICHIGAN POWER CO			1,2	1.G FE	5,881,415	110.5726	6,523,783	5,900,000	5,887,620		1,683			3.850	3.888	MN	29,025	227,150	04/30/2018	05/15/2028
45685E-AJ-5	VOYA FINANCIAL INC			1	2.B FE	11,599,100	136.6930	13,669,300	10,000,000	11,497,812		(40,055)			5.700	4.597	JJ	262,833	570,000	05/08/2019	07/15/2043
456873-AB-4	TRANE TECHNOLOGIES FINANCING LTD		C	1,2	2.B FE	18,961,810	105.8567	20,112,773	19,000,000	18,987,563		4,104			3.550	3.575	MN	112,417	674,500	05/05/2015	11/01/2024
456873-AE-8	TRANE TECHNOLOGIES FINANCING LTD		C	1,2	2.B FE	29,199,705	106.5061	30,270,099	28,421,000	28,954,359		(123,180)			3.500	3.002	MS	276,315	994,735	01/15/2020	03/21/2026
45687A-AJ-1	TRANE TECHNOLOGIES GLOBAL HOLDING COMPAN			1	2.B FE	32,594,348	104.5114	32,875,106	31,456,000	31,673,742		(143,706)			4.250	3.755	JD	59,417	1,336,880	04/20/2015	06/15/2023
45688C-AA-5	INGEVITY CORP			1,2	3.C FE	1,007,500	100.5000	1,005,000	1,000,000	1,007,444		(56)			4.500	4.298	FA	18,750		12/14/2021	02/01/2026
45688C-AB-3	INGEVITY CORP			1,2	3.C FE	1,000,000	97.7500	977,500	1,000,000	1,000,000					3.875	3.874	MN	6,458	39,073	10/20/2020	11/01/2028
45780R-AA-9	INSTALLED BUILDING PRODUCTS INC			1,2	4.A FE	350,000	103.7500	363,125	350,000	350,000					5.750	5.749	FA	8,385	20,125	09/16/2019	02/01/2028
458140-AS-9	INTEL CORP			1,2	1.E FE	43,752,632	107.9448	44,586,600	41,305,000	42,439,932		(320,703)			3.700	2.829	JJ	645,276	1,528,285	12/06/2017	07/29/2025
458140-AU-4	INTEL CORP			1,2	1.E FE	12,896,132	104.8096	14,313,847	13,657,000	13,184,369		97,805			2.600	3.455	MN	41,426	355,082	04/03/2019	05/19/2026
458140-BD-1	INTEL CORP			1,2	1.E FE	11,993,001	104.1142	12,489,539	11,996,000	11,995,019		396			2.875	2.879	MN	47,901	344,885	05/08/2017	05/11/2024
458140-BH-2	INTEL CORP			1,2	1.E FE	1,989,395	103.5245	2,016,657	1,948,000	1,981,894		(4,025)			2.450	2.201	MN	6,098	47,726	02/10/2020	11/15/2029
458140-BL-3	INTEL CORP			1,2	1.E FE	2,997,270	125.1983	3,755,949	3,000,000	2,997,424		89			4.600	4.607	MS	36,800	138,000	03/20/2020	03/25/2040
458140-BQ-2	INTEL CORP			1,2	1.E FE	34,931,750	110.0398	38,513,930	35,000,000	34,947,372		8,944			3.750	3.782	MS	350,000	1,312,500	03/20/2020	03/25/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45866F-AK-0	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	14,640,450	99.2166	14,882,490	15,000,000	14,668,895		28,445			2.100	2.390	JD	14,000	315,000	03/10/2021	06/15/2030
459200-AM-3	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	16,412,100	120.7318	18,109,770	15,000,000	15,399,040		(89,823)			7.000	6.208	AO	177,917	1,050,000	08/06/2003	10/30/2025
460146-CH-4	INTERNATIONAL PAPER CO			1,2	2.B FE	21,713,200	138.4867	27,697,340	20,000,000	21,576,709		(45,585)			6.000	5.342	MN	153,333	1,200,000	10/12/2018	11/15/2041
460146-CK-7	INTERNATIONAL PAPER CO			1,2	2.B FE	1,896,120	126.7553	2,535,106	2,000,000	1,903,135		2,247			4.800	5.167	JD	4,267	96,000	10/05/2018	06/15/2044
460146-CM-3	INTERNATIONAL PAPER CO			1,2	2.B FE	4,871,800	124.9461	6,247,305	5,000,000	4,900,031		4,900			5.000	5.206	MS	73,611	250,000	07/21/2015	09/15/2035
460599-AD-5	INTERNATIONAL GAME TECHNOLOGY PLC		C	1,2	3.C FE	650,000	111.5000	724,750	650,000	650,000					6.250	6.249	JJ	18,733	40,625	09/17/2018	01/15/2027
460599-AE-3	INTERNATIONAL GAME TECHNOLOGY PLC		C	1,2	3.C FE	500,000	105.7500	528,750	500,000	500,000					5.250	5.250	JJ	12,104	28,146	06/08/2020	01/15/2029
461127-F*-8	INTERTEK FINANCE PLC		C	1	2.A	2,100,000	100.9972	2,120,941	2,100,000	2,100,000					2.080	2.080	JD	3,519	43,680	06/18/2020	12/02/2025
46128M-AN-1	INVERSIONES CMPC SA		C	1,2	2.C FE	19,707,148	104.3750	19,565,094	18,745,000	19,588,117		(96,374)			3.850	3.182	JJ	336,785	721,683	09/29/2020	01/13/2030
46132B-AD-1	INVERSIONES ALSACIA SA		C		6.	13,380	2.5000	13,380	535,211	13,380					8.000	0.000	JD		18,292	12/17/2014	12/31/2018
46266T-AA-6	IQVIA INC			1,2	3.C FE	1,153,900	103.0000	1,160,810	1,127,000	1,145,362		(4,068)			5.000	4.549	MN	7,200	56,350	11/21/2019	05/15/2027
46285M-AA-8	IRON MOUNTAIN INFORMATION MANAGEMENT SER			1,2	3.C FE	1,000,000	102.3750	1,023,750	1,000,000	1,000,000					5.000	5.001	MN	417		12/13/2021	07/15/2032
465685-AD-7	ITC HOLDINGS CORP			1	2.B FE	26,003,770	134.9813	34,082,778	25,250,000	25,790,382		(22,142)			6.375	6.152	MS	406,893	1,609,688	06/22/2007	09/30/2036
465685-AJ-4	ITC HOLDINGS CORP			1,2	2.B FE	10,268,100	104.7355	10,473,550	10,000,000	10,086,452		(37,545)			3.650	3.238	JD	16,222	365,000	10/06/2016	06/15/2024
46590X-AA-4	JBS USA LUX SA			1,2	2.C FE	1,780,000	110.0000	1,925,000	1,750,000	1,777,263		(1,042)			6.500	6.332	AO	24,014	115,938	04/23/2019	04/15/2029
46590X-AB-2	JBS USA LUX SA			1,2	2.C FE	300,000	108.6250	325,875	300,000	300,000					5.500	5.500	JJ	7,608	16,875	07/23/2019	01/15/2030
46625H-JD-3	JPMORGAN CHASE & CO				1.F FE	9,349,898	99.9995	9,399,953	9,400,000	9,399,620		5,995			4.500	4.566	JJ	184,475	423,000	01/13/2012	01/24/2022
46625H-JT-8	JPMORGAN CHASE & CO				1.F FE	5,002,800	105.8140	5,290,700	5,000,000	5,000,742		(335)			3.875	3.868	FA	80,729	193,750	02/05/2014	02/01/2024
46625H-JU-5	JPMORGAN CHASE & CO				1.F FE	5,480,136	130.9823	7,073,044	5,400,000	5,474,922		(1,888)			4.850	4.748	FA	109,125	261,900	10/31/2018	02/01/2044
46625H-KC-3	JPMORGAN CHASE & CO			2	1.F FE	23,038,550	104.8433	24,113,959	23,000,000	23,012,943		(4,330)			3.125	3.104	JJ	315,451	718,750	04/23/2015	01/23/2025
46625H-MN-7	JPMORGAN CHASE & CO			2	1.F FE	15,819,000	107.6642	16,149,630	15,000,000	15,359,870		(102,216)			3.900	3.128	JJ	269,750	585,000	04/10/2019	07/15/2025
46625H-QW-3	JPMORGAN CHASE & CO			2	1.F FE	18,274,284	106.3150	20,066,956	18,875,000	18,494,680		79,552			3.300	3.812	AO	155,719	622,875	11/15/2018	04/01/2026
466313-A@-2	JABIL INC.			1	2.C	15,116,180	105.3168	15,692,197	14,900,000	14,967,970		(41,949)			4.900	4.587	JJ	338,685	730,100	04/03/2018	07/14/2023
46647P-AA-4	JPMORGAN CHASE & CO			1,2,5	1.F FE	5,571,900	122.7638	7,365,828	6,000,000	5,595,722		7,750			4.260	4.711	FA	91,590	255,600	10/30/2018	02/22/2048
46647P-AM-8	JPMORGAN CHASE & CO			1,2,5	1.F FE	13,592,762	107.3288	12,971,759	12,086,000	13,409,009		(183,753)			3.509	1.606	JJ	186,132	212,049	02/09/2021	01/23/2029
46647P-BA-3	JPMORGAN CHASE & CO			1,2,5	1.F FE	9,467,429	108.2681	8,975,425	8,290,000	9,232,821		(224,918)			3.960	1.099	JJ	138,609	328,284	12/14/2020	01/29/2027
46647P-BD-7	JPMORGAN CHASE & CO			1,2,5	1.F FE	12,787,731	108.9174	12,721,552	11,680,000	12,689,442		(98,289)			3.702	2.411	MN	66,060	432,394	03/15/2021	05/06/2030
46647P-BR-6	JPMORGAN CHASE & CO			1,2,5	1.F FE	2,522,784	100.6486	2,415,566	2,400,000	2,503,279		(18,257)			2.182	1.355	JD	4,364	52,368	12/03/2020	06/01/2028
46647P-CB-0	JPMORGAN CHASE & CO			1,2,5	1.F FE	6,500,000	98.9679	6,432,914	6,500,000	6,500,000					1.578	1.578	AO	19,659	51,285	04/15/2021	04/22/2027
46647P-CJ-3	JPMORGAN CHASE & CO			1,2,5	1.F FE	5,000,000	99.2112	4,960,560	5,000,000	5,000,000					2.069	2.069	JD	8,621	51,725	05/24/2021	06/01/2029
46659*-AB-3	JM FAMILY ENTERPRISES, INC.			1	2.B	14,549,250	106.3849	15,957,730	15,000,000	14,686,333		47,490			3.540	3.945	MN	88,500	531,000	03/29/2019	11/01/2027
46672#-AA-4	HP Gateway Unit Two Owner, LLC			1	2.B PL	11,312,000	102.9470	11,530,064	11,200,000	11,311,081		(919)			3.974	3.887	MON	56,872	17,309	09/30/2021	02/15/2037
469814-A*-8	JACOBS ENGINEERING GROUP INC.			1	2.C	27,900,000	105.8908	29,543,531	27,900,000	27,900,000					4.270	4.269	MN	175,390	1,191,330	02/09/2018	05/08/2025
469815-AH-7	JACOBS ENTERTAINMENT INC			1,2	4.C FE	962,010	102.0000	918,000	900,000	919,232		(17,418)			7.875	5.713	FA	29,531	70,875	05/22/2019	02/01/2024
47032@-AL-5	JAMES CAMPBELL COMPANY LLC			1	2.A	7,700,000	103.9354	8,003,028	7,700,000	7,700,000					3.490	3.490	JD	746	268,730	04/13/2016	09/30/2023
47077W-AA-6	JANE STREET GROUP LLC			1,2	3.C FE	1,000,000	101.2500	1,012,500	1,000,000	1,000,000					4.500	4.500	MN	6,500		11/02/2021	11/15/2029
47216F-AA-5	JAZZ SECURITIES DAC		C	1,2	3.B FE	200,000	103.0000	206,000	200,000	200,000					4.375	4.372	JJ	5,882		04/22/2021	01/15/2029
47232M-AF-9	JEFFERIES FINANCE LLC			1,2	3.C FE	1,000,000	102.5271	1,025,271	1,000,000	1,000,000					5.000	5.000	FA	20,556		07/28/2021	08/15/2028
478111-AB-3	JOHNS HOPKINS HEALTH SYSTEM CORP			1	1.D FE	8,575,000	102.3331	8,775,063	8,575,000	8,575,000					2.767	2.767	MN	30,318	237,270	05/01/2013	05/15/2023
478375-AR-9	JOHNSON CONTROLS INTERNATIONAL PLC		C	1,2	2.B FE	56,500,572	108.1585	61,120,368	56,510,000	56,504,701		50			3.900	3.901	FA	838,703	2,203,890	12/23/2016	02/14/2026
479142-E#-4	Johnson Matthey Plc		C	1	1.G	12,500,000	108.3066	13,538,324	12,500,000	12,500,000					3.970	3.970	AO	103,385	496,250	04/03/2020	04/16/2027
479142-E@-6	Johnson Matthey Plc		C	1	1.G	10,000,000	105.9191	10,591,913	10,000,000	10,000,000					3.790	3.790	AO	78,958	379,000	04/03/2020	04/16/2025
48121@-AN-1	JRD Holdings, LLC			1	2.B PL	4,800,000	100.2623	4,812,591	4,800,000	4,800,000					2.680	2.680	AO	27,515		10/01/2021	10/14/2031
48121@-AP-6	JRD Holdings, LLC			1	2.B PL	14,400,000	100.0036	14,400,524	14,400,000	14,400,000					2.830	2.830	AO	87,164		10/01/2021	10/14/2033
48126B-AA-1	JPMORGAN CHASE & CO				1.F FE	16,763,992	136.6330	20,857,027	15,265,000	16,646,865		(40,908)			5.400	4.697	JJ	400,706	824,310	10/11/2018	01/06/2042
48274@-AA-4	KWIK TRIP			1	2.C PL	4,766,276	105.2814	5,018,002	4,766,276	4,766,276					3.900	3.900	FMAN	19,105	185,885	10/23/2014	02/24/2035
48666K-AR-0	KB HOME			1	3.B FE	1,736,906	104.2500	1,803,525	1,730,000	1,730,900		(1,144)			7.500	7.410	MS	38,204	129,750	10/09/2015	09/15/2022
48666K-AZ-2	KB HOME			1,2	3.B FE	10,000	103.3750	10,338	10,000	10,000					4.000	4.000	JD	18	207	05/25/2021	06/15/2031
487836-AT-5	KELLOGG CO			1	2.B FE	4,519,970	140.8881	4,931,084	3,500,000	4,101,521		(49,831)			7.450	5.096	AO	65,188	260,750	06/21/2011	04/01/2031
49271V-AC-4	KEURIG DR PEPPER INC			1,2	2.B FE	2,940,132	123.3566	2,827,333	2,292,000	2,929,651		(10,481)			4.985	2.804	MN	11,426	57,128	08/31/2021	05/25/2038
49271V-AD-2	KEURIG DR PEPPER INC			1,2	2.B FE	8,307,468	130.0906	8,138,468	6,256,000	8,299,038		(8,430)			5.085	3.217	MN	31,812	159,059	10/28/2021	05/25/2048
49271V-AF-7	KEURIG DR PEPPER INC			1,2	2.B FE	6,336,505	114.0637	6,224,456	5,457,000	6,241,182		(95,323)			4.597	2.094	MN	25,086	250,858	03/10/2021	05/25/2028
49271V-AJ-9	KEURIG DR PEPPER INC			1,2	2.B FE	17,335,291	105.7696	17,350,445	16,404,000	17,260,174		(75,117)			3.200	2.483	MN	87,488	524,928	03/24/2021	05/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
49337W-AC-4	NATIONAL GRID USA			1	2.B FE	9,188,750	133.9603	10,984,745	8,200,000	8,745,547		(43,185)			8.000	6.981	MN	83,822	656,000	10/10/2001	11/15/2030
49338C-AB-9	KEYSPAN GAS EAST CORP			1,2	2.A FE	23,072,004	102.2587	23,912,174	23,384,000	23,217,202		33,055			2.742	2.907	FA	242,227	641,189	06/20/2017	08/15/2026
49446R-AV-1	KIMCO REALTY CORP			1,2	2.A FE	4,941,600	107.7077	5,385,385	5,000,000	4,944,344		1,123			3.700	3.765	AO	46,250	185,000	08/15/2019	10/01/2049
494550-AL-0	KINDER MORGAN ENER PART			1	2.B FE	13,537,732	140.7237	17,576,390	12,490,000	13,094,808		(40,420)			7.750	7.068	MS	285,015	967,975	01/15/2004	03/15/2032
494550-BM-7	KINDER MORGAN ENERGY PARTNERS LP			1,2	2.B FE	9,997,162	102.2500	10,291,463	10,065,000	10,051,241		11,816			3.450	3.575	FA	131,181	347,243	02/16/2017	02/15/2023
494550-BP-0	KINDER MORGAN ENERGY PARTNERS LP			1,2	2.B FE	9,780,825	116.8665	11,840,914	10,132,000	9,804,504		8,289			5.000	5.255	MS	168,867	506,600	01/30/2019	03/01/2043
494550-BW-5	KINDER MORGAN ENERGY PARTNERS LP			1,2	2.B FE	7,888,608	121.5643	9,802,945	8,064,000	7,906,081		3,422			5.400	5.553	MS	145,152	435,456	12/13/2016	09/01/2044
49456B-AH-4	KINDER MORGAN INC			1,2	2.B FE	7,838,168	127.0755	9,154,519	7,204,000	7,802,785		(13,849)			5.550	4.940	JD	33,319	399,822	04/18/2019	06/01/2045
49456B-AP-6	KINDER MORGAN INC			1,2	2.B FE	19,924,400	110.8933	22,178,660	20,000,000	19,950,481		6,870			4.300	4.346	MS	286,667	860,000	03/01/2018	03/01/2028
50050N-AA-1	KONTOOR BRANDS INC			1,2	3.C FE	1,000,000	100.1250	1,001,250	1,000,000	1,000,000					4.125	4.125	MN	4,927		11/10/2021	11/15/2029
50075N-AZ-7	MONDELEZ INTERNATIONAL INC				2.A FE	3,207,270	141.3230	4,239,690	3,000,000	3,167,081		(5,010)			6.500	5.992	FA	76,917	195,000	03/30/2011	02/09/2040
50076Q-AE-6	KRAFT HEINZ FOODS CO				3.A FE	6,343,613	123.9631	7,592,740	6,125,000	6,328,780		(5,925)			5.000	4.742	JD	22,969	306,250	10/28/2020	06/04/2042
50077L-AD-8	KRAFT HEINZ FOODS CO			1,2	3.A FE	10,432,659	104.6821	11,483,626	10,970,000	10,686,231		58,191			3.000	3.639	JD	27,425	329,100	09/26/2017	06/01/2026
50077L-BC-9	KRAFT HEINZ FOODS CO			1,2	3.A FE	1,500,000	107.7615	1,616,423	1,500,000	1,500,000					3.875	3.874	MN	7,427	58,125	05/04/2020	05/15/2027
501044-CN-9	KROGER CO			1,2	2.A FE	7,169,184	129.6476	9,042,920	6,975,000	7,152,010		(5,822)			5.400	5.182	JJ	173,678	376,650	09/24/2018	07/15/2040
501044-CS-8	KROGER CO			1,2	2.A FE	22,910,800	103.7724	23,867,652	23,000,000	22,983,729		9,770			3.850	3.896	FA	368,958	885,500	01/14/2014	08/01/2023
501044-DC-2	KROGER CO			1,2	2.A FE	16,214,501	107.1086	17,829,298	16,646,000	16,375,232		59,037			3.500	3.930	FA	242,754	582,610	04/29/2019	02/01/2026
501044-DE-8	KROGER CO			1,2	2.A FE	47,016,593	103.7288	50,369,668	48,559,000	47,637,924		170,386			2.650	3.069	AO	271,661	1,286,814	02/06/2020	10/15/2026
501044-DG-3	KROGER CO			1,2	2.A FE	8,549,167	121.6897	8,549,918	7,026,000	8,531,892		(17,275)			4.450	3.186	FA	130,274	156,329	07/22/2021	02/01/2047
501044-DJ-7	KROGER CO			1,2	2.A FE	9,098,934	108.9583	9,206,976	8,450,000	8,937,213		(84,229)			3.700	2.538	FA	130,271	312,650	01/22/2020	08/01/2027
501044-DK-4	KROGER CO			1,2	2.A FE	11,407,564	124.6895	11,841,762	9,497,000	11,369,547		(38,016)			4.650	3.479	JJ	203,632	220,805	02/23/2021	01/15/2048
501044-DL-2	KROGER CO			1,2	2.A FE	6,958,210	114.8910	8,042,370	7,000,000	6,968,701		3,693			4.500	4.575	JJ	145,250	315,000	01/07/2019	01/15/2029
50152#-AC-1	KT REAL ESTATE HOLDINGS LLC				2.C PL	4,420,654	102.8533	4,546,791	4,420,654	4,420,654					3.580	3.580	FMAN	16,266	158,259	01/21/2015	05/24/2035
501797-AQ-7	BATH & BODY WORKS INC			1	3.B FE	58,206	115.0000	57,500	50,000	57,300		(906)			6.694	3.507	JJ	1,543	1,674	04/21/2021	01/15/2027
501797-AW-4	BATH & BODY WORKS INC			1,2	3.B FE	488,208	113.5000	533,450	470,000	485,874		(2,225)			6.625	5.922	AO	7,784	31,224	12/22/2020	10/01/2030
50203T-AA-4	LFS TOPCO LLC			1,2	4.B FE	100,000	103.5000	103,500	100,000	100,000					5.875	5.874	AO	1,632		09/14/2021	10/15/2026
50220P-AC-7	LSEGA FINANCING PLC		C	1,2	1.G FE	19,964,900	98.8686	19,773,720	20,000,000	19,968,378		3,478			2.000	2.027	AO	94,444	200,000	03/26/2021	04/06/2028
50220P-AD-5	LSEGA FINANCING PLC		C	1,2	1.G FE	26,780,057	100.4563	26,757,540	26,636,000	26,776,497		(3,560)			2.500	2.433	AO	157,226	332,950	08/23/2021	04/06/2031
502431-AM-1	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	16,652,300	112.0899	15,692,586	14,000,000	16,274,508		(335,647)			4.400	1.635	JD	27,378	616,000	01/22/2021	06/15/2028
50247V-AB-5	LYB INTERNATIONAL FINANCE BV		C	1	2.B FE	19,271,469	127.9256	24,078,156	18,822,000	19,241,000		(10,537)			5.250	5.079	JJ	455,649	988,155	09/26/2018	07/15/2043
50512#-AF-9	LA Stadium Finance Company LLC			1	2.A PL	7,600,000	105.7527	8,037,202	7,600,000	7,600,000					3.900	3.900	MS	74,923	296,400	04/01/2020	03/31/2028
50512#-AG-7	LA Stadium Finance Company LLC			1	2.A PL	3,400,000	103.9979	3,535,927	3,400,000	3,400,000					4.000	4.000	MS	34,378	136,000	04/01/2020	03/31/2030
505742-AM-8	LADDER CAPITAL FINANCE HOLDINGS LLLP			1,2	3.B FE	500,000	100.1250	500,625	500,000	500,000					4.250	4.249	FA	8,854	21,250	01/15/2020	02/01/2027
513075-BT-7	LAMAR MEDIA CORP			1,2	3.B FE	440,720	100.7500	443,300	440,000	440,776		33			4.000	3.999	JD	782	17,600	10/01/2020	02/15/2030
513075-BW-0	LAMAR MEDIA CORP			1,2	3.C FE	750,000	104.2500	781,875	750,000	750,000					4.875	4.875	MS	10,766	36,563	05/11/2020	01/15/2029
513075-BZ-3	LAMAR MEDIA CORP			1,2	3.C FE	272,584	97.2500	264,520	272,000	272,538		(45)			3.625	3.599	AO	2,082	7,203	02/26/2021	01/15/2031
513272-AD-6	LAMB WESTON HOLDINGS INC			1,2	3.C FE	1,000,000	102.0000	1,020,000	1,000,000	1,000,000					4.125	4.125	JJ	6,073		10/19/2021	01/31/2030
51805@-AA-6	LASALLE PROPERTY FUND REIT, INC.			1	2.B	10,000,000	104.4284	10,442,838	10,000,000	10,000,000					3.140	3.139	FA	120,367	314,000	11/15/2019	02/13/2027
524660-AW-7	LEGGETT & PLATT INC			1,2	2.B FE	14,619,660	101.1391	15,170,865	15,000,000	14,968,469		49,170			3.400	3.745	FA	192,667	510,000	07/13/2015	08/15/2022
524660-AX-5	LEGGETT & PLATT INC			1,2	2.B FE	23,902,396	105.3885	24,977,075	23,700,000	23,764,632		(22,773)			3.800	3.691	MN	115,077	900,600	05/05/2015	11/15/2024
52467@-AY-1	KOHLS CORP				2.C	4,858,830	119.7804	5,101,795	4,259,292	4,473,820		(35,050)			7.500	6.330	MON	14,198	317,024	03/06/2007	01/15/2027
525555-AB-4	LELAND STANFORD JUNIOR UNIVERSITY			1	1.A FE	2,617,190	111.8650	2,544,929	2,275,000	2,329,664		(24,074)			6.875	5.636	FA	65,169	156,406	03/31/2003	02/01/2024
527298-BM-4	LEVEL 3 FINANCING INC			1,2	3.B FE	496,875	102.5000	512,500	500,000	498,300		404			5.250	5.342	AO	5,542	26,250	01/12/2018	03/15/2026
53079E-BK-9	LIBERTY MUTUAL GROUP INC			1,2	2.B FE	11,396,689	110.2990	12,871,893	11,670,000	11,401,488		2,877			3.950	4.069	MN	58,901	460,965	05/07/2020	05/15/2060
532457-AM-0	ELI LILLY AND CO				1.F FE	1,998,216	118.6147	1,957,143	1,650,000	1,735,909		(22,328)			7.125	5.433	JD	9,797	117,563	03/29/2004	06/01/2025
532457-BA-5	ELI LILLY AND CO			1	1.F FE	5,770,325	136.7122	7,519,171	5,500,000	5,698,970		(8,420)			5.550	5.203	MS	89,879	305,250	12/06/2010	03/15/2037
532457-BP-2	ELI LILLY AND CO			1,2	1.F FE	4,865,750	106.6437	5,332,185	5,000,000	4,915,862		14,035			3.100	3.446	MN	19,806	155,000	04/05/2018	05/15/2027
532457-BV-9	ELI LILLY AND CO			1,2	1.F FE	4,989,305	110.1171	5,502,551	4,997,000	4,991,311		687			3.375	3.393	MS	49,658	168,649	02/20/2019	03/15/2029
532522-AA-7	LIMA METRO LINE 2 FINANCE LTD		C		2.B FE	6,737,188	114.1250	7,494,460	6,566,887	6,688,276		(8,247)			5.875	5.542	JAJO	92,164	385,804	06/09/2016	07/05/2034
534187-BA-6	LINCOLN NATIONAL CORP			1	2.A FE	11,298,101	152.4354	13,713,089	8,996,000	11,101,040		(67,913)			7.000	5.038	JD	27,988	629,720	12/12/2018	06/15/2040
536797-AF-0	LITHIA MOTORS INC			1,2	3.B FE	1,200,000	106.8750	1,282,500	1,200,000	1,200,000					4.375	4.375	JJ	24,208	40,250	09/30/2020	01/15/2031
539830-AD-1	LOCKHEED MARTIN CORP				1.G FE	7,302,100	141.5177	9,198,651	6,500,000	7,069,166		(23,970)			7.200	6.265	MN	78,000	468,000	07/12/2007	05/01/2036
539830-AF-6	LOCKHEED MARTIN CORP				1.G FE	3,976,710	124.2358	3,727,074	3,000,000	3,356,799		(72,718)			7.750	4.684	MN	38,750	232,500	06/15/2011	05/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
539830-AR-0	LOCKHEED MARTIN CORP			1	1.G FE	7,114,193	140.5366	10,006,206	7,120,000	7,117,122		118			6.150	6.154	MS	145,960	437,880	12/18/2006	09/01/2036
539830-BC-2	LOCKHEED MARTIN CORP			1,2	1.G FE	3,884,607	112.3696	4,803,800	4,275,000	3,976,909		16,542			3.600	4.299	MS	51,300	153,900	10/28/2015	03/01/2035
539830-BD-0	LOCKHEED MARTIN CORP			1,2	1.G FE	2,148,310	114.8111	2,188,300	1,906,000	2,133,320		(6,862)			3.800	3.066	MS	24,143	72,428	10/07/2019	03/01/2045
539830-BK-4	LOCKHEED MARTIN CORP			1,2	1.G FE	1,981,260	122.1601	2,443,202	2,000,000	1,985,239		713			4.500	4.571	MN	11,500	90,000	11/16/2015	05/15/2036
543064-AA-7	LONGITUDINAL 2 PAMPI FUNDING B.V.		C		2.B PL	17,919,854	108.7336	19,484,900	17,919,854	17,919,854					5.230	5.231	AO	158,805	937,208	12/14/2018	10/31/2033
543859-AL-6	LOCKHEED MARTIN CORP				1.G FE	2,962,830	121.4071	3,642,213	3,000,000	2,990,531		2,310			7.625	7.731	JD	10,167	228,750	03/19/1997	06/15/2025
546268-AG-8	LOUISIANA LAND AND EXPLORATION COMPANY L				1.G FE	17,890,227	111.7385	18,432,383	16,496,000	16,703,878		(98,565)			7.650	6.935	JD	105,162	1,261,944	01/14/2004	12/01/2023
548661-AH-0	LOWE'S COMPANIES INC				2.A FE	8,114,440	125.8257	8,530,982	6,780,000	7,382,450		(81,761)			6.875	5.163	FA	176,092	466,125	05/24/2010	02/15/2028
548661-CL-9	LOWE'S COMPANIES INC			1	2.A FE	1,559,205	128.9047	1,933,571	1,500,000	1,543,719		(1,875)			5.800	5.509	AO	18,367	87,000	03/30/2011	10/15/2036
548661-DH-7	LOWE'S COMPANIES INC			1,2	2.A FE	6,959,470	106.5931	7,461,517	7,000,000	6,983,497		4,113			3.375	3.443	MS	69,563	236,250	09/09/2015	09/15/2025
548661-DJ-3	LOWE'S COMPANIES INC			1,2	2.A FE	10,133,392	120.2776	10,424,460	8,667,000	10,114,552		(18,840)			4.375	3.335	MS	111,648	135,013	12/29/2021	09/15/2045
548661-DQ-7	LOWE'S COMPANIES INC			1,2	2.A FE	1,996,950	116.0335	2,013,181	1,735,000	1,996,091		(859)			4.050	3.170	MN	11,321		11/15/2021	05/03/2047
548661-DT-1	LOWE'S COMPANIES INC			1,2	2.A FE	6,983,970	107.9742	7,558,194	7,000,000	6,989,323		2,981			4.000	4.050	AO	59,111	280,000	03/24/2020	04/15/2025
548661-DU-8	LOWE'S COMPANIES INC			1,2	2.A FE	22,647,231	116.0327	22,479,015	19,373,000	22,376,377		(270,854)			4.500	2.370	AO	184,044	871,785	03/10/2021	04/15/2030
548661-EA-1	LOWE'S COMPANIES INC			1,2	2.A FE	25,548,834	102.1954	26,045,520	25,486,000	25,544,058		(4,776)			2.625	2.596	AO	167,252	336,362	05/19/2021	04/01/2031
548661-EB-9	LOWE'S COMPANIES INC			1,2	2.A FE	9,977,800	107.7685	10,776,850	10,000,000	9,977,179		(621)			3.500	3.513	AO	87,500	175,972	03/29/2021	04/01/2051
54866N-AU-3	LOWE'S COMPANIES INC				2.B FE	3,268,599	104.3263	3,494,931	3,350,000	3,345,502		6,090			8.190	8.399	AO	68,591	274,365	06/09/1999	09/12/2022
552676-AT-5	MDC HOLDINGS INC			1,2	2.C FE	1,000,000	105.7500	1,057,500	1,000,000	1,000,000					3.850	3.850	JJ	17,753	38,500	01/06/2020	01/15/2030
552848-AG-8	MGIC INVESTMENT CORP			1,2	3.A FE	713,300	105.1250	735,875	700,000	711,385		(1,390)			5.250	4.958	FA	13,883	37,056	08/12/2020	08/15/2028
552953-CC-3	MGM RESORTS INTERNATIONAL			1	4.A FE	1,153,000	104.7500	1,207,768	1,153,000	1,153,000					6.000	5.993	MS	20,370	69,180	11/20/2014	03/15/2023
552953-CD-1	MGM RESORTS INTERNATIONAL			1,2	4.A FE	497,140	104.0000	557,440	536,000	510,378		4,702			4.625	5.810	MS	8,263	24,790	01/07/2019	09/01/2026
552953-CF-6	MGM RESORTS INTERNATIONAL			1,2	4.A FE	327,000	107.2500	350,708	327,000	327,000					5.500	5.498	AO	3,797	17,985	03/27/2019	04/15/2027
553358-AA-6	MEPT EDGEMOOR OPERATING, L.P.			1	2.B	5,600,000	103.5872	5,800,883	5,600,000	5,600,000					3.430	3.430	JD	1,067	192,080	05/25/2016	06/29/2023
55336V-AL-4	MPLX LP			1,2	2.B FE	6,192,149	121.3750	8,035,025	6,620,000	6,213,459		7,181			5.200	5.661	MS	114,747	344,240	12/12/2018	03/01/2047
55336V-AM-2	MPLX LP			1,2	2.B FE	2,839,296	112.1250	3,588,000	3,200,000	2,874,672		12,163			4.500	5.450	AO	30,400	144,000	12/12/2018	04/15/2038
55336V-AT-7	MPLX LP			1,2	2.B FE	4,891,700	127.2500	6,362,500	5,000,000	4,896,080		1,594			5.500	5.651	FA	103,889	275,000	12/12/2018	02/15/2049
55342U-AG-9	MPT OPERATING PARTNERSHIP LP			1,2	3.A FE	1,500,000	102.8750	1,543,125	1,500,000	1,500,000					5.250	5.249	FA	32,813	78,750	07/13/2016	08/01/2026
55342U-AM-6	MPT OPERATING PARTNERSHIP LP			1,2	3.A FE	1,026,250	101.1250	1,011,250	1,000,000	1,025,496		(754)			3.500	3.238	MS	10,306	17,500	07/21/2021	03/15/2031
55354G-AH-3	MSCI INC			1,2	3.A FE	1,175,000	104.7500	1,230,813	1,175,000	1,175,000					4.000	3.999	MN	6,006	47,000	11/18/2019	11/15/2029
55616X-AG-2	MACY'S RETAIL HOLDINGS LLC			1,2	3.C FE	36,903	96.5000	45,355	47,000	37,118		213			5.125	7.106	JJ	1,111	2,024	02/16/2021	01/15/2042
55616X-AH-0	MACY'S RETAIL HOLDINGS LLC			1,2	3.C FE	14,688	101.0000	15,150	15,000	14,827		139			2.875	3.937	FA	163	288	02/16/2021	02/15/2023
55616X-AJ-6	MACY'S RETAIL HOLDINGS LLC			1,2	3.C FE	151,913	88.2500	185,325	210,000	153,109		1,176			4.300	6.717	FA	3,411	8,815	02/16/2021	02/15/2043
55616X-AM-9	MACY'S RETAIL HOLDINGS LLC			1,2	3.C FE	73,144	99.0000	89,100	90,000	73,874		720			4.500	6.565	JD	180	4,050	02/17/2021	12/15/2034
55880#-AA-3	MADRID BIDCO LLC				2.A PL	11,480,542	107.4051	12,330,693	11,480,542	11,480,542					4.520	4.520	MJSD	140,549	389,190	06/28/2018	12/31/2030
55916A-AA-2	MICHAELS COMPANIES INC			1,2	4.B FE	190,000	100.0000	190,000	190,000	190,000					5.250	5.248	MN	1,663	5,431	04/09/2021	05/01/2028
55916A-AB-0	MICHAELS COMPANIES INC			1,2	5.A FE	260,000	98.2500	255,450	260,000	260,000					7.875	7.871	MN	3,413	11,148	04/09/2021	05/01/2029
559222-AR-5	MAGNA INTERNATIONAL INC		C	1,2	1.G FE	36,946,262	108.4908	37,901,261	34,935,000	35,783,841		(226,151)			4.150	3.405	AO	362,451	1,449,803	08/11/2016	10/01/2025
559222-AV-6	MAGNA INTERNATIONAL INC		C	1,2	1.G FE	24,929,813	101.1905	24,470,899	24,183,000	24,857,942		(64,692)			2.450	2.077	JD	26,333	592,484	06/03/2021	06/15/2030
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENTS, LLC				3.A PL	8,966,599	104.3670	9,358,171	8,966,599	8,966,599					4.560	4.560	JJ	199,895	408,877	09/19/2018	09/30/2025
565849-AB-2	MARATHON OIL CORP			1	2.C FE	5,201,500	128.7500	6,437,500	5,000,000	5,117,813		(7,942)			6.800	6.481	MS	100,111	340,000	06/16/2004	03/15/2032
565849-AP-1	MARATHON OIL CORP			1,2	2.C FE	2,625,375	109.6250	2,740,625	2,500,000	2,589,442		(15,012)			4.400	3.651	JJ	50,722	110,000	07/16/2019	07/15/2027
56585A-AH-5	MARATHON PETROLEUM CORP			1,2	2.B FE	1,470,521	117.2500	1,901,795	1,622,000	1,479,661		3,129			4.750	5.427	MS	22,685	77,045	12/17/2018	09/15/2044
570535-AT-1	MARKEL CORP			1,2	2.B FE	6,013,968	128.3019	7,749,435	6,040,000	6,015,019		418			5.000	5.028	MN	34,394	302,000	05/15/2019	05/20/2049
57164P-AF-3	MARRIOTT OWNERSHIP RESORTS INC			1,2	4.B FE	500,000	101.0000	505,000	500,000	500,000					4.750	4.750	MS	6,993	23,750	09/17/2019	01/15/2028
571676-AA-3	MARS INC			1,2	1.F FE	6,628,684	103.9994	6,940,920	6,674,000	6,648,091		7,543			2.700	2.826	AO	45,050	180,198	05/16/2019	04/01/2025
571676-AD-7	MARS INC			1,2	1.F FE	5,992,500	115.4083	6,924,498	6,000,000	5,993,236		271			3.875	3.884	AO	58,125	232,500	03/26/2019	04/01/2039
571676-AF-2	MARS INC			1,2	1.F FE	7,500,823	120.2708	7,586,682	6,308,000	7,450,121		(27,666)			3.950	2.965	AO	62,292	249,166	02/28/2020	04/01/2049
571676-AN-5	MARS INC			1,2	1.F FE	5,466,196	95.7317	5,077,609	5,304,000	5,456,764		(6,841)			2.375	2.181	JJ	57,736	125,970	08/07/2020	07/16/2040
571676-AQ-8	MARS INC			1,2	1.F FE	3,702,355	94.3247	3,541,892	3,755,000	3,703,998		1,216			2.450	2.517	JJ	42,166	91,998	09/03/2020	07/16/2050
57169*-AR-8	MARS, INCORPORATED			1	1.F	7,500,000	101.9834	7,648,757	7,500,000	7,500,000					3.340	3.338	AO	55,667	250,500	09/19/2012	10/11/2022
571903-AK-9	MARRIOTT INTERNATIONAL INC			1,2	2.C FE	5,019,419	101.1001	5,055,005	5,000,000	5,001,850		(4,229)			3.250	3.163	MS	47,847	162,500	02/01/2017	09/15/2022
571903-AP-8	MARRIOTT INTERNATIONAL INC			1,2	2.C FE	5,003,050	106.2951	5,314,755	5,000,000	5,001,563		(354)			3.750	3.742	AO	46,875	187,500	10/08/2015	10/01/2025
571903-AS-2	MARRIOTT INTERNATIONAL INC			1,2	2.C FE	35,880,120	104.4746	37,610,856	36,000,000	35,942,373		11,871			3.125	3.164	JD	50,000	1,125,000	06/07/2016	06/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
573284-AT-3	MARTIN MARIETTA MATERIALS INC			1,2	2.B FE	8,970,518	107.5979	9,676,279	8,993,000	8,978,733		2,118			3.500	3.530	JD	13,989	314,755	12/06/2017	12/15/2027
573284-AU-0	MARTIN MARIETTA MATERIALS INC			1,2	2.B FE	3,429,920	117.5335	4,701,340	4,000,000	3,460,036		9,733			4.250	5.204	JD	7,556	170,000	09/26/2018	12/15/2047
573284-AW-6	MARTIN MARIETTA MATERIALS INC			1,2	2.B FE	8,744,488	99.2661	8,685,784	8,750,000	8,744,774		286			2.400	2.407	JJ	104,417		06/21/2021	07/15/2031
573284-AX-4	MARTIN MARIETTA MATERIALS INC			1,2	2.B FE	7,198,730	100.9079	7,063,553	7,000,000	7,197,165		(1,565)			3.200	3.053	JJ	111,378		07/30/2021	07/15/2051
575385-AE-9	MASONITE INTERNATIONAL CORP			1,2	3.A FE	1,500,000	99.0000	1,485,000	1,500,000	1,500,000					3.500	3.500	FA	22,604		07/09/2021	02/15/2030
576323-AP-4	MASTEC INC			2	3.A FE	800,000	103.7500	830,000	800,000	800,000					4.500	4.499	FA	13,600	37,100	07/21/2020	08/15/2028
57636Q-AB-0	MASTERCARD INC			1	1.E FE	8,352,539	105.2478	8,735,567	8,300,000	8,320,859		(8,810)			3.375	3.258	AO	70,031	280,125	03/29/2018	04/01/2024
57636Q-AG-9	MASTERCARD INC			1,2	1.E FE	2,884,680	106.4826	3,194,478	3,000,000	2,930,964		12,756			2.950	3.466	MN	9,833	88,500	03/15/2018	11/21/2026
57636Q-AJ-3	MASTERCARD INC			1,2	1.E FE	4,988,300	109.5875	5,479,375	5,000,000	4,992,394		1,089			3.500	3.528	FA	60,764	175,000	02/26/2018	02/26/2028
57636Q-AR-5	MASTERCARD INC			1,2	1.E FE	4,986,050	107.9615	5,398,075	5,000,000	4,989,276		1,847			3.300	3.345	MS	43,542	165,000	03/24/2020	03/26/2027
57665R-AN-6	MATCH GROUP HOLDINGS II LLC			1,2	3.C FE	508,750	103.5000	517,500	500,000	508,666		(84)			4.625	4.313	JD	1,927		12/02/2021	06/01/2028
57667J-AA-0	MATCH GROUP HOLDINGS II LLC			1,2	3.C FE	250,000	97.0000	242,500	250,000	250,000					3.625	3.625	AO	2,190		09/22/2021	10/01/2031
577081-AY-8	MATTEL INC			1,2	4.A FE	21,339,810	101.5000	22,330,000	22,000,000	21,897,598		78,716			3.150	3.535	MS	204,050	693,000	11/18/2013	03/15/2023
577081-BD-3	MATTEL INC			2	3.B FE	175,106	107.3750	182,538	170,000	174,420		(393)			5.875	5.489	JD	444	9,988	03/13/2020	12/15/2027
577081-BE-1	MATTEL INC			1,2	3.B FE	240,000	102.2500	245,400	240,000	240,000					3.375	3.374	AO	2,025	4,320	03/09/2021	04/01/2026
577081-BF-8	MATTEL INC			1,2	3.B FE	335,000	103.2500	345,888	335,000	335,000					3.750	3.749	AO	3,141	6,700	03/09/2021	04/01/2029
58013M-ER-1	MCDONALD'S CORP			1	2.A FE	10,021,570	109.6716	9,601,749	8,755,000	9,979,175		(41,008)			3.625	2.753	MN	52,895	317,369	01/07/2021	05/01/2043
58013M-EY-6	MCDONALD'S CORP			1,2	2.A FE	21,380,757	108.0182	22,150,212	20,506,000	20,903,138		(96,411)			3.700	3.158	JJ	318,242	758,722	02/09/2018	01/30/2026
58013M-EZ-3	MCDONALD'S CORP			1,2	2.A FE	32,175,853	122.6913	39,113,986	31,880,000	32,111,768		(12,223)			4.700	4.627	JD	91,566	1,498,360	01/14/2016	12/09/2035
58013M-FA-7	MCDONALD'S CORP			1,2	2.A FE	10,000,000	128.7421	12,874,210	10,000,000	10,000,000					4.875	4.875	JD	29,792	487,500	12/02/2015	12/09/2045
58013M-FE-9	MCDONALD'S CORP			1,2	2.A FE	5,340,974	102.8965	5,559,498	5,403,000	5,384,618		14,167			3.350	3.632	AO	45,250	181,001	10/29/2018	04/01/2023
58013M-FK-5	MCDONALD'S CORP			1,2	2.A FE	2,467,690	110.7878	2,665,554	2,406,000	2,465,270		(1,294)			3.625	3.484	MS	29,073	87,218	01/08/2020	09/01/2049
58013M-FP-4	MCDONALD'S CORP			1,2	2.A FE	6,966,050	108.4775	7,593,425	7,000,000	6,973,290		4,321			3.500	3.577	JJ	122,500	245,000	03/25/2020	07/01/2027
581557-BE-4	MCKESSON CORP			1,2	2.B FE	53,772,321	104.8298	55,717,039	53,150,000	53,302,512		(75,170)			3.796	3.641	MS	594,063	2,017,574	09/11/2015	03/15/2024
58155Q-AG-8	MCKESSON CORP			1,2	2.B FE	12,262,690	101.6845	12,202,140	12,000,000	12,029,241		(29,707)			2.850	2.591	MS	100,700	342,000	04/29/2013	03/15/2023
58174#-AD-6	McKinsey & Company, Inc.			1	1.E PL	6,700,000	102.3972	6,860,613	6,700,000	6,700,000					2.400	2.400	JD	8,933	160,800	05/22/2020	06/11/2023
58174#-AE-4	McKinsey & Company, Inc.			1	1.E PL	10,000,000	104.0273	10,402,731	10,000,000	10,000,000					2.520	2.520	JD	14,000	252,000	05/22/2020	06/11/2025
581760-AG-0	MCLAREN HEALTH CARE CORP			1	1.E FE	2,830,000	100.5805	2,846,428	2,830,000	2,830,000					3.146	3.145	MN	11,376	89,032	03/18/2015	05/15/2022
581760-AH-8	MCLAREN HEALTH CARE CORP			1	1.E FE	2,990,000	102.0198	3,050,392	2,990,000	2,990,000					3.283	3.282	MN	12,543	98,162	03/18/2015	05/15/2023
581760-AJ-4	MCLAREN HEALTH CARE CORP			1	1.E FE	3,095,000	103.3461	3,198,562	3,095,000	3,095,000					3.433	3.433	MN	13,577	106,251	03/18/2015	05/15/2024
581760-AK-1	MCLAREN HEALTH CARE CORP			1	1.E FE	3,135,000	105.1735	3,297,189	3,135,000	3,135,000					3.533	3.533	MN	14,153	110,760	03/18/2015	05/15/2025
581760-AL-9	MCLAREN HEALTH CARE CORP			1	1.E FE	3,335,000	105.0858	3,504,611	3,335,000	3,335,000					3.633	3.633	MN	15,482	121,161	03/18/2015	05/15/2026
581760-AN-5	MCLAREN HEALTH CARE CORP			1	1.E FE	4,670,000	111.6258	5,212,925	4,670,000	4,670,000					4.133	4.133	MN	24,663	193,011	03/18/2015	05/15/2031
581760-AP-0	MCLAREN HEALTH CARE CORP			1	1.E FE	4,805,000	113.6005	5,458,504	4,805,000	4,805,000					4.233	4.233	MN	25,989	203,396	03/18/2015	05/15/2032
585055-BS-4	MEDTRONIC INC			1	1.G FE	3,461,796	106.3035	3,718,496	3,498,000	3,479,039		5,485			3.500	3.681	MS	36,049	122,430	09/24/2018	03/15/2025
58506Y-AJ-1	MEDSTAR HEALTH INC			1	1.F FE	3,150,000	103.5207	3,260,902	3,150,000	3,150,000					3.049	3.049	FA	36,283	96,044	01/29/2015	08/15/2024
58506Y-AK-8	MEDSTAR HEALTH INC				1.F FE	3,595,000	103.3996	3,717,216	3,595,000	3,595,000					3.099	3.099	FA	42,088	111,409	01/29/2015	08/15/2025
58506Y-AL-6	MEDSTAR HEALTH INC			1	1.F FE	3,280,000	101.7635	3,337,843	3,280,000	3,280,000					3.249	3.249	FA	40,259	106,567	01/29/2015	08/15/2026
58506Y-AM-4	MEDSTAR HEALTH INC			1	1.F FE	4,240,000	102.3674	4,340,378	4,240,000	4,240,000					3.399	3.399	FA	54,444	144,118	01/29/2015	08/15/2027
58506Y-AP-7	MEDSTAR HEALTH INC			1	1.F FE	4,400,000	104.4082	4,593,961	4,400,000	4,400,000					3.599	3.599	FA	59,823	158,356	01/29/2015	08/15/2029
58506Y-AQ-5	MEDSTAR HEALTH INC			1	1.F FE	6,140,000	104.9847	6,446,061	6,140,000	6,140,000					3.649	3.649	FA	84,641	224,049	01/29/2015	08/15/2030
58506Y-AR-3	MEDSTAR HEALTH INC				1.F FE	3,800,000	105.9005	4,024,219	3,800,000	3,800,000					3.699	3.699	FA	53,101	140,562	01/29/2015	08/15/2031
58506Y-AS-1	MEDSTAR HEALTH INC			1	1.F FE	2,455,000	110.3290	2,708,577	2,455,000	2,455,000					3.626	3.626	FA	33,629	89,018	01/10/2020	08/15/2049
58507L-AC-3	MEDTRONIC GLOBAL HOLDINGS SCA		D	1,2	1.G FE	6,442,269	107.7805	6,839,751	6,346,000	6,410,843		(11,776)			3.350	3.128	AO	53,148	212,591	04/03/2019	04/01/2027
586054-AD-0	MEMORIAL SLOAN-KETTERING CANCER CENTER			1,2	1.D FE	4,415,000	101.6244	4,486,717	4,415,000	4,415,000					2.955	2.955	JJ	65,232	135,899	06/09/2020	01/01/2050
589331-AC-1	MERCK & CO INC				1.E FE	1,049,850	116.4035	1,164,035	1,000,000	1,014,246		(3,074)			6.300	5.895	JJ	31,500	63,000	08/21/2003	01/01/2026
589331-AD-9	MERCK & CO INC			1	1.E FE	1,318,607	126.0532	1,491,209	1,183,000	1,236,117		(7,059)			6.400	5.530	MS	25,237	75,712	03/03/2004	03/01/2028
589331-AE-7	MERCK & CO INC			1	1.E FE	2,694,051	124.7993	3,169,902	2,540,000	2,605,387		(7,587)			5.950	5.497	JD	12,594	151,130	02/24/2004	12/01/2028
58933Y-AJ-4	MERCK & CO INC			1	1.E FE	6,896,844	121.5082	7,788,676	6,410,000	6,831,124		(12,745)			4.150	3.702	MN	31,774	266,015	05/23/2016	05/18/2043
58933Y-AT-2	MERCK & CO INC			1,2	1.E FE	5,013,300	114.8455	5,742,275	5,000,000	5,011,554		(323)			3.700	3.685	FA	72,458	185,000	02/25/2015	02/10/2045
58933Y-AV-7	MERCK & CO INC			1,2	1.E FE	27,730,891	117.3354	32,769,431	27,928,000	27,750,064		6,959			3.900	3.951	MS	344,911	1,089,192	04/02/2019	03/07/2039
58933Y-AX-3	MERCK & CO INC			1,2	1.E FE	9,943,800	108.9390	10,893,900	10,000,000	9,957,833		5,091			3.400	3.467	MS	107,667	340,000	03/05/2019	03/07/2029
58942H-AA-9	MERCY HEALTH (OHIO)			1	1.E FE	28,000,000	106.6750	29,869,000	28,000,000	28,000,000					3.382	3.382	MN	157,827	946,960	04/22/2015	11/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
58942H-AC-5	MERCY HEALTH (OHIO)			1,2	1.E FE	15,775,000	112.4828	17,744,162	15,775,000	15,775,000					4.302	4.302	JJ	339,320	678,641	12/10/2018	07/01/2028
59001A-BA-9	MERITAGE HOMES CORP			1,2	3.A FE	750,000	110.2500	826,875	750,000	750,000					5.125	5.124	JD	2,669	38,438	09/21/2017	06/06/2027
59001K-AH-3	MERITOR INC			2	3.C FE	957,695	100.5000	949,725	945,000	956,406		(1,199)			4.500	4.313	JD	1,890	44,179	12/17/2020	12/15/2028
59156R-BG-2	METLIFE INC			1	1.G FE	6,632,096	130.7348	7,589,155	5,805,000	6,577,325		(21,888)			4.875	3.960	MN	37,733	282,994	05/29/2019	11/13/2043
59156R-BL-1	METLIFE INC			1	1.G FE	18,441,032	130.1747	21,562,137	16,564,000	18,250,714		(73,432)			4.721	4.038	MJSD	34,755	781,986	05/29/2019	12/15/2044
59284M-AA-2	MEXICO CITY AIRPORT TRUST		C	1,2	2.C FE	13,351,111	106.1340	14,237,876	13,415,000	13,382,255		6,370			4.250	4.305	AO	96,607	570,138	09/26/2016	10/31/2026
594918-BJ-2	MICROSOFT CORP			1,2	1.A FE	4,930,600	106.6769	5,333,845	5,000,000	4,962,993		8,901			3.125	3.332	MN	25,174	156,250	03/16/2018	11/03/2025
594918-BS-2	MICROSOFT CORP			1,2	1.A FE	18,787,563	114.6818	21,399,624	18,660,000	18,760,180		(5,660)			3.450	3.401	FA	255,720	643,770	09/07/2016	08/08/2036
594918-BZ-6	MICROSOFT CORP			1,2	1.A FE	5,850,482	121.3195	6,563,385	5,410,000	5,776,645		(18,956)			4.100	3.503	FA	89,340	221,810	11/14/2017	02/06/2037
594918-CA-0	MICROSOFT CORP			1,2	1.A FE	7,672,306	129.3542	9,951,219	7,693,000	7,674,819		399			4.250	4.265	FA	131,689	326,953	01/30/2017	02/06/2047
595017-BA-1	MICROCHIP TECHNOLOGY INC			1,2	2.C FE	1,080,000	103.6847	1,119,795	1,080,000	1,080,000					4.250	4.249	MS	15,300	45,900	05/26/2020	09/01/2025
59523U-AP-2	MID-AMERICA APARTMENTS LP			1,2	2.A FE	5,626,800	112.7811	5,639,055	5,000,000	5,562,287		(64,513)			4.200	2.248	JD	9,333	210,000	03/23/2021	06/15/2028
59523U-AQ-0	MID-AMERICA APARTMENTS LP			1,2	2.A FE	11,884,086	111.7427	11,584,366	10,367,000	11,721,357		(162,728)			3.950	1.932	MS	120,574	409,497	03/04/2021	03/15/2029
59524Q-AA-3	MID-ATLANTIC INTERSTATE TRANSMISSION LLC			1,2	2.B FE	12,271,090	110.0438	11,918,844	10,831,000	11,993,696		(175,489)			4.100	2.215	MN	56,742	444,071	05/27/2020	05/15/2028
595620-AP-0	MIDAMERICAN ENERGY CO			1,2	1.E FE	1,779,152	122.8056	2,177,343	1,773,000	1,778,814		(139)			4.250	4.228	MN	12,559	75,353	12/10/2018	05/01/2046
595620-AR-6	MIDAMERICAN ENERGY CO			1,2	1.E FE	7,032,071	117.0957	8,245,879	7,042,000	7,033,161		197			3.950	3.958	FA	115,900	278,159	01/23/2017	08/01/2047
595620-AT-2	MIDAMERICAN ENERGY CO			1,2	1.E FE	9,991,100	110.1769	11,017,690	10,000,000	9,993,048		819			3.650	3.661	AO	77,056	365,000	01/07/2019	04/15/2029
59565J-AA-9	MIDAS OPCO HOLDINGS LLC			1,2	4.C FE	1,000,000	102.2500	1,022,500	1,000,000	1,000,000					5.625	5.625	FA	20,469		08/12/2021	08/15/2029
59567L-AA-2	MIDCAP FINANCIAL ISSUER TRUST			1,2	4.A FE	600,000	104.5000	627,000	600,000	600,000					6.500	6.498	MN	6,500	19,717	04/21/2021	05/01/2028
59833C-AA-0	MIDWEST CONNECTOR CAPITAL COMPANY LLC			1,2	2.B FE	11,974,706	103.5663	12,387,565	11,961,000	11,967,390		(2,960)			3.900	3.873	AO	116,620	466,479	04/02/2019	04/01/2024
59833C-AC-6	MIDWEST CONNECTOR CAPITAL COMPANY LLC			1,2	2.B FE	46,930,910	107.8593	50,693,871	47,000,000	46,949,393		5,841			4.625	4.643	AO	543,438	2,173,750	03/07/2019	04/01/2029
60783X-AA-2	MODIVCARE ESCROW ISSUER INC			1,2	4.B FE	1,000,000	102.0000	1,020,000	1,000,000	1,000,000					5.000	4.999	AO	17,639		08/10/2021	10/01/2029
615394-AM-5	MOOG INC			1,2	3.C FE	390,000	100.6250	392,438	390,000	390,000					4.250	4.250	JD	737	16,575	12/06/2019	12/15/2027
616885-A*-0	MORGAN ADVANCED MATERIALS PLC		D	1	3.A	15,000,000	102.3163	15,347,446	15,000,000	15,000,000					3.170	3.169	AO	84,533	475,500	09/07/2016	10/27/2023
617446-8C-6	MORGAN STANLEY			1	1.G FE	10,194,400	108.3453	10,834,530	10,000,000	10,088,967		(22,960)			4.000	3.731	JJ	175,556	400,000	01/18/2017	07/23/2025
617446-8G-7	MORGAN STANLEY			1,2,5	1.G FE	13,076,729	113.6624	12,835,895	11,293,000	12,939,257		(137,472)			4.431	2.191	JJ	219,617	250,196	05/06/2021	01/23/2030
61744Y-AH-1	MORGAN STANLEY				1.G FE	29,899,400	100.8762	30,262,860	30,000,000	29,989,249		27,697			2.750	2.845	MN	96,250	825,000	04/03/2019	05/19/2022
61744Y-AP-3	MORGAN STANLEY			1,2,5	1.G FE	5,106,125	108.7400	5,010,739	4,608,000	5,050,763		(55,362)			3.772	2.077	JJ	75,802	86,907	03/04/2021	01/24/2029
61746B-DJ-2	MORGAN STANLEY			1	1.G FE	11,447,445	103.3373	11,914,791	11,530,000	11,506,824		19,354			3.750	3.931	FA	151,331	432,375	11/08/2018	02/25/2023
61746B-DQ-6	MORGAN STANLEY			1	1.G FE	6,323,319	105.9520	6,502,274	6,137,000	6,202,466		(26,641)			3.875	3.394	AO	40,956	237,809	02/22/2017	04/29/2024
61746B-EF-9	MORGAN STANLEY			1	1.G FE	24,435,060	108.2145	26,401,092	24,397,000	24,491,770		(19,760)			3.625	3.531	JJ	395,519	884,391	12/04/2020	01/20/2027
61747Y-ED-3	MORGAN STANLEY			1,2,5	1.F FE	5,000,000	97.7821	4,889,105	5,000,000	5,000,000					2.239	2.153	JJ	50,067		07/15/2021	07/21/2032
61945C-AE-3	MOSAIC CO			1,2	2.C FE	12,329,420	132.4258	15,891,096	12,000,000	12,310,209		(7,565)			5.625	5.419	MN	86,250	675,000	03/18/2019	11/15/2043
624758-AF-5	MUELLER WATER PRODUCTS INC			1,2	3.B FE	250,000	101.2500	253,125	250,000	250,000					4.000	3.999	JD	444	5,472	05/18/2021	06/15/2029
62482B-AA-0	MOZART DEBT MERGER SUB INC			1,2	4.A FE	2,000,000	99.6250	1,992,500	2,000,000	2,000,000					3.875	3.875	AO	16,361		09/30/2021	04/01/2029
62482B-AB-8	MOZART DEBT MERGER SUB INC			1,2	4.C FE	1,017,500	101.2500	1,012,500	1,000,000	1,017,101		(399)			5.250	4.981	AO	11,083		09/30/2021	10/01/2029
626738-AF-5	MURPHY OIL USA INC			1,2	3.B FE	500,000	98.8750	494,375	500,000	500,000					3.750	3.750	FA	7,083	10,208	01/21/2021	02/15/2031
628530-AV-9	MYLAN INC			1	2.C FE	7,552,896	102.0822	8,166,576	8,000,000	7,878,475		111,742			3.125	4.641	JJ	115,278	250,000	08/05/2014	01/15/2023
628931-AB-3	JPMORGAN CHASE BANK NA				1.G FE	5,430,660	118.7935	4,751,740	4,000,000	4,294,770		(93,965)			8.250	5.407	MN	55,000	330,000	06/24/2003	11/01/2024
629209-AA-5	NMI HOLDINGS INC			1,2	3.B FE	470,850	113.0000	485,900	430,000	460,578		(8,676)			7.375	4.924	JD	2,643	31,713	10/21/2020	06/01/2025
62928C-AA-0	NGPL PIPECO LLC			1,2	2.C FE	7,503,114	101.7040	7,618,647	7,491,000	7,502,833		(281)			3.250	3.230	JJ	153,513		05/04/2021	07/15/2031
629377-CC-4	NRG ENERGY INC			1,2	3.A FE	304,000	103.2500	313,880	304,000	304,000					6.625	6.623	JJ	9,287	44,695	04/18/2017	01/15/2027
629377-CH-3	NRG ENERGY INC			1,2	3.A FE	590,000	106.2500	626,875	590,000	590,000					5.250	5.250	JD	1,377	30,975	05/07/2019	06/15/2029
629377-CR-1	NRG ENERGY INC			1,2	3.B FE	500,000	97.5000	487,500	500,000	500,000					3.625	3.624	FA	6,847	12,738	11/17/2020	02/15/2031
629377-CS-9	NRG ENERGY INC			1,2	3.B FE	1,000,000	98.0000	980,000	1,000,000	1,000,000					3.875	3.875	FA	13,778		08/09/2021	02/15/2032
62954H-AB-4	NXP BV		C	1,2	2.B FE	8,695,262	112.0314	8,339,617	7,444,000	8,632,508		(62,754)			4.300	1.919	JD	11,559	160,046	08/02/2021	06/18/2029
62954H-AD-0	NXP BV		C	1,2	2.B FE	3,774,859	106.6616	3,674,492	3,445,000	3,758,648		(16,211)			3.400	2.166	MN	19,522	58,565	07/14/2021	05/01/2030
62954H-AG-3	NXP BV		C	1,2	2.B FE	14,948,550	100.5030	15,075,450	15,000,000	14,951,475		2,925			2.500	2.539	MN	52,083	187,500	05/04/2021	05/11/2031
629571-AB-6	NABORS INDUSTRIES LTD		C	1,2	5.B FE	1,000,000	91.0000	910,000	1,000,000	1,000,000					7.500	7.499	JJ	34,583	75,000	01/07/2020	01/15/2028
629728-AB-8	NSF INTERNATIONAL INC.			1	1.G FE	7,711,704	109.7025	8,447,095	7,700,000	7,709,087		(1,249)			3.650	3.630	MN	39,035	281,050	03/29/2019	05/11/2028
631664-A@-8	NASSAU CRUISE PORT LTD		C	1	3.A	15,000,000	99.3686	14,905,297	15,000,000	15,000,000					5.420	5.423	JD	210,025		09/22/2021	12/31/2031
63486*-AA-9	National Basketball Association			1	1.G FE	2,400,000	102.5147	2,460,352	2,400,000	2,400,000					2.410	2.410	JD	2,410	57,840	11/24/2020	12/16/2023
63618E-AM-3	NATIONAL FUEL GAS CO				2.C FE	4,879,850	105.2858	5,264,290	5,000,000	4,989,200		8,354			7.395	7.588	MN	61,625	369,750	06/16/1993	03/30/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
637417-AG-1	NATIONAL RETAIL PROPERTIES INC			1,2	2.A FE	7,458,766	105.4714	7,941,996	7,530,000	7,496,241		12,829			3.900	4.094	JD	13,052	293,670	12/13/2018	06/15/2024
637417-AH-9	NATIONAL RETAIL PROPERTIES INC			1,2	2.A FE	17,344,911	108.0899	18,449,865	17,069,000	17,196,787		(32,997)			4.000	3.773	MN	87,242	682,760	11/29/2018	11/15/2025
637417-AJ-5	NATIONAL RETAIL PROPERTIES INC			1,2	2.A FE	46,296,760	106.4964	50,585,790	47,500,000	46,765,368		131,166			3.600	3.946	JD	76,000	1,710,000	12/21/2018	12/15/2026
637417-AK-2	NATIONAL RETAIL PROPERTIES INC			1,2	2.A FE	3,943,320	106.7130	4,268,520	4,000,000	3,965,259		5,300			3.500	3.668	AO	29,556	140,000	09/12/2017	10/15/2027
637417-AL-0	NATIONAL RETAIL PROPERTIES INC			1,2	2.A FE	23,425,734	112.6561	25,206,802	22,375,000	23,302,608		(104,581)			4.300	3.564	AO	203,115	962,125	03/17/2021	10/15/2028
637417-AM-8	NATIONAL RETAIL PROPERTIES INC			1,2	2.A FE	9,858,700	125.6206	12,562,060	10,000,000	9,867,126		2,367			4.800	4.890	AO	101,333	480,000	09/18/2018	10/15/2048
637432-NG-6	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	14,912,146	106.2615	16,197,440	15,243,000	15,061,753		43,394			3.250	3.585	MN	82,566	495,398	09/13/2018	11/01/2025
637432-NL-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	17,549,334	103.6937	18,001,226	17,360,000	17,419,825		(29,532)			2.950	2.767	FA	204,848	512,120	05/18/2017	02/07/2024
637432-NM-3	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	11,995,640	100.4489	12,052,864	11,999,000	11,998,793		651			2.400	2.406	AO	52,796	287,976	04/18/2017	04/25/2022
637432-NN-1	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	6,768,563	105.8987	7,148,162	6,750,000	6,761,011		(1,950)			3.050	3.016	AO	37,744	205,875	09/28/2017	04/25/2027
637432-NP-6	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	33,572,137	107.6499	36,590,201	33,990,000	33,716,501		39,499			3.400	3.548	FA	462,264	1,155,660	04/06/2018	02/07/2028
637432-NQ-4	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	9,973,700	111.0154	11,101,540	10,000,000	9,981,180		2,359			3.900	3.932	MN	65,000	390,000	11/01/2018	11/01/2028
637432-NS-0	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	17,519,816	109.8690	17,153,847	15,613,000	17,330,951		(188,865)			3.700	1.997	MS	170,095	577,681	03/03/2021	03/15/2029
637432-NT-8	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	2,884,103	125.1649	3,622,272	2,894,000	2,884,473		181			4.300	4.321	MS	36,641	124,442	01/28/2019	03/15/2049
63861C-AE-9	NATIONSTAR MORTGAGE HOLDINGS INC			1,2	4.B FE	500,000	99.7500	498,750	500,000	500,000					5.750	5.750	MN	4,552		11/01/2021	11/15/2031
63938C-AE-8	NAVIENT CORP			1	3.C FE	458,991	107.7500	494,573	459,000	459,074		20			7.250	7.237	MS	8,874	71,172	09/19/2016	09/25/2023
641062-AE-4	NESTLE HOLDINGS INC			1,2	1.D FE	44,730,010	107.2500	48,366,533	45,097,000	44,888,828		51,472			3.500	3.634	MS	425,290	1,578,395	10/30/2018	09/24/2025
641062-AF-1	NESTLE HOLDINGS INC			1,2	1.D FE	35,808,567	110.2659	39,675,876	35,982,000	35,858,889		15,860			3.625	3.683	MS	351,449	1,304,348	09/17/2018	09/24/2028
641062-AS-3	NESTLE HOLDINGS INC			1,2	1.D FE	16,399,541	96.0803	15,781,189	16,425,000	16,404,129		3,538			1.000	1.023	MS	48,363	164,250	09/08/2020	09/15/2027
64110L-AN-6	NETFLIX INC			1	3.A FE	459,375	110.7500	553,750	500,000	473,353		4,673			4.375	5.642	MN	2,795	21,875	10/23/2018	11/15/2026
64110L-AT-3	NETFLIX INC			1	2.C FE	1,500,000	120.2500	1,803,750	1,500,000	1,500,000					5.875	5.874	MN	11,260	88,125	04/23/2018	11/15/2028
64110L-AV-8	NETFLIX INC			1,2	3.A FE	300,000	116.5000	349,500	300,000	300,000					4.875	4.875	JD	650	14,625	10/22/2019	06/15/2030
644188-BF-0	NEW ENGLAND POWER CO			1,2	2.A FE	4,752,749	109.1230	5,221,536	4,785,000	4,755,491		656			3.800	3.838	JD	13,132	181,830	11/30/2017	12/05/2047
644393-AB-6	NEW FORTRESS ENERGY INC			1,2	3.C FE	1,000,000	99.7500	997,500	1,000,000	1,000,000					6.500	6.498	MS	16,431	30,333	03/26/2021	09/30/2026
645869-H8-0	New Jersey Natural Gas Company			1	1.E	2,700,000	97.6537	2,636,651	2,700,000	2,700,000					2.970	2.970	MS	26,730	80,190	08/19/2020	09/01/2060
64716#-AC-1	New Mexico Gas Company, Inc			1	2.A	12,000,000	100.3408	12,040,891	12,000,000	12,000,000					3.240	3.240	JD	17,280	388,800	12/10/2019	12/15/2034
64716#-AD-9	New Mexico Gas Company, Inc			1	2.A YE	7,700,000	103.4505	7,965,686	7,700,000	7,700,000					3.720	3.720	JD	12,731	286,440	12/10/2019	12/15/2049
65120F-AB-0	NEWCREST FINANCE PTY LTD		C	1	2.B FE	15,995,760	130.6763	21,187,855	16,214,000	16,012,002		5,273			5.750	5.857	MN	119,128	932,305	01/24/2019	11/15/2041
651229-AQ-9	NEWELL BRANDS INC			1,2	3.A FE	54,362,083	105.0000	56,382,900	53,698,000	53,931,757		(80,981)			4.000	3.828	JD	178,993	2,147,920	02/02/2017	12/01/2024
651229-AS-5	NEWELL BRANDS INC			1,2	3.A FE	2,990,580	103.1024	3,093,072	3,000,000	2,996,049		938			3.900	3.937	MN	19,500	117,000	10/14/2015	11/01/2025
651229-AV-8	NEWELL BRANDS INC			1,2	3.A FE	28,127,824	103.0000	28,025,270	27,209,000	27,392,012		(163,170)			4.350	3.710	AO	295,898	1,183,592	03/27/2017	04/01/2023
651229-AW-6	NEWELL BRANDS INC			1,2	3.A FE	12,361,504	108.8750	12,994,231	11,935,000	12,143,286		(47,359)			4.700	4.221	AO	140,236	560,945	01/31/2017	04/01/2026
65339K-AT-7	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	5,715,364	108.3347	6,130,661	5,659,000	5,693,025		(5,996)			3.550	3.421	MN	33,482	200,895	01/12/2018	05/01/2027
65339K-CB-4	NEXTERA ENERGY CAPITAL HOLDINGS INC			2	2.B FE	15,000,000	101.7192	15,257,880	15,000,000	15,000,000					3.800	3.800	MS	26,917		12/09/2021	03/15/2082
65342Q-AB-8	NEXTERA ENERGY OPERATING PARTNERS LP			1,2	3.A FE	320,000	107.7500	344,800	320,000	320,000					4.500	4.499	MS	4,240	14,400	09/18/2017	09/15/2027
65342Q-AK-8	NEXTERA ENERGY OPERATING PARTNERS LP			1,2	3.A FE	346,513	103.8750	358,369	345,000	345,775		(311)			4.250	4.147	JJ	6,761	14,663	08/06/2019	07/15/2024
65342Q-AL-6	NEXTERA ENERGY OPERATING PARTNERS LP			1,2	3.A FE	290,000	105.8950	307,096	290,000	290,000					3.875	3.874	AO	2,372	11,238	09/19/2019	10/15/2026
65343H-AA-9	NEXSTAR ESCROW INC			1,2	4.B FE	750,000	105.0000	787,500	750,000	750,000					5.625	5.624	JJ	19,453	42,188	06/19/2019	07/15/2027
65364U-AE-6	NIAGARA MOHAWK POWER CORP			1	2.A FE	12,781,532	112.7370	15,433,695	13,690,000	12,903,642		22,163			4.119	4.548	MN	51,690	563,891	11/16/2015	11/28/2042
65364U-AH-9	NIAGARA MOHAWK POWER CORP			1,2	2.A FE	20,292,353	113.0355	22,651,184	20,039,000	20,239,858		(12,678)			4.278	4.171	AO	214,317	857,268	07/28/2017	10/01/2034
65364U-AK-2	NIAGARA MOHAWK POWER CORP			1,2	2.A FE	25,968,771	104.6002	27,258,812	26,060,000	26,016,461		14,817			3.508	3.572	AO	228,546	914,185	09/11/2018	10/01/2024
65364U-AN-6	NIAGARA MOHAWK POWER CORP			1,2	2.A FE	6,000,000	95.9278	5,755,668	6,000,000	6,000,000					1.960	1.960	JD	1,307	117,600	06/23/2020	06/27/2030
65364U-AP-1	NIAGARA MOHAWK POWER CORP			1,2	2.A FE	2,500,000	96.3454	2,408,635	2,500,000	2,500,000					3.025	3.025	JD	840	75,625	06/23/2020	06/27/2050
65409Q-BH-4	NIELSEN FINANCE LLC			1,2	4.B FE	434,612	98.2500	426,405	434,000	434,592		(20)			4.500	4.477	JJ	11,555		07/02/2021	07/15/2029
65409Q-BK-7	NIELSEN FINANCE LLC			1,2	4.B FE	475,008	98.8750	469,656	475,000	475,009		2			4.750	4.748	JJ	13,349		05/28/2021	07/15/2031
65463P-AH-0	NISOURCE INC				2.B FE	5,001,504	101.7316	5,061,147	4,975,000	4,975,649		(2,987)			7.990	7.921	MS	117,042	397,503	05/18/2001	04/01/2022
654902-AC-9	NOKIA OYJ		C	1	3.A FE	1,488,288	138.0000	1,814,700	1,315,000	1,467,410		(5,016)			6.625	5.573	MN	11,132	87,119	06/15/2017	05/15/2039
655844-AJ-7	NORFOLK SOUTHERN CORP			1	2.A FE	42,871	129.4399	47,893	37,000	39,187		(331)			7.800	6.479	MN	369	2,886	08/20/2003	05/15/2027
655844-AX-6	NORFOLK SOUTHERN CORP			1	2.A FE	831,895	120.6384	1,161,748	963,000	899,300		6,560			5.640	6.795	MN	6,638	54,313	05/17/2005	05/17/2029
655844-CH-9	NORFOLK SOUTHERN CORP			1,2	2.A FE	24,809,368	102.6168	51,444,880	50,133,000	25,112,472		183,203			3.155	7.067	MN	202,106	1,581,696	08/08/2003	05/15/2055
655855-FB-5	NORFOLK SOUTHERN RAILWAY CO				2.A FE	19,394,093	160.6877	30,755,626	19,140,000	19,359,656		(3,937)			7.875	7.764	MN	192,596	1,507,275	08/24/2004	05/15/2043
664397-AK-2	EVERSOURCE ENERGY			1,2	2.A FE	13,367,497	101.6132	13,372,297	13,160,000	13,196,523		(32,666)			2.800	2.540	MN	61,413	368,480	06/17/2016	05/01/2023
664397-AM-8	EVERSOURCE ENERGY			1,2	2.A FE	24,253,550	104.2455	24,237,079	23,250,000	23,616,204		(124,980)			3.150	2.562	JJ	337,706	732,375	10/04/2016	01/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
664675-AH-8	NORTHEASTERN UNIVERSITY			1	1.E FE	850,000	100.7322	856,224	850,000	850,000					4.181	4.180	MS	11,846	35,539	01/10/2014	03/01/2023
664675-AJ-4	NORTHEASTERN UNIVERSITY			1	1.E FE	3,000,000	103.7433	3,112,299	3,000,000	3,000,000					4.311	4.310	MS	43,110	129,330	01/10/2014	03/01/2024
664675-AL-9	NORTHEASTERN UNIVERSITY			1	1.E FE	1,380,000	103.3737	1,426,557	1,380,000	1,380,000					4.611	4.610	MS	21,211	63,632	01/10/2014	03/01/2026
664675-AT-2	NORTHEASTERN UNIVERSITY			1	1.E FE	4,047,800	99.1782	3,967,128	4,000,000	4,046,180		(1,029)			2.894	2.835	AO	28,940	115,760	06/24/2020	10/01/2050
665228-CA-8	NORTHERN ILLINOIS GAS CO			1	1.D FE	696,626	108.4847	759,393	700,000	699,533		225			5.800	5.837	JD	3,383	40,600	12/04/2003	12/01/2023
665228-H@-4	Northern Illinois Gas Company			1	1.D	4,900,000	97.0515	4,755,525	4,900,000	4,900,000					1.880	1.880	MN	11,771	94,423	08/11/2020	11/06/2030
665501-AL-6	NORTHERN NATURAL GAS CO			1,2	1.F FE	7,429,073	115.6725	8,282,151	7,160,000	7,416,264		(5,283)			4.300	4.078	JJ	141,967	307,880	06/12/2019	01/15/2049
665772-CJ-6	NORTHERN STATES POWER CO			1,2	1.F FE	2,992,143	108.0257	3,507,594	3,247,000	3,017,980		7,125			3.400	3.901	FA	41,706	110,398	03/07/2018	08/15/2042
665772-CQ-0	NORTHERN STATES POWER CO			1,2	1.E FE	5,999,582	111.6747	6,767,487	6,060,000	6,005,008		1,273			3.600	3.655	MS	64,236	218,160	09/06/2017	09/15/2047
666807-BG-6	NORTHROP GRUMMAN CORP			1	2.A FE	18,805,480	103.5852	19,681,188	19,000,000	18,962,297		22,703			3.250	3.380	FA	257,292	617,500	09/11/2014	08/01/2023
666807-BH-4	NORTHROP GRUMMAN CORP			1	2.A FE	2,730,260	126.5630	3,290,638	2,600,000	2,713,667		(3,132)			4.750	4.432	JD	10,292	123,500	01/07/2016	06/01/2043
666807-BJ-0	NORTHROP GRUMMAN CORP			1,2	2.A FE	3,966,143	113.5417	3,978,501	3,504,000	3,966,143					3.850	3.043	AO	29,229		12/30/2021	04/15/2045
666807-BN-1	NORTHROP GRUMMAN CORP			1,2	2.A FE	12,156,533	106.9170	12,425,359	11,621,500	12,025,731		(63,878)			3.250	2.599	JJ	174,161	377,699	12/04/2019	01/15/2028
666807-BP-6	NORTHROP GRUMMAN CORP			1,2	2.A FE	27,998,102	118.3067	29,500,959	24,936,000	27,931,235		(62,495)			4.030	3.322	AO	212,150	1,004,921	03/24/2021	10/15/2047
666807-BT-8	NORTHROP GRUMMAN CORP			1,2	2.A FE	8,889,670	129.2972	9,162,000	7,086,000	8,833,587		(56,083)			5.150	3.308	MN	60,822	364,929	03/15/2021	05/01/2040
66977W-AQ-2	NOVA CHEMICALS CORP		C	1,2	3.C FE	500,000	103.5000	517,500	500,000	500,000					4.875	4.873	JD	2,031	24,375	05/25/2017	06/01/2024
670001-AE-6	NOVELIS CORP			1,2	4.A FE	1,447,450	105.1250	1,525,364	1,451,000	1,448,009		305			4.750	4.780	JJ	28,909	68,923	03/03/2020	01/30/2030
670001-AG-1	NOVELIS CORP			1,2	4.A FE	1,000,000	101.0000	1,010,000	1,000,000	1,000,000					3.250	3.248	MN	12,639		07/26/2021	11/15/2026
67021C-AM-9	NSTAR ELECTRIC CO			1,2	1.F FE	17,410,409	106.5116	18,266,739	17,150,000	17,302,709		(27,117)			3.200	3.012	MN	70,124	548,800	11/08/2017	05/15/2027
67077M-AS-7	NUTRIEN LTD		C	1,2	2.B FE	2,797,834	133.3217	3,466,364	2,600,000	2,786,380		(4,557)			5.250	4.729	JJ	62,942	186,764	05/02/2019	01/15/2045
67077M-AU-2	NUTRIEN LTD		C	1,2	2.B FE	20,194,772	133.9924	20,831,798	15,547,000	20,134,792		(59,980)			5.000	3.325	AO	194,338	388,675	06/25/2021	04/01/2049
67077M-AV-0	NUTRIEN LTD		C	1	2.B FE	6,409,618	101.2323	6,321,957	6,245,000	6,354,218		(55,400)			1.900	0.611	MN	15,821	118,655	04/19/2021	05/13/2023
67077M-AW-8	NUTRIEN LTD		C	1,2	2.B FE	10,107,069	105.3982	10,233,111	9,709,000	10,076,052		(31,017)			2.950	2.434	MN	38,189	286,416	03/23/2021	05/13/2030
67077M-AX-6	NUTRIEN LTD		C	1,2	2.B FE	6,994,763	116.6071	7,252,962	6,220,000	6,983,464		(11,299)			3.950	3.275	MN	32,759	245,690	04/22/2021	05/13/2050
67091G-AE-3	OCI NV		C	1,2	3.A FE	800,000	103.8750	831,000	800,000	800,000					4.625	4.623	AO	7,811	45,329	09/30/2020	10/15/2025
674599-CH-6	OCCIDENTAL PETROLEUM CORP			1,2	3.B FE	19,885,100	102.6250	20,525,000	20,000,000	19,927,123		15,324			3.400	3.491	AO	143,556	680,000	09/11/2018	04/15/2026
674599-CM-5	OCCIDENTAL PETROLEUM CORP			1,2	3.B FE	9,957,900	101.2500	10,125,000	10,000,000	9,978,098		3,895			3.000	3.047	FA	113,333	300,000	11/02/2016	02/15/2027
674599-CR-4	OCCIDENTAL PETROLEUM CORP			1,2	3.B FE	7,994,480	103.0000	8,240,000	8,000,000	7,996,304		731			3.200	3.211	FA	96,711	256,000	08/06/2019	08/15/2026
674599-DA-0	OCCIDENTAL PETROLEUM CORP			1,2	3.B FE	41,688,186	103.3750	41,835,863	40,470,000	40,814,622		(142,733)			3.450	3.063	JJ	643,810	1,396,215	04/23/2015	07/15/2024
674599-DJ-1	OCCIDENTAL PETROLEUM CORP			1	3.B FE	2,891,250	122.8750	3,010,438	2,450,000	2,885,835		(5,415)			6.200	4.731	MS	44,726	37,200	09/20/2021	03/15/2040
674599-DT-9	OCCIDENTAL PETROLEUM CORP				3.B FE	13,248,987	117.1250	14,582,063	12,450,000	12,814,588		(38,561)			7.200	6.679	MS	263,940	896,400	10/01/2002	03/15/2029
67576W-AU-6	OCTAGON INVESTMENT PARTNERS 20-R, LTD.				1.F FE	3,050,000	100.0000	3,050,000	3,050,000	3,050,000					2.200	2.201	N/A	373		12/16/2021	05/12/2031
677071-AC-6	OHANA MILITARY COMMUNITIES LLC				1.D FE	30,327,250	140.3270	35,081,750	25,000,000	29,602,573		(125,939)			6.193	4.789	AO	387,063	1,548,250	05/28/2015	04/01/2049
677415-CU-3	OHIO POWER CO			1,2	1.G FE	7,464,075	97.2685	7,295,138	7,500,000	7,464,350		275			2.900	2.924	AO	65,250		09/09/2021	10/01/2051
679574-AG-8	OLD DOMINION ELECTRIC COOPERATIVE			1	1.E FE	5,833,333	106.7127	6,224,908	5,833,333	5,834,312		(105)			6.210	6.203	JD	30,188	362,250	12/12/2002	12/01/2028
680665-AJ-5	OLIN CORP			1,2	3.B FE	439,819	103.0000	453,200	440,000	439,897		20			5.125	5.128	MS	6,640	22,550	03/14/2017	09/15/2027
680665-AL-0	OLIN CORP			1,2	3.B FE	1,489,956	108.0000	1,609,200	1,490,000	1,489,968		5			5.625	5.625	FA	34,922	83,813	07/12/2019	08/01/2029
68233J-BH-6	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	11,999,856	109.8534	13,182,408	12,000,000	12,000,151		(12)			3.700	3.700	MN	56,733	444,000	12/21/2018	11/15/2028
682357-AA-6	180 MEDICAL INC			1,2	3.B FE	350,000	101.1250	353,938	350,000	350,000					3.875	3.875	AO	3,165		09/30/2021	10/15/2029
68245X-AJ-8	1011778 BC UNLIMITED LIABILITY CO		C	1,2	4.B FE	620,000	101.8750	631,625	620,000	620,000					4.375	4.375	MN	3,466	27,125	11/14/2019	01/15/2028
68245X-AK-5	1011778 BC UNLIMITED LIABILITY CO		C	2	3.B FE	1,045,000	103.7500	1,084,188	1,045,000	1,045,000					5.750	5.747	AO	12,685	60,088	04/02/2020	04/15/2025
68245X-AM-1	1011778 BC UNLIMITED LIABILITY CO		C	1,2	4.B FE	735,000	98.5000	723,975	735,000	735,000					4.000	4.000	AO	6,207	30,217	09/16/2020	10/15/2030
68245X-AP-4	1011778 BC UNLIMITED LIABILITY CO		C	1,2	3.B FE	1,000,000	98.7500	987,500	1,000,000	1,000,000					3.500	3.500	FA	13,222	26,833	10/20/2020	02/15/2029
68268D-AV-5	ONEOK INC			1,2	2.C FE	9,908,600	121.8085	12,180,850	10,000,000	9,913,292		1,479			5.200	5.261	JJ	239,778	520,000	03/11/2019	07/15/2048
68268N-AG-8	ONEOK PARTNERS LP			1,2	2.B FE	1,801,425	127.0144	2,180,837	1,717,000	1,794,928		(2,306)			6.125	5.725	FA	43,819	105,166	12/12/2018	02/01/2041
68268N-AM-5	ONEOK PARTNERS LP			1,2	2.C FE	8,876,969	129.3352	10,799,489	8,350,000	8,843,971		(11,756)			6.200	5.715	MS	152,434	517,700	12/12/2018	09/15/2043
683715-AC-0	OPEN TEXT CORP		C	1,2	3.B FE	671,296	101.8750	682,563	670,000	671,040		(135)			3.875	3.846	FA	9,808	25,963	03/02/2020	02/15/2028
683715-AD-8	OPEN TEXT CORP		C	1,2	3.B FE	1,000,000	101.2500	1,012,500	1,000,000	1,000,000					3.875	3.875	JD	3,983		11/09/2021	12/01/2029
683720-AA-4	OPEN TEXT HOLDINGS INC			1,2	3.B FE	285,997	102.7500	292,838	285,000	285,844		(82)			4.125	4.081	FA	4,441	11,756	03/03/2020	02/15/2030
68389X-BB-0	ORACLE CORP			1,2	2.A FE	1,990,774	100.3440	2,035,980	2,029,000	2,024,562		11,762			2.500	3.100	MN	6,482	50,725	01/16/2019	05/15/2022
68389X-BC-8	ORACLE CORP			1,2	2.A FE	9,907,550	103.7011	10,370,110	10,000,000	9,951,620		12,665			2.950	3.095	MN	37,694	295,000	03/02/2018	05/15/2025
68389X-BE-4	ORACLE CORP			1,2	2.A FE	1,968,952	107.2563	2,101,151	1,959,000	1,967,278		(489)			3.900	3.858	MN	9,762	76,401	04/11/2018	05/15/2035
68389X-BF-1	ORACLE CORP			1,2	2.A FE	5,298,690	105.8426	4,942,849	4,670,000	5,282,240		(19,594)			4.125	3.268	MN	24,615	192,638	12/07/2020	05/15/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68389X-BM-6	ORACLE CORP			1,2	2.A FE	28,850,282	102.8289	31,230,165	30,371,000	29,456,786		183,102			2.650	3.370	JJ	371,117	804,832	02/07/2019	07/15/2026
68389X-BN-4	ORACLE CORP			1,2	2.A FE	10,833,538	105.5161	11,219,527	10,633,000	10,756,709		(19,858)			3.250	3.024	MN	44,156	345,573	12/06/2017	11/15/2027
68389X-BS-3	ORACLE CORP			1,2	2.A FE	9,984,200	104.0156	10,401,560	10,000,000	9,993,252		2,221			2.950	2.975	MN	37,694	295,000	11/07/2017	11/15/2024
68389X-BZ-7	ORACLE CORP			1,2	2.A FE	7,190,050	100.9616	7,067,312	7,000,000	7,186,120		(3,930)			3.650	3.456	MS	68,133	128,460	05/26/2021	03/25/2041
68389X-CD-5	ORACLE CORP			1,2	2.A FE	9,974,300	99.5772	9,957,720	10,000,000	9,976,943		2,643			2.300	2.340	MS	61,333	115,639	03/22/2021	03/25/2028
684181-AA-8	ORANGE COGEN FUNDING CORP			1	2.A FE	155,200	100.9627	156,694	155,200	155,200					8.175	8.243	MJSD	564	12,720	03/21/1997	03/15/2022
68560E-AB-4	ORBIA ADVANCE CORPORATION SAB DE CV		C	1,2	2.C FE	29,644,800	98.3855	29,515,650	30,000,000	29,664,542		19,742			2.875	3.013	MN	119,792	431,250	05/06/2021	05/11/2031
68622T-AA-9	ORGANON & CO			1,2	3.B FE	983,250	101.8750	998,375	980,000	982,976		(274)			4.125	4.069	AO	6,850	21,223	04/19/2021	04/30/2028
68622T-AB-7	ORGANON & CO			1,2	4.A FE	735,000	104.2500	766,238	735,000	735,000					5.125	5.124	AO	6,383	19,776	04/08/2021	04/30/2031
68902V-AJ-6	OTIS WORLDWIDE CORP			1,2	2.B FE	9,999,800	101.9698	10,196,980	10,000,000	10,000,059		(10)			2.293	2.293	AO	54,777	229,300	02/19/2020	04/05/2027
69007T-AB-0	OUTFRONT MEDIA CAPITAL LLC			1,2	4.B FE	1,000,000	102.0000	1,020,000	1,000,000	1,000,000					5.000	4.999	FA	18,889	50,000	06/12/2019	08/15/2027
69007T-AC-8	OUTFRONT MEDIA CAPITAL LLC			1,2	4.B FE	500,000	99.8750	499,375	500,000	500,000					4.625	4.624	MS	6,809	23,125	11/12/2019	03/15/2030
69073T-AT-0	OWENS-BROCKWAY GLASS CONTAINER INC			1,2	4.C FE	750,000	105.5000	791,250	750,000	750,000					6.625	6.623	MN	6,349	49,688	05/06/2020	05/13/2027
69318F-AG-3	PBF HOLDING COMPANY LLC			1,2	4.C FE	1,304,800	71.0000	1,029,500	1,450,000	1,311,964		7,164	145,200		7.250	10.261	JD	4,672	105,125	12/08/2017	06/15/2025
693304-AG-2	PECO ENERGY CO			1	1.F FE	964,050	127.3389	1,273,389	1,000,000	977,666		1,181			5.900	6.161	MN	9,833	59,000	06/28/2004	05/01/2034
69346V-AA-7	PERFORMANCE FOOD GROUP INC			1,2	4.B FE	807,001	104.3750	840,219	805,000	802,051		(2,266)			5.500	5.226	AO	9,347	44,275	04/24/2020	10/15/2027
693475-BA-2	PNC FINANCIAL SERVICES GROUP INC			2,5	1.G FE	20,000,000	100.9110	20,182,200	20,000,000	20,000,000					2.307	2.195	AO	87,153	230,700	04/20/2021	04/23/2032
69351U-AV-5	PPL ELECTRIC UTILITIES CORP			1,2	1.F FE	5,052,800	122.3674	6,118,370	5,000,000	5,049,563		(1,058)			4.150	4.088	JD	9,222	207,500	06/19/2018	06/15/2048
69351U-AW-3	PPL ELECTRIC UTILITIES CORP			1,2	1.F FE	6,882,470	102.1114	7,147,798	7,000,000	6,888,323		2,516			3.000	3.086	AO	52,500	210,000	09/03/2019	10/01/2049
69352P-AL-7	PPL CAPITAL FUNDING INC			1,2	2.B FE	8,252,703	104.8157	9,065,510	8,649,000	8,445,344		42,212			3.100	3.688	MN	34,260	268,119	02/14/2017	05/15/2026
69353R-EQ-7	PNC BANK NA			2	1.F FE	8,444,524	106.2853	8,800,423	8,280,000	8,358,736		(22,121)			3.250	2.949	JD	22,425	269,100	12/07/2017	06/01/2025
69353R-FG-8	PNC BANK NA			2	1.F FE	9,996,600	107.0644	10,706,440	10,000,000	9,998,199		279			3.100	3.103	AO	56,833	310,000	10/18/2017	10/25/2027
69353R-FJ-2	PNC BANK NA			2	1.F FE	3,422,380	107.5080	3,494,010	3,250,000	3,381,240		(20,110)			3.250	2.518	JJ	46,651	105,625	12/02/2019	01/22/2028
69354N-AD-8	PRA GROUP INC			1,2	3.B FE	1,000,000	100.7500	1,007,500	1,000,000	1,000,000					5.000	5.000	AO	13,750		09/17/2021	10/01/2029
693627-AJ-0	DUKE ENERGY INDIANA LLC			1	1.F FE	5,563,400	100.2439	5,012,195	5,000,000	5,002,032		(52,258)			8.850	7.741	JJ	204,042	442,500	03/05/2001	01/15/2022
693627-AK-7	DUKE ENERGY INDIANA LLC			1	1.F FE	5,964,013	140.3135	8,418,810	6,000,000	5,978,767		1,197			8.310	8.360	MS	166,200	498,600	05/03/1999	09/01/2032
69363F-BD-3	DUKE ENERGY INDIANA LLC				1.F FE	4,994,640	104.4079	5,220,395	5,000,000	5,000,189		(51)			8.240	8.239	FA	155,644	412,000	08/20/1992	08/22/2022
69370C-AB-6	PTC INC			1,2	3.C FE	1,617,946	101.2500	1,635,188	1,615,000	1,617,173		(706)			3.625	3.574	FA	22,117	58,544	12/01/2020	02/15/2025
69370C-AC-4	PTC INC			1,2	3.C FE	255,684	101.7500	254,375	250,000	254,418		(1,127)			4.000	3.473	FA	3,778	10,000	11/17/2020	02/15/2028
69512E-FF-7	PACIFICORP				1.E FE	5,000,000	105.1735	5,258,675	5,000,000	5,000,000					8.230	8.227	MS	137,167	411,500	01/20/1993	01/20/2023
69512E-FP-5	PACIFICORP				1.E FE	4,063,320	105.1735	4,206,940	4,000,000	4,006,459		(5,182)			8.230	8.080	MS	109,733	329,200	01/29/1993	01/20/2023
69867D-AC-2	CLARIOS GLOBAL LP			1,2	5.A FE	295,000	105.7500	311,963	295,000	295,000					8.500	8.496	MN	3,204	25,615	03/18/2019	05/15/2027
698813-AA-0	PAPA JOHN'S INTERNATIONAL INC			1,2	4.A FE	1,000,000	99.1250	991,250	1,000,000	1,000,000					3.875	3.875	MS	11,517		09/08/2021	09/15/2029
698900-AG-2	OVINTIV INC			1	3.A FE	28,140	129.6250	36,295	28,000	28,135		(5)			7.200	7.131	MN	336	2,016	09/21/2020	11/01/2031
70052L-AC-7	PARK INTERMEDIATE HOLDINGS LLC			1,2	4.A FE	580,000	102.0000	591,600	580,000	580,000					4.875	4.874	MN	3,613	14,216	05/11/2021	05/15/2029
701094-AM-6	PARKER-HANNIFIN CORP			1,2	2.A FE	4,997,700	103.3190	5,165,950	5,000,000	4,998,834		454			2.700	2.710	JD	6,375	135,000	06/05/2019	06/14/2024
70109H-AL-9	PARKER-HANNIFIN CORP			1,2	2.A FE	13,857,620	104.8251	14,675,514	14,000,000	13,929,873		22,654			3.300	3.484	MN	51,333	462,000	12/18/2018	11/21/2024
70109H-AM-7	PARKER-HANNIFIN CORP			1,2	2.A FE	21,406,585	114.3397	23,747,212	20,769,000	21,253,360		(29,934)			4.200	3.959	MN	96,922	872,298	07/12/2017	11/21/2034
70137T-AP-0	PARKLAND CORP		C	1,2	3.B FE	360,900	105.5000	379,800	360,000	360,668		(96)			5.875	5.835	JJ	9,753	21,150	06/26/2019	07/15/2027
70137W-AL-2	PARKLAND CORP		C	1,2	3.B FE	250,000	99.5000	248,750	250,000	250,000					4.625	4.625	MN	1,220		11/08/2021	05/01/2030
70339P-AA-7	PATTERN ENERGY OPERATIONS LP			1,2	3.C FE	575,000	103.7500	596,563	575,000	575,000					4.500	4.499	FA	9,775	27,097	07/14/2020	08/15/2028
705322-AJ-4	PEDERNALES ELECTRIC COOP INC				1.D FE	1,856,000	102.3442	1,899,508	1,856,000	1,856,000					5.952	5.951	MN	14,116	167,013	10/10/2002	11/15/2022
707569-AV-1	PENN NATIONAL GAMING INC			1,2	4.C FE	775,098	97.0000	751,750	775,000	775,093		(5)			4.125	4.123	JJ	15,984		07/02/2021	07/01/2029
70959W-AK-9	PENSKE AUTOMOTIVE GROUP INC			1,2	3.C FE	1,015,000	99.2500	992,500	1,000,000	1,014,248		(752)			3.750	3.531	JD	1,667	18,750	07/12/2021	06/15/2029
713291-AH-5	PEPCO HOLDINGS LLC			1	2.B FE	11,661,300	136.7069	13,670,690	10,000,000	10,970,181		(62,954)			7.450	6.190	FA	281,444	745,000	09/21/2004	08/15/2032
713448-BS-6	PEPSICO INC			1	1.E FE	21,148,587	132.7989	25,430,989	19,150,000	20,833,292		(58,371)			4.875	4.192	MN	155,594	933,563	04/07/2016	11/01/2040
713448-CG-1	PEPSICO INC			1	1.E FE	10,057,200	102.4465	10,244,650	10,000,000	10,007,717		(6,451)			2.750	2.682	MS	91,667	275,000	05/07/2013	03/01/2023
713448-CM-8	PEPSICO INC			1,2	1.E FE	15,972,000	105.0385	16,806,160	16,000,000	15,993,294		2,930			3.600	3.620	MS	192,000	576,000	02/25/2014	03/01/2024
713448-DY-1	PEPSICO INC			1,2	1.E FE	29,874,125	107.1645	32,139,705	29,991,000	29,919,944		11,069			3.000	3.045	AO	189,943	899,730	10/27/2017	10/15/2027
713448-ER-5	PEPSICO INC			1,2	1.E FE	6,964,090	104.9881	7,349,167	7,000,000	6,972,702		4,898			2.625	2.706	MS	52,063	183,750	03/17/2020	03/19/2027
713448-EU-8	PEPSICO INC			1,2	1.E FE	5,998,282	117.9893	7,114,755	6,030,000	5,999,363		613			3.625	3.654	MS	61,933	218,588	03/17/2020	03/19/2050
71376L-AD-2	PERFORMANCE FOOD GROUP INC			1,2	4.B FE	70,000	104.7500	73,325	70,000	70,000					6.875	6.871	MN	802	4,813	04/21/2020	05/01/2025
71376L-AE-0	PERFORMANCE FOOD GROUP INC			2	4.B FE	500,000	98.7500	493,750	500,000	500,000					4.250	4.250	FA	9,149		07/12/2021	08/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
71568P-AG-4	PERUSAHAAN LISTRIK NEGARA (PERSERO) PT		C		2.B FE	10,025,000	114.7500	11,475,000	10,000,000	10,021,331		(2,428)			5.375	5.338	JJ	232,917	537,500	12/14/2018	01/25/2029
717081-EC-3	PFIZER INC			1	1.F FE	4,995,854	118.9604	5,971,812	5,020,000	5,000,735		923			4.000	4.034	JD	8,924	200,800	11/14/2016	12/15/2036
717081-EP-4	PFIZER INC			1,2	1.F FE	6,947,492	111.0845	7,759,252	6,985,000	6,958,466		3,435			3.600	3.664	MS	74,041	251,460	12/21/2018	09/15/2028
71713U-AW-2	PHARMACIA LLC			1	1.F FE	5,011,023	129.5817	5,688,637	4,390,000	4,653,871		(30,564)			6.600	5.541	JD	24,145	289,740	02/20/2004	12/01/2028
720186-AL-9	PIEDMONT NATURAL GAS COMPANY INC			1,2	2.A FE	14,962,200	107.0373	16,055,595	15,000,000	14,970,862		3,383			3.500	3.530	JD	43,750	525,000	05/21/2019	06/01/2029
720186-AM-7	PIEDMONT NATURAL GAS COMPANY INC			1,2	2.A FE	8,099,740	103.5288	8,282,304	8,000,000	8,096,345		(2,194)			3.350	3.282	JD	22,333	268,000	05/21/2020	06/01/2050
72018Q-AE-1	PIEDMONT NATURAL GAS COMPANY INC				2.A FE	61,402	123.8686	73,082	59,000	59,794		(134)			7.500	7.165	JJ	2,213	4,425	11/21/1996	10/09/2026
723787-AB-3	PIONEER NATURAL RESOURCES CO			1	2.B FE	4,254,640	125.6250	5,025,000	4,000,000	4,105,056		(13,729)			7.200	6.665	JJ	132,800	288,000	11/19/2003	01/15/2028
723787-AM-9	PIONEER NATURAL RESOURCES CO			1,2	2.B FE	49,557,313	109.2500	51,056,895	46,734,000	48,379,157		(402,008)			4.450	3.448	JJ	958,956	2,079,663	02/04/2020	01/15/2026
72815L-AA-5	PLAYTIKA HOLDING CORP		C	1,2	4.B FE	1,900,000	97.8750	1,859,625	1,900,000	1,900,000					4.250	4.249	MS	23,776	41,272	03/05/2021	03/15/2029
73179P-AM-8	AVIENT CORP			1,2	3.C FE	425,000	104.2500	443,063	425,000	425,000					5.750	5.748	MN	3,123	24,438	04/29/2020	05/15/2025
737446-AM-6	POST HOLDINGS INC			1,2	4.B FE	860,024	103.2500	867,300	840,000	854,255		(1,303)			5.750	5.486	MS	16,100	48,300	09/19/2017	03/01/2027
737446-AN-4	POST HOLDINGS INC			1,2	4.B FE	1,264,216	105.8750	1,381,669	1,305,000	1,276,610		3,781			5.625	6.058	JJ	33,848	73,406	06/14/2018	01/15/2028
737446-AP-9	POST HOLDINGS INC			1,2	4.B FE	1,258,750	105.0000	1,312,500	1,250,000	1,258,734		(16)			5.500	5.414	JD	3,056	55,000	12/13/2021	12/15/2029
737679-DE-7	POTOMAC ELECTRIC POWER CO			1,2	1.F FE	27,690,074	117.0794	31,175,903	26,628,000	27,620,663		(17,083)			4.150	3.881	MS	325,379	999,237	12/09/2021	03/15/2043
73937B-AF-0	PowerSouth Energy Cooperative			1	1.G	25,000,000	106.7813	26,695,331	25,000,000	25,000,000					3.570	3.570	JD	74,375	892,500	04/03/2020	06/01/2050
73943#-AD-5	PRAIRIE BREEZE CLASS B HOLDINGS LLC			1	2.C PL	3,439,190	101.5979	3,494,144	3,439,190	3,439,190					3.550	3.551	MJSD	339	122,091	10/31/2019	05/01/2039
74101X-AE-0	PRESIDIO HOLDINGS INC			1,2	4.B FE	994,162	103.0000	1,009,400	980,000	990,924		(1,798)			4.875	4.626	FA	19,906	47,775	02/26/2020	02/01/2027
74151#-AM-0	PricewaterhouseCoopers LLP			1	1.D YE	17,300,000	107.2334	18,551,371	17,300,000	17,300,000					3.200	3.200	MS	163,004	562,827	06/09/2020	09/15/2027
74170*-BD-0	Prime Property Fund, LLC			1	1.F	10,000,000	101.1104	10,111,043	10,000,000	10,000,000					2.460	2.460	AO	53,300	246,000	09/22/2020	10/13/2030
74170*-BM-0	Prime Property Fund, LLC			1	1.F IF	10,000,000	99.8545	9,985,451	10,000,000	10,000,000					2.400	2.400	AO	56,000		08/05/2021	10/07/2031
742718-DF-3	PROCTER & GAMBLE CO			1	1.D FE	13,248,935	141.5136	15,424,982	10,900,000	12,756,014		(87,199)			5.550	4.038	MS	194,928	604,950	11/17/2015	03/05/2037
742738-AB-9	PRIT CORE REALTY HOLDINGS LLC			1	2.A	5,648,957	103.0781	5,720,836	5,550,000	5,567,139		(14,626)			3.850	3.565	FA	81,315	213,675	10/21/2015	02/14/2023
74275#-AA-7	Prisa II			1	2.B	15,000,000	105.8830	15,882,454	15,000,000	15,000,000					3.470	3.471	FA	193,742	461,221	08/19/2020	11/17/2028
74275#-AB-5	Prisa II			1	2.B	5,000,000	107.1771	5,358,857	5,000,000	5,000,000					3.650	3.651	FA	67,931	161,715	08/19/2020	11/17/2030
74275B-AB-7	PRISA II LHC LLC			1	2.B	2,700,000	108.3226	2,924,710	2,700,000	2,700,000					4.420	4.419	FA	44,421	119,340	01/15/2016	02/17/2026
74275B-AC-5	PRISA II LHC LLC			1	2.B	5,400,000	109.7125	5,924,473	5,400,000	5,400,000					4.510	4.509	FA	90,651	243,540	01/15/2016	02/17/2027
74319R-AA-9	PROG HOLDINGS INC			1,2	4.A FE	1,000,000	103.0000	1,030,000	1,000,000	1,000,000					6.000	6.000	MN	5,833		11/10/2021	11/15/2029
74340X-BH-3	PROLOGIS LP			1,2	1.G FE	15,139,927	112.2401	15,645,148	13,939,000	14,982,502		(141,082)			3.875	2.573	MS	159,040	471,936	03/16/2021	09/15/2028
74340X-BL-4	PROLOGIS LP			1,2	1.G FE	6,968,018	114.7341	6,769,312	5,900,000	6,860,169		(107,849)			4.375	1.831	FA	107,552	129,063	03/02/2021	02/01/2029
74340X-BN-0	PROLOGIS LP			1,2	1.G FE	4,991,650	101.7235	5,086,175	5,000,000	4,993,801		1,096			2.125	2.150	AO	22,431	106,250	02/03/2020	04/15/2027
743755-AJ-9	PROVIDENCE HEALTH AND SERVICES OBLIGATED			1	1.D FE	59,962,420	105.4665	63,174,434	59,900,000	59,912,859		(6,976)			4.379	4.365	AO	655,755	2,623,021	10/21/2013	10/01/2023
744516-AA-3	SCANA CORP				2.A FE	10,000,000	119.2451	11,924,510	10,000,000	10,000,000					6.990	6.988	JJ	322,317	699,000	01/16/1996	01/15/2026
744533-BP-4	PUBLIC SERVICE COMPANY OF OKLAHOMA			1,2	1.G FE	9,957,600	101.1701	10,117,010	10,000,000	9,957,938		338			3.150	3.172	FA	120,750		08/11/2021	08/15/2051
74460D-AC-3	PUBLIC STORAGE			1,2	1.F FE	7,865,700	106.9573	8,021,798	7,500,000	7,766,563		(45,253)			3.094	2.395	MS	68,326	232,050	10/31/2019	09/15/2027
74460D-AD-1	PUBLIC STORAGE			1,2	1.F FE	6,999,860	109.1275	7,638,925	7,000,000	6,999,980		2			3.385	3.385	MN	39,492	236,950	04/10/2019	05/01/2029
74460W-AE-7	PUBLIC STORAGE			1,2	1.F FE	10,524,605	101.1078	10,616,319	10,500,000	10,523,046		(1,559)			2.300	2.273	MN	40,250	126,117	04/15/2021	05/01/2031
745332-CK-0	PUGET SOUND ENERGY INC			1,2	1.F FE	10,000,000	98.3665	9,836,650	10,000,000	10,000,000					2.893	2.893	MS	85,183		09/08/2021	09/15/2051
74955D-AB-7	RGS (AEGCO) FUNDING CORP				2.A FE	31,888	102.5000	33,809	32,985	32,832		(85)			9.820	10.337	JD	216	3,239	09/05/1990	12/07/2022
750236-AU-5	RADIAN GROUP INC			1,2	3.A FE	463,961	104.5000	480,700	460,000	461,622		(586)			4.500	4.349	AO	5,175	20,700	10/31/2017	10/01/2024
750236-AW-1	RADIAN GROUP INC			1,2	3.A FE	500,000	106.7500	533,750	500,000	500,000					4.875	4.874	MS	7,177	24,375	06/13/2019	03/15/2027
75281A-BJ-7	RANGE RESOURCES CORP			1,2	4.A FE	161,927	111.0000	177,600	160,000	161,765		(162)			8.250	8.039	JJ	6,087	6,857	01/06/2021	01/15/2029
75513E-CG-4	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	31,701,527	104.0728	33,005,648	31,714,000	31,710,887		1,928			3.200	3.204	MS	298,816	1,014,848	04/06/2017	03/15/2024
75513E-CK-5	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	29,595,522	121.6791	35,437,821	29,124,000	29,559,421		(9,006)			4.350	4.251	AO	267,455	1,266,894	07/18/2017	04/15/2047
756109-AR-5	REALTY INCOME CORP			1,2	1.G FE	7,256,323	110.3342	7,283,161	6,601,000	7,061,440		(94,725)			4.125	2.490	AO	57,484	272,291	12/12/2019	10/15/2026
756109-AU-8	REALTY INCOME CORP			1,2	1.G FE	6,465,179	109.2423	6,497,732	5,948,000	6,343,353		(62,892)			3.650	2.413	JJ	100,108	217,102	01/14/2020	01/15/2028
756109-AW-4	REALTY INCOME CORP			1,2	1.G FE	23,136,256	107.9826	24,725,856	22,898,000	23,094,380		(25,565)			3.250	3.110	JD	33,075	744,185	02/05/2020	06/15/2029
756109-AX-2	REALTY INCOME CORP			1,2	1.G FE	13,547,306	107.2500	13,303,290	12,404,000	13,455,451		(91,854)			3.250	2.182	JJ	185,888	201,565	04/06/2021	01/15/2031
75625Q-AC-3	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1.G FE	4,916,000	100.7456	5,037,280	5,000,000	4,987,063		26,499			2.375	2.924	JD	2,309	118,750	04/03/2019	06/24/2022
75625Q-AD-1	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1.G FE	65,057,049	103.3683	68,069,059	65,851,000	65,513,693		127,264			2.750	2.964	JD	25,151	1,810,903	07/12/2018	06/26/2024
75625Q-AE-9	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1.G FE	37,806,700	106.0243	40,759,982	38,444,000	38,039,442		65,223			3.000	3.208	JD	16,018	1,153,320	06/06/2018	06/26/2027
75884R-AU-7	REGENCY CENTERS LP			1,2	2.A FE	6,873,090	106.8599	7,480,193	7,000,000	6,927,365		17,137			3.900	4.196	MN	45,500	273,000	09/11/2018	11/01/2025
75884R-AV-5	REGENCY CENTERS LP			1,2	2.A FE	36,425,285	107.9685	39,134,263	36,246,000	36,366,855		(22,782)			3.600	3.524	FA	543,690	1,304,856	06/27/2019	02/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
75884R-AX-1	REGENCY CENTERS LP			1,2	2.A FE	2,991,117	111.3499	3,336,043	2,996,000	2,992,814		442			4.125	4.145	MS	36,389	123,585	03/09/2018	03/15/2028
75884R-AZ-6	REGENCY CENTERS LP			1,2	2.A FE	11,988,360	103.7275	12,447,300	12,000,000	11,990,957		1,031			2.950	2.961	MS	104,233	354,000	08/13/2019	09/15/2029
75886A-AQ-1	ENERGY TRANSFER LP			1,2	2.C FE	8,396,773	102.0000	8,039,640	7,882,000	7,932,732		(99,119)			5.000	3.686	AO	98,525	394,100	12/13/2016	10/01/2022
760759-AR-1	REPUBLIC SERVICES INC			1,2	2.B FE	6,613,159	104.3557	7,401,950	7,093,000	6,789,848		60,430			2.900	3.946	JJ	102,849	205,697	12/13/2018	07/01/2026
760759-AS-9	REPUBLIC SERVICES INC			1,2	2.B FE	14,165,098	107.1434	15,787,580	14,735,000	14,340,141		58,286			3.375	3.887	MN	63,545	497,306	12/21/2018	11/15/2027
760759-AT-7	REPUBLIC SERVICES INC			1,2	2.B FE	16,767,579	110.8914	18,273,794	16,479,000	16,723,944		(39,280)			3.950	3.655	MN	83,173	650,921	01/31/2020	05/15/2028
76119L-AB-7	RESIDEO FUNDING INC			1,2	4.A FE	1,000,000	98.0000	980,000	1,000,000	1,000,000					4.000	4.000	MS	13,889		08/10/2021	09/01/2029
76132F-A*-8	RETAIL OPPORTUNITY INVESTMENTS PARTNERSH			1	2.C	22,200,000	107.8794	23,949,217	22,200,000	22,200,000					3.950	3.949	MS	241,148	876,900	06/10/2016	09/22/2026
76169#-AK-9	REYES HOLDINGS LLC PRIV PLACE			1	1.G PL	15,300,000	105.4141	16,128,362	15,300,000	15,300,000					4.220	4.220	JD	32,283	645,660	11/15/2018	12/13/2023
76169#-AL-7	REYES HOLDINGS, L.L.C.			1	1.G PL	13,600,000	109.5142	14,893,932	13,600,000	13,600,000					4.410	4.410	JD	29,988	599,760	11/15/2018	12/13/2025
767201-AD-8	RIO TINTO FINANCE (USA) LTD		C	1	1.F FE	5,110,102	130.5187	5,481,785	4,200,000	4,645,170		(55,877)			7.125	5.192	JJ	137,988	299,250	06/29/2011	07/15/2028
76774L-AA-5	RITCHIE BROS HOLDINGS INC			1,2	3.C FE	250,000	104.3750	260,938	250,000	250,000					4.750	4.750	JD	330		12/07/2021	12/15/2031
771049-AA-1	ROBLOX CORP			1,2	3.B FE	1,000,000	101.1250	1,011,250	1,000,000	1,000,000					3.875	3.875	MN	6,674		10/26/2021	05/01/2030
77340R-AR-8	ROCKIES EXPRESS PIPELINE LLC			1,2	3.A FE	21,600	107.5000	21,500	20,000	21,450		(150)			4.950	3.802	JJ	457	495	02/10/2021	07/15/2029
77340R-AT-4	ROCKIES EXPRESS PIPELINE LLC			1,2	3.A FE	805,613	104.5000	829,730	794,000	805,076		(537)			4.800	4.593	MN	4,870	20,112	07/19/2021	05/15/2030
773903-AC-3	ROCKWELL AUTOMATION INC			1	1.G FE	10,140,862	148.1444	24,643,821	16,635,000	10,155,682		909			5.200	8.527	JJ	398,870	865,020	05/16/2000	01/15/2098
775109-AW-1	ROGERS COMMUNICATIONS INC		A	1,2	2.A FE	7,636,578	101.7522	8,343,680	8,200,000	8,114,689		68,108			3.000	3.895	MS	72,433	246,000	01/07/2014	03/15/2023
775109-AY-7	ROGERS COMMUNICATIONS INC		C	1,2	2.A FE	41,484,274	104.2638	42,020,397	40,302,000	40,557,772		(162,744)			4.100	3.663	AO	413,096	1,652,382	04/24/2017	10/01/2023
775109-BB-6	ROGERS COMMUNICATIONS INC		C	1,2	2.A FE	8,501,848	122.0139	9,007,066	7,382,000	8,384,990		(28,412)			5.000	4.053	MS	108,679	369,100	07/25/2017	03/15/2044
775109-BE-0	ROGERS COMMUNICATIONS INC		A	1,2	2.A FE	45,703,802	106.2685	48,596,585	45,730,000	45,715,895		835			3.625	3.628	JD	73,676	1,657,713	03/21/2016	12/15/2025
775109-BF-7	ROGERS COMMUNICATIONS INC		C	1,2	2.A FE	7,552,136	104.3958	8,236,829	7,890,000	7,703,978		34,467			2.900	3.429	MN	29,237	228,810	06/13/2017	11/15/2026
775109-BG-5	ROGERS COMMUNICATIONS INC		C	1,2	2.A FE	12,388,912	113.1058	12,196,198	10,783,000	12,369,709		(19,203)			4.300	3.432	FA	175,164	231,835	06/24/2021	02/15/2048
775109-BN-0	ROGERS COMMUNICATIONS INC		C	1,2	2.A FE	9,393,576	114.0151	10,379,935	9,104,000	9,380,167		(6,176)			4.350	4.154	MN	66,004	396,024	09/26/2019	05/01/2049
775371-AU-1	ROHM AND HAAS CO			1	2.C FE	1,792,455	136.3829	2,045,744	1,500,000	1,636,077		(13,719)			7.850	6.319	JJ	54,296	117,750	03/21/2003	07/15/2029
775631-AD-6	ROLLER BEARING COMPANY OF AMERICA INC			2	4.B FE	1,000,000	102.0000	1,020,000	1,000,000	1,000,000					4.375	4.375	AO	10,208		09/23/2021	10/15/2029
77678#-AA-3	Rosales Solar Holdings, LLC			1	2.C PL	26,866,412	106.0150	28,482,439	26,866,412	26,866,412					4.190	4.179	JD	2,292,056	1,091,290	12/13/2019	12/31/2049
78355H-KG-3	RYDER SYSTEM INC			1,2	2.B FE	7,973,414	102.6489	8,206,780	7,995,000	7,989,670		4,420			3.400	3.459	MS	90,610	271,830	02/26/2018	03/01/2023
78355H-KK-4	RYDER SYSTEM INC			1,2	2.B FE	11,993,103	104.8243	12,579,440	12,000,500	11,997,695		1,384			3.875	3.888	JD	38,752	465,019	07/13/2020	12/01/2023
78355H-KL-2	RYDER SYSTEM INC			1,2	2.B FE	16,451,403	105.1794	17,068,513	16,228,000	16,333,279		(47,468)			3.650	3.330	MS	169,470	592,322	06/06/2019	03/18/2024
78355H-KN-8	RYDER SYSTEM INC			1,2	2.B FE	6,994,330	102.9500	7,206,500	7,000,000	6,996,972		1,086			2.500	2.517	MS	58,333	175,000	08/01/2019	09/01/2024
78355H-KP-3	RYDER SYSTEM INC			1,2	2.B FE	8,133,579	104.1712	8,283,694	7,952,000	8,084,836		(26,129)			2.900	2.523	JD	19,217	230,608	02/06/2020	12/01/2026
78386F-AC-0	SALABELLA SA		C	1,2	2.B FE	31,201,136	106.0477	31,814,310	30,000,000	30,404,913		(132,948)			4.375	3.867	JJ	561,458	1,312,500	05/26/2015	01/27/2025
78412D-B*-9	SEMCO ENERGY, INC.			1	1.E	6,300,000	101.4084	6,388,730	6,300,000	6,300,000					3.150	3.150	AO	38,588	198,450	02/28/2020	04/21/2050
78466C-AC-0	SS&C TECHNOLOGIES INC			1,2	4.B FE	2,145,000	104.5000	2,241,525	2,145,000	2,145,000					5.500	5.498	MS	29,821	117,975	03/14/2019	09/30/2027
7846EL-AD-9	SPCM SA		C	1,2	3.A FE	2,016,000	100.2500	2,005,000	2,000,000	2,015,227		(773)			3.125	2.966	MS	17,535		09/09/2021	03/15/2027
78471R-AD-8	SRS DISTRIBUTION INC			1,2	5.B FE	1,000,000	100.5000	1,005,000	1,000,000	1,000,000					6.000	5.999	JD	8,167		11/08/2021	12/01/2029
78500A-AA-6	SWF ESCROW ISSUER CORP			1,2	5.B FE	1,000,000	95.7500	957,500	1,000,000	1,000,000					6.500	6.500	AO	16,250		09/17/2021	10/01/2029
78516F-AA-7	SABAL TRAIL TRANSMISSION LLC			1,2	2.A FE	5,910,550	111.2791	6,676,746	6,000,000	5,935,847		8,588			4.246	4.441	MN	42,460	254,760	12/10/2018	05/01/2028
785592-A*-7	SABINE PASS LIQUEFACTION			1	2.C FE	25,000,000	113.9391	28,484,778	25,000,000	25,000,000					5.000	4.982	MS	368,056	1,250,000	02/14/2017	09/15/2037
785592-AD-8	SABINE PASS LIQUEFACTION LLC			1,2	2.C FE	11,744,315	104.6250	11,618,606	11,105,000	11,273,330		(155,370)			5.625	4.120	AO	131,872	624,656	10/29/2018	04/15/2023
785592-AJ-5	SABINE PASS LIQUEFACTION LLC			1,2	2.C FE	11,737,869	108.7500	11,979,900	11,016,000	11,304,054		(126,656)			5.750	4.446	MN	80,937	633,420	05/23/2018	05/15/2024
785592-AM-8	SABINE PASS LIQUEFACTION LLC			1,2	2.C FE	41,726,379	111.0000	42,030,150	37,865,000	39,591,048		(547,980)			5.625	3.955	MS	709,969	2,129,906	02/07/2019	03/01/2025
785592-AS-5	SABINE PASS LIQUEFACTION LLC			1,2	2.C FE	22,173,571	112.4500	23,716,830	21,091,000	21,781,476		(130,363)			5.000	4.224	MS	310,506	1,054,550	04/25/2019	03/15/2027
785592-AU-0	SABINE PASS LIQUEFACTION LLC			1,2	2.C FE	12,950,037	109.3750	13,671,875	12,500,000	12,846,537		(54,448)			4.200	3.652	MS	154,583	525,000	01/13/2020	03/15/2028
785592-AV-8	SABINE PASS LIQUEFACTION LLC			1,2	2.C FE	14,602,888	114.7500	15,545,756	13,547,500	14,195,711		(145,668)			5.875	4.547	JD	2,211	795,916	07/26/2019	06/30/2026
795756-AL-1	SALTCHUK RESOURCES, INC. - ABS			4	1.F PL	4,333,334	107.6044	4,662,858	4,333,334	4,333,334					4.500	4.498	MS	64,458	195,000	08/25/2014	09/02/2029
803070-AB-7	SAPPI PAPIER HOLDING GMBH		C	1	4.A FE	3,897,856	106.3750	4,893,250	4,600,000	4,129,183		26,226			7.500	9.034	JD	15,333	345,000	03/01/2005	06/15/2032
806407-E#-5	HENRY SCHEIN, INC.			1	1.G	15,600,000	101.0293	15,760,567	15,600,000	15,600,000					2.350	2.350	MS	121,182	366,600	03/06/2020	09/02/2030
806851-AE-1	SCHLUMBERGER HOLDINGS CORP			1,2	2.A FE	49,738,816	101.6127	50,399,899	49,600,000	49,618,073		(23,966)			3.625	3.575	JD	49,944	1,798,000	06/28/2016	12/21/2022
806851-AG-6	SCHLUMBERGER HOLDINGS CORP			1,2	2.A FE	5,214,500	107.7986	5,389,930	5,000,000	5,101,332		(25,082)			4.000	3.416	JD	5,556	200,000	03/06/2017	12/21/2025
806854-AD-7	SCHLUMBERGER INVESTMENT SA		C	1,2	1.F FE	36,820,166	100.6541	38,661,240	38,410,000	38,261,448		248,329			2.400	3.074	FA	384,100	921,840	05/12/2016	08/01/2022
806854-AH-8	SCHLUMBERGER INVESTMENT SA		D	1,2	1.F FE	15,076,988	104.4461	15,390,133	14,735,000	14,831,560		(56,167)			3.650	3.240	JD	44,819	537,828	04/03/2017	12/01/2023
80689#-BB-1	SCHNEIDER NATIONAL LEASING INC.			1	2.B	5,020,250	103.7030	5,185,150	5,000,000	5,008,321		(4,595)			3.550	3.450	MS	47,333	177,500	03/29/2019	09/25/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
80874Y-AW-0	SCIENTIFIC GAMES INTERNATIONAL INC			1,2	4.A FE	710,625	102.8750	771,563	750,000	727,187		5,314			5.000	5.909	AO	7,917	37,500	08/23/2018	10/15/2025
81104P-AA-7	SCRIPPS ESCROW INC			1,2	4.B FE	1,000,000	104.6250	1,046,250	1,000,000	1,000,000					5.875	5.874	JJ	27,090	58,750	07/12/2019	07/15/2027
81105D-AA-3	SCRIPPS ESCROW II INC			1,2	3.B FE	500,000	99.7500	498,750	500,000	500,000					3.875	3.875	JJ	8,934	10,495	12/15/2020	01/15/2029
81180W-BE-0	SEAGATE HDD CAYMAN		C	1,2	3.A FE	750,000	97.0000	727,500	750,000	750,000					3.375	3.375	JJ	11,672	15,258	12/03/2020	07/15/2031
82088K-AE-8	SHEA HOMES LIMITED PARTNERSHIP A CALIFOR			1,2	4.A FE	335,000	102.0000	341,700	335,000	335,000					4.750	4.749	FA	6,011	15,913	02/06/2020	02/15/2028
822582-BD-3	SHELL INTERNATIONAL FINANCE BV		C	1	1.D FE	39,872,930	106.3480	42,539,200	40,000,000	39,950,970		13,591			3.250	3.289	MN	180,556	1,300,000	02/01/2017	05/11/2025
822582-BT-8	SHELL INTERNATIONAL FINANCE BV		C	1	1.D FE	29,392,612	106.1475	31,679,721	29,845,000	29,585,613		54,183			2.875	3.088	MN	121,556	858,044	06/14/2018	05/10/2026
822582-CB-6	SHELL INTERNATIONAL FINANCE BV		C	1,2	1.D FE	14,884,500	111.5023	16,725,345	15,000,000	14,915,971		10,459			3.875	3.969	MN	77,500	581,250	11/07/2018	11/13/2028
824348-AW-6	SHERWIN-WILLIAMS CO			1,2	2.B FE	15,035,720	108.3188	15,455,468	14,268,500	14,830,547		(100,266)			3.450	2.630	JD	41,022	492,263	12/05/2019	06/01/2027
824348-BD-7	SHERWIN-WILLIAMS CO			1,2	2.B FE	16,020,232	104.6720	16,747,520	16,000,000	16,008,594		(2,886)			3.300	3.280	FA	220,000	528,000	08/09/2017	02/01/2025
824348-BF-2	SHERWIN-WILLIAMS CO			1,2	2.B FE	19,486,536	108.8046	20,750,125	19,071,000	19,277,006		(50,431)			3.950	3.640	JJ	347,357	753,305	08/09/2017	01/15/2026
82481L-AC-3	SHIRE ACQUISITIONS INVESTMENTS IRELAND D		D	1,2	2.B FE	10,957,430	102.8604	11,314,644	11,000,000	10,988,737		6,283			2.875	2.936	MS	86,090	316,250	10/25/2016	09/23/2023
82620K-AE-3	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		D	1	1.E FE	9,681,146	105.7318	10,137,565	9,588,000	9,629,492		(11,464)			3.250	3.114	MN	29,430	311,610	01/31/2019	05/27/2025
82620K-AK-9	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	5,008,262	101.8635	5,472,107	5,372,000	5,241,032		73,491			2.000	3.489	MS	31,635	107,440	09/13/2018	09/15/2023
82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	6,630,582	102.8945	6,973,160	6,777,000	6,694,136		15,118			2.350	2.613	AO	33,621	159,260	01/31/2020	10/15/2026
82620K-AS-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	61,810,987	104.2398	64,315,957	61,700,000	61,726,547		(11,692)			3.125	3.104	MS	562,370	1,928,125	01/08/2019	03/16/2024
82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	12,397,030	123.6590	13,567,865	10,972,000	12,312,645		(33,452)			4.200	3.464	MS	134,407	460,824	10/23/2019	03/16/2047
82620K-AU-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	47,315,745	107.7702	50,507,582	46,866,000	47,131,846		(46,533)			3.400	3.280	MS	464,755	1,593,444	10/05/2017	03/16/2027
82620K-BD-4	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	14,974,350	98.7905	14,818,575	15,000,000	14,977,162		2,812			1.700	1.726	MS	77,917	127,500	03/02/2021	03/11/2028
82620K-BE-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	8,987,940	99.5184	8,956,656	9,000,000	8,988,823		883			2.150	2.165	MS	59,125	96,750	03/02/2021	03/11/2031
82655A-AC-7	SIGMA ALIMENTOS SA DE CV		C	1,2	2.C FE	29,938,700	105.6494	31,694,820	30,000,000	29,971,125		5,965			4.125	4.149	MN	202,813	1,237,500	04/26/2016	05/02/2026
827048-AW-9	SILGAN HOLDINGS INC			1,2	3.B	1,354,225	102.2500	1,385,488	1,355,000	1,354,401		95			4.125	4.133	AO	13,973	55,894	02/19/2020	02/01/2028
828807-CE-5	SIMON PROPERTY GROUP LP			1,2	1.G FE	14,787,031	148.4286	17,247,403	11,620,000	14,493,156		(101,193)			6.750	4.689	FA	326,813	784,350	12/10/2018	02/01/2040
829259-AU-4	SINCLAIR TELEVISION GROUP INC			1,2	5.A FE	666,250	101.5000	659,750	650,000	657,849		(1,550)			5.875	5.549	MS	11,244	38,188	07/06/2016	03/15/2026
829259-BA-7	SINCLAIR TELEVISION GROUP INC			1,2	4.A FE	600,000	94.5000	567,000	600,000	600,000					4.125	4.125	JD	2,063	24,544	11/19/2020	12/01/2030
82967N-BA-5	SIRIUS XM RADIO INC			1,2	3.C FE	600,000	103.6250	621,750	600,000	600,000					5.000	4.999	FA	12,500	30,000	06/26/2017	08/01/2027
82967N-BC-1	SIRIUS XM RADIO INC			1,2	3.C FE	750,000	107.7500	808,125	750,000	750,000					5.500	5.499	JJ	20,625	41,250	06/05/2019	07/01/2029
82967N-BG-2	SIRIUS XM RADIO INC			1,2	3.C FE	584,853	100.2500	586,463	585,000	584,872		12			4.125	4.128	JJ	12,066	25,472	06/11/2020	07/01/2030
82967N-BJ-6	SIRIUS XM RADIO INC			1,2	3.C FE	430,000	100.5000	432,150	430,000	430,000					4.000	3.999	JJ	9,078		06/07/2021	07/15/2028
82967N-BM-9	SIRIUS XM RADIO INC			1,2	3.C FE	2,000,000	97.8750	1,957,500	2,000,000	2,000,000					3.875	3.875	MS	29,063		08/02/2021	09/01/2031
831865-D#-4	A. O. SMITH CORPORATION				1.G	20,495,664	105.1147	21,500,744	20,454,550	20,487,400		(3,483)			3.520	3.497	JJ	332,000	720,000	04/01/2019	01/15/2030
831865-E@-5	A. O. SMITH CORPORATION				1.G	5,399,382	102.4860	5,841,704	5,700,000	5,465,139		25,618			2.870	3.455	FMAN	14,996	163,590	04/01/2019	11/28/2029
83368R-AY-8	SOCIETE GENERALE SA		C	2	2.C FE	20,000,000	103.0877	20,617,540	20,000,000	20,000,000					3.653	3.653	JJ	351,094	730,600	06/30/2020	07/08/2035
83545G-BD-3	SONIC AUTOMOTIVE INC			1,2	3.C FE	1,000,000	100.5000	1,005,000	1,000,000	1,000,000					4.625	4.625	MN	8,222		10/15/2021	11/15/2029
83569C-A*-3	Sonova Holding AG		C	1	2.A	20,000,000	103.9026	20,780,515	20,000,000	20,000,000					2.840	2.840	JJ	263,489	567,980	03/18/2020	07/14/2025
838515-J@-4	South Jersey Gas Company			1	1.G	12,400,000	107.2463	13,298,542	12,400,000	12,400,000					3.280	3.280	AO	84,733	406,720	04/01/2020	04/16/2030
842587-CU-9	SOUTHERN CO			1,2	2.B FE	22,493,700	102.2471	23,005,598	22,500,000	22,498,749		806			2.950	2.954	JJ	331,875	663,750	05/20/2016	07/01/2023
84263P-AC-4	SOUTHERN CONN GAS CO MEDIUM TERM NTS BOO			1	1.F FE	8,700,000	126.0580	10,967,043	8,700,000	8,700,000					7.950	7.947	FA	261,290	691,650	02/26/2009	08/03/2026
8426EP-AE-8	SOUTHERN COMPANY GAS CAPITAL CORP			1,2	2.A FE	4,955,700	99.2501	4,962,505	5,000,000	4,956,020		320			3.150	3.196	MS	48,563		09/07/2021	09/30/2051
8447HE-AA-4	WELLS FARGO BANK NA				2.A FE	1,043,160	113.1472	1,131,472	1,000,000	1,010,641		(2,691)			7.740	7.377	MN	9,890	77,400	05/24/1995	05/15/2025
845467-AT-6	SOUTHWESTERN ENERGY CO			1,2	3.B FE	500,000	105.2500	526,250	500,000	500,000					4.750	4.749	FA	594		12/08/2021	02/01/2032
84756N-AD-1	SPECTRA ENERGY PARTNERS LP			1,2	2.A FE	16,328,135	106.6041	16,601,456	15,573,000	15,812,647		(115,562)			4.750	3.926	MS	217,806	739,718	03/10/2017	03/15/2024
84779M-AA-2	SPEEDWAY MOTORSPORTS LLC			2	4.B FE	1,367,888	101.5000	1,390,550	1,370,000	1,368,419		258			4.875	4.897	MN	11,131	66,788	12/13/2019	11/01/2027
84858*-AA-5	SPIRIT AIRLINES PASS THROUGH TRUST SERIE			1	3.B PL	17,200,000	100.7095	17,322,043	17,200,000	17,200,000					5.110	5.106	FA	332,036	878,920	05/03/2018	02/15/2023
85172F-AF-6	ONEMAIN FINANCE CORP			1	3.B FE	1,929,438	110.3750	2,160,039	1,957,000	1,949,344		4,419			8.250	8.496	AO	40,363	161,453	11/15/2016	10/01/2023
85172F-AP-4	ONEMAIN FINANCE CORP			1,2	3.B FE	1,000,000	105.7500	1,057,500	1,000,000	1,000,000					6.125	6.122	MS	18,035	61,250	02/20/2019	03/15/2024
85205T-AM-2	SPIRIT AEROSYSTEMS INC			1,2	3.C FE	477,362	103.6250	476,675	460,000	472,801		(4,522)			5.500	4.325	JJ	11,666	17,096	01/28/2021	01/15/2025
85207U-AF-2	SPRINT CORP			1	3.A FE	497,438	110.0000	517,000	470,000	479,184		(4,885)			7.875	6.638	MS	10,898	37,013	11/28/2017	09/15/2023
85207U-AH-8	SPRINT CORP			1	3.A FE	2,543,227	112.1250	2,803,125	2,500,000	2,516,283		(5,837)			7.125	6.831	JD	7,917	178,125	11/28/2017	06/15/2024
85207U-AJ-4	SPRINT CORP			1,2	3.A FE	143,100	115.1250	155,419	135,000	138,829		(1,152)			7.625	6.530	FA	3,889	10,294	12/06/2017	02/15/2025
85207U-AK-1	SPRINT CORP			1,2	3.A FE	500,000	119.6250	598,125	500,000	500,000					7.625	7.621	MS	12,708	38,125	02/23/2018	03/01/2026
853496-AD-9	STANDARD INDUSTRIES INC			1,2	4.A FE	966,602	103.0000	968,200	940,000	963,857		(1,390)			4.750	4.481	JJ	20,589	44,650	12/17/2019	01/15/2028
853496-AG-2	STANDARD INDUSTRIES INC			1,2	4.A FE	945,000	101.8750	962,719	945,000	945,000					4.375	4.375	JJ	19,064	43,066	06/16/2020	07/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
853496-AH-0	STANDARD INDUSTRIES INC			1,2	4.A FE	220,000	96.2500	211,750	220,000	220,000					3.375	3.375	JJ	3,424	6,683	08/07/2020	01/15/2031
854502-AK-7	STANLEY BLACK & DECKER INC			1,2	1.G FE	18,029,230	106.7394	19,255,788	18,040,000	18,033,310		1,460			3.400	3.410	MS	204,453	613,360	03/07/2019	03/01/2026
854502-AL-5	STANLEY BLACK & DECKER INC			1,2	1.G FE	24,018,494	101.1584	24,286,109	24,008,000	24,022,424		(257)			2.300	2.291	MS	162,588	448,592	03/25/2021	03/15/2030
854502-AN-1	STANLEY BLACK & DECKER INC			1,2	1.G FE	4,288,605	96.8290	4,163,647	4,300,000	4,288,925		270			2.750	2.763	MN	15,110	122,520	10/29/2020	11/15/2050
855244-AQ-2	STARBUCKS CORP			1,2	2.A FE	57,081,476	107.9052	61,229,727	56,744,000	56,942,860		(54,189)			3.800	3.689	FA	814,592	2,156,272	03/28/2019	08/15/2025
855244-AS-8	STARBUCKS CORP			1,2	2.B FE	38,896,590	123.1653	41,181,550	33,436,000	38,814,052		(88,591)			4.500	3.532	MN	192,257	1,170,113	11/15/2021	11/15/2048
855244-AU-3	STARBUCKS CORP			1,2	2.B FE	8,427,557	122.5080	8,563,309	6,990,000	8,411,407		(16,150)			4.450	3.307	FA	117,510	111,250	10/29/2021	08/15/2049
855244-AZ-2	STARBUCKS CORP			1,2	2.A FE	6,009,634	101.9612	6,045,280	5,929,000	6,003,530		(6,105)			2.550	2.388	MN	19,319	151,190	03/10/2021	11/15/2030
85571B-AW-5	STARWOOD PROPERTY TRUST INC			1,2	3.C FE	500,000	101.1064	505,532	500,000	500,000					3.750	3.753	JD	885		12/01/2021	12/31/2024
858912-AG-3	STERICYCLE INC			1,2	3.C FE	330,848	98.5000	325,050	330,000	330,753		(86)			3.875	3.837	JJ	5,896	8,205	11/10/2020	01/15/2029
859152-E*-7	STERIS PLC		D	1	2.B FE	30,000,000	105.5050	31,651,500	30,000,000	30,000,000					3.450	3.449	MN	135,125	1,042,500	04/28/2015	05/14/2025
86024T-AA-5	STEVENS HOLDING COMPANY INC			2	3.C FE	460,000	106.7500	491,050	460,000	460,000					6.125	6.122	AO	7,044	28,175	09/26/2018	10/01/2026
863667-AF-8	STRYKER CORP			1,2	2.A FE	8,755,031	105.2673	8,737,186	8,300,000	8,439,794		(63,289)			3.375	2.555	MN	35,794	280,125	10/13/2016	05/15/2024
863667-AH-4	STRYKER CORP			1,2	2.A FE	26,136,008	106.6163	26,728,706	25,070,000	25,522,241		(118,241)			3.375	2.842	MN	141,019	846,113	08/31/2016	11/01/2025
863667-AJ-0	STRYKER CORP			1,2	2.A FE	8,994,993	129.0194	10,927,943	8,470,000	8,937,221		(11,252)			4.625	4.253	MS	115,345	391,738	03/30/2016	03/15/2046
863667-AN-1	STRYKER CORP			1,2	2.A FE	68,841,810	107.2550	70,906,281	66,110,000	67,355,173		(293,956)			3.500	2.990	MS	681,300	2,313,850	11/16/2016	03/15/2026
864486-AK-1	SUBURBAN PROPANE PARTNERS LP			1,2	4.A FE	1,632,150	103.3750	1,690,181	1,635,000	1,633,310		291			5.875	5.897	MS	32,019	96,056	07/13/2017	03/01/2027
867224-AB-3	SUNCOR ENERGY INC		C	1,2	2.A FE	13,662,023	111.6965	16,041,851	14,362,000	13,708,995		13,480			4.000	4.292	MN	73,406	574,480	06/12/2018	11/15/2047
867229-AE-6	SUNCOR ENERGY INC		C	1	2.A FE	11,863,000	136.9835	13,698,350	10,000,000	11,676,403		(64,476)			6.500	4.994	JD	28,889	650,000	12/13/2018	06/15/2038
86765L-AQ-0	SUNOCO LP			1,2	3.C FE	1,342,046	104.0000	1,393,600	1,340,000	1,341,622		(178)			6.000	5.972	AO	16,973	80,400	03/22/2019	04/15/2027
86765L-AU-1	SUNOCO LP			1,2	3.C FE	250,000	102.0000	255,000	250,000	250,000					4.500	4.502	AO	2,219		10/05/2021	04/30/2030
870836-AC-7	UBS AG (STAMFORD BRANCH)				1.G FE	6,767,810	118.5747	6,462,321	5,450,000	5,785,818		(83,661)			7.500	5.557	JJ	188,479	408,750	01/14/2004	07/15/2025
871829-AQ-0	SYSCO CORP			1	2.B FE	16,422,879	101.0564	16,997,686	16,820,000	16,798,298		47,783			2.600	2.894	JD	23,081	437,320	06/11/2013	06/12/2022
871829-AZ-0	SYSCO CORP			1,2	2.B FE	40,443,305	107.3917	42,371,395	39,455,000	39,864,296		(108,491)			3.750	3.433	AO	369,891	1,479,563	09/20/2016	10/01/2025
871829-BC-0	SYSCO CORP			1,2	2.B FE	75,846,906	106.2205	79,771,596	75,100,000	75,450,105		(75,516)			3.300	3.182	JJ	1,142,772	2,478,300	06/23/2016	07/15/2026
871829-BH-9	SYSCO CORP			1,2	2.B FE	24,430,150	117.9079	29,476,975	25,000,000	24,464,184		10,407			4.450	4.591	MS	327,569	1,112,500	09/26/2018	03/15/2048
872540-AP-4	TJX COMPANIES INC			1,2	1.F FE	19,303,564	101.7755	19,798,388	19,453,000	19,417,488		25,128			2.500	2.637	MN	62,142	486,325	04/25/2017	05/15/2023
872540-AQ-2	TJX COMPANIES INC			1,2	1.F FE	71,232,217	103.3781	79,127,665	76,542,000	73,484,815		592,406			2.250	3.169	MS	507,091	1,722,195	06/03/2019	09/15/2026
87264A-AX-3	T-MOBILE USA INC			1,2	2.C FE	44,901,894	113.8195	44,490,904	39,089,000	44,771,141		(129,576)			4.375	3.287	AO	361,030	925,641	10/22/2021	04/15/2040
87264A-BD-6	T-MOBILE USA INC			1,2	2.C FE	34,342,329	108.2492	36,380,391	33,608,000	34,221,284		(115,000)			3.750	3.344	AO	266,063	1,260,300	12/07/2020	04/15/2027
87264A-BF-1	T-MOBILE USA INC			1,2	2.C FE	13,737,225	109.2850	13,660,625	12,500,000	13,655,361		(81,864)			3.875	2.592	AO	102,257	435,938	08/04/2021	04/15/2030
87264A-BL-8	T-MOBILE USA INC			1,2	2.C FE	7,812,213	97.6946	7,751,090	7,934,000	7,814,584		2,371			3.000	3.105	FA	89,919	119,010	07/01/2021	02/15/2041
87264A-CA-1	T-MOBILE USA INC			1,2	2.C FE	25,947,025	99.2410	25,306,455	25,500,000	25,885,369		(57,112)			2.050	1.780	FA	197,483	596,806	02/04/2021	02/15/2028
87264A-CE-3	T-MOBILE USA INC			1,2	3.A FE	353,500	103.8243	363,385	350,000	353,332		(168)			3.500	3.380	AO	2,586	6,874	05/10/2021	04/15/2031
87278*-AD-4	TPF EQUITY REIT OPERATING PARTNERSHIP LP			1	1.G	20,000,000	107.1894	21,437,884	20,000,000	20,000,000					3.640	3.640	MON	24,267	727,999	10/22/2015	11/19/2025
87305Q-CD-1	TTX CO			1	1.F FE	10,627,205	101.9956	11,066,523	10,850,000	10,820,076		33,360			3.050	3.375	MN	42,285	330,925	09/23/2015	11/15/2022
87305Q-CF-6	TTX CO			1	1.F FE	14,242,549	105.7412	14,824,916	14,020,000	14,074,706		(25,466)			4.150	3.948	JJ	268,288	581,830	12/11/2014	01/15/2024
87305Q-CH-2	TTX CO			1	1.F FE	28,482,280	106.7154	29,880,312	28,000,000	28,221,785		(68,797)			3.600	3.323	JJ	464,800	1,008,000	06/06/2019	01/15/2025
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD		C	1,2	2.B FE	11,740,237	117.2042	11,109,786	9,479,000	11,441,951		(276,506)			5.000	1.695	MN	46,078	473,950	12/04/2020	11/26/2028
874060-AX-4	TAKEDA PHARMACEUTICAL CO LTD		D	1,2	2.B FE	9,980,400	97.4749	9,747,490	10,000,000	9,983,431		1,937			2.050	2.072	MS	51,819	251,694	06/29/2020	03/31/2030
874060-AY-2	TAKEDA PHARMACEUTICAL CO LTD		C	1,2	2.B FE	10,403,900	101.0601	10,106,010	10,000,000	10,391,674		(12,226)			3.025	2.748	JJ	144,528	151,250	07/19/2021	07/09/2040
875127-AV-4	TAMPA ELECTRIC CO			1	1.G FE	10,175,200	141.9790	14,197,900	10,000,000	10,127,831		(5,295)			6.550	6.413	MN	83,694	655,000	07/10/2007	05/15/2036
87612B-BN-1	TARGA RESOURCES PARTNERS LP			1,2	3.A FE	2,399,113	111.5000	2,670,425	2,395,000	2,398,168		(337)			6.875	6.850	JJ	75,925	164,656	01/11/2019	01/15/2029
87612B-BS-0	TARGA RESOURCES PARTNERS LP			1,2	3.A FE	130,000	108.3750	140,888	130,000	130,000					4.875	4.875	FA	2,641	6,038	08/11/2020	02/01/2031
87612E-AZ-9	TARGET CORP			1	1.F FE	22,353,688	100.0804	22,248,874	22,231,000	22,231,554		(14,447)			2.900	2.834	JJ	297,278	644,699	05/24/2012	01/15/2022
87612E-BF-2	TARGET CORP			1	1.F FE	9,364,700	117.6692	11,766,920	10,000,000	9,428,703		13,735			3.625	3.995	AO	76,528	362,500	01/12/2017	04/15/2046
87656X-A#-8	TATE & LYLE INTERNATIONAL FINANCE PLC		D	1	2.C	15,000,000	106.6811	16,002,159	15,000,000	15,000,000					4.060	4.059	AO	104,883	609,000	07/21/2015	10/29/2025
87656X-C*-0	Tate & Lyle plc		C	1	2.C	8,300,000	102.6079	8,516,452	8,300,000	8,300,000					2.910	2.910	FA	97,283	241,530	05/06/2020	08/06/2030
87901J-AJ-4	TEGNA INC			1,2	3.B FE	600,000	101.0000	606,000	600,000	600,000					4.625	4.624	MS	8,171	27,750	01/07/2020	03/15/2028
87927Y-AA-0	TELECOM ITALIA SPA		C	1	3.B FE	507,500	104.3750	521,875	500,000	502,655		(985)			5.303	5.066	MN	2,283	26,515	07/12/2016	05/30/2024
879385-AD-4	TELEFONICA EUROPE BV		C	1	2.C FE	4,833,040	141.8235	5,672,940	4,000,000	4,440,297		(36,515)			8.250	6.569	MS	97,167	330,000	06/28/2004	09/15/2030
87938W-AT-0	TELEFONICA EMISIONES SAU		C	1	2.C FE	7,000,000	110.0443	7,703,101	7,000,000	7,000,000					4.103	4.102	MS	90,152	287,210	03/01/2017	03/08/2027
87938W-AX-1	TELEFONICA EMISIONES SAU		C	1,2	2.C FE	15,000,000	130.3640	19,554,600	15,000,000	15,000,000					5.520	5.520	MS	276,000	828,000	02/26/2019	03/01/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87952V-AP-1	TELESAT CANADA		C	1,2	4.A FE	513,900	88.5000	442,500	500,000	512,936		(755)			4.875	4.594	JD	2,031	24,375	09/02/2020	06/01/2027
87971M-BF-9	TELUS CORP		A	1,2	2.A FE	56,096,799	108.3899	60,234,435	55,572,000	55,879,232		(51,069)			3.700	3.586	MS	605,426	2,056,164	12/21/2018	09/15/2027
87971M-BH-5	TELUS CORP		C	1,2	2.A FE	33,110,518	124.3176	39,710,771	31,943,000	33,058,030		(25,079)			4.600	4.367	MN	183,672	1,469,378	10/17/2019	11/16/2048
87971M-BK-8	TELUS CORP		C	1,2	2.A FE	6,350,980	123.0731	7,587,457	6,165,000	6,342,466		(3,742)			4.300	4.119	JD	11,782	265,095	07/26/2019	06/15/2049
88023J-AD-8	TEMPO ACQUISITION LLC			1,2	3.C FE	875,084	103.6250	870,450	840,000	863,074		(10,272)			5.750	4.367	JD	4,025	48,300	12/07/2020	06/01/2025
88023U-AJ-0	TEMPUR SEALY INTERNATIONAL INC			1,2	3.A FE	1,000,000	99.7500	997,500	1,000,000	1,000,000					3.875	3.875	AO	10,441		09/21/2021	10/15/2031
88033G-CX-6	TENET HEALTHCARE CORP			1,2	4.B FE	500,000	103.2500	516,250	500,000	500,000					6.250	6.249	FA	13,021	31,250	01/23/2019	02/01/2027
88033G-DA-5	TENET HEALTHCARE CORP			1,2	4.A FE	1,500,000	104.0000	1,560,000	1,500,000	1,500,000					5.125	5.124	MN	12,813	76,875	08/12/2019	11/01/2027
88033G-DE-7	TENET HEALTHCARE CORP			1,2	4.A FE	165,000	105.0000	173,250	165,000	165,000					7.500	7.495	AO	3,094	12,375	04/02/2020	04/01/2025
88033G-DG-2	TENET HEALTHCARE CORP			1,2	4.A FE	125,000	102.7500	128,438	125,000	125,000					4.625	4.625	JD	257	5,781	06/02/2020	06/15/2028
88033G-DL-1	TENET HEALTHCARE CORP			1,2	4.A FE	1,016,500	101.2500	1,012,500	1,000,000	1,015,742		(758)			4.250	4.003	JD	3,542	21,132	07/21/2021	06/01/2029
88033G-DN-7	TENET HEALTHCARE CORP			1,2	4.A FE	1,000,000	101.0000	1,010,000	1,000,000	1,000,000					4.375	4.374	JJ	3,646		11/16/2021	01/15/2030
880451-AZ-2	TENNESSEE GAS PIPELINE COMPANY LLC			1,2	2.B FE	14,970,150	101.1092	15,166,380	15,000,000	14,975,101		2,665			2.900	2.923	MS	145,000	435,000	02/19/2020	03/01/2030
88104L-AE-3	TERRAFORM POWER OPERATING LLC			1,2	3.C FE	466,250	106.2500	531,250	500,000	476,113		3,197			5.000	5.948	JJ	10,486	25,000	09/12/2018	01/31/2028
88167A-AE-1	TEVA PHARMACEUTICAL FINANCE NETHERLANDS		C	1	3.C FE	666,394	94.2500	758,713	805,000	715,839		15,926			3.150	5.857	AO	6,339	25,358	09/06/2018	10/01/2026
88167A-AK-7	TEVA PHARMACEUTICAL FINANCE NETHERLANDS		C	1,2	3.C FE	421,500	107.5000	430,000	400,000	415,216		(2,036)			6.750	5.978	MS	9,000	27,000	09/26/2018	03/01/2028
88167A-AP-6	TEVA PHARMACEUTICAL FINANCE NETHERLANDS		C	1,2	3.C FE	250,000	101.3750	253,438	250,000	250,000					4.750	4.750	MN	1,715		11/02/2021	05/09/2027
882384-AC-4	TEXAS EASTERN TRANSMISSION LP			1,2	1.G FE	7,750,560	101.2472	8,099,776	8,000,000	7,961,869		47,147			2.800	3.421	AO	47,289	224,000	03/24/2017	10/15/2022
882384-AD-2	TEXAS EASTERN TRANSMISSION LP			1,2	1.G FE	2,984,430	107.6670	3,230,010	3,000,000	2,990,004		1,493			3.500	3.562	JJ	48,417	105,000	01/09/2018	01/15/2028
882384-AE-0	TEXAS EASTERN TRANSMISSION LP			1,2	1.G FE	6,936,439	112.9259	7,886,745	6,984,000	6,940,117		917			4.150	4.190	JJ	133,647	289,836	01/22/2018	01/15/2048
88307*-AA-3	TEXOMA WIND LLC				2.C PL	7,907,207	105.5600	8,346,844	7,907,207	7,907,207					4.120	4.120	JD	905	325,781	01/25/2017	06/30/2034
883556-BG-6	THERMO FISHER SCIENTIFIC INC			1,2	2.A FE	512,653	138.9784	646,250	465,000	509,057		(1,173)			5.300	4.603	FA	10,269	24,645	09/21/2018	02/01/2044
883556-BM-3	THERMO FISHER SCIENTIFIC INC			1,2	2.A FE	8,623,760	107.3810	9,451,676	8,802,000	8,701,158		23,125			3.650	3.966	JD	14,279	321,273	06/27/2018	12/15/2025
886546-AB-6	TIFFANY & CO			1,2	1.E FE	21,090,221	106.0868	22,278,228	21,000,000	21,028,484		(10,564)			3.800	3.743	AO	199,500	829,500	05/08/2015	10/01/2024
88947E-AS-9	TOLL BROTHERS FINANCE CORP			1,2	3.A FE	233,224	111.5000	250,875	225,000	229,739		(822)			4.875	4.398	MS	3,230	10,969	06/07/2017	03/15/2027
891490-AS-3	CONOCOPHILLIPS CO				1.G FE	10,030,150	160.4633	16,046,330	10,000,000	10,027,331		(348)			7.900	7.874	JJ	395,000	790,000	08/15/1997	01/01/2047
89152U-AH-5	TOTALENERGIES CAPITAL SA		C	1	1.E FE	10,032,500	111.6250	11,162,500	10,000,000	10,023,723		(3,032)			3.883	3.843	AO	86,289	388,300	12/21/2018	10/11/2028
89153U-AF-8	TOTALENERGIES CAPITAL CANADA LTD		C	1	1.E FE	19,323,321	102.7354	20,547,080	20,000,000	19,880,795		74,465			2.750	3.150	JJ	253,611	550,000	02/01/2017	07/15/2023
89153V-AG-4	TOTALENERGIES CAPITAL INTERNATIONAL SA		C	1	1.E FE	63,312,600	104.9739	66,343,505	63,200,000	63,236,067		(17,526)			3.700	3.670	JJ	1,078,262	2,338,400	10/14/2014	01/15/2024
89153V-AQ-2	TOTALENERGIES CAPITAL INTERNATIONAL SA		C	1,2	1.E FE	25,000,000	108.7826	27,195,650	25,000,000	25,000,000					3.455	3.455	FA	316,708	863,750	02/11/2019	02/19/2029
892331-AC-3	TOYOTA MOTOR CORP		C		1.E FE	13,000,000	104.1402	13,538,226	13,000,000	13,000,000					3.419	3.419	JJ	198,777	444,470	07/10/2018	07/20/2023
892331-AF-6	TOYOTA MOTOR CORP		C		1.E FE	2,000,000	103.2613	2,065,226	2,000,000	2,000,000					2.358	2.358	JJ	23,449	47,160	06/25/2019	07/02/2024
89236T-DW-2	TOYOTA MOTOR CREDIT CORP			1	1.E FE	34,000,594	104.0018	35,239,970	33,884,000	33,925,642		(17,383)			2.900	2.844	AO	201,986	982,636	05/24/2017	04/17/2024
89236T-EM-3	TOYOTA MOTOR CREDIT CORP			1	1.E FE	6,688,244	107.2307	6,629,002	6,182,000	6,577,049		(61,253)			3.050	1.922	JJ	89,038	188,551	02/27/2020	01/11/2028
89236T-EW-1	TOYOTA MOTOR CREDIT CORP			1	1.E FE	21,939,997	106.4408	23,409,525	21,993,000	21,966,590		7,477			3.400	3.439	AO	159,938	747,762	04/10/2018	04/14/2025
89236T-FN-0	TOYOTA MOTOR CREDIT CORP			1	1.E FE	7,485,300	104.3791	7,828,433	7,500,000	7,494,670		2,966			3.450	3.493	MS	72,594	258,750	09/17/2018	09/20/2023
89236T-FS-9	TOYOTA MOTOR CREDIT CORP			1	1.E FE	11,996,760	104.6603	12,559,236	12,000,000	11,998,627		647			3.350	3.356	JJ	193,183	402,000	01/03/2019	01/08/2024
89236T-GX-7	TOYOTA MOTOR CREDIT CORP			1	1.E FE	19,963,200	105.0568	21,011,360	20,000,000	19,975,480		7,082			3.000	3.040	AO	150,000	600,000	03/27/2020	04/01/2025
89236T-HG-3	TOYOTA MOTOR CREDIT CORP			1	1.E FE	12,209,608	96.9930	11,842,845	12,210,000	12,209,692		57			1.150	1.150	FA	53,826	140,025	08/17/2020	08/13/2027
893045-AE-4	TRANS ALLEGHENY INTERSTATE LINE CO			1,2	2.B FE	19,965,240	105.8799	20,646,581	19,500,000	19,666,135		(49,035)			3.850	3.562	JD	62,563	750,750	04/23/2015	06/01/2025
893526-DM-2	TRANSCANADA PIPELINES LTD		C	1	2.A FE	12,911,210	100.9693	13,126,009	13,000,000	12,993,799		10,409			2.500	2.583	FA	135,417	325,000	04/22/2013	08/01/2022
89352H-AB-5	TRANSCANADA PIPELINES LTD		C	1	2.A FE	3,275,641	130.4600	3,521,115	2,699,000	3,169,334		(23,790)			5.850	4.207	MS	46,490	157,892	02/23/2017	03/15/2036
89352H-AL-3	TRANSCANADA PIPELINES LTD		A	1,2	2.A FE	5,481,470	124.3217	6,029,602	4,850,000	5,408,801		(16,038)			5.000	4.178	AO	50,521	242,500	01/17/2017	10/16/2043
89352H-AM-1	TRANSCANADA PIPELINES LTD		C	1,2	2.A FE	12,172,715	117.8012	13,345,698	11,329,000	11,988,029		(42,526)			4.625	4.005	MS	174,655	523,966	11/07/2017	03/01/2034
89352H-AT-6	TRANSCANADA PIPELINES LTD		A	1,2	2.A FE	23,810,017	111.5009	23,883,493	21,420,000	22,570,270		(280,056)			4.875	3.355	JJ	481,504	1,044,225	05/31/2017	01/15/2026
89352H-AW-9	TRANSCANADA PIPELINES LTD		C	1,2	2.A FE	24,652,957	111.3136	27,850,663	25,020,000	24,760,173		34,592			4.250	4.439	MN	135,873	1,063,350	10/10/2018	05/15/2028
89352H-AZ-2	TRANSCANADA PIPELINES LTD		C	1,2	2.A FE	17,252,944	132.8593	22,984,659	17,300,000	17,255,213		747			5.100	5.118	MS	259,788	882,300	10/10/2018	03/15/2049
893574-AF-0	TRANSCONTINENTAL GAS PIPE LINE COMPANY L			1,2	2.A FE	11,566,675	115.9410	14,030,020	12,101,000	11,623,444		13,329			4.450	4.752	FA	224,373	538,495	04/05/2019	08/01/2042
893574-AK-9	TRANSCONTINENTAL GAS PIPE LINE COMPANY L			1,2	2.A FE	11,923,514	109.2920	13,096,460	11,983,000	11,943,601		5,484			4.000	4.061	MS	141,133	479,320	03/15/2018	03/15/2028
893647-BB-2	TRANSDIGM INC			1,2	4.C FE	703,800	102.6250	738,900	720,000	709,363		2,021			6.375	6.765	JD	2,040	45,900	01/29/2019	06/15/2026
893647-BE-6	TRANSDIGM INC			1,2	4.A FE	1,105,000	103.7500	1,141,250	1,100,000	1,103,295		(609)			6.250	6.166	MS	20,243	68,750	02/01/2019	03/15/2026
89366L-AE-4	TRANSELEC SA		C	1,2	2.B FE	23,542,730	107.3622	25,230,117	23,500,000	23,526,689		(3,258)			3.875	3.856	JJ	427,488	910,625	07/12/2016	01/12/2029
893828-AA-1	TRANSOCEAN PHOENIX 2 LTD		C	1,2	4.C FE	260,428	101.0000	252,500	250,000	254,591		(2,218)			7.750	6.462	AO	4,090	20,344	12/14/2018	10/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
893829-AA-9	TRANSOCEAN PROTEUS LTD		C	1,2	4.C FE	114,881	98.5000	110,813	112,500	114,003		(454)			6.250	5.527	JD	586	7,383	07/02/2018	12/01/2024
89382P-AA-3	TRANSOCEAN PONTUS LTD		C	1,2	5.A FE	256,690	97.5000	251,501	257,950	257,195		129			6.125	6.256	FA	6,583	16,448	07/24/2018	08/01/2025
89686Q-AA-4	TRIVIUM PACKAGING FINANCE BV		C	1,2	4.B FE	1,252,500	104.3750	1,252,500	1,200,000	1,241,715		(10,785)			5.500	3.477	JD	24,933	38,500	07/06/2021	08/15/2026
89788J-AA-7	TRUIST BANK			2	1.F FE	1,995,880	100.6211	2,012,422	2,000,000	1,997,339		808			1.500	1.543	MS	9,250	30,000	03/04/2020	03/10/2025
89788M-AE-2	TRUIST FINANCIAL CORP			2,5	1.G FE	5,000,000	98.5877	4,929,385	5,000,000	5,000,000					1.887	1.763	JD	6,290	47,175	06/02/2021	06/07/2029
899042-AA-3	TUFTS MEDICAL CENTER INC			1	2.A FE	4,640,000	101.4707	4,708,240	4,640,000	4,640,000					5.373	5.373	JJ	124,654	249,307	08/07/2013	01/01/2023
899042-AB-1	TUFTS MEDICAL CENTER INC			1	2.A FE	14,398,000	112.0680	16,135,551	14,398,000	14,398,000					6.323	6.323	JJ	455,193	910,386	08/07/2013	01/01/2028
902104-AC-2	II-VI INC			1,2	4.B FE	250,000	102.5000	256,250	250,000	250,000					5.000	5.000	JD	729		12/08/2021	12/15/2029
902133-AR-8	TYCO ELECTRONICS GROUP SA		C	1,2	1.G FE	3,984,560	104.8234	4,192,936	4,000,000	3,995,522		1,629			3.450	3.496	FA	57,500	138,000	07/28/2014	08/01/2024
902494-BJ-1	TYSON FOODS INC			1,2	2.B FE	22,288,464	108.4918	24,062,396	22,179,000	22,247,178		(15,578)			4.000	3.916	MS	295,720	887,160	03/19/2019	03/01/2026
902613-AE-8	UBS GROUP AG		C	2	1.G FE	2,632,482	96.7354	2,655,387	2,745,000	2,638,187		3,122			2.095	2.534	FA	22,364		05/18/2021	02/11/2032
902613-AH-1	UBS GROUP AG		C	2	1.G FE	10,000,000	97.5426	9,754,260	10,000,000	10,000,000					1.494	1.494	FA	58,515		08/03/2021	08/10/2027
90290M-AE-1	US FOODS INC			1,2	4.C FE	500,000	101.0000	505,000	500,000	500,000					4.625	4.625	JD	2,505		11/16/2021	06/01/2030
90331H-NV-1	US BANK NA			2	1.D FE	19,980,000	103.8968	20,779,360	20,000,000	19,993,384		4,055			3.400	3.422	JJ	296,556	680,000	07/19/2018	07/24/2023
90351D-AB-3	UBS GROUP AG		C		1.G FE	6,067,550	108.0914	5,712,630	5,285,000	5,856,158		(149,162)			4.125	1.155	MS	58,741	218,006	07/29/2020	09/24/2025
90352J-AC-7	UBS GROUP AG		D	2	1.G FE	14,754,584	110.4040	13,981,563	12,664,000	14,422,354		(312,840)			4.253	1.481	MS	146,619	538,600	01/22/2021	03/23/2028
90363@-AA-8	USTA NATIONAL TENNIS CENTER INC.				1.G FE	1,966,463	101.6150	1,998,222	1,966,463	1,966,463					3.110	3.107	JJ	29,389	61,157	06/11/2014	09/08/2024
904764-AS-6	UNILEVER CAPITAL CORP			1	1.E FE	9,810,078	105.9993	10,224,692	9,646,000	9,727,138		(21,244)			3.100	2.851	JJ	125,425	299,026	11/28/2017	07/30/2025
904764-AU-1	UNILEVER CAPITAL CORP			1	1.E FE	7,267,154	102.2427	8,025,030	7,849,000	7,528,144		64,598			2.000	2.962	JJ	66,717	156,980	10/05/2017	07/28/2026
904764-AX-5	UNILEVER CAPITAL CORP			1,2	1.E FE	44,515,897	103.4565	46,503,697	44,950,000	44,795,714		62,932			2.600	2.752	MN	181,798	1,168,700	05/30/2017	05/05/2024
904764-AY-3	UNILEVER CAPITAL CORP			1,2	1.E FE	9,881,550	106.0002	10,600,020	10,000,000	9,922,385		13,168			2.900	3.058	MN	45,111	290,000	04/04/2019	05/05/2027
904764-BB-2	UNILEVER CAPITAL CORP			1,2	1.E FE	20,833,338	106.6692	22,377,065	20,978,000	20,907,059		20,460			3.375	3.487	MS	194,702	708,008	04/03/2018	03/22/2025
904764-BC-0	UNILEVER CAPITAL CORP			1,2	1.E FE	22,625,428	109.5288	25,152,194	22,964,000	22,737,401		31,872			3.500	3.679	MS	221,029	803,740	09/14/2018	03/22/2028
907818-DZ-8	UNION PACIFIC CORP			1,2	2.A FE	2,953,273	117.4094	3,344,994	2,849,000	2,943,879		(2,581)			4.150	3.926	JJ	54,519	118,234	02/15/2018	01/15/2045
907818-EB-0	UNION PACIFIC CORP			1,2	2.A FE	4,964,750	109.4960	5,474,800	5,000,000	4,974,393		1,528			3.375	3.424	FA	70,313	168,750	04/01/2015	02/01/2035
907818-ED-6	UNION PACIFIC CORP			1,2	2.A FE	5,071,700	106.1535	5,307,675	5,000,000	5,042,163		(11,675)			3.250	2.986	FA	61,389	162,500	05/22/2019	08/15/2025
907818-EH-7	UNION PACIFIC CORP			1,2	2.A FE	2,129,894	104.7411	2,345,153	2,239,000	2,178,867		13,217			2.750	3.448	MS	20,524	61,573	02/16/2018	03/01/2026
907818-EJ-3	UNION PACIFIC CORP			1,2	2.A FE	9,051,887	119.1687	9,599,039	8,055,000	9,029,050		(22,837)			4.050	3.309	MS	108,743	326,228	02/24/2021	03/01/2046
907818-EK-0	UNION PACIFIC CORP			1,2	2.A FE	12,605,033	108.0184	12,583,063	11,649,000	12,579,375		(25,658)			3.350	2.888	FA	147,425	390,242	01/06/2021	08/15/2046
907818-EN-4	UNION PACIFIC CORP			1,2	2.A FE	11,599,855	118.1258	13,889,232	11,758,000	11,614,716		3,194			4.000	4.078	AO	99,290	470,320	03/29/2017	04/15/2047
907818-EY-0	UNION PACIFIC CORP			1,2	2.A FE	5,260,650	112.2440	5,612,200	5,000,000	5,192,264		(26,388)			3.950	3.283	MS	60,896	197,500	04/30/2019	09/10/2028
907818-FJ-2	UNION PACIFIC CORP			1,2	1.G FE	7,145,658	102.5592	7,227,347	7,047,000	7,120,258		(14,023)			2.150	1.928	FA	61,446	151,511	02/27/2020	02/05/2027
907818-FL-7	UNION PACIFIC CORP			1,2	1.G FE	4,997,750	114.9804	5,749,020	5,000,000	4,997,296		20			3.750	3.752	FA	76,042	187,500	01/28/2020	02/05/2070
907818-FN-3	UNION PACIFIC CORP			1,2	1.G FE	12,075,382	98.9306	12,065,576	12,196,000	12,077,612		1,803			2.973	3.015	MS	105,755	362,587	09/16/2020	09/16/2062
90932L-AG-2	UNITED AIRLINES INC			1,2	3.B FE	60,000	104.0000	62,400	60,000	60,000					4.375	4.374	AO	554	1,269	04/14/2021	04/15/2026
90932L-AH-0	UNITED AIRLINES INC			1,2	3.B FE	70,000	103.2500	72,275	70,000	70,000					4.625	4.624	AO	683	1,565	04/14/2021	04/15/2029
911312-BL-9	UNITED PARCEL SERVICE INC			1,2	1.G FE	26,831,387	104.5145	28,311,933	27,089,000	26,966,394		40,090			2.800	2.965	MN	96,918	758,492	08/29/2018	11/15/2024
911312-BM-7	UNITED PARCEL SERVICE INC			1,2	1.G FE	9,956,400	107.5169	10,751,690	10,000,000	9,972,987		4,135			3.050	3.101	MN	38,972	305,000	11/09/2017	11/15/2027
911312-BN-5	UNITED PARCEL SERVICE INC			1,2	1.G FE	2,180,190	119.2179	2,737,243	2,296,000	2,188,682		2,318			3.750	4.043	MN	11,002	86,100	03/05/2018	11/15/2047
911312-BR-6	UNITED PARCEL SERVICE INC			1,2	1.G FE	19,976,400	109.1919	21,838,380	20,000,000	19,982,223		2,144			3.400	3.414	MS	200,222	680,000	03/13/2019	03/15/2029
911312-BX-3	UNITED PARCEL SERVICE INC			1,2	1.G FE	4,994,750	107.9122	5,395,610	5,000,000	4,996,514		988			3.900	3.923	AO	48,750	195,000	03/19/2020	04/01/2025
911363-AM-1	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.B FE	347,775	101.5000	350,175	345,000	347,442		(249)			3.875	3.773	FA	5,050	13,554	08/25/2020	02/15/2031
911365-BF-0	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.B FE	645,125	104.0000	670,800	645,000	645,083		19			5.500	5.498	FA	13,402	35,475	11/10/2016	05/15/2027
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.B FE	1,242,419	105.0000	1,344,000	1,280,000	1,254,102		3,555			4.875	5.268	JJ	28,773	62,400	06/14/2018	01/15/2028
911365-BL-7	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.B FE	600,000	108.2500	649,500	600,000	600,000					5.250	5.250	JJ	14,525	31,500	04/26/2019	01/15/2030
911365-BP-8	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.B FE	500,000	100.5000	502,500	500,000	500,000					3.750	3.750	JJ	7,188		07/30/2021	01/15/2032
91159H-HG-8	US BANCORP			2	1.F FE	15,108,600	105.4731	15,820,965	15,000,000	15,043,755		(20,669)			3.700	3.548	JJ	232,792	555,000	09/14/2018	01/30/2024
91159H-HR-4	US BANCORP			2	1.F FE	30,947,897	106.8828	33,740,762	31,568,000	31,185,611		64,092			3.150	3.400	AO	176,781	994,392	04/11/2019	04/27/2027
91159H-HX-1	US BANCORP			2	1.E FE	4,995,100	103.2555	5,162,775	5,000,000	4,997,446		996			2.400	2.421	JJ	50,333	120,000	07/24/2019	07/30/2024
913017-BT-5	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	21,980,734	125.6406	25,807,836	20,541,000	21,892,258		(47,959)			4.500	3.998	JD	77,029	924,345	12/04/2020	06/01/2042
913017-CA-5	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	4,971,582	117.2454	5,979,515	5,100,000	4,988,130		2,737			4.150	4.300	MN	27,044	211,650	05/13/2015	05/15/2045
913017-CY-3	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	9,872,340	111.8392	9,329,626	8,342,000	9,653,941		(186,233)			4.125	1.612	MN	43,013	344,108	10/27/2020	11/16/2028
91324P-BN-1	UNITEDHEALTH GROUP INC			1,2	1.G FE	10,000,253	140.6870	11,788,164	8,379,000	9,840,165		(51,649)			5.700	4.312	AO	100,827	477,603	09/26/2018	10/15/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91324P-CP-5	UNITEDHEALTH GROUP INC			1	1.G FE	8,462,980	108.3480	8,723,097	8,051,000	8,255,829		(54,110)			3.750	2.987	JJ	139,215	301,913	01/05/2018	07/15/2025
91324P-CV-2	UNITEDHEALTH GROUP INC			1	1.G FE	14,032,528	106.8110	15,228,044	14,257,000	14,131,885		27,126			3.100	3.325	MS	130,135	441,967	03/02/2018	03/15/2026
91324P-CW-0	UNITEDHEALTH GROUP INC			1	1.G FE	13,102,531	108.9284	14,263,085	13,094,000	13,102,903		(1,684)			3.450	3.435	JJ	208,304	451,743	04/03/2019	01/15/2027
91324P-CY-6	UNITEDHEALTH GROUP INC			1	1.G FE	6,612,372	108.4639	7,405,915	6,828,000	6,690,898		23,014			3.375	3.798	AO	48,650	230,445	06/06/2018	04/15/2027
91324P-DE-9	UNITEDHEALTH GROUP INC			1	1.F FE	7,750,891	106.6059	7,994,376	7,499,000	7,686,236		(29,741)			2.950	2.484	AO	46,702	221,221	10/16/2019	10/15/2027
91324P-DK-5	UNITEDHEALTH GROUP INC			1	1.G FE	14,974,200	111.7224	16,758,360	15,000,000	14,982,292		2,373			3.850	3.871	JD	25,667	577,500	06/14/2018	06/15/2028
91324P-DP-4	UNITEDHEALTH GROUP INC			1	1.G FE	5,084,200	112.2984	5,614,920	5,000,000	5,062,136		(7,713)			3.875	3.671	JD	8,611	193,750	01/04/2019	12/15/2028
91324P-DS-8	UNITEDHEALTH GROUP INC			1	1.F FE	3,998,920	105.8816	4,235,264	4,000,000	3,999,193		93			2.875	2.878	FA	43,444	115,000	07/23/2019	08/15/2029
913260-C*-4	Unitil Energy Systems			1	1.F	2,400,000	104.7784	2,514,681	2,400,000	2,400,000					3.580	3.580	MS	25,299	85,920	06/16/2020	09/15/2040
91337C-AA-4	UNIVAR SOLUTIONS USA INC			1,2	3.B FE	800,000	104.2500	834,000	800,000	800,000					5.125	5.124	JD	3,417	41,000	11/15/2019	12/01/2027
914906-AV-4	UNIVISION COMMUNICATIONS INC			1,2	4.A FE	1,000,000	101.0000	1,010,000	1,000,000	1,000,000					4.500	4.500	MN	7,500	20,000	05/07/2021	05/01/2029
91752*-AA-7	UTAH SOLAR HOLDINGS LLC			1	2.C PL	7,396,808	101.5995	7,515,118	7,396,808	7,396,808					3.590	3.591	JD	738	354,060	08/21/2020	12/31/2036
91831A-AC-5	BAUSCH HEALTH COMPANIES INC		C	2	4.B FE	1,040,400	101.7500	1,037,850	1,020,000	1,032,230		(5,400)			6.125	5.430	AO	13,189	71,249	03/06/2020	04/15/2025
91832V-AA-2	VOC ESCROW LTD			1,2	4.B FE	500,000	98.5000	492,500	500,000	500,000					5.000	4.999	FA	9,444	25,000	02/05/2018	02/15/2028
91911K-AN-2	BAUSCH HEALTH COMPANIES INC		C	1,2	3.B FE	1,000,000	101.2500	1,012,500	1,000,000	1,000,000					5.500	5.498	MN	9,167	55,000	11/14/2017	11/01/2025
92203#-AW-8	The Vanguard Group, Inc.			1	1.G	9,800,000	95.3463	9,343,940	9,800,000	9,800,000					2.670	2.670	FA	93,762	263,841	07/30/2020	08/22/2040
92203#-AX-6	The Vanguard Group, Inc.			1	1.G	10,000,000	99.8681	9,986,807	10,000,000	10,000,000					3.050	3.050	FA	109,292	307,542	07/30/2020	08/22/2050
92203#-AZ-1	The Vanguard Group, Inc.			1	1.G	10,000,000	104.2419	10,424,191	10,000,000	10,000,000					3.250	3.250	FA	116,458	327,708	07/30/2020	08/22/2060
92277G-AQ-0	VENTAS REALTY LP			1,2	2.A FE	4,988,500	125.6318	6,281,590	5,000,000	4,989,492		181			4.875	4.889	AO	51,458	243,750	02/19/2019	04/15/2049
92328M-AA-1	VENTURE GLOBAL CALCASIEU PASS LLC			1,2	3.C FE	500,000	103.8750	519,375	500,000	500,000					3.875	3.875	FA	7,858		07/29/2021	08/15/2029
92328M-AB-9	VENTURE GLOBAL CALCASIEU PASS LLC			1,2	3.C FE	500,000	105.7500	528,750	500,000	500,000					4.125	4.125	FA	8,365		07/29/2021	08/15/2031
92328M-AC-7	VENTURE GLOBAL CALCASIEU PASS LLC			1,2	3.C FE	500,000	104.7500	523,750	500,000	500,000					3.875	3.875	MN	2,099		11/17/2021	11/01/2033
92343V-CK-8	VERIZON COMMUNICATIONS INC			1	2.A FE	22,484,047	129.3541	22,451,991	17,357,000	22,425,712		(58,334)			4.862	3.148	FA	304,741	357,697	10/08/2021	08/21/2046
92343V-CQ-5	VERIZON COMMUNICATIONS INC			1,2	2.A FE	4,721,259	116.6597	5,867,983	5,030,000	4,791,437		13,092			4.400	4.902	MN	36,887	221,320	01/11/2016	11/01/2034
92343V-CR-3	VERIZON COMMUNICATIONS INC			1,2	2.A FE	5,159,450	106.1460	5,307,300	5,000,000	5,049,184		(17,972)			3.500	3.102	MN	29,167	175,000	04/16/2015	11/01/2024
92343V-CX-0	VERIZON COMMUNICATIONS INC			1	2.A FE	9,981,120	124.5119	9,960,952	8,000,000	9,938,688		(42,432)			4.522	3.170	MS	106,518	361,760	01/22/2021	09/15/2048
92343V-EN-0	VERIZON COMMUNICATIONS INC			1	2.A FE	2,531,125	106.4973	2,662,433	2,500,000	2,517,414		(5,230)			3.376	3.140	FA	31,884	84,400	04/15/2019	02/15/2025
92343V-ER-1	VERIZON COMMUNICATIONS INC			1	2.A FE	3,962,616	113.4533	3,737,152	3,294,000	3,876,784		(81,786)			4.329	1.546	MS	39,610	142,597	12/10/2020	09/21/2028
92343V-FF-6	VERIZON COMMUNICATIONS INC			1,2	2.A FE	4,997,500	105.5058	5,275,290	5,000,000	4,998,093		333			3.000	3.008	MS	41,250	150,000	03/17/2020	03/22/2027
92343V-FT-6	VERIZON COMMUNICATIONS INC			1,2	2.A FE	4,908,000	94.5017	4,725,085	5,000,000	4,911,529		3,529			2.650	2.771	MN	15,090	132,500	01/07/2021	11/20/2040
92343V-GH-1	VERIZON COMMUNICATIONS INC			1,2	2.A FE	6,996,850	100.1033	7,007,231	7,000,000	6,997,178		328			2.100	2.107	MS	40,425	73,500	03/11/2021	03/22/2028
92552V-AL-4	VIASAT INC			1,2	3.A FE	750,000	103.0000	772,500	750,000	750,000					5.625	5.623	AO	8,906	42,188	03/20/2019	04/15/2027
92553P-AX-0	VIACOMCBS INC			1,2	2.B FE	60,185,360	105.3296	63,303,090	60,100,000	60,119,258		(10,814)			3.875	3.855	AO	582,219	2,328,875	05/02/2014	04/01/2024
925550-AF-2	VIAVI SOLUTIONS INC			1,2	3.B FE	2,006,250	99.7500	1,995,000	2,000,000	2,006,076		(174)			3.750	3.704	AO	19,167		09/23/2021	10/01/2029
92564R-AA-3	VICI PROPERTIES LP			1,2	3.B FE	315,000	104.1250	327,994	315,000	315,000					4.250	4.249	JD	1,116	13,388	11/21/2019	12/01/2026
92564R-AB-1	VICI PROPERTIES LP			1,2	3.B FE	110,000	106.1250	116,738	110,000	110,000					4.625	4.624	JD	424	5,088	11/21/2019	12/01/2029
92564R-AE-5	VICI PROPERTIES LP			1,2	3.B FE	400,000	105.7500	423,000	400,000	400,000					4.125	4.124	FA	6,233	16,500	01/22/2020	08/15/2030
92660F-AK-0	VIDEOTRON LTD		C	1,2	3.A FE	1,000,000	103.3750	1,033,750	1,000,000	1,000,000					5.125	5.124	AO	10,819	51,250	03/31/2017	04/15/2027
92660F-AN-4	VIDEOTRON LTD		C	2	3.A FE	1,368,750	100.7500	1,360,125	1,350,000	1,365,966		(2,784)			3.625	3.119	JD	2,175	24,197	07/19/2021	06/15/2029
92676X-AC-1	VIKING CRUISES LTD		C	1,2	5.B FE	417,000	98.5000	410,745	417,000	417,000					6.250	6.247	MN	3,330	26,063	05/05/2015	05/15/2025
92763M-AA-3	VIPER ENERGY PARTNERS LP			1,2	3.C FE	750,000	103.5000	776,250	750,000	750,000					5.375	5.373	MN	6,719	40,313	10/10/2019	11/01/2027
927804-FB-5	VIRGINIA ELECTRIC AND POWER CO			1	2.A FE	9,715,112	137.3674	13,382,332	9,742,000	9,724,638		672			6.000	6.018	MN	74,689	584,520	05/14/2007	05/15/2037
927804-FN-9	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	10,065,050	101.7532	10,175,320	10,000,000	10,012,362		(13,014)			2.750	2.614	MS	80,972	275,000	09/18/2017	03/15/2023
927804-FP-4	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	10,441,245	124.7281	11,385,181	9,128,000	10,296,889		(35,702)			4.650	3.766	FA	160,349	424,452	08/30/2017	08/15/2043
927804-FT-6	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	10,736,681	118.7653	11,248,262	9,471,000	10,708,503		(19,935)			4.200	3.363	MN	50,828	279,762	06/30/2021	05/15/2045
927804-FX-7	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	20,175,100	107.6022	21,520,440	20,000,000	20,098,004		(18,140)			3.500	3.391	MS	206,111	700,000	06/12/2017	03/15/2027
927804-FZ-2	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	8,183,942	109.8042	7,927,863	7,220,000	7,990,305		(120,107)			3.800	1.909	AO	68,590	274,360	05/14/2020	04/01/2028
927804-GA-6	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	4,961,807	127.7831	6,376,377	4,990,000	4,963,281		492			4.600	4.635	JD	19,128	229,540	11/26/2018	12/01/2048
927804-GD-0	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	3,220,894	92.3206	3,021,653	3,273,000	3,222,129		1,180			2.450	2.526	JD	3,564	80,189	12/01/2020	12/15/2050
92826C-AD-4	VISA INC			1,2	1.D FE	39,957,494	106.7156	43,135,513	40,421,000	40,151,891		60,707			3.150	3.327	JD	60,126	1,273,262	10/10/2018	12/14/2025
92826C-AF-9	VISA INC			1,2	1.D FE	13,699,368	126.1855	16,516,420	13,089,000	13,654,337		(14,324)			4.300	4.014	JD	26,578	562,827	12/17/2018	12/14/2045
92826C-AH-5	VISA INC			1,2	1.D FE	17,850,019	105.7988	19,026,856	17,984,000	17,903,652		12,812			2.750	2.835	MS	145,620	494,560	09/06/2017	09/15/2027
92840V-AA-0	VISTRA OPERATIONS COMPANY LLC			1,2	3.B FE	380,000	102.7500	390,450	380,000	380,000					5.500	5.498	MS	6,967	20,900	08/07/2018	09/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92840V-AF-9	VISTRA OPERATIONS COMPANY LLC			1,2	3.B FE	990,000	103.5000	993,600	960,000	985,064		(4,936)			5.000	3.771	JJ	20,133	29,250	07/12/2021	07/31/2027
92840V-AH-5	VISTRA OPERATIONS COMPANY LLC			1,2	3.B FE	200,000	100.0000	200,000	200,000	200,000					4.375	4.374	MN	1,458	4,156	05/05/2021	05/01/2029
928563-AK-1	VMWARE INC			1,2	2.C FE	4,921,241	97.4276	4,822,666	4,950,000	4,922,702		1,461			1.800	1.889	FA	36,878		08/13/2021	08/15/2028
928563-AL-9	VMWARE INC			1,2	2.C FE	4,769,728	98.2661	4,707,929	4,791,000	4,770,341		613			2.200	2.250	FA	43,625		09/14/2021	08/15/2031
92857W-BH-2	VODAFONE GROUP PLC		C	1	2.B FE	9,865,100	105.2255	10,522,550	10,000,000	9,944,888		25,414			3.750	4.034	JJ	171,875	375,000	10/03/2018	01/16/2024
92858R-AA-8	VMED O2 UK FINANCING I PLC		C	1,2	3.C FE	1,040,000	96.5000	1,003,600	1,040,000	1,040,000					4.250	4.249	JJ	20,381	35,728	09/10/2020	01/31/2031
928668-AR-3	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	2.A FE	24,822,427	105.6132	26,371,616	24,970,000	24,911,227		29,634			4.250	4.383	MN	141,497	1,061,225	11/07/2018	11/13/2023
928668-AU-6	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	2.A FE	10,287,107	115.0750	10,046,048	8,730,000	10,168,807		(118,299)			4.750	2.153	MN	55,290	318,844	07/22/2021	11/13/2028
928668-AZ-5	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	2.A FE	7,997,040	101.4362	8,114,896	8,000,000	7,999,256		994			2.700	2.713	MS	57,000	216,000	09/19/2019	09/26/2022
928668-BB-7	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	2.A FE	7,624,044	105.4249	8,012,292	7,600,000	7,616,602		(3,347)			3.200	3.149	MS	64,178	243,200	09/25/2019	09/26/2026
928668-BL-5	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1,2	2.A FE	8,411,242	98.0366	8,221,349	8,386,000	8,405,942		(5,064)			1.250	1.186	MN	10,774	104,825	12/11/2020	11/24/2025
928668-BN-1	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1,2	2.A FE	2,989,350	96.8734	2,906,202	3,000,000	2,990,950		1,449			1.625	1.679	MN	5,010	48,780	11/17/2020	11/24/2027
92890H-AC-6	WEA FINANCE LLC			1,2	2.A FE	35,990,880	104.8062	37,730,232	36,000,000	35,997,468		622			3.750	3.752	MS	390,000	1,350,000	09/26/2014	09/17/2024
92890H-AD-4	WEA FINANCE LLC			1,2	2.A FE	12,002,308	108.6257	12,274,704	11,300,000	11,959,177		(17,378)			4.750	4.338	MS	155,061	536,750	05/22/2019	09/17/2044
92928Q-AD-0	WEA FINANCE LLC			1,2	2.B FE	18,458,888	107.0598	20,191,478	18,860,000	18,481,657		6,915			4.625	4.758	MS	244,722	872,275	09/25/2018	09/20/2048
92933B-AQ-7	WMG ACQUISITION CORP			1,2	3.C FE	965,069	101.2500	977,063	965,000	965,062		(5)			3.875	3.874	JJ	17,243	39,056	06/17/2020	07/15/2030
92933B-AR-5	WMG ACQUISITION CORP			1,2	3.C FE	745,000	95.8750	714,269	745,000	745,000					3.000	3.000	FA	8,443	22,536	08/06/2020	02/15/2031
92933B-AT-1	WMG ACQUISITION CORP			1,2	3.C FE	991,450	100.0000	1,000,000	1,000,000	991,547		97			3.750	3.875	JD	3,854		11/17/2021	12/01/2029
92940P-AD-6	WRKCO INC			1,2	2.B FE	6,810,480	116.0584	6,731,387	5,800,000	6,717,821		(92,659)			4.900	2.414	MS	83,681	142,100	03/23/2021	03/15/2029
92940P-AE-4	WRKCO INC			1,2	2.B FE	2,218,780	109.7159	2,194,318	2,000,000	2,197,106		(21,674)			3.900	2.183	JD	6,500	78,000	04/06/2021	06/01/2028
929566-AL-1	WABASH NATIONAL CORP			1,2	4.B FE	250,000	100.2500	250,625	250,000	250,000					4.500	4.500	AO	2,656		09/22/2021	10/15/2028
931142-CB-7	WALMART INC				1.C FE	24,763,505	136.5966	33,466,167	24,500,000	24,688,640		(9,346)			5.250	5.171	MS	428,750	1,286,250	05/23/2011	09/01/2035
931142-DU-4	WALMART INC			1,2	1.C FE	9,481,646	101.6683	10,029,578	9,865,000	9,770,141		96,335			2.350	3.384	JD	10,303	231,828	11/21/2018	12/15/2022
931142-EB-5	WALMART INC			1,2	1.C FE	5,115,912	119.6191	6,022,822	5,035,000	5,105,609		(3,151)			3.950	3.832	JD	1,657	198,883	07/09/2018	06/28/2038
931142-ED-1	WALMART INC			1,2	1.C FE	12,962,560	107.7033	14,001,429	13,000,000	12,980,190		5,247			3.550	3.597	JD	6,410	461,500	06/20/2018	06/26/2025
931142-EM-1	WALMART INC			1,2	1.C FE	18,978,915	106.9129	20,317,728	19,004,000	18,987,388		3,497			3.050	3.071	JJ	278,541	579,622	04/16/2019	07/08/2026
931422-AH-2	WALGREEN CO			1	2.B FE	42,925,295	101.7319	43,856,622	43,110,000	43,088,545		29,676			3.100	3.172	MS	393,499	1,336,410	02/01/2017	09/15/2022
931427-AH-1	WALGREENS BOOTS ALLIANCE INC			1,2	2.B FE	10,328,800	106.2591	10,625,910	10,000,000	10,101,071		(36,032)			3.800	3.396	MN	45,389	380,000	01/06/2015	11/18/2024
93710W-AA-3	WASH MULTIFAMILY ACQUISITION INC			1,2	4.C FE	950,000	105.0000	997,500	950,000	950,000					5.750	5.748	AO	11,532	26,706	04/08/2021	04/15/2026
93936K-BK-4	PUGET SOUND ENERGY INC				1.F FE	15,000,000	113.9897	17,098,455	15,000,000	15,000,000					7.150	7.149	JD	47,667	1,072,500	12/15/1995	12/19/2025
941848-F@-7	Waters Corporation			1	2.B	7,100,000	99.6687	7,076,480	7,100,000	7,100,000					1.680	1.680	MS	39,429	59,640	11/19/2020	03/02/2026
94874R-AY-2	KIMCO REALTY CORP				2.A FE	5,458,250	112.6185	5,630,925	5,000,000	5,146,408		(27,301)			6.640	5.896	MS	97,756	332,000	01/23/2004	07/15/2026
94974B-GH-7	WELLS FARGO & CO				2.A FE	30,338,330	104.3604	31,767,306	30,440,000	30,405,116		10,460			3.000	3.039	FA	334,840	913,200	02/11/2015	02/19/2025
95081Q-AN-4	WESCO DISTRIBUTION INC			1,2	3.C FE	900,000	105.7500	951,750	900,000	900,000					7.125	7.123	JD	2,850	64,125	05/29/2020	06/15/2025
958102-AM-7	WESTERN DIGITAL CORP			1,2	2.C FE	1,007,597	109.2500	1,158,050	1,060,000	1,026,341		7,097			4.750	5.621	FA	19,021	50,350	07/09/2019	02/15/2026
958667-AC-1	WESTERN MIDSTREAM OPERATING LP			1,2	3.A FE	920,863	110.0000	1,056,000	960,000	926,575		3,240			5.300	5.342	FA	21,200	49,680	06/23/2020	02/01/2030
960413-AS-1	WESTLAKE CHEMICAL CORP			1,2	2.B FE	3,133,900	126.1391	3,153,478	2,500,000	3,131,906		(1,995)			5.000	3.448	FA	47,222		11/15/2021	08/15/2046
960413-AW-2	WESTLAKE CHEMICAL CORP			1,2	2.B FE	4,672,537	106.2793	4,545,566	4,277,000	4,657,069		(15,468)			3.375	2.186	JD	6,416	72,174	08/17/2021	06/15/2030
960413-AY-8	WESTLAKE CHEMICAL CORP			1,2	2.B FE	7,148,245	96.7642	7,095,719	7,333,000	7,150,571		2,326			2.875	3.044	FA	77,302		09/09/2021	08/15/2041
96145D-AH-8	WRKCO INC			1,2	2.B FE	6,235,691	110.3887	6,185,079	5,603,000	6,170,381		(65,310)			4.000	2.177	MS	65,991	112,060	04/05/2021	03/15/2028
961548-AR-5	WESTVACO CORP DEL MERGED INTO MEADWESTVA				2.B FE	5,443,190	121.7378	6,695,579	5,500,000	5,477,909		3,359			7.670	7.764	JJ	194,520	421,850	06/19/2000	01/15/2027
961548-AV-6	WESTROCK MWV LLC				2.B FE	12,145,014	137.8640	13,971,138	10,134,000	11,128,600		(91,300)			8.200	6.606	JJ	383,178	830,988	05/28/2003	01/15/2030
961548-AY-0	WESTROCK MWV LLC			1	2.B FE	8,280,766	140.1555	12,123,451	8,650,000	8,422,123		16,128			7.950	8.369	FA	259,788	687,675	02/14/2005	02/15/2031
96188#-AA-6	WETT HOLDINGS LLC				2.B PL	4,728,890	106.3835	5,030,759	4,728,890	4,728,890					4.310	4.310	MJSD	51,855	152,862	12/04/2014	12/18/2024
96188#-AD-0	WETT HOLDINGS LLC			1	2.B PL	20,510,000	103.6562	21,259,882	20,510,000	20,510,000					3.540	3.540	MJSD	183,530	726,054	02/06/2020	12/30/2030
962166-AS-3	WEYERHAEUSER CO				2.B FE	1,011,660	108.8264	1,088,264	1,000,000	1,001,375		(819)			7.125	7.029	JJ	32,854	71,250	11/29/1993	07/15/2023
962166-AT-1	WEYERHAEUSER CO				2.B FE	1,000,000	120.4685	1,204,685	1,000,000	1,000,000					8.500	8.499	JJ	39,194	85,000	01/13/1995	01/15/2025
962166-AW-4	WEYERHAEUSER CO				2.B FE	3,214,260	126.2052	4,417,182	3,500,000	3,386,665		15,197			6.950	7.657	AO	60,813	243,250	08/06/1999	10/01/2027
962166-BT-0	WEYERHAEUSER CO			1	2.B FE	10,189,608	136.5685	12,018,028	8,800,000	9,650,881		(48,403)			6.875	5.746	JD	26,889	605,000	02/02/2005	12/15/2033
969133-AK-3	WEYERHAEUSER CO				2.B FE	10,652,700	123.1563	12,315,630	10,000,000	10,219,263		(39,874)			7.850	7.270	JJ	392,500	785,000	07/18/2002	07/01/2026
96926J-AC-1	WILLIAM CARTER CO			1,2	3.B FE	820,000	103.1250	845,625	820,000	820,000					5.625	5.623	MS	13,581	46,125	02/28/2019	03/15/2027
969457-BU-3	WILLIAMS COMPANIES INC			1,2	2.B FE	42,488	102.1235	45,956	45,000	44,525		436			3.700	4.754	JJ	768	1,665	11/21/2016	01/15/2023
969457-BV-1	WILLIAMS COMPANIES INC			1,2	2.B FE	13,995,256	128.8214	17,609,885	13,670,000	13,973,811		(10,239)			5.750	5.550	JD	15,284	786,025	10/04/2018	06/24/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
96949L-AC-9	WILLIAMS COMPANIES INC			1,2	2.B FE	12,717,474	123.5264	15,422,271	12,485,000	12,704,605		(4,988)			5.100	4.971	MS	187,483	636,735	04/10/2019	09/15/2045
96950F-AF-1	WILLIAMS COMPANIES INC			1	2.B FE	11,387,700	134.9873	13,498,730	10,000,000	11,263,151		(40,525)			6.300	5.220	AO	133,000	630,000	09/17/2018	04/15/2040
96950F-AM-6	WILLIAMS COMPANIES INC			1,2	2.B FE	33,332,825	105.6073	34,547,316	32,713,000	32,920,414		(104,203)			4.300	3.948	MS	457,164	1,406,659	11/28/2018	03/04/2024
96950F-AQ-7	WILLIAMS COMPANIES INC			1,2	2.B FE	10,332,487	106.3598	10,792,329	10,147,000	10,245,457		(32,895)			3.900	3.533	JJ	182,477	395,733	04/03/2019	01/15/2025
96950G-AE-2	WILLIAMS SCOTSMAN INTERNATIONAL INC			1,2	4.B FE	470,064	102.8750	473,225	460,000	469,224		(840)			4.625	4.274	FA	8,037	10,638	04/05/2021	08/15/2028
976656-BL-1	WISCONSIN ELECTRIC POWER CO				1.G FE	39,561,150	174.7360	73,389,120	42,000,000	39,584,611		764			6.875	7.297	JD	240,625	2,887,500	05/22/1996	12/01/2095
976657-AL-0	WEC ENERGY GROUP INC			1,2	2.A FE	8,937,542	106.1985	9,505,828	8,951,000	8,945,827		1,373			3.550	3.568	JD	14,123	1,075,662	06/24/2015	06/15/2025
97672*-AE-3	WISCONSIN ENERGY CAPITAL CORPORATION				2.A FE	6,771,000	125.3203	9,399,021	7,500,000	7,157,151		33,832			6.940	7.750	MN	66,508	520,500	01/19/2001	12/01/2028
978097-AG-8	WOLVERINE WORLD WIDE INC			1,2	3.C FE	1,000,000	96.2500	962,500	1,000,000	1,000,000					4.000	4.000	FA	13,889		08/12/2021	08/15/2029
981419-AC-8	WORLD ACCEPTANCE CORP			1,2	4.C FE	1,500,000	100.3750	1,505,625	1,500,000	1,500,000					7.000	6.997	MN	27,417		09/22/2021	11/01/2026
98262P-AA-9	WW INTERNATIONAL INC			1,2	3.C FE	333,988	95.5000	319,925	335,000	334,076		89			4.500	4.544	AO	3,183	7,621	06/16/2021	04/15/2029
983024-AG-5	WYETH LLC			1	1.F FE	3,644,305	142.1033	4,973,616	3,500,000	3,591,184		(4,952)			6.500	6.191	FA	94,792	227,500	11/30/2004	02/01/2034
98310W-AQ-1	TRAVEL + LEISURE CO			1,2	3.C FE	500,000	100.2500	501,250	500,000	500,000					4.625	4.624	MS	7,708	23,125	12/10/2019	03/01/2030
98389*-AA-3	Xanterra Parks and Resorts, Inc.			1	2.C PL	11,600,000	108.7150	12,610,937	11,600,000	11,600,000					5.090	5.090	MN	75,445	585,520	11/03/2020	11/06/2025
98389B-AR-1	XCEL ENERGY INC			1,2	2.A FE	25,480,445	104.9820	26,770,410	25,500,000	25,491,960		1,812			3.300	3.308	JD	70,125	841,500	05/28/2015	06/01/2025
98389B-AY-6	XCEL ENERGY INC			1,2	2.A FE	4,983,500	107.3506	5,367,530	5,000,000	4,986,221		1,390			3.400	3.438	JD	14,167	170,000	03/27/2020	06/01/2030
98421M-AA-4	XEROX HOLDINGS CORP			1,2	3.B FE	2,138,438	105.2500	2,241,825	2,130,000	2,136,286		(1,546)			5.000	4.907	FA	40,233	109,163	08/05/2020	08/15/2025
98458P-AA-3	YALE UNIVERSITY			2	1.A FE	9,965,900	123.9861	12,398,610	10,000,000	9,970,558		9			7.375	7.397	AO	155,694	737,500	04/03/1996	04/15/2096
984798-AA-2	Yankee Stadium Holdings LLC			1	2.B PL	15,000,000	108.9952	16,349,285	15,000,000	15,000,000					4.200	4.200	JD	52,500	630,000	05/29/2020	06/01/2030
984851-AF-2	YARA INTERNATIONAL ASA	C		1,2	2.B FE	1,725,676	112.8149	1,664,020	1,475,000	1,685,832		(31,531)			4.750	2.254	JD	5,839	70,063	09/23/2020	06/01/2028
984851-AG-0	YARA INTERNATIONAL ASA	C		1,2	2.B FE	15,083,760	103.3662	14,988,099	14,500,000	15,027,430		(48,365)			3.148	2.650	JD	34,235	456,460	04/06/2021	06/04/2030
988498-AM-3	YUM! BRANDS INC			1,2	3.C FE	70,000	105.2500	73,675	70,000	70,000					7.750	7.744	AO	1,356	5,425	03/30/2020	04/01/2025
988498-AN-1	YUM! BRANDS INC			1,2	3.C FE	469,853	99.5000	467,650	470,000	469,873		17			3.625	3.628	MS	5,017	16,564	09/10/2020	03/15/2031
989194-AP-0	ZAYO GROUP LLC			1,2	5.A FE	275,000	102.9800	283,195	275,000	275,000					5.750	5.749	JJ	7,291	15,813	01/12/2017	01/15/2027
98954N-AA-7	ZIGGO BV	C		1,2	4.A FE	248,775	102.5000	261,375	255,000	250,668		727			5.500	5.895	JJ	6,467	17,638	06/03/2019	01/15/2027
98954U-AB-9	ZIGGO BOND COMPANY BV	C		1,2	4.C FE	1,250,000	103.0000	1,287,500	1,250,000	1,250,000					6.000	5.999	JJ	34,583	75,000	09/16/2016	01/15/2027
98956P-AT-9	ZIMMER BIOMET HOLDINGS INC			1,2	2.B FE	2,971,145	107.8402	2,876,098	2,667,000	2,956,348		(14,797)			3.550	2.066	MS	26,563	47,339	07/20/2021	03/20/2030
98956P-AV-4	ZIMMER BIOMET HOLDINGS INC			1,2	2.B FE	8,512,550	100.4609	8,539,177	8,500,000	8,512,485		(65)			2.600	2.583	MN	22,714		12/07/2021	11/24/2031
ABA993-8X-0	Meade Pipeline Investment LLC				2.B	22,176,001	100.0000	22,176,001	22,176,001	22,176,001					1.726	1.750	MON	33,858	389,503	11/19/2019	10/30/2026
B6398#-AD-3	ALIAXIS FINANCE SA	C		1	2.C	5,000,000	105.7102	5,285,510	5,000,000	5,000,000					4.260	4.260	JJ	93,483	213,000	07/01/2015	07/23/2025
B9754*-AA-5	WAREHOUSES DE PAUW NV	B		1	2.B	24,792,025	101.4238	25,720,623	25,359,560	25,359,560				(1,925,605)	1.820	1.820	MAR	373,081	482,831	12/12/2019	03/10/2031
C0461#-AA-3	AURORA SOLAR LIMITED PARTNERSHIP				2.A PL	6,289,139	101.6486	6,658,527	6,550,533	6,550,533				55,788	4.113	4.113	JD	744	407,085	09/07/2018	12/31/2033
C1465*-AK-9	CGI INC.		A		2.A	6,428,572	104.6118	6,725,044	6,428,572	6,428,572					3.740	3.739	MS	72,796	240,429	07/31/2014	09/12/2024
C1465*-AL-7	CGI INC.		A	1	2.A	15,000,000	106.6540	15,998,095	15,000,000	15,000,000					4.060	4.059	MS	184,392	609,000	07/31/2014	09/12/2024
C1466#-AA-6	CANADIAN PACIFIC RAILWAY COMPANY	C		1	2.A	14,438,844	107.1137	14,026,315	13,094,795	13,976,115		(392,331)			5.410	2.213	MS	232,207	708,428	10/07/2020	03/03/2024
C3298#-AC-4	ALS Canada Ltd.	B		1	2.B	5,011,407	99.2331	5,263,522	5,304,200	5,304,200				45,173	2.920	2.920	MN	15,488	157,225	08/04/2020	11/25/2030
C6574#-AE-6	The North West Company Inc.			1	2.C	17,700,000	102.9767	18,226,871	17,700,000	17,700,000					2.880	2.880	JD	21,240	509,760	05/06/2020	06/16/2027
D5472#-AJ-9	Molkerei Alois M?ller GmbH & Co. KG	B		1	2.B	16,320,500	101.0786	16,092,515	15,920,800	15,920,800				(1,208,900)	0.800	0.800	JJ	54,131	66,077	10/29/2020	01/28/2026
F2940H-FL-4	ELECTRICITE DE FRANCE SA	B			2.A FE	36,598,573	105.5480	25,661,228	24,312,378	25,122,570		(960,356)		(111,123)	6.875	3.238	DEC	91,588	1,632,603	04/17/2013	12/12/2022
F4113N-DY-2	ORANGE SA	B			3.C FE	16,564,581	114.6910	14,858,579	12,955,314	14,200,761		(311,820)		(119,460)	5.250	2.640	DEC	50,313	664,662	04/19/2016	12/05/2025
G0488*-AA-2	ATLANTICA SUSTAINABLE INFRASTRUCTURE PLC	B		1	2.C PL	19,539,950	104.9506	21,244,275	20,242,160	20,242,160				(1,537,030)	1.960	1.960	MJSD	12,123	408,451	02/06/2020	06/20/2026
G0566*-AC-3	ARQIVA PP FINANCING PLC	B			2.A FE	18,513,408	100.0000	14,736,416	14,736,416	14,736,416				(136,000)	2.589	2.590	JD	2,120	322,774	06/27/2014	06/29/2029
G15632-AV-7	SKY LTD	B			1.G FE	9,063,082	116.3170	9,140,793	7,858,519	8,545,475		(78,939)		(77,544)	4.000	2.754	NOV	31,003	309,513	03/02/2018	11/26/2029
G2003*-AA-4	CAMPO PALOMAS FINANCE LIMITED	C			2.C FE	17,184,421	104.6501	17,983,508	17,184,421	17,184,421					5.330	5.408	MN	119,580	929,925	07/19/2017	11/15/2036
G2018Z-AP-6	CENTRICA PLC	B			2.B FE	15,788,488	101.0090	10,739,714	10,632,433	10,685,058		(352,504)		(29,334)	6.375	3.622	MAR	551,539	695,808	06/20/2014	03/10/2022
G2242#-AA-1	COATS GROUP FINANCE COMPANY LIMITED	D		1	2.C	3,000,000	104.4849	3,134,546	3,000,000	3,000,000					3.880	3.878	JD	8,083	116,400	11/08/2017	12/06/2024
G2242#-AB-9	COATS GROUP FINANCE COMPANY LIMITED	D		1	2.C	4,500,000	107.2690	4,827,103	4,500,000	4,500,000					4.070	4.069	JD	12,719	183,150	11/08/2017	12/06/2027
G2479P-2Y-0	COVENTRY BUILDING SOCIETY	B			1.F FE	13,181,905	103.6390	9,826,169	9,481,150	9,643,152		(248,914)		(55,486)	5.875	3.505	MS	146,179	561,469	01/30/2013	09/28/2022
G2656U-AB-5	CRH FINANCE UK PLC	B		1,2	2.A FE	15,762,868	116.3630	15,760,787	13,544,500	14,738,396		(142,143)		(132,683)	4.125	2.831	DEC	45,921	548,934	02/08/2018	12/02/2029
G2765*-AA-2	DIONYSUS AVIATION DESIGNATED ACTIVITY CO	D		1	2.A PL	15,000,000	105.0571	15,758,567	15,000,000	15,000,000					3.900	3.898	JJ	263,250	585,000	06/29/2017	07/19/2024
G2765*-AB-0	DIONYSUS AVIATION DESIGNATED ACTIVITY CO	D		1	2.A PL	15,000,000	103.9825	15,597,376	15,000,000	15,000,000					4.060	4.059	JJ	274,050	609,000	06/29/2017	07/19/2025
G3663#-AC-5	FORTH PORTS FINANCE PLC	B		1	2.C	5,842,100	105.9552	6,745,017	6,365,915	6,365,915				(58,750)	2.970	2.970	MS	54,620	192,865	07/17/2019	09/17/2029
G3663#-AE-1	FORTH PORTS FINANCE PLC	B		1	2.C	6,587,900	106.5997	7,652,347	7,178,585	7,178,585				(66,250)	3.030	3.030	MS	62,837	207,445	07/17/2019	09/17/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G4588#-BH-3	INTERMEDIATE CAPITAL GROUP PLC		B	1	2.C	4,873,500	109.5069	5,603,904	5,117,400	5,117,400				(388,575)	3.380	3.379	MN	24,023	179,524	03/30/2015	05/11/2025
G4588#-BK-6	INTERMEDIATE CAPITAL GROUP PLC		C	1	2.C	10,000,000	106.4326	10,643,261	10,000,000	10,000,000					4.660	4.658	MS	119,089	466,000	08/18/2016	09/29/2024
G4989@-AA-6	JACINTA SOLAR FARM FINANCE LIMITED		C		2.C FE	17,788,961	102.5730	18,246,671	17,788,961	17,788,961					5.563	5.644	MN	129,198	1,009,272	12/07/2017	05/15/2042
G5607D-AD-2	LONDON POWER NETWORKS PLC		B		1.G FE	5,741,301	104.8890	4,652,691	4,435,824	4,518,043		(73,000)		(33,001)	5.125	3.571	MAR	171,903	231,574	02/15/2013	03/31/2023
G5963#-AG-8	MEGGITT PLC		C	1	3.A	14,400,000	102.1064	14,703,325	14,400,000	14,400,000					3.310	3.308	JJ	231,700	476,640	04/06/2016	07/06/2023
G6097D-AJ-4	HSBC BANK PLC		B		2.A FE	11,643,273	107.3500	8,724,012	8,126,700	8,412,246		(213,621)		(45,903)	6.500	4.051	JUL	255,314	537,323	11/06/2012	07/07/2023
G62748-AA-9	WM MORRISON SUPERMARKETS P L C		B	1	3.A FE	8,533,085	103.1770	7,266,901	7,043,140	7,180,097		(74,648)		(59,471)	4.625	3.575	JD	21,478	332,542	03/01/2013	12/08/2023
G6374W-AE-7	NATIONAL GRID ELECTRICITY TRANSMISSION P		B		2.A FE	4,505,816	108.9660	3,689,725	3,386,125	3,518,874		(68,306)		(24,697)	5.875	3.882	FEB	181,804	200,169	06/25/2013	02/02/2024
G6970*-AR-7	Peel Ports PP Finance Limited		B	1	2.B PL	18,742,295	103.6648	20,078,465	19,368,635	19,368,635				(178,750)	2.840	2.840	AO	137,517	556,395	12/06/2019	12/18/2026
G6S17B-P6-7	NATIONWIDE BUILDING SOCIETY		B		1.E FE	12,771,737	110.1930	13,432,582	12,190,050	12,599,859		(61,498)		(117,057)	3.250	2.642	JAN	375,554	398,721	05/16/2018	01/20/2028
G7178*-AE-4	PORTERBROOK RAIL FINANCE LIMITED		B		2.B FE	6,994,890	101.0946	7,394,089	7,314,030	7,314,030				(67,500)	2.690	2.689	AO	40,989	200,788	08/07/2018	04/16/2028
G7304*-AE-1	QUADGAS FINANCE PLC		B	1	2.B FE	29,898,840	107.4922	34,359,894	31,965,020	31,965,020				(295,000)	3.290	3.290	JD	32,134	1,053,027	08/15/2018	08/30/2030
G7605#-AD-5	Roadster Finance DAC 3.11% due 12/05/203		B		2.C FE	8,844,810	124.5733	11,049,853	8,870,160	8,870,160				(673,530)	3.110	3.110	JD	19,923	284,516	11/26/2018	12/05/2036
G7973D-AV-4	UNITED UTILITIES WATER LTD		B		2.A FE	36,866,254	101.1410	26,644,638	26,344,053	26,500,967		(792,823)		(143,508)	5.750	3.056	MAR	1,170,326	1,534,634	06/13/2013	03/25/2022
G7996#-AD-2	SEGRO PLC		B	1	1.F PL	9,249,200	106.7678	9,713,307	9,097,600	9,097,600				(690,800)	1.820	1.820	AO	36,335	170,763	10/12/2018	10/12/2028
G8059#-AA-0	SEMPERIAN PPP INVESTMENT PARTNERS GP LIM		B	1	2.C PL	25,286,965	110.9255	29,695,084	26,770,306	26,770,306				(247,059)	3.150	3.150	MS	215,449	849,455	11/08/2019	03/31/2037
G8228*-AM-4	SMITH & NEPHEW PLC		C	1	2.B	10,000,000	103.0122	10,301,220	10,000,000	10,000,000					2.830	2.830	JD	11,006	283,000	12/06/2019	06/17/2027
G8278*-AA-9	BRISTOL AIRPORT		B	1	2.C	17,743,050	111.5220	17,672,963	15,847,065	15,847,065				(146,250)	3.680	3.680	JD	1,620	588,985	04/24/2015	05/15/2030
G8278*-AE-1	South West Airports Ltd		B	1	2.C	12,777,150	92.5439	12,910,648	13,950,835	13,950,835				(128,750)	2.810	2.810	JD	1,089	395,926	10/03/2019	12/18/2039
G82920-AK-8	SOUTHERN GAS NETWORKS PLC		B		2.B FE	17,570,529	106.1650	14,379,518	13,544,500	13,906,267		(224,733)		(102,458)	4.875	3.285	OCT	159,194	664,146	06/12/2013	10/05/2023
G87623-HR-1	TESCO PLC		B		3.A FE	9,247,304	100.7550	6,482,211	6,433,638	6,454,359		(174,483)		(25,606)	6.125	3.864	FEB	335,761	410,164	06/24/2014	02/24/2022
G8827#-AA-1	Thirteen Housing Group		B	1	1.G	18,421,260	107.1628	20,755,966	19,368,635	19,368,635				(178,750)	2.790	2.790	JJ	237,169	547,038	10/23/2019	01/23/2045
G9284#-BD-8	VITOL FINANCE LTD		C	1	2.B	8,764,206	103.0237	8,963,059	8,700,000	8,718,392		(11,744)			4.400	4.250	JD	195,653	191,400	10/17/2017	06/27/2023
G9421#-AA-9	WALES & WEST UTILITIES LIMITED		B	1	2.C FE	11,960,265	104.8568	13,208,167	12,596,385	12,596,385				(116,250)	3.060	3.058	MAR	290,158	392,635	01/16/2019	03/31/2026
G9421#-AB-7	WALES & WEST UTILITIES LIMITED		B	1	2.C FE	11,960,265	105.1126	13,240,391	12,596,385	12,596,385				(116,250)	3.060	3.058	SEP	97,433	383,713	01/16/2019	09/30/2026
L0175#-AE-2	ALPHA TRAINS FINANCE S.A.		B	1	2.B FE	8,209,125	103.6052	8,836,484	8,529,000	8,529,000				(647,625)	1.380	1.380	JD	327	120,220	10/02/2019	09/30/2031
L8367#-AB-9	SHURGARD LUXEMBOURG S.? R.L.		B	1	2.C	5,180,730	107.0440	4,625,757	4,321,360	4,321,360				(328,130)	3.110	3.110	JD	2,240	137,502	06/25/2014	07/24/2024
L8367#-AC-7	SHURGARD LUXEMBOURG S.? R.L.		B	1	2.C	8,725,440	111.1492	8,089,526	7,278,080	7,278,080				(552,640)	3.260	3.247	JD	659	242,878	06/25/2014	07/24/2026
N07059-AH-6	ASML HOLDING NV		B	1	1.G FE	11,155,733	106.1760	9,139,064	8,607,467	8,731,264		(84,564)		(653,625)	3.375	2.507	SEP	82,773	299,520	05/09/2014	09/19/2023
N2557F-EP-5	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		B		2.C FE	30,118,461	101.5040	21,309,724	20,993,975	21,177,630		(779,196)		(108,121)	6.500	3.107	APR	1,001,959	1,383,298	06/05/2013	04/08/2022
N42818-CA-1	Koninklijke Vopak N.V.		C	1	2.B	2,500,000	103.6080	2,590,201	2,500,000	2,500,000					3.300	3.300	JD	2,750	82,042	07/01/2020	12/19/2030
N7334#-AM-5	WERELDHAVE N.V.		D	1	4.B	20,000,000	101.6862	20,337,247	20,000,000	20,000,000					3.880	3.878	JJ	353,511	776,000	05/20/2015	07/17/2023
N7660#-AS-6	SHV Nederland BV		C	1	2.A	36,000,000	100.9244	36,332,789	36,000,000	36,000,000					2.170	2.170	AO	151,900	781,200	09/24/2020	10/21/2025
N7660#-AT-4	SHV Nederland BV		C	1	2.A	15,000,000	101.6017	15,240,257	15,000,000	15,000,000					2.720	2.720	AO	79,333	408,000	09/24/2020	10/21/2030
N7660F-BK-2	E ON INTERNATIONAL FINANCE BV		B		2.B FE	17,490,779	102.4180	12,900,966	12,596,385	12,758,556		(361,041)		(73,285)	5.500	2.904	JUL	339,757	706,356	04/16/2013	07/06/2022
N90610-AB-6	VTTI B.V.		C	1	3.A	7,500,000	108.7671	8,157,529	7,500,000	7,500,000					4.870	4.869	JD	16,233	365,250	09/25/2015	12/15/2025
N9391T-AX-7	VONOVIA FINANCE BV		B	1	2.A FE	15,466,264	105.0670	15,532,685	14,783,600	14,445,855		56,792		(1,097,387)	1.500	1.904	JAN	213,856	236,633	03/23/2018	01/14/2028
P4001#-AA-8	E?LICA MESA LA PAZ, S. DE R. L. DE C. V.		D		2.C PL	13,399,769	112.6614	15,096,372	13,399,769	13,399,769					5.980	5.980	MJSD	24,484	801,306	04/27/2018	12/20/2044
P8711*-AA-4	SOCIEDAD CONCESIONARIA OPERADORA AEROPOR		C	1	3.A FE	14,885,668	103.1251	15,350,862	14,885,668	14,885,668					4.080	4.079	JD	26,993	672,826	07/19/2019	12/15/2026
PP1H07-TV-6	Curtiss-Wright Corporation			1	2.B	25,000,000	104.0627	26,015,677	25,000,000	25,000,000					3.100	3.100	FA	297,083	775,000	05/15/2020	08/13/2030
PP9182-WX-1	Willow Holdco 1 Limited		B	1	2.C	24,454,900	103.2842	26,579,736	25,734,550	25,734,550				(237,500)	3.070	3.070	AO	136,740	802,666	10/30/2019	04/30/2027
PPE45S-V2-1	Ports America Holdings, LLC			1	3.A	8,700,000	100.0000	8,700,000	8,700,000	8,700,000					3.000	3.044	MJSD	1,450	28,275	11/09/2021	11/22/2028
PPE508-XB-5	Intertek Finance Plc		C	1	1.E	4,750,000	101.4736	4,819,996	4,750,000	4,750,000					1.970	1.970	JD	7,538	93,575	06/18/2020	12/02/2023
PPE820-1X-1	Total Terminals International LLC			1	2.A	17,300,000	100.0000	17,300,000	17,300,000	17,300,000					1.875	1.901	MJSD	1,802	112,844	06/07/2021	07/30/2026
PPE920-NT-2	Club Atletico de Madrid SAD		B	1	2.C	16,106,965	104.3884	15,788,496	15,124,760	15,124,760				(982,205)	2.750	2.750	JD	18,486	195,723	06/11/2021	06/15/2031
PPED2X-WQ-9	Blackstone Private Credit Fund			1	2.C	25,000,000	101.7990	25,449,741	25,000,000	25,000,000					2.560	2.560	JD	337,778		06/10/2021	06/21/2024
Q0846#-AD-8	Australian Laboratory Services Pty Ltd		B	1	2.B	4,937,310	100.0513	4,778,691	4,776,240	4,776,240				(362,670)	1.500	1.500	MN	7,164	73,882	08/04/2020	11/25/2030
Q0846#-AF-3	Australian Laboratory Services Pty Ltd		B	1	2.B	5,983,769	98.7444	6,253,849	6,333,373	6,333,373				53,938	2.920	2.920	MN	18,493	189,073	08/04/2020	11/25/2030
Q2308*-AB-3	CHARTER HALL RETAIL MANAGEMENT LIMITED		D	1	2.A	10,000,000	107.4247	10,742,474	10,000,000	10,000,000					3.760	3.759	MN	51,178	376,000	02/12/2016	05/12/2026
Q27598-AA-7	CONSOLIDATED PRESS (FINANCE) PTY LTD		C	1	2.C PL	20,000,000	101.3705	20,274,094	20,000,000	20,000,000					4.210	4.210	JD	30,406	842,000	05/21/2015	06/18/2022
Q3261#-AP-1	DOWNER GROUP FINANCE PTY LIMITED		C	1	2.B FE	9,400,000	108.3044	10,180,614	9,400,000	9,400,000					4.570	4.569	JJ	206,437	429,580	06/10/2015	07/08/2025
Q6188C-AC-0	MIRABELA NICKEL LTD		C		6.	42,107	0.0001		48,265		(42,107)				9.500	0.000	JD			06/24/2015	06/24/2019
Q7160#-AJ-8	ORICA FINANCE LIMITED			1	2.B FE	9,730,196	104.5897	9,622,251	9,200,000	9,465,660		(149,591)			4.590	2.847	MS	120,819	422,280	02/14/2020	09/18/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
08806#-AC-1	TABCORP FINANCE PTY LTD.		C	1	2.C FE	30,000,000	114.8701	34,461,022	30,000,000	30,000,000					4.820	4.820	JD	76,317	1,446,000	03/22/2018	06/12/2030
08806@-AA-7	TEC Hedland Pty Ltd		B	1	2.B PL	15,746,500	104.2549	16,675,684	15,995,100	15,995,100				(981,200)	4.070	4.071	MJSD	164,558	632,442	10/08/2020	06/30/2042
09194*-AM-1	TRANSURBAN QUEENSLAND FINANCE PTY LIMITE		C	1	2.B FE	9,800,000	110.7122	10,849,792	9,800,000	9,800,000					4.060	4.059	MN	50,840	397,880	03/27/2019	05/15/2031
09389#-AH-3	VECTOR LIMITED		C	1	2.B	14,700,000	100.1431	14,721,036	14,700,000	14,700,000					2.640	2.640	MS	117,502	388,080	03/04/2020	03/12/2032
09496@-AA-0	WR Carpenter No. 1 Pty Ltd		C	1	2.C PL	35,000,000	99.8330	34,941,550	35,000,000	35,000,000					5.760	5.760	FMAN	252,000		10/28/2021	11/01/2036
09609*-AA-6	WestConnex Finance Company Pty Ltd		C	1	2.A FE	17,000,000	102.9717	17,505,189	17,000,000	17,000,000					2.980	2.979	MS	275,816		05/11/2021	09/15/2031
09749#-AL-9	WesTrac Pty Ltd		C	1	2.B PL	13,000,000	103.5094	13,456,228	13,000,000	13,000,000					3.310	3.310	JJ	207,978	430,280	05/22/2020	07/07/2027
U70109-AG-5	PARKER-HANNIFIN CORP			1,2	2.A FE	5,419,467	102.3390	5,818,996	5,686,000	5,702,356		(5,682)		(433,207)	1.125	1.025	MAR	53,628	67,790	12/07/2017	03/01/2025
X5151*-AD-2	LANDSVIRKJUN		C	1	2.A FE	1,900,000	100.5575	1,910,593	1,900,000	1,900,000					4.010	4.003	MS	23,915	76,190	01/30/2018	03/08/2022
X5151*-AE-0	LANDSVIRKJUN		C	1	2.A FE	2,200,000	103.4945	2,276,880	2,200,000	2,200,000					4.120	4.117	MS	28,451	90,640	01/30/2018	03/08/2023
X5151*-AF-7	LANDSVIRKJUN		C	1	2.A FE	400,000	107.3856	429,542	400,000	400,000					4.300	4.298	MS	5,399	17,200	01/30/2018	03/08/2025
X5151*-AH-3	LANDSVIRKJUN		C	1	2.A	6,600,000	101.6898	6,711,524	6,600,000	6,600,000					2.510	2.509	MS	48,318	165,660	02/20/2020	03/16/2023
Z00157-53-2	SOCIETA DI PROGETTO AUTOSTRADA DIRETTA B		B		3.A FE	21,385,260	98.6200	21,776,648	22,081,370	22,081,370				(1,676,685)	3.375	3.366	JD	2,059	764,395	10/10/2019	12/31/2038
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						20,168,824,205	XXX	21,543,275,359	19,743,301,996	20,031,855,324	(42,107)	(31,380,464)	145,200	(18,808,865)	XXX	XXX	XXX	195,047,053	721,485,087	XXX	XXX
10638M-AA-8	BABS 21RM2 A - CMO/RMBS			4	1.A FE	29,120,342	96.5944	28,814,567	29,830,474	29,122,380		2,037			1.750	1.834	MON	8,701	97,470	12/06/2021	10/25/2061
12545C-AD-2	CWHL 2007-10 A4 - CMO/RMBS			4	1.D FM	1,659,506	60.3505	1,427,907	2,366,021	1,106,841		(204,944)			5.500	11.439	MON	10,844	130,134	03/26/2008	07/25/2037
12647G-AX-6	CSMC 2013-IVR4 A11 - CMO/RMBS			4	1.A	975,809	96.5464	940,639	974,287	976,887		1,363			3.479	3.371	MON	2,825	33,672	11/05/2015	07/27/2043
126694-JT-6	CWHL 2005-24 A3 - CMO/RMBS			4	1.D FM	2,678,081	69.0884	2,021,654	2,926,184	1,911,398		(243,593)			5.500	6.237	MON	13,412	160,940	10/17/2005	11/25/2035
126694-TX-6	CWHL 2005-30 A8 - CMO/RMBS			4	1.D FM	1,809,858	76.0223	1,471,304	1,935,358	1,371,333		(126,508)			5.500	6.763	MON	8,870	106,477	12/05/2005	01/25/2036
126694-W4-6	CWHL 2006-9 A3 - CMO/RMBS			4	1.D FM	1,865,328	57.7065	1,251,041	2,167,936	1,222,123		(219,873)			6.000	6.953	MON	10,840	128,747	03/01/2006	05/25/2036
126694-W7-9	CWHL 2006-9 A6 - CMO/RMBS			4	1.D FM	2,237,116	57.7065	1,524,161	2,641,228	1,489,221		(267,889)			6.000	6.947	MON	13,206	156,854	03/01/2006	05/25/2036
126694-X5-2	CWHL 2006-9 A12 - CMO/RMBS			4	1.D FM	1,113,877	57.7065	758,962	1,315,210	741,564		(133,396)			6.000	6.947	MON	6,576	78,106	03/14/2006	05/25/2036
12669F-F3-2	CWHL 2004-J5 A5 - CMO/RMBS			4	1.A FM	389,043	99.8554	403,224	403,808	392,396		(1,614)			5.500	6.283	MON	1,851	22,137	06/21/2004	07/25/2034
12669G-2V-2	CWHL 2005-16 A3 - CMO/RMBS			4	1.D FM	1,201,495	77.6187	966,416	1,245,082	947,130		(74,407)			5.500	5.083	MON	5,707	68,474	11/09/2005	09/25/2035
16162Y-AE-5	CHASE 2006-S4 A5 - CMO/RMBS			4	1.D FM	1,691,807	57.2398	1,295,189	2,262,743	1,165,626		(140,872)			6.000	7.517	MON	11,314	135,765	12/07/2006	12/25/2036
17025A-AL-6	CWHL 2006-17 A11 - CMO/RMBS			4	1.D FM	814,721	55.4409	883,643	1,593,847	610,680		(109,072)			6.000	19.105	MON	7,969	94,680	01/12/2009	12/25/2036
17322N-AA-2	CMLTI 2014-J1 A1 - CMO/RMBS			4	1.A	5,453,644	102.5528	5,567,880	5,429,283	5,444,224		(801)			3.500	3.467	MON	15,835	190,025	10/22/2015	05/25/2044
17323E-AD-5	CMLTI 2014-J2 A1 - CMO/RMBS			4	1.A	1,788,635	100.8118	1,787,654	1,773,258	1,782,830		(386)			3.500	3.451	MON	5,172	62,064	10/24/2014	11/25/2044
22541Q-BT-8	CSFB 2003-11 A32 - CMO/RMBS			4	1.A FM	272,639	99.8346	263,031	263,467	262,720		1,560			5.500	5.501	MON	1,208	14,491	05/21/2003	06/25/2033
36263G-AM-4	GSR 2007-2F 2A7 - CMO/RMBS			4	1.A FM	12,861	383.2600	56,755	14,809	14,809		775			5.750	15.570	MON	71	851	11/01/2007	02/25/2037
46624Y-N2-5	JPMMT 2006-S1 2A3 - CMO/RMBS			4	1.A FM	544,052	100.9499	516,306	511,448	523,136		(1,266)			6.000	4.280	MON	2,557	30,687	11/21/2012	04/25/2036
46630U-AC-8	JPMMT 2007-A3 2A1 - CMO/RMBS			4	1.D FM	296,160	85.9837	321,334	373,715	266,929		(11,536)			2.600	10.789	MON	810	10,439	04/30/2007	05/25/2037
46641C-AA-9	JPMMT 2014-1 1A1 - CMO/RMBS			4	1.A	1,016,732	100.1630	980,989	979,393	1,026,758		16,188			3.794	3.089	MON	3,096	37,320	08/13/2014	01/25/2044
46641C-AH-4	JPMMT 2014-1 1A9 - CMO/RMBS			4	1.A	1,667,555	100.2344	1,633,863	1,630,042	1,670,305		13,289			3.500	3.027	MON	4,754	56,989	03/31/2014	01/25/2044
46641C-BK-6	JPMMT 2014-1 1AA - CMO/RMBS			4	1.A	1,928,150	102.2480	1,895,669	1,853,990	1,950,393		27,645			3.794	2.782	MON	5,861	70,647	04/15/2015	01/25/2044
46644V-BK-1	JPMMT 154 2A3 - CMO/RMBS			4	1.A	4,709,342	100.4076	4,738,163	4,718,928	4,709,407		(2)			3.000	3.020	MON	11,797	141,467	07/21/2015	06/26/2045
74957E-AR-8	RFMSI 2006-S5 A16 - CMO/RMBS			4	1.D FM	1,694,599	93.4213	1,837,036	1,966,399	1,519,588		(92,584)			6.000	10.032	MON	9,832	117,984	01/02/2007	06/25/2036
81744N-AA-8	SEMT 2012-6 A1 - CMO/RMBS			4	1.A FM	649,276	96.1603	657,639	683,899	658,196		1,224			2.500	2.725	MON	1,425	17,083	08/19/2014	12/26/2042
81745B-AB-1	SEMT 2013-6 A2 - CMO/RMBS			4	1.A	4,101,970	99.4370	4,071,148	4,094,200	4,104,372		5,607			3.000	2.915	MON	10,236	122,826	04/28/2016	05/26/2043
82280A-AJ-9	SAFT 2013-1 A2 - CMO/RMBS			4	1.A	1,904,862	103.0734	2,027,311	1,966,862	1,919,312		1,287			3.500	3.646	MON	5,737	68,840	06/27/2013	07/31/2043
92922F-RE-0	WAMU 2004-CB1 3A3 - CMO/RMBS			4	1.A FM	2,684,973	99.7315	2,855,240	2,862,926	2,759,936		10,067			5.500	7.316	MON	13,122	157,401	05/14/2004	06/25/2034
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						74,282,436	XXX	70,968,725	78,784,795	69,670,493		(1,547,700)			XXX	XXX	XXX	193,626	2,312,569	XXX	XXX
00868P-AA-3	ADNA 2001 A2 - CMBS		C	4	2.B FE	6,346,971	113.1250	7,181,642	6,348,413	6,372,100		(6,737)			8.620	8.525	JJ	272,097	910,245	10/02/2001	01/02/2025
05490V-AG-2	BBCMS 2015-MSQ D - CMBS			4	1.A	9,968,930	100.2620	10,026,200	10,000,000	9,990,837		4,174			3.990	4.123	MON	24,382	404,521	09/17/2015	09/15/2032
05491U-BD-9	BBCMS 2018-C2 A5 - CMBS			4	1.A	15,449,400	113.6800	17,052,000	15,000,000	15,322,597		(43,653)			4.314	3.959	MON	53,925	647,100	12/04/2018	12/15/2051
05492J-BA-9	BBCMS 2019-C5 XA - CMBS			3	1.A FE	5,275,495	4.9230	3,923,803		4,082,304		(606,816)			0.887	3.946	MON	58,932	754,387	11/06/2019	11/18/2052
05550M-AV-6	BBCMS 2019-C3 XA - CMBS			3	1.A FE	6,914,849	8.1890	5,394,516		5,229,755		(705,450)			1.340	4.550	MON	73,541	930,861	05/20/2019	05/17/2052
05604F-AC-9	BWAY 2013-1515 A2 - CMBS			2	1.A	19,474,865	104.4250	19,840,750	19,000,000	19,132,998		(43,583)			3.454	3.216	MON	54,693	656,317	02/26/2013	03/10/2033
06539L-AX-8	BANK 2018-BNK13 A2 - CMBS			4	1.A	12,754,688	103.4700	12,416,400	12,000,000	12,356,611		(245,653)			4.074	1.865	MON	40,740	488,880	06/05/2020	08/17/2061
06539L-BB-5	BANK 2018-BNK13 A5 - CMBS			4	1.A	8,754,592	112.9270	9,598,795	8,500,000	8,673,204		(24,868)			4.217	3.864	MON	29,870	358,445	07/23/2018	08/17/2061

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
065405-AJ-1	BANK 2019-BNK16 XA - CMBS			3	1.A FE	3,551,006	5.3280	2,563,237		2,566,293		(419,352)			0.946	5.231	MON	37,910	517,552	02/04/2019	02/16/2052
06540V-BC-8	BANK 2019-BNK24 XA - CMBS			3	1.A FE	6,922,711	4.3990	5,544,572		5,658,310		(656,420)			0.645	4.026	MON	67,751	878,021	12/12/2019	11/17/2062
06541R-BC-6	BANK 2019-BNK23 XA - CMBS			3	1.A FE	3,220,091	4.8510	2,641,163		2,622,777		(302,500)			0.696	4.010	MON	31,575	406,824	11/22/2019	12/17/2052
06541W-AX-0	BANK 2017-BNK5 A5 - CMBS			4	1.A	16,107,188	107.6810	17,875,046	16,600,000	16,260,041		52,109			3.390	3.814	MON	46,895	562,740	12/14/2018	06/17/2060
08160B-AD-6	BMARK 2018-B5 A4 - CMBS			4	1.A	7,319,102	112.8970	7,902,790	7,000,000	7,227,567		(31,821)			4.208	3.648	MON	24,544	294,532	01/04/2019	07/17/2051
08161H-AF-7	BMARK 2018-B4 A5 - CMBS			4	1.A	10,299,252	112.1090	11,210,900	10,000,000	10,201,105		(29,623)			4.121	3.767	MON	34,342	412,100	06/28/2018	07/17/2051
08162P-AX-9	BMARK 2018-B1 A5 - CMBS			4	1.A	9,945,703	109.0330	10,903,300	10,000,000	9,957,933		4,215			3.666	3.748	MON	30,550	366,600	12/20/2018	01/18/2051
08162T-BB-8	BMARK 2018-B7 A4 - CMBS			4	1.A	10,299,348	115.0520	11,505,200	10,000,000	10,213,698		(28,906)			4.510	4.155	MON	37,583	451,000	11/09/2018	05/16/2053
08162U-AW-0	BMARK 2018-B8 A5 - CMBS			4	1.A	12,359,972	113.3540	13,602,480	12,000,000	12,258,314		(35,301)			4.232	3.875	MON	42,317	507,804	12/10/2018	01/18/2052
12508G-AV-8	CCUBS 2017-C1 XA - CMBS			3	1.A FE	5,698,287	3.8020	2,987,782		3,074,951		(629,216)			1.000	4.655	MON	65,460	838,968	11/21/2017	11/18/2050
12515B-AF-5	CD 2019-CD8 XA - CMBS			3	1.A FE	12,210,784	8.6800	9,152,224		9,565,158		(1,171,929)			1.408	3.914	MON	123,746	1,550,452	08/12/2019	08/17/2057
12528Y-AG-8	CF 2019-CF2 XA - CMBS			3	1.A FE	9,447,648	6.9040	7,033,127		7,223,428		(1,503,381)			1.194	5.563	MON	101,366	1,830,929	09/27/2019	11/15/2052
12531W-AZ-5	CFCRE 2016-C3 ASB - CMBS			4	1.A	10,759,799	104.5470	10,921,966	10,446,944	10,526,353		(24,665)			3.688	3.236	MON	32,107	432,321	01/22/2016	01/10/2048
12591K-AC-9	COMM 2013-CCRE12 ASB - CMBS			4	1.A	5,140,567	102.1900	5,100,427	4,991,122	5,005,853		(11,028)			3.623	3.187	MON	15,069	180,828	10/24/2013	10/15/2046
12592T-AL-9	COMM 2015-3BP D - CMBS			4	1.A	23,966,321	101.1430	25,285,750	25,000,000	24,622,120		(23,900)			3.238	3.803	MON	67,467	820,845	02/06/2015	02/12/2035
12594M-BD-9	COMM 2016-COR1 XA - CMBS			3	1.A FE	5,758,219	4.9460	2,775,153		2,603,821		(1,006,922)			1.311	9.698	MON	61,314	878,291	10/12/2016	10/13/2049
12595E-AE-5	COMM 2017-COR2 XA - CMBS			3	1.A FE	7,600,816	5.2430	4,358,218		4,447,316		(829,261)			1.149	4.721	MON	79,620	1,019,331	09/22/2017	09/12/2050
12624K-AD-8	COMM 2012-CCRE2 A4 - CMBS			4	1.A FM	4,987,765	100.2190	4,870,643	4,860,000	4,860,994		(15,308)			3.147	2.840	MON	12,745	152,944	08/20/2012	08/15/2045
12625K-AE-5	COMM 2013-CCRE8 A5 - CMBS			4	1.A	11,967,731	102.7980	11,945,128	11,620,000	11,664,536		(40,592)			3.612	3.267	MON	34,976	419,714	06/04/2013	06/12/2046
12625U-BF-9	COMM 2013-CCRE9 A4 - CMBS			4	1.A	16,695,747	103.5520	16,785,779	16,210,000	16,276,172		(51,601)			4.255	3.945	MON	57,475	696,702	07/01/2013	07/10/2045
12626B-AD-6	COMM 2013-CCRE10 A4 - CMBS			4	1.A	6,179,695	103.6000	6,216,000	6,000,000	6,028,048		(20,889)			4.210	3.865	MON	21,050	252,600	08/01/2013	08/10/2046
12652U-AW-9	CSAIL 2018-CX11 XA - CMBS			3	1.A FE	13,151,571	3.8030	8,003,620		8,191,108		(1,727,949)			0.791	4.749	MON	138,806	1,897,290	04/05/2018	04/17/2051
126650-AW-0	CVSPAS NOTES CTF - CMBS			4	2.B	5,771,368	107.9397	6,295,510	5,832,432	5,813,234		3,610			5.298	5.502	MON	18,025	309,001	10/17/2005	01/11/2027
17291C-BW-4	CGCMT 16C2 XA - CMBS			3	1.A FE	16,277,491	6.4420	7,775,857		7,659,902		(1,762,038)			1.738	4.485	MON	174,870	2,182,829	08/12/2016	08/12/2049
17320D-AQ-1	CGCMT 2013-GCJ11 B - CMBS			4	1.A	2,057,891	101.8220	2,036,440	2,000,000	2,012,649		(10,981)			3.732	3.171	MON	6,220	74,640	08/24/2017	04/12/2046
17321J-AE-4	CGCMT 2013-GC15 AAB - CMBS			4	1.A	2,647,771	102.4190	2,632,896	2,570,711	2,577,651		(5,687)			3.942	3.497	MON	8,445	101,337	09/18/2013	09/12/2046
17321R-AF-3	CGCMT 2013-GC17 XA - CMBS			3	1.A FE	1,982,327	1.4900	560,518		612,689		(395,013)			1.003	1.462	MON	31,431	419,692	11/30/2016	11/12/2046
17326C-BE-3	CGCMT 2017-B1 XA - CMBS			3	1.A FE	3,872,400	3.4250	2,079,839		2,092,727		(445,502)			0.813	4.695	MON	41,119	534,876	08/15/2017	08/17/2050
17328C-AJ-1	CGCMT 2019-C7 XA - CMBS			3	1.A FE	8,619,551	5.4760	6,714,635		6,957,911		(875,037)			0.873	3.927	MON	89,240	1,141,226	12/13/2019	12/16/2072
17328F-BB-0	CGCMT 2019-GC41 XA - CMBS			3	1.A FE	5,469,107	6.2020	4,154,636		4,152,992		(578,822)			1.056	3.870	MON	58,952	744,922	08/06/2019	08/10/2056
23305M-AA-3	DBCCR 2014-ARCP A - CMBS			4	1.A	7,724,989	104.3660	7,827,450	7,500,000	7,546,996		(25,583)			4.238	3.893	MON	26,489	317,865	01/24/2014	01/12/2034
36248G-AE-0	GSMS 2013-GCJ16 AAB - CMBS			4	1.A	6,038,155	102.8110	6,027,281	5,862,487	5,883,881		(10,434)			3.813	3.391	MON	18,628	223,537	11/13/2013	11/13/2046
36250W-AJ-9	GSMS 2015-590M C - CMBS			4	1.A	21,564,450	103.1120	22,231,978	21,561,000	21,550,890		(1,856)			3.805	3.879	MON	68,374	831,878	10/23/2015	10/15/2035
36252H-AF-8	GSMS 2017-GS5 XA - CMBS			3	1.A FE	6,331,581	3.7720	3,585,898		3,592,565		(816,898)			0.843	6.264	MON	66,803	861,132	03/13/2017	03/11/2050
36257H-BR-6	GSMS 2019-GC40 XA - CMBS			3	1.A FE	7,425,899	6.0220	5,377,631		5,572,527		(794,782)			1.084	4.279	MON	80,674	1,025,001	06/27/2019	07/10/2052
46590R-AE-9	JPMCC 2016-JP3 A5 - CMBS			4	1.A	14,793,363	103.6370	16,058,553	15,495,000	15,040,221		86,228			2.870	3.562	MON	37,064	444,768	01/09/2019	08/17/2049
46591E-AY-3	JPMCC 2019-COR5 XA - CMBS			3	1.A FE	16,672,886	8.4560	12,621,713		12,480,922		(1,841,191)			1.481	4.152	MON	184,172	2,440,749	06/13/2019	06/14/2052
46640N-AF-5	JPMBB 2013-C15 ASB - CMBS			4	1.A	4,476,547	102.2380	4,443,429	4,346,162	4,358,144		(10,076)			3.659	3.200	MON	13,253	179,846	10/18/2013	11/17/2045
48128Y-AY-7	JPMCC 2019-COR4 XA - CMBS			3	1.A FE	11,390,321	6.5050	8,498,611		8,181,259		(1,213,358)			1.117	5.095	MON	121,563	1,557,010	02/15/2019	03/12/2052
49836M-AA-6	KREIGN I NTS - CMBS			4	1.G	60,000,000	106.5700	63,942,000	60,000,000	60,000,000					5.000	5.000	MN	258,333	2,999,999	04/25/2019	05/30/2049
55352N-AC-1	MSCCG 2015-ALDR A2 - CMBS			4	1.A	7,358,844	101.2230	7,389,279	7,300,000	7,320,436		(6,466)			3.462	3.432	MON	21,059	256,221	12/08/2015	06/08/2035
55352N-AJ-6	MSCCG 2015-ALDR B - CMBS			4	1.A	3,501,064	89.1120	3,118,920	3,500,000	3,499,156		(236)			3.462	3.527	MON	10,097	122,846	05/19/2015	06/08/2035
556227-AG-1	MAD 2015-11MD C - CMBS			4	1.A	19,824,745	102.7280	21,008,903	20,451,000	20,179,543		63,275			3.555	4.002	MON	60,583	737,089	09/15/2015	09/12/2035
61690V-BC-1	MSBAM 2015-C26 B - CMBS			4	1.A	6,026,953	104.7590	6,285,540	6,000,000	6,011,169		(5,054)			4.090	4.024	MON	20,450	245,400	09/07/2018	10/15/2048
61691A-BJ-1	MSC 2015-UBS8 ASB - CMBS			4	1.A	9,269,851	103.9320	9,353,812	8,999,934	9,062,431		(20,356)			3.626	3.163	MON	27,195	326,338	12/02/2015	12/17/2048
61761A-AZ-1	MSBAM 2012-C5 A4 - CMBS			4	1.A FM	19,064,669	100.3590	18,636,688	18,570,021	18,571,612		(58,887)			3.176	2.864	MON	49,149	599,305	08/20/2012	08/17/2045
61762D-AW-1	MSBAM 2013-C9 A4 - CMBS			4	1.A	13,389,747	101.6300	13,211,900	13,000,000	13,042,684		(44,166)			3.102	2.758	MON	33,605	403,260	04/15/2013	05/17/2046
61766C-AF-6	MSC 2016-UBS9 ASB - CMBS			4	1.A	4,263,478	104.1660	4,311,835	4,139,388	4,171,742		(10,919)			3.340	2.889	MON	11,521	138,256	02/19/2016	03/17/2049
61766E-BC-8	MSBAM 2016-C29 ASB - CMBS			4	1.A	11,240,138	103.6110	11,306,929	10,912,865	10,998,871		(32,185)			3.140	2.689	MON	28,555	351,672	04/22/2016	05/17/2049
61766E-BF-1	MSBAM 2016-C29 XA - CMBS			3	1.A FE	5,588,811	5.1940	2,616,634		2,495,629		(1,013,088)			1.523	8.739	MON	63,922	968,238	11/09/2016	05/17/2049
61766N-BC-8	MSBAM 2016-C30 XA - CMBS			3	1.A FE	9,857,468	5.0110	4,669,589		4,815,102		(1,159,164)			1.371	5.648	MON	106,494	1,362,169	12/01/2016	09/17/2049
61767F-BA-8	MSC 2016-UBS11 A4 - CMBS			4	1.A	12,978,244	104.1490	14,414,222	13,840,000	13,284,270		105,326			2.782	3.732	MON	32,086	385,029	12/21/2018	08/17/2049
61769J-BB-6	MSC 2019-H6 XA - CMBS			3	1.A FE	16,551,021	7.3400	11,880,485		13,006,547		(1,797,276)			1.310	4.338	MON	176,649	2,238,160	06/07/2019	06/17/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61771M-AX-8	MSC 2019-H7 XA - CMBS			3	1.A FE	7,260,333	7.6970	5,512,335		5,524,885		(772,729)			1.308	4.221	MON	78,034	987,174	07/17/2019	07/17/2052
78419C-AE-4	SGCMS 2016-C5 ASB - CMBS			4	1.A	6,563,990	103.1240	6,572,096	6,373,004	6,425,102		(21,490)			2.895	2.440	MON	15,375	184,498	07/01/2016	10/13/2048
78419C-AG-9	SGCMS 2016-C5 XA - CMBS			3	1.A FE	4,443,555	5.6810	1,853,372		1,868,265		(605,653)			1.902	6.506	MON	51,713	682,083	07/06/2016	10/13/2048
90349D-AJ-1	UBSBB 2012-C3 XA - CMBS			3	1.A FE	1,344,105	0.7100	122,274		187,911		(330,580)			1.810	(88.167)	MON	25,975	371,802	11/30/2016	08/12/2049
92938E-AT-0	WFRBS 2013-C16 ASB - CMBS			4	1.A	1,942,151	102.3320	1,929,568	1,885,596	1,889,893		(4,655)			3.963	3.514	MON	6,227	85,120	09/16/2013	09/17/2046
94989T-BA-1	WFCM 2015-LC22 ASB - CMBS			4	1.A	9,608,911	103.8510	9,688,678	9,329,402	9,391,508		(22,164)			3.571	3.112	MON	27,763	359,536	09/15/2015	09/17/2058
95000A-AV-9	WFCM 2015-P2 ASB - CMBS			4	1.A	4,821,935	104.0910	4,873,317	4,681,785	4,716,005		(11,113)			3.656	3.203	MON	14,264	171,851	12/08/2015	12/17/2048
95000F-AW-6	WFCM 2016-C35 XA - CMBS			3	1.A FE	17,147,666	6.7130	7,985,590		7,950,895		(2,671,900)			1.888	8.490	MON	187,194	2,599,546	07/18/2016	07/17/2048
95000M-BS-9	WFCM 2016-C36 XA - CMBS			3	1.A FE	7,273,398	4.7330	3,613,338		3,652,263		(946,818)			1.234	6.437	MON	78,509	1,047,835	10/25/2016	11/18/2059
95000X-AH-0	WFCM 2017-C39 XA - CMBS			3	1.A FE	13,295,259	4.5370	7,015,572		7,292,183		(1,535,432)			1.090	2.914	MON	140,437	1,824,715	08/11/2017	09/16/2050
95000Y-AZ-8	WFCM 2017-C40 XA - CMBS			3	1.A FE	7,633,837	3.6420	3,925,955		4,272,789		(905,353)			0.929	5.355	MON	83,431	1,086,633	10/06/2017	10/17/2050
95001F-BA-2	WFCM 2017-RC1 XA - CMBS			3	1.A FE	5,502,192	5.7800	2,899,164		2,647,484		(1,196,926)			1.459	9.702	MON	60,978	1,016,135	03/01/2017	01/16/2060
95001N-AY-4	WFCM 2018-C45 A4 - CMBS			4	1.A	10,299,200	112.3190	11,231,900	10,000,000	10,202,093		(29,443)			4.184	3.831	MON	34,867	418,400	06/28/2018	06/15/2051
95001W-BC-1	WFCM 2019-C49 XA - CMBS			3	1.A FE	11,812,708	7.0500	8,632,872		8,567,080		(1,265,872)			1.268	5.230	MON	129,366	1,649,880	02/22/2019	03/15/2052
95002B-AF-0	WFCM 2019-C53 XA - CMBS			1,3	1.A FE	3,464,758	5.9750	2,599,765		2,711,434		(367,954)			1.013	4.166	MON	36,728	468,302	10/23/2019	10/17/2052
95002E-BF-3	WFCM 2020-C55 XA - CMBS			3	1.A FE	8,260,176	8.1900	6,441,465		6,780,880		(849,270)			1.305	3.601	MON	85,557	1,074,329	02/10/2020	02/18/2053
95002M-AY-5	WFCM 2019-C52 XA - CMBS			3	1.A FE	2,877,367	9.1510	2,161,148		2,195,188		(376,856)			1.592	3.542	MON	31,327	402,422	08/06/2019	08/16/2052
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						764,111,778	XXX	682,746,636	479,727,267	661,038,510		(34,767,651)			XXX	XXX	XXX	4,805,609	59,473,697	XXX	XXX
000848-AJ-0	ABPCI 10 B1 - CDO			4	1.C FE	3,500,000	99.7332	3,490,661	3,500,000	3,500,000					2.482	2.600	JAJO	17,612	73,032	11/24/2020	01/20/2032
000848-AN-1	ABPCI 10 C - CDO			4	1.F FE	1,500,000	99.6156	1,494,233	1,500,000	1,500,000					3.932	4.060	JAJO	11,958	49,122	11/24/2020	01/20/2032
00085K-AS-2	ABPCI 7R A1R - CDO			2,5	1.A FE	38,000,000	100.0001	38,000,023	38,000,000	38,000,000					1.561	1.641	JAJO	74,148		10/28/2021	10/20/2031
00085K-AU-7	ABPCI 7R A2R - CDO			4,5	1.C FE	15,000,000	100.0001	15,000,011	15,000,000	15,000,000					1.981	2.009	JAJO	37,144		10/28/2021	10/20/2031
00086A-AQ-7	ABPCI 1RR AA2 - CDO		C	4	1.A FE	30,000,000	100.1416	30,042,488	30,000,000	30,000,000					1.831	1.900	JAJO	111,416	250,999	04/29/2021	07/20/2033
001207-AG-4	AGL 9 C - CDO		C	4	1.F FE	4,000,000	100.6767	4,027,067	4,000,000	4,000,000					2.631	2.706	JAJO	21,344	90,377	11/23/2020	01/20/2034
001207-AJ-8	AGL 9 D - CDO		C	4	2.C FE	1,750,000	99.5077	1,741,385	1,750,000	1,750,000					3.832	3.916	JAJO	13,597	57,156	11/23/2020	01/20/2034
00142D-AG-5	AIGIM 212 D - CDO			4	2.C FE	1,000,000	98.9763	989,763	1,000,000	1,000,000					3.167	3.212	JAJO	10,645		07/20/2021	07/20/2034
00190Y-BK-0	ARES XXVII DR2 - CDO			4	2.C FE	1,500,000	99.6079	1,494,118	1,500,000	1,500,000					3.385	3.459	JAJO	10,295		09/23/2021	10/30/2034
00851T-AJ-5	AGL 11 C - CDO		C	4	1.F FE	2,000,000	100.0633	2,001,266	2,000,000	2,000,000					2.174	2.249	JAJO	9,420	17,299	04/20/2021	04/15/2034
00851T-AL-0	AGL 11 D - CDO		C	4	2.C FE	1,000,000	99.5077	995,077	1,000,000	1,000,000					3.274	3.356	JAJO	7,093	12,958	04/20/2021	04/15/2034
023761-AA-7	AMERICAN AIRLINES 2017-1 CLASS AA PASS T			1	2.A FE	14,108,262	104.1393	14,628,317	14,046,875	14,090,067		(4,335)			3.650	3.587	FA	193,691	512,711	03/02/2017	08/15/2030
023765-AA-8	AMERICAN AIRLINES 2016-2 PASS THROUGH TR			1	2.A FE	6,923,481	99.8652	6,865,881	6,875,149	6,909,671		(3,975)			3.200	3.095	JD	9,778	220,730	11/06/2017	12/15/2029
02376A-AA-7	AMERICAN AIRLINES 2017-2 PASS THROUGH TR			1	2.A FE	8,594,773	101.6446	8,734,194	8,592,875	8,594,406		(139)			3.350	3.346	AO	60,771	287,861	01/12/2018	04/15/2031
02376U-AA-3	AMERICAN AIRLINES 2016-1 PASS THROUGH TR			1	2.A FE	4,002,568	101.6009	4,059,217	3,995,257	4,000,079		(588)			3.575	3.547	JJ	65,861	142,830	02/03/2017	07/15/2029
02377B-AB-2	AMERICAN AIRLINES 2015-2 PASS THROUGH TR			1	2.A FE	5,919,441	102.4322	6,138,487	5,992,732	5,940,838		6,678			3.600	3.806	MS	59,328	215,738	03/16/2018	03/22/2029
03027W-AJ-1	AMTT 2013-2A 2A - RMBS			1,2	1.A FE	4,549,274	99.8594	4,664,432	4,671,000	4,638,143		26,204			3.070	3.695	MON	6,373	143,400	06/11/2018	03/15/2048
03027W-AK-8	AMETOW 2018-1 A - RMBS			2	1.A FE	8,000,000	105.0210	8,401,679	8,000,000	8,000,000					3.652	3.680	MON	12,985	292,160	03/29/2018	03/15/2048
033295-AC-0	ANCHF 14 B - CDO		C	2	1.D FE	2,700,000	99.2103	2,678,679	2,700,000	2,700,000					3.250	3.249	JAJO	2,194		11/16/2021	01/23/2040
033295-AE-6	ANCHF 14 C - CDO		C	2	1.G FE	2,700,000	98.9830	2,672,540	2,700,000	2,700,000					3.600	3.599	JAJO	2,430		11/16/2021	01/23/2040
03330E-AN-4	ANCHF 3 BR - CDO			2	1.D FE	4,000,000	99.0949	3,963,797	4,000,000	4,000,000					3.471	3.486	JAJO	24,297	104,130	12/24/2020	01/28/2039
03330H-BN-6	ANCHF 9R BAR - CDO		C	4	1.C FE	3,159,940	99.5328	3,145,177	3,159,940	3,159,940					3.054	3.054	AO	16,084		10/15/2021	10/25/2037
03330H-BS-5	ANCHF 9R CAR - CDO		C	4	1.F FE	3,150,000	99.4705	3,133,321	3,150,000	3,150,000					3.554	3.553	JAJO	18,659		10/15/2021	10/25/2037
03330L-AQ-1	ANCHF 6RR BR2 - CDO			4	1.D FE	3,073,800	99.9388	3,071,919	3,073,800	3,073,800					2.974	2.974	JAJO	14,220		10/25/2021	07/25/2036
03330L-AS-7	ANCHF 6RR CR2 - CDO			4	1.G FE	7,650,000	99.9417	7,645,544	7,650,000	7,650,000					3.424	3.424	JAJO	40,746		10/25/2021	07/25/2036
03330L-AU-2	ANCHF 6RR DR2 - CDO			4	2.C FE	3,000,000	100.3452	3,010,356	3,000,000	3,000,000					5.074	5.075	JAJO	23,679		10/25/2021	07/25/2036
03330P-AU-3	ANCHF 5RR DR2 - CDO			4	2.A FE	4,021,200	98.7326	3,949,303	4,000,000	4,020,794		(406)			4.900	4.809	AO	35,933	32,667	09/16/2021	04/25/2036
03331X-AJ-0	ANCHF 8R BR - CDO		C	4	1.C FE	4,000,000	100.3577	4,014,309	4,000,000	4,000,000					3.006	3.006	JJ	51,770		06/30/2021	07/25/2037
03665Y-AA-3	ANTR 192 A1A - CDO		C	4	1.A FE	70,000,000	100.0241	70,016,892	70,000,000	70,000,000					1.874	1.948	JAJO	247,769	1,380,095	12/18/2019	01/23/2032
03665Y-AC-9	ANTR 192 A2 - CDO		C	4	1.A FE	7,000,000	100.0274	7,001,916	7,000,000	7,000,000					2.124	2.200	JAJO	28,082	155,850	12/18/2019	01/23/2032
03665Y-AE-5	ANTR 192 B - CDO		C	4	1.C FE	15,000,000	100.0260	15,003,895	15,000,000	15,000,000					2.724	2.805	JAJO	77,177	425,714	12/18/2019	01/23/2032
03665Y-AG-0	ANTR 192 C - CDO		C	4	1.F FE	10,000,000	100.0040	10,000,398	10,000,000	10,000,000					3.824	3.841	JAJO	72,229	395,948	12/18/2019	01/23/2032
03666B-AA-2	ANTR 211 A1 - CDO		C	4	1.A FE	50,000,000	100.2151	50,107,550	50,000,000	50,000,000					1.656	1.729	JAJO	391,031		06/15/2021	07/25/2033
03666B-AE-4	ANTR 211 B - CDO		C	4	1.C FE	36,000,000	99.6572	35,876,591	36,000,000	36,000,000					1.976	2.049	JAJO	335,942		06/15/2021	07/25/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03666B-AG-9	ANTR 211 C - CDO		C	4	1.F FE	12,500,000	99.5339	12,441,742	12,500,000	12,500,000					2.876	2.955	JAJO	169,772		06/15/2021	07/25/2033
03666B-AJ-3	ANTR 211 D - CDO		C	4	2.C FE	11,000,000	98.4440	10,828,839	11,000,000	11,000,000					4.026	4.054	JAJO	209,135		06/15/2021	07/25/2033
03666L-AL-6	ANTR 201R A1R - CDO		C	4	1.A FE	42,000,000	99.8721	41,946,301	42,000,000	42,000,000					1.635	1.657	JAJO	61,054		11/16/2021	10/23/2033
03666L-AN-2	ANTR 201R A2R - CDO		C	4	1.A FE	14,000,000	99.8470	13,978,587	14,000,000	14,000,000					1.825	1.852	JAJO	22,716		11/16/2021	10/23/2033
03666L-AQ-5	ANTR 201R BR - CDO		C	4	1.C FE	20,000,000	99.8220	19,964,401	20,000,000	20,000,000					2.075	2.099	JAJO	36,896		11/16/2021	10/23/2033
03765L-AP-7	APID XX 1RA - CDO			4	1.A FE	7,452,000	99.9737	7,498,026	7,500,000	7,426,089		22,250			1.222	1.628	JAJO	19,098	98,664	02/12/2019	07/16/2031
03765P-AN-3	APID XXI BR - CDO		C	4	1.B FE	10,000,000	99.7013	9,970,134	10,000,000	10,000,000					1.972	2.055	JAJO	41,089	206,385	06/22/2018	07/19/2027
03765Y-AY-0	APID XXIII CR - CDO		C	4	1.F FE	2,913,750	98.6603	2,959,809	3,000,000	2,905,907		21,456			2.124	2.626	JAJO	13,804	66,819	02/28/2020	04/15/2033
03768R-AL-0	APID XXXII C - CDO		C	4	1.F FE	4,250,000	100.0323	4,251,373	4,250,000	4,250,000					2.531	2.604	JAJO	21,817	111,649	12/19/2019	01/20/2033
04016P-AJ-7	ARES 43R AR - CDO		C	4	1.A FE	50,000,000	99.9999	49,999,928	50,000,000	50,000,000					1.284	1.356	JAJO	139,073	212,544	06/04/2021	07/15/2034
04016P-AL-2	ARES 43R BR - CDO		C	4	1.C FE	22,500,000	99.9997	22,499,935	22,500,000	22,500,000					1.824	1.898	JAJO	88,908	136,145	06/04/2021	07/15/2034
04017J-AG-6	ARES XLIX C - CDO		C	4	1.F FE	2,962,500	99.9895	2,999,684	3,000,000	2,954,403		6,201			2.078	2.414	JAJO	12,296	65,088	01/07/2020	07/22/2030
04018B-AL-1	ARES 55R A1R - CDO		C	4	1.A FE	25,000,000	100.0156	25,003,898	25,000,000	25,000,000					1.254	1.326	JAJO	67,911	80,253	06/25/2021	07/17/2034
04018B-AQ-0	ARES 55R BR - CDO		C	4	1.C FE	16,000,000	100.0902	16,014,425	16,000,000	16,000,000					1.824	1.898	JAJO	63,223	74,668	06/25/2021	07/17/2034
04018E-AA-9	ARES LIX A - CDO		C	4	1.A FE	52,500,000	99.9737	52,486,218	52,500,000	52,500,000					1.154	1.227	JAJO	114,426	334,344	03/09/2021	04/25/2034
04018E-AC-5	ARES LIX B1 - CDO		C	4	1.C FE	8,000,000	99.7585	7,980,679	8,000,000	8,000,000					1.524	1.598	JAJO	23,028	66,817	03/09/2021	04/25/2034
04018E-AE-1	ARES LIX C1 - CDO		C	4	1.F FE	8,750,000	99.4660	8,703,278	8,750,000	8,750,000					2.024	2.101	JAJO	33,450	96,536	03/09/2021	04/25/2034
04018X-AJ-8	ARES 1 D - CDO		C	4	2.C FE	1,375,000	99.2243	1,364,334	1,375,000	1,375,000					3.116	3.160	JAJO	12,971		08/03/2021	10/15/2034
04019D-AE-2	ARES 61 C - CDO		C	4	1.F FE	3,633,030	99.7584	3,624,252	3,633,030	3,633,030					2.134	2.165	JAJO	20,005		08/20/2021	10/20/2034
04019L-AN-4	ARES LI BR - CDO		C	4	1.C FE	20,000,000	100.0951	20,019,023	20,000,000	20,000,000					1.874	1.948	JAJO	81,196	72,366	07/26/2021	07/17/2034
04965L-AL-2	ATRM XIV C - CDO			4	1.F FE	3,629,740	99.5508	3,725,190	3,742,000	3,639,954		14,533			2.072	2.634	JAJO	16,155	81,652	03/02/2020	08/23/2030
05071A-AG-5	AUDAX 1R ANR - CDO			4	1.C FE	34,500,000	99.7177	34,402,620	34,500,000	34,500,000					1.728	1.798	JAJO	117,593	281,045	03/26/2021	04/22/2033
05071G-AC-1	AUDAX 5 B - CDO			4	1.C FE	37,500,000	100.0137	37,505,124	37,500,000	37,500,000					2.028	2.100	JAJO	150,006	225,203	06/17/2021	07/22/2033
05071G-AE-7	AUDAX 5 C - CDO			4	1.F FE	20,000,000	100.0364	20,007,288	20,000,000	20,000,000					2.978	3.055	JAJO	117,475	176,052	06/17/2021	07/22/2033
05072M-AA-1	AUDAX 4 A - CDO		C	4	1.A FE	24,000,000	100.0219	24,005,260	24,000,000	24,000,000					2.024	2.258	JAJO	105,235	448,883	10/30/2020	10/15/2031
05363L-BE-2	AVERY 6RR BR2 - CDO		C	2	1.B FE	15,000,000	99.8535	14,978,026	15,000,000	15,000,000					1.490	1.546	FMAN	35,382	158,416	02/02/2021	08/05/2027
05364C-BG-6	AVERY 7RR BR2 - CDO		C	4	1.B FE	15,000,000	99.9998	14,999,968	15,000,000	15,000,000					1.574	1.644	JAJO	51,147	185,787	01/14/2021	01/17/2028
05377R-CQ-5	AESOP 2017-1 A - ABS			2	1.A FE	19,996,804	101.2561	20,251,227	20,000,000	20,001,393		2,382			3.070	3.096	MON	18,761	614,000	03/08/2017	09/20/2023
05377R-CY-8	AESOP 2018-1 A - ABS			4	1.A FE	18,800,291	103.7197	19,545,971	18,845,000	18,831,383		10,756			3.700	3.787	MON	21,305	697,265	09/20/2018	09/20/2024
05377R-DL-5	AESOP 192 A - ABS			4	1.A FE	9,496,641	105.0637	9,981,048	9,500,000	9,498,574		907			3.350	3.385	MON	9,724	318,353	04/16/2019	09/22/2025
05554L-AA-0	BXCMM 211 B - CDO			4	1.C FE	26,000,000	99.8500	25,960,998	26,000,000	26,000,000					2.103	2.101	JAJO	25,817		11/10/2021	01/15/2035
05554L-AC-6	BXCMM 211 C - CDO		4,5		1.F FE	20,000,000	99.7500	19,949,995	20,000,000	20,000,000					2.930	2.971	JAJO	27,668		11/10/2021	01/15/2035
05554L-AG-7	BXCMM 211 A - CDO		4,5		1.A FE	50,000,000	99.5002	49,750,103	50,000,000	50,000,000					1.810	1.835	JAJO	42,725		11/10/2021	01/15/2035
05577@-AP-5	MUFG AMERICAS LEASING CORPORATION - ABS			4	1.D	468,776	104.1644	488,298	468,776	468,776					3.930	3.929	FA	6,550	18,423	02/11/2011	02/23/2026
05577@-AQ-3	MUFG AMERICAS LEASING CORPORATION - ABS			4	1.D	220,600	103.6901	228,741	220,600	220,600					3.930	3.929	FA	3,083	8,670	02/11/2011	02/23/2026
05577@-AR-1	MUFG AMERICAS LEASING CORPORATION - ABS			4	1.D	896,189	103.3641	926,338	896,189	896,189					3.930	3.929	MN	5,479	35,220	02/11/2011	05/05/2026
056162-AN-0	BABSN 2015-I AR - CDO			4	1.A FE	15,309,350	99.9238	15,488,183	15,500,000	15,311,226		64,664			1.121	1.655	JAJO	35,249	185,605	02/13/2019	01/20/2031
05682N-AJ-2	BCC 217 D - CDO		C	4	2.C FE	2,500,000	99.4844	2,487,111	2,500,000	2,500,000					3.468	3.517	JAJO	963		11/16/2021	01/22/2035
05683E-AU-6	BCC 2020-2 DR - CDO		C	4	2.C FE	1,250,000	99.4665	1,243,331	1,250,000	1,250,000					3.424	3.511	JAJO	8,797	10,969	07/02/2021	07/19/2034
05683V-AW-4	BCC 2019-1 CR - CDO		C	4	1.F FE	1,253,125	100.0370	1,250,462	1,250,000	1,253,026		(99)			2.272	2.324	JAJO	5,838	7,296	08/17/2021	04/19/2034
05684A-AC-3	BCC 194 A2 - CDO		C	4	1.A FE	19,930,000	100.0163	20,003,266	20,000,000	19,799,809		27,996			1.874	2.121	JAJO	70,791	394,313	10/25/2019	01/23/2033
05684A-AE-9	BCC 194 B - CDO		C	4	1.C FE	16,000,000	100.0256	16,004,089	16,000,000	16,000,000					2.174	2.251	JAJO	65,699	364,384	10/25/2019	01/23/2033
05684D-AJ-2	BCC 2020-1 C - CDO		C	4	1.F FE	4,700,000	100.2437	4,711,456	4,700,000	4,700,000					2.822	2.906	JAJO	27,635	137,395	03/03/2020	04/18/2033
05684R-AG-7	BCC 2021-2 C - CDO		C	4	1.F FE	1,700,000	100.1511	1,702,569	1,700,000	1,700,000					2.222	2.300	JAJO	7,870	13,814	04/16/2021	07/17/2034
05766B-AN-8	BOBA 201R CR - CDO		C	4	1.F FE	2,000,000	99.7500	1,995,000	2,000,000	2,000,000					2.316	2.348	JAJO	1,158		12/16/2021	01/20/2032
05766B-AQ-1	BOBA 201R DR - CDO		C	4	2.C FE	1,000,000	99.6250	996,250	1,000,000	1,000,000					3.366	3.427	JAJO	842		12/16/2021	01/20/2032
05874X-AE-9	BALLY 14 B - CDO		C	4	1.F FE	1,500,000	100.4277	1,506,416	1,500,000	1,500,000					2.432	2.433	JAJO	7,396	27,190	12/18/2020	01/20/2034
05875M-AS-1	BALLY 192R BR - CDO		C	4	1.F FE	1,000,000	99.5160	995,160	1,000,000	1,000,000					2.060	2.101	FMAN	2,288	15,588	02/05/2021	11/20/2030
05875M-AU-6	BALLY 192R CR - CDO		C	4	2.C FE	1,000,000	99.4798	994,798	1,000,000	1,000,000					3.310	3.359	FMAN	3,677	25,067	02/05/2021	11/20/2030
06759J-AU-2	BABSN 2019-I CR - CDO		C	4	1.F FE	2,750,000	99.7637	2,743,502	2,750,000	2,750,000					2.424	2.501	JAJO	14,442	32,941	04/09/2021	04/16/2035
06759M-AG-6	BABSN 161R B1R - CDO		C	4	1.C FE	10,000,000	100.0052	10,000,524	10,000,000	10,000,000					1.724	1.799	JAJO	32,562	181,865	07/25/2018	07/23/2030
06760W-AC-0	BMM 2021-I A1 - CDO		C	4	1.A FE	40,000,000	99.8825	39,952,985	40,000,000	40,000,000					1.671	1.748	JAJO	276,706		06/30/2021	07/20/2033
06760W-AE-6	BMM 2021-I A2 - CDO		C	4	1.C FE	11,500,000	99.8275	11,480,166	11,500,000	11,500,000					2.021	2.100	JAJO	96,212		06/30/2021	07/20/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06760W-AG-1	BMM 2021-I B - CDO		C	4	1.F FE	9,000,000	99.7526	8,977,731	9,000,000	9,000,000					3.021	3.107	JAJO	112,546		06/30/2021	07/20/2033
06761V-AA-5	BABSN 2019-IV A1 - CDO		C	4	1.A FE	35,000,000	100.0138	35,004,845	35,000,000	35,000,000					1.454	1.526	JAJO	110,243	541,801	11/13/2019	01/18/2033
06762B-AJ-9	BABSN 2020-IV D1 - CDO		C	4	2.B FE	2,000,000	100.0053	2,000,106	2,000,000	2,000,000					3.832	3.915	JAJO	15,539	58,875	12/09/2020	01/20/2032
07131A-AE-4	BATLN XV C - CDO		C	4	1.F FE	4,250,000	99.9972	4,249,882	4,250,000	4,250,000					2.372	2.452	JAJO	21,004	104,903	01/28/2020	01/18/2033
07131A-AG-9	BATLN XV D - CDO		C	4	2.B FE	2,250,000	99.5087	2,238,947	2,250,000	2,250,000					3.372	3.459	JAJO	15,807	78,287	01/28/2020	01/18/2033
07133P-AE-9	BATLN 17 C - CDO		C	4	1.F FE	4,500,000	100.1277	4,505,748	4,500,000	4,500,000					2.232	2.302	JAJO	20,362	63,766	02/01/2021	03/09/2034
07133P-AG-4	BATLN 17 D - CDO		C	4	2.C FE	2,175,000	99.5080	2,164,299	2,175,000	2,175,000					3.381	3.460	JAJO	14,914	46,453	02/01/2021	03/09/2034
07134W-AJ-2	BATLN XXI C - CDO			4	1.F FE	1,500,000	100.1034	1,501,550	1,500,000	1,500,000					2.232	2.299	JAJO	15,252		06/08/2021	07/17/2034
08179X-AW-5	BSP II AR2 - CDO		C	4	1.A FE	8,431,411	99.8483	8,418,625	8,431,411	8,431,411					0.994	1.062	JAJO	18,154	47,426	02/17/2021	07/15/2029
08180X-AS-1	BSP 8R A2R - CDO			4	1.C FE	12,400,000	99.3231	12,316,064	12,400,000	12,400,000					1.581	1.648	JAJO	39,766	206,316	02/09/2018	01/20/2031
08181B-AS-8	BSP 9R BR - CDO			4	1.C FE	20,000,000	100.0431	20,008,611	20,000,000	20,000,000					1.881	1.950	JAJO	76,305	393,602	07/16/2018	07/20/2031
08181V-AN-5	BSP 16R A1R - CDO			4	1.A FE	30,000,000	100.0741	30,022,234	30,000,000	30,000,000					1.152	1.226	JAJO	72,016	134,002	05/24/2021	01/19/2032
08182B-AQ-1	BSP XVII CR - CDO			4	1.F FE	2,500,000	100.0270	2,500,675	2,500,000	2,500,000					2.274	2.291	JAJO	12,316	10,352	07/21/2021	07/15/2032
08182D-AG-9	BSP 6BR C1 - CDO		C	4	1.F FE	2,000,000	100.1656	2,003,313	2,000,000	2,000,000					2.582	2.654	JAJO	10,469	12,158	07/12/2021	07/20/2034
08182R-AE-3	BSP XIX C - CDO		C	4	1.F FE	4,000,000	100.0002	4,000,008	4,000,000	4,000,000					2.724	2.802	JAJO	23,606	113,426	12/06/2019	01/18/2033
08186U-AG-7	BSP 22 C - CDO		C	4	1.F FE	2,000,000	100.0151	2,000,303	2,000,000	2,000,000					2.281	2.352	JAJO	9,253	39,056	12/04/2020	01/20/2032
09076V-AJ-0	BGCLO 3 D1 - CDO		C	4	2.C FE	2,500,000	99.6293	2,490,732	2,500,000	2,500,000					3.324	3.422	JAJO	3,924		11/03/2021	01/19/2035
09260R-AA-4	ELB V A1 - CDO		C	4	1.A FE	30,000,000	100.1113	30,033,394	30,000,000	30,000,000					2.103	2.102	MJSD	29,789	657,448	10/22/2020	12/15/2031
09609N-AL-9	BLUEM XXIV AR - CDO			4	1.A FE	50,000,000	99.8907	49,945,334	50,000,000	50,000,000					1.232	1.297	JAJO	124,860	288,955	03/18/2021	04/20/2034
09609N-AN-5	BLUEM XXIV BR - CDO			4	1.C FE	19,250,000	99.9997	19,249,946	19,250,000	19,250,000					1.732	1.800	JAJO	67,589	155,897	03/18/2021	04/20/2034
09627F-AQ-3	BLUEM 25R BR - CDO		C	4,5	1.C FE	15,000,000	100.0779	15,011,687	15,000,000	15,000,000					1.824	1.898	JAJO	59,272	70,002	06/25/2021	07/15/2036
09627F-AS-9	BLUEM 25R CR - CDO		C	4,5	1.F FE	8,500,000	99.8503	8,487,271	8,500,000	8,500,000					2.374	2.451	JAJO	43,717	51,615	06/25/2021	07/15/2036
09628J-AN-1	BLUEM 2015-3 A2R - CDO		D	4	1.C FE	22,515,000	99.9931	22,513,439	22,515,000	22,515,000					1.631	1.699	JAJO	74,487	386,028	03/27/2018	04/21/2031
09628W-BA-9	BLUEM 162RR BR2 - CDO			4	1.F FE	13,000,000	99.7614	12,968,987	13,000,000	13,000,000					2.410	2.452	FMAN	34,806	62,941	09/01/2021	08/20/2032
09629C-AS-4	BLUEM I CR - CDO			4	1.F FE	3,000,000	100.0050	3,000,150	3,000,000	3,000,000					2.381	2.453	JAJO	14,487	43,479	03/11/2021	07/20/2029
09630A-AG-1	BLUEM 2018-3 B - CDO			4	1.C FE	11,002,200	100.0066	11,000,727	11,000,000	10,852,776		22,591			1.894	2.228	JAJO	39,351	217,259	05/28/2019	10/25/2030
09630K-AS-3	BLUEM 29R D1R - CDO		C	4	2.A FE	4,000,000	99.5069	3,980,275	4,000,000	4,000,000					3.274	3.360	JAJO	24,736	33,116	07/15/2021	07/25/2034
09630M-AE-0	BLUEM 33 C - CDO			4	1.E FE	2,707,630	99.7539	2,700,965	2,707,630	2,707,630					2.260	2.300	FMAN	11,047		10/01/2021	11/20/2034
09630M-AG-5	BLUEM 33 D - CDO			4	2.A FE	2,000,000	99.6357	1,992,714	2,000,000	2,000,000					3.660	3.709	FMAN	13,215		10/01/2021	11/20/2034
09630Q-AE-1	BLUEM 30 C - CDO		C	4	1.F FE	5,000,000	100.0268	5,001,338	5,000,000	5,000,000					2.624	2.703	JAJO	28,424	113,188	11/20/2020	01/15/2033
10004*-AA-3	BORROWED SUNSHINE, LLC - ABS			1	2.B PL	23,853,333	110.6857	26,402,239	23,853,333	23,853,333					4.086	4.086	FMAN	105,587	981,654	01/09/2020	01/13/2040
11124T-AN-4	BDRVR 201R CR - CDO		C	4	1.F FE	3,000,000	99.7663	2,992,988	3,000,000	3,000,000					2.131	2.201	JAJO	12,967	22,422	05/17/2021	07/20/2034
12327B-AA-4	BJETS 211 A - ABS			4	1.G FE	25,704,112	98.1802	25,236,578	25,704,346	25,704,113		1			2.162	2.162	MON	24,699	416,796	03/02/2021	04/15/2036
12480V-AL-9	CBAM 171 D - CDO		C	4	2.C FE	2,002,400	100.0142	2,000,285	2,000,000	2,002,247		(153)			3.881	3.944	JAJO	15,742	39,763	06/02/2021	07/22/2030
12481H-AU-9	CBAM 2017-3 CR - CDO			4	1.F FE	1,850,000	100.1827	1,853,381	1,850,000	1,850,000					2.572	2.582	JAJO	9,914	12,083	06/30/2021	07/17/2034
12509V-AL-6	CBAM 2012R CR - CDO		C	4	1.F FE	5,000,000	99.7506	4,987,530	5,000,000	5,000,000					2.381	2.453	JAJO	24,146	30,465	06/11/2021	07/20/2034
12510H-AN-0	CAUTO 211 A4 - ABS			4	1.E FE	12,746,671	100.2599	12,783,137	12,750,000	12,746,690		19			2.760	2.761	MON	15,640	116,323	07/27/2021	08/15/2051
12511G-AE-1	CBAM 2114 C - CDO		C	4	1.F FE	4,000,000	99.8573	3,994,292	4,000,000	4,000,000					2.182	2.253	JAJO	17,694	48,053	02/26/2021	04/20/2034
12528V-AJ-8	CFIP 181 D - CDO			4	2.C FE	1,999,000	100.0124	2,000,247	2,000,000	1,999,044		44			3.362	3.458	JAJO	14,009	51,713	02/04/2021	07/18/2031
12529Q-AG-4	CFIP 211 C - CDO		C	4	1.F FE	2,700,000	99.7503	2,693,259	2,700,000	2,700,000					2.564	2.603	JAJO	3,269		11/17/2021	01/20/2035
12529Q-AN-9	CFIP 211 C2 - CDO		C	4	1.F FE	3,600,004	99.6098	3,586,123	3,600,170	3,600,020		15			3.974	3.995	JAJO	6,359		11/17/2021	01/20/2035
12530M-AA-3	SORT 2020-1 A1 - ABS			4	1.D FE	20,708,466	99.2250	20,550,808	20,711,329	20,709,164		680			1.690	1.699	MON	15,557	350,107	07/14/2020	07/15/2060
12530M-AB-1	SORT 2020-1 A2 - ABS			4	1.D FE	4,081,782	97.9929	4,001,725	4,083,689	4,082,060		265			1.990	2.006	MON	3,612	81,303	07/14/2020	07/15/2060
12548J-AE-2	CIFC 2017-III A2 - CDO		C	4	1.C FE	4,964,900	99.9997	4,999,983	5,000,000	4,942,320		11,597			1.931	2.281	JAJO	19,583	100,935	11/06/2019	07/22/2030
12549F-BQ-1	CIFC 134RR CRR - CDO			4	1.F FE	1,930,500	99.9803	1,999,606	2,000,000	1,942,528		9,174			2.084	2.640	JAJO	7,643	42,274	01/04/2021	04/28/2031
12553D-AJ-6	CIFC 2019-1 AR - CDO		C	4	1.A FE	20,000,000	99.9004	19,980,076	20,000,000	20,000,000					1.232	1.298	JAJO	49,944	128,212	04/01/2021	04/20/2032
12553D-AL-1	CIFC 2019-1 BR - CDO		C	4	1.C FE	15,300,000	99.9997	15,299,959	15,300,000	15,300,000					1.681	1.749	JAJO	52,169	133,081	04/01/2021	04/20/2032
12553D-AN-7	CIFC 2019-1 CR - CDO		C	4	1.F FE	1,000,000	99.9821	999,821	1,000,000	1,000,000					2.182	2.251	JAJO	4,424	11,240	04/05/2021	04/20/2032
12554V-AN-6	CIFC 193R A1R - CDO		C	4	1.A FE	11,000,000	99.9999	10,999,985	11,000,000	11,000,000					1.282	1.357	JAJO	29,385	19,987	08/16/2021	10/16/2034
12555X-AE-1	CIFC 2019-VI B - CDO		C	4	1.C FE	20,000,000	100.0172	20,003,444	20,000,000	20,000,000					2.022	2.099	JAJO	84,260	426,215	12/02/2019	01/18/2033
12555X-AG-6	CIFC 2019-VI C - CDO		C	4	1.F FE	9,500,000	99.9078	9,491,245	9,500,000	9,500,000					2.822	2.904	JAJO	55,857	279,930	12/02/2019	01/18/2033
12565K-AA-5	CLIF 211 A - RMBS			4	1.F FE	9,168,637	97.4245	8,932,671	9,168,810	9,168,654		16			1.640	1.640	MON	5,430	122,383	02/17/2021	02/18/2046
12565K-AC-1	CLIF 211 B - RMBS			4	2.B FE	4,125,193	98.1514	4,049,690	4,125,964	4,125,223		30			2.380	2.381	MON	3,546	79,922	02/17/2021	02/18/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12807C-AA-1	CAI 2020-1 A - ABS		C	2	1.F FE	17,870,962	99.4897	17,783,780	17,875,000	17,871,147		122			2.220	2.221	MON	6,614	415,118	09/01/2020	09/25/2045
13876L-AN-7	CANYC 2020-1 CR - CDO		C	4	1.F FE	1,250,000	99.6128	1,245,160	1,250,000	1,250,000					2.174	2.250	JAJO	5,887	10,855	04/28/2021	07/15/2034
13876R-AG-9	CANYC 2020-3 C - CDO		C	4	1.F FE	6,000,000	100.6229	6,037,376	6,000,000	6,000,000					2.624	2.702	JAJO	34,109	122,755	12/04/2020	01/15/2034
13876R-AJ-3	CANYC 2020-3 D - CDO		C	4	2.C FE	1,000,000	99.5077	995,077	1,000,000	1,000,000					3.824	3.910	JAJO	8,285	29,626	12/04/2020	01/15/2034
13876X-AL-5	CANYC 2021-2 C - CDO		C	4	1.F FE	1,750,000	100.0677	1,751,186	1,750,000	1,750,000					2.424	2.430	JAJO	9,190	19,205	04/12/2021	04/17/2034
14016T-AG-4	C4US 1 C - CDO		C	4,5	1.F FE	3,233,750	99.7356	3,241,409	3,250,000	3,233,814		64			2.640	2.715	JAJO	2,622		12/03/2021	01/18/2035
14016T-AJ-8	C4US 1 D - CDO		C	4,5	2.C FE	2,970,600	99.6153	2,988,460	3,000,000	2,970,701		101			3.810	3.953	JAJO	3,493		12/03/2021	01/18/2035
14041N-FL-0	COMET 2017-2 A - ABS			4	1.A FE	7,138,305	100.0661	7,109,696	7,105,000	7,100,122		21,497			0.520	0.850	MON	1,744	37,014	07/12/2019	01/15/2025
14309Y-BW-3	CGMS 124RRR CR - CDO			4,5	1.F FE	3,150,000	99.7590	3,142,409	3,150,000	3,150,000					2.728	2.803	JAJO	16,949	7,428	09/07/2021	04/22/2032
14312Q-AG-8	CGMS 2021-8 D - CDO		C	4	2.C FE	1,890,000	99.1048	1,873,080	1,890,000	1,890,000					3.324	3.371	JAJO	16,403		08/24/2021	10/15/2034
14314H-AU-8	CGMS 193R BR - CDO		C	4,5	1.F FE	4,000,000	99.7500	3,990,001	4,000,000	4,000,000					2.516	2.569	JAJO	2,516		12/17/2021	10/20/2032
14315J-AS-8	CGMS 2017-2 AJR - CDO		C	4	1.A FE	20,000,000	99.8912	19,978,246	20,000,000	20,000,000					1.532	1.598	JAJO	62,111	158,712	03/26/2021	07/20/2031
14316E-AS-8	CGMS 192R BR - CDO			4,5	1.F FE	3,700,000	99.7500	3,690,750	3,700,000	3,700,000					2.413	2.441	JAJO	2,728		12/15/2021	07/15/2032
14316M-AA-9	CGMS 2021-1 A1 - CDO		C	4	1.A FE	30,000,000	99.9881	29,996,420	30,000,000	30,000,000					1.264	1.336	JAJO	82,144	231,271	02/02/2021	04/17/2034
14316W-AE-9	CGMS 2021-7 B - CDO		C	4	1.F FE	3,750,000	100.1180	3,754,424	3,750,000	3,750,000					2.222	2.299	JAJO	23,146		08/11/2021	10/15/2035
14317K-AG-9	CGMS 2021-9 D - CDO		C	4	2.C FE	1,500,000	99.0900	1,486,350	1,500,000	1,500,000					3.336	3.383	JAJO	9,035		09/17/2021	10/20/2034
14317V-AJ-9	CGMS 194 B - CDO		C	4	1.F FE	2,000,000	100.0002	2,000,004	2,000,000	2,000,000					2.824	2.903	JAJO	12,236	58,741	12/06/2019	01/18/2033
14686A-AU-3	CARVL II CR - CDO			4	1.F FE	1,500,000	99.7506	1,496,259	1,500,000	1,500,000					2.131	2.201	JAJO	6,483	19,916	02/25/2021	04/20/2032
14687E-AG-5	CARVL IV C - CDO		C	4	1.F FE	2,000,000	99.7507	1,995,015	2,000,000	2,000,000					2.188	2.252	JAJO	19,816		06/17/2021	07/20/2034
14687E-AJ-9	CARVL IV D - CDO		C	4	2.C FE	2,750,000	99.5097	2,736,517	2,750,000	2,750,000					3.388	3.460	JAJO	42,188		06/17/2021	07/20/2034
14687M-AG-7	CARVL 5 D - CDO		C	4,5	2.C FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000					3.463	3.511	JAJO	2,116		11/24/2021	10/15/2034
14855J-AB-1	CLAST 161 A - ABS			4	1.G FE	8,217,280	99.0276	8,076,800	8,156,110	8,216,259		(1,022)			4.450	4.394	MON	16,131	196,596	05/06/2021	08/15/2041
15032F-AJ-5	CEDF VII D - CDO		C	4	2.C FE	1,720,250	98.2614	1,719,574	1,750,000	1,723,487		3,237			2.682	3.021	JAJO	9,516	36,254	03/23/2021	01/21/2031
15034A-AE-5	CEDF XIV C - CDO		C	4	1.F FE	3,500,000	99.7590	3,491,565	3,500,000	3,500,000					1.974	2.049	JAJO	14,968	24,458	04/23/2021	07/15/2033
15186A-AA-9	CBCF 2 A1 - CDO			4	1.B	1,828,070	100.0000	1,828,070	1,828,070	1,828,070					3.050	3.050	N/A			12/21/2021	01/25/2040
15186A-AE-1	CBCF 2 B - CDO		C	4	1.D	2,283,070	100.0000	2,283,070	2,283,070	2,283,070					3.350	3.351	N/A			12/21/2021	01/25/2024
15673E-AA-1	CERB XXVIII A - CDO		C	4	1.A FE	31,500,000	99.8793	31,461,968	31,500,000	31,500,000					1.974	1.975	JAJO	134,708	638,891	09/24/2020	10/15/2031
15673F-AA-8	CERB 27 A1 - CDO		C	4	1.A FE	40,000,000	99.8781	39,951,253	40,000,000	40,000,000					1.924	1.934	JAJO	166,725	809,812	11/21/2019	01/15/2032
15673F-AC-4	CERB 27 B - CDO		C	4	1.C FE	28,000,000	99.8283	27,951,921	28,000,000	28,000,000					2.824	2.901	JAJO	171,308	822,368	11/21/2019	01/15/2032
15673F-AD-2	CERB 27 C1 - CDO		C	4	1.G FE	10,000,000	99.9029	9,990,290	10,000,000	10,000,000					3.924	4.009	JAJO	85,015	405,231	11/21/2019	01/15/2032
15674L-AA-4	CERB 32 A - CDO		C	4	1.A FE	27,500,000	99.8633	27,462,407	27,500,000	27,500,000					1.744	1.816	JAJO	103,898	237,986	03/30/2021	04/22/2033
171512-AA-4	CHMML IV A1 - CDO		C	4	1.A FE	35,000,000	100.0255	35,008,935	35,000,000	35,000,000					1.874	1.947	JAJO	123,884	690,047	11/08/2019	01/23/2032
171512-AE-6	CHMML IV B - CDO		C	4	1.C FE	23,500,000	99.1042	23,289,498	23,500,000	23,500,000					2.674	2.753	JAJO	118,691	654,973	11/08/2019	01/23/2032
171512-AG-1	CHMML IV C - CDO		C	4	1.G FE	10,000,000	99.2873	9,928,727	10,000,000	10,000,000					3.774	3.862	JAJO	71,284	390,851	11/08/2019	01/23/2032
17151K-AA-4	CHMML 3 A1 - CDO			4,5	1.A FE	25,000,000	99.8750	24,968,750	25,000,000	25,000,000					1.645	1.696	JAJO	66,257		10/01/2021	10/24/2033
17151K-AG-1	CHMML 3 B1 - CDO			4	1.C FE	25,000,000	99.8250	24,956,250	25,000,000	25,000,000					2.045	2.064	JAJO	82,368		10/01/2021	10/24/2033
17151K-AJ-5	CHMML 3 C - CDO			4	1.G FE	5,000,000	99.7500	4,987,500	5,000,000	5,000,000					2.745	2.802	JAJO	22,113		10/01/2021	10/24/2033
17181T-AC-5	CIFC 2018-IV A2 - CDO		C	4	1.C FE	1,967,340	100.0079	2,000,158	2,000,000	1,959,891		4,730			1.822	2.230	JAJO	7,593	38,244	11/06/2019	10/17/2031
17181T-AE-1	CIFC 2018-IV B - CDO		C	4	1.F FE	1,503,000	99.9996	1,499,994	1,500,000	1,502,757		(243)			2.222	2.269	JAJO	6,945	8,470	08/03/2021	10/17/2031
17182X-AS-0	CIFC 194R BR - CDO		C	4,5	1.F FE	13,045,000	99.7538	13,012,884	13,045,000	13,045,000					2.224	2.256	JAJO	62,852		09/30/2021	10/15/2034
17182X-AU-5	CIFC 194R CR - CDO		C	4,5	2.C FE	12,500,000	99.6353	12,454,418	12,500,000	12,500,000					3.224	3.306	JAJO	87,310		09/30/2021	10/15/2034
17305E-GF-6	CCCIT 2017-A7 A7 - ABS			4	1.A FE	16,581,862	100.1608	16,562,592	16,536,000	16,507,668		47,605			0.473	0.788	MON	5,216	79,581	08/09/2019	08/08/2024
19521U-AA-1	CLGIX 2021-1 A2 - ABS			4	1.G	24,998,618	100.4400	25,110,000	25,000,000	24,998,617		(1)			3.300	3.300	MON	4,583		12/14/2021	12/26/2051
19736J-BA-1	CECLO 29R CR - CDO		C	4	1.F FE	1,800,000	99.7530	1,795,555	1,800,000	1,800,000					2.354	2.388	JAJO	5,886		10/26/2021	10/20/2034
19737L-AL-7	CECLO 31 C - CDO		C	4	1.F FE	5,000,000	99.8481	4,992,404	5,000,000	5,000,000					2.381	2.453	JAJO	24,146	79,263	02/01/2021	04/20/2034
22284H-AC-7	COV 3 B - CDO		C	4	1.C FE	8,660,000	100.0125	8,661,086	8,660,000	8,660,000					1.974	2.046	JAJO	37,034	179,714	08/09/2017	10/15/2029
22822R-BF-6	CROCAS 181 C - RMBS			4	1.F FE	15,991,584	101.3115	16,189,577	15,980,000	15,983,924		(2,435)			3.720	3.704	MON	26,420	594,456	09/18/2018	07/15/2043
22822R-BH-2	CROCAS 2018-2 C - RMBS			4	1.F FE	8,000,000	109.4167	8,753,340	8,000,000	8,000,000					4.241	4.275	MON	15,079	339,280	06/26/2018	07/15/2048
23291G-AC-8	DLL 2019-1 A3 - ABS			4	1.A FE	105,806	100.1046	105,920	105,809	105,809		1			2.890	2.908	MON	93	3,058	04/05/2019	04/20/2023
23317*-AA-8	DD SOUTH 4 LC - ABS			4	1.B	2,897,166	105.2371	3,009,321	2,859,562	2,888,577		(3,296)			3.721	3.567	MON	4,729	106,406	04/01/2019	07/15/2029
23317*-AC-4	DULLES DISCOVERY IV - ABS			4	1.B	4,843,340	105.5767	5,133,447	4,862,294	4,846,183		1,091			3.550	3.585	MON	12,466	172,612	04/01/2019	09/05/2033
23317*-AD-2	DULLES DISCOVERY IV - ABS			1	1.B	3,359,280	127.9195	4,297,175	3,359,280	3,359,282		2			5.680	5.680	MON	13,781	190,807	08/31/2018	09/05/2033
23802W-AA-9	COLO 2021-1 A2 - ABS			4	1.G FE	33,993,445	98.5190	33,496,444	34,000,000	33,993,561		116			2.060	2.061	MON	11,673	552,538	02/24/2021	02/27/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
23802W-AG-6	COLO 212 A2 - ABS			4	1.G FE	19,997,240	99.2586	19,851,717	20,000,000	19,997,247		7			2.400	2.401	MON	8,000	78,667	10/20/2021	10/25/2051
24460X-AA-8	DPATH A1 - CDO		C	4	1.A FE	40,000,000	100.0000	40,000,000	40,000,000	40,000,000					1.814	1.801	JAJO	24,182		12/06/2021	01/17/2034
24460X-AC-4	DPATH B1 - CDO		C	4	1.C FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000					2.214	2.203	JAJO	7,379		12/06/2021	01/17/2034
24460X-AG-5	DPATH C - CDO		C	4	1.F FE	15,100,000	100.0000	15,100,000	15,100,000	15,100,000					3.114	3.108	JAJO	15,672		12/15/2021	01/17/2034
24460X-AJ-9	DPATH D - CDO		C	4	2.C FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000					4.314	4.317	JAJO	14,379		12/06/2021	01/17/2034
247361-ZV-3	DELTA AIRLINES 2020-1 CLASS AA PASS THRO			1	1.E FE	10,013,400	98.2169	9,834,851	10,013,400	10,013,400					2.000	2.000	JD	11,682	200,268	03/04/2020	12/10/2029
24737B-AA-3	DELTA AIRLINES 2019-1 PASS THROUGH TRUST			1	2.A FE	2,500,000	103.0904	2,577,260	2,500,000	2,500,000					3.204	3.200	AO	14,685	80,100	03/06/2019	10/25/2025
254683-CC-7	DCENT 2017-7 A - ABS			4	1.A FE	8,591,078	100.1665	8,589,276	8,575,000	8,555,929		26,440			0.470	0.795	MON	1,902	40,325	08/09/2019	04/15/2025
26113*-AA-7	Dyal Capital Partners IV Issuer (B) - AB			1	1.F PL	9,450,000	108.3214	10,236,377	9,450,000	9,450,000					3.650	3.648	FA	123,598	172,463	02/05/2021	02/22/2041
26113@-AA-5	Dyal Capital Partners IV Issuer (A) - AB			1	1.F PL	17,550,000	108.3214	19,010,414	17,550,000	17,550,000					3.650	3.648	FA	229,539	320,288	02/05/2021	02/22/2041
262431-AE-9	DRSLF 50 C - CDO		C	4	1.F FE	6,817,950	99.9506	6,946,564	6,950,000	6,824,124		18,916			2.374	2.819	JAJO	35,745	172,414	03/04/2020	07/15/2030
26244K-AN-6	DRSLF 41 AR - CDO		C	4	1.A FE	9,878,000	99.9212	9,992,125	10,000,000	9,876,286		36,964			1.094	1.612	JAJO	23,698	118,300	03/11/2019	04/15/2031
26244K-AQ-9	DRSLF 41 BR - CDO		C	2	1.C FE	16,270,000	98.8422	16,081,628	16,270,000	16,270,000					1.424	1.425	JAJO	50,190	246,911	03/14/2018	04/15/2031
26245C-BG-7	DRSLF 43 1R2 - CDO		C	4	1.C FE	26,100,000	100.2573	26,167,147	26,100,000	26,100,000					1.732	1.800	JAJO	91,640	233,654	03/18/2021	04/20/2034
26245J-AC-2	DRSLF 80 A1 - CDO		C	4	1.A FE	30,000,000	100.0159	30,004,779	30,000,000	30,000,000					1.452	1.528	JAJO	90,766	461,423	11/01/2019	01/17/2033
26245R-AA-8	DRSLF 58 A1 - CDO			4	1.A FE	9,878,000	99.7511	9,975,110	10,000,000	9,875,228		38,634			1.122	1.613	JAJO	23,380	120,497	03/15/2019	07/17/2031
26245X-AL-1	DRSLF 86R A1R - CDO		C	4	1.A FE	52,200,000	99.9999	52,199,934	52,200,000	52,200,000					1.222	1.297	JAJO	132,920	162,810	06/10/2021	07/17/2034
26245X-AQ-0	DRSLF 86R BR - CDO		C	4	1.C FE	10,270,000	99.9327	10,263,084	10,270,000	10,270,000					1.822	1.899	JAJO	38,989	47,608	06/10/2021	07/17/2034
26246E-AG-3	DRSLF 83 C - CDO		C	4	1.F FE	3,000,000	99.7098	2,991,294	3,000,000	3,000,000					2.272	2.352	JAJO	14,202	55,590	11/23/2020	01/20/2032
26246E-AJ-7	DRSLF 83 D - CDO		C	4	2.C FE	1,000,000	99.6297	996,297	1,000,000	1,000,000					3.622	3.712	JAJO	7,546	29,218	11/23/2020	01/20/2032
26248J-AG-6	DRSLF 95 D - CDO		C	4	2.C FE	2,000,000	99.6401	1,992,801	2,000,000	2,000,000					3.016	3.059	FMAN	19,101		07/29/2021	08/21/2034
26248B-AE-9	DRSLF 92 C - CDO		C	4	1.F FE	3,150,000	99.7552	3,142,290	3,150,000	3,150,000					2.132	2.162	FMAN	17,534		08/19/2021	11/20/2034
26251L-AC-8	DRSLF 64 A - CDO		C	4	1.A FE	19,782,380	99.9222	20,034,404	20,050,000	19,789,970		84,598			1.092	1.628	JAJO	45,624	235,402	03/19/2019	04/18/2031
26252N-AN-9	DRSLF 72 AR - CDO		C	4	1.A FE	30,000,000	99.9427	29,982,797	30,000,000	30,000,000					1.236	1.278	FMAN	48,410	185,081	04/29/2021	05/15/2032
26252Q-AJ-1	DRSLF 68 AR - CDO			4	1.A FE	40,000,000	100.0762	40,030,484	40,000,000	40,000,000					1.170	1.366	JAJO	101,400	132,493	07/01/2021	07/15/2035
26252Q-AL-6	DRSLF 68 BR - CDO			4	1.C FE	15,000,000	100.0417	15,006,248	15,000,000	15,000,000					1.700	1.898	JAJO	55,250	70,002	07/01/2021	07/15/2035
26252Q-AN-2	DRSLF 68 CR - CDO			4	1.F FE	10,000,000	99.7660	9,976,599	10,000,000	10,000,000					2.174	2.250	JAJO	47,098	55,612	07/01/2021	07/15/2035
26252Q-AQ-5	DRSLF 68 DR - CDO			4	2.C FE	6,500,000	99.0553	6,438,595	6,500,000	6,500,000					3.350	3.558	JAJO	47,179	57,742	07/01/2021	07/15/2035
26252V-AY-7	DRSLF 77 DR - CDO		C	4	2.C FE	3,500,000	99.3919	3,478,718	3,500,000	3,500,000					3.160	3.206	FMAN	12,287	54,509	05/14/2021	05/20/2034
26746*-AA-2	Dyal Capital Partners III Issuer (B) - A			1	1.G PL	14,232,338	113.0341	16,087,401	14,232,338	14,232,338					4.400	4.400	JD	27,832	624,483	06/11/2020	06/15/2040
26746@-AA-0	Dyal Capital Partners III Issuer (A) - A			1	1.G PL	24,767,662	113.0341	27,995,914	24,767,662	24,767,662					4.400	4.400	JD	48,435	1,086,750	06/11/2020	06/15/2040
278300-AN-8	EATON 2020-1 CR - CDO		C	4	1.F FE	2,000,000	100.1761	2,003,523	2,000,000	2,000,000					2.174	2.250	JAJO	9,420	4,269	08/13/2021	10/16/2034
278300-AQ-1	EATON 2020-1 DR - CDO		C	4	2.C FE	2,750,000	99.6119	2,739,327	2,750,000	2,750,000					3.224	3.306	JAJO	19,208	8,758	08/13/2021	10/16/2034
27830K-AY-0	EATON 151R CR - CDO			4	1.F FE	1,199,040	99.2191	1,190,630	1,200,000	1,199,279		239			2.031	2.112	JAJO	4,943	18,945	01/26/2021	01/22/2030
27830T-AG-0	EATON 2014-1 C - CDO			4	1.F FE	5,085,219	99.9985	5,136,507	5,136,585	5,067,413		7,869			2.224	2.535	JAJO	24,749	119,615	01/07/2020	07/15/2030
28622E-AJ-7	AWPT 2113 C1 - CDO		C	4	1.F FE	3,500,000	99.7687	3,491,903	3,500,000	3,500,000					2.488	2.551	JAJO	45,225		06/09/2021	07/15/2034
28623M-AJ-8	AWPT 2112 C2 - CDO		C	4	1.F FE	3,500,000	99.8368	3,494,288	3,500,000	3,500,000					2.432	2.504	JAJO	17,257	49,859	02/11/2021	04/20/2032
290015-AQ-9	ELMW1 1R CR - CDO			4	1.F FE	3,750,000	100.6736	3,775,259	3,750,000	3,750,000					2.832	2.907	JAJO	21,531	109,920	10/15/2020	10/20/2033
290015-AS-5	ELMW1 1R DR - CDO			4	2.C FE	3,585,750	101.3393	3,546,874	3,500,000	3,580,790		(4,960)			4.532	4.245	JAJO	32,161	121,610	04/15/2021	10/20/2033
29002G-AD-3	ELMW4 IV C - CDO		C	4	1.F FE	878,000	100.0139	1,000,139	1,000,000	892,092		11,011			2.174	3.812	JAJO	4,710	22,780	04/13/2020	04/15/2033
29002H-AQ-2	ELMW3 III CR - CDO		C	4	1.F FE	2,500,000	100.0665	2,501,663	2,500,000	2,500,000					2.224	2.256	JAJO	12,045		09/10/2021	10/16/2034
29002H-AS-8	ELMW3 III DR - CDO		C	4	2.C FE	1,125,000	99.8868	1,123,726	1,125,000	1,125,000					3.274	3.321	JAJO	7,980		09/10/2021	10/16/2034
29002L-AG-5	ELM11 XI D - CDO		C	4	2.C FE	1,750,000	99.5977	1,742,960	1,750,000	1,750,000					3.082	3.125	JAJO	14,082		08/18/2021	10/20/2034
29002Q-AE-9	ELMW7 7 C - CDO		C	4	1.F FE	5,000,000	100.3613	5,018,063	5,000,000	5,000,000					2.372	2.452	JAJO	24,711	102,942	11/24/2020	01/17/2034
29002Q-AG-4	ELMW7 7 D - CDO		C	4	2.C FE	2,000,000	100.6456	2,012,912	2,000,000	2,000,000					3.722	3.812	JAJO	15,303	64,052	11/24/2020	01/17/2034
29003B-AP-6	ELMW5 5R DR - CDO		C	4	2.C FE	1,715,000	99.6082	1,708,280	1,715,000	1,715,000					3.232	3.309	JAJO	11,238	12,105	06/17/2021	10/24/2034
29414H-AA-9	EOLE FINANCE SPC		C	1	1.C FE	7,371,016	100.9592	7,447,447	7,376,689	7,375,177		620			2.341	2.359	FMAN	17,749	172,688	04/10/2014	02/24/2024
30284@-AP-7	SHERMAN FINANCIA - ABS			4	1.F PL	30,000,000	101.5747	30,472,402	30,000,000	30,000,000					4.180	4.180	MON	24,383	1,271,415	05/19/2017	06/20/2022
30295#-AA-5	Fidelity Real Estate Company LLC CTL			1	1.C	20,615,341	101.6404	20,953,507	20,615,341	20,615,341					2.800	2.786	MON	1,603	625,330	03/04/2020	04/30/2040
314353-AA-1	FEDERAL EXPRESS CORPORATION 2020-1 PASS			1	1.D FE	4,732,637	98.1548	4,645,310	4,732,637	4,732,637					1.875	1.875	FA	32,290	90,462	07/30/2020	08/20/2035
31738K-AA-7	FASST 2020-JR4 Class A1 - ABS			4	1.A PL	18,952,091	100.5089	19,366,576	19,268,519	18,961,286		7,714			2.000	2.074	MON	6,423	386,539	10/15/2020	10/25/2050
33767J-AC-6	FKH 2020-SFR2 B - RMBS			4	1.C FE	11,499,864	98.1990	11,292,885	11,500,000	11,498,068		(1,727)			1.567	1.558	MON	15,017	180,205	10/02/2020	10/19/2037
33767J-AE-2	FKH 2020-SFR2 C - RMBS			4	1.E FE	11,999,694	97.8370	11,740,440	12,000,000	11,997,740		(7,920)			1.667	1.658	MON	16,670	200,040	10/02/2020	10/19/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
33830P-AA-9	MORGN I A1 - CDO		C	4	1.A FE	30,000,000	100.0059	30,001,771	30,000,000	30,000,000					1.514	1.586	JAJO	98,394	482,651	11/22/2019	01/15/2033
33830P-AE-1	MORGN I B1 - CDO		C	4	1.C FE	9,000,000	100.0152	9,001,367	9,000,000	9,000,000					2.224	2.301	JAJO	43,363	209,583	11/22/2019	01/15/2033
33830P-AJ-0	MORGN I C - CDO		C	4	1.F FE	8,000,000	99.7824	7,982,589	8,000,000	8,000,000					3.074	3.084	JAJO	53,278	255,240	11/22/2019	01/15/2033
33833V-AJ-4	MORGN 217 D - CDO		C	4	2.C FE	2,000,000	98.9260	1,978,520	2,000,000	2,000,000					3.024	3.106	JAJO	11,767	35,670	03/05/2021	04/23/2034
33834W-AE-2	MORGN 194R CR - CDO		C	4	1.F FE	8,000,000	100.0195	8,001,559	8,000,000	8,000,000					2.531	2.533	JAJO	41,067	156,632	01/15/2021	04/20/2030
33835A-AJ-8	MORGN 206R A1R - CDO		C	4	1.A FE	30,000,000	99.8766	29,962,977	30,000,000	30,000,000					1.277	1.296	JAJO	47,894		11/09/2021	10/23/2034
33883Q-AG-0	FLAT 22 C - CDO			4	1.F FE	2,700,000	99.7504	2,693,261	2,700,000	2,700,000					2.145	2.198	JAJO	9,170		09/27/2021	10/15/2034
33883Q-AJ-4	FLAT 22 D - CDO			4	2.C FE	2,500,000	99.0768	2,476,920	2,500,000	2,500,000					3.245	3.305	JAJO	12,845		09/27/2021	10/15/2034
33938M-AA-7	FLX 2021-1 A2 - ABS			4	1.G FE	32,654,697	100.1779	32,950,515	32,892,000	32,655,068		371			3.250	3.288	MON	11,878	74,235	11/23/2021	11/27/2051
34486*-AA-0	FOOTBALL CLUB TERMINAL NOTES 2024 TRUST			1	1.F FE	7,230,000	105.6726	7,640,130	7,230,000	7,230,000					3.410	3.407	OCT	58,896	249,967	07/30/2012	10/05/2024
34502*-AB-8	NATIONAL FOOTBALL LEAGUE, INC.			1	1.F FE	16,939,040	108.0654	17,290,460	16,000,000	16,728,982		(116,158)			3.310	2.498	OCT	129,458	536,956	02/17/2020	10/05/2027
34529S-AB-5	FORDR 2017-REV2 B - ABS			4	1.C FE	11,244,853	101.3178	11,398,257	11,250,000	11,249,234		1,064			2.600	2.624	MON	13,000	292,500	09/12/2017	03/15/2029
34531F-AB-9	FORDR 2017-REV1 B - ABS			4	1.C FE	9,675,219	100.3000	9,705,025	9,676,000	9,675,979		167			2.870	2.888	MON	12,342	277,701	02/22/2017	08/15/2028
34531F-AC-7	FORDR 2017-REV1 C - ABS			4	1.F FE	12,993,070	100.2362	13,029,706	12,999,000	12,998,844		1,266			3.010	3.038	MON	17,390	391,270	02/22/2017	08/15/2028
34918R-AE-0	FWIA 2021-2 C - CDO		C	4	1.F FE	3,500,000	99.7585	3,491,547	3,500,000	3,500,000					2.366	2.400	JAJO	24,843		08/04/2021	10/20/2034
34961L-AG-4	FCBSL IV D - CDO			4	2.B FE	2,488,750	100.0489	2,501,224	2,500,000	2,490,427		1,677			3.555	3.735	JAJO	16,540	68,283	03/15/2021	10/26/2029
34962U-AC-2	FCO XV AT - CDO			4	1.A FE	57,532,500	100.0964	57,555,457	57,500,000	57,530,446		(2,054)			1.674	1.738	JAJO	181,802	587,595	08/05/2021	04/25/2033
34962U-AE-8	FCO XV B - CDO			4	1.C FE	8,500,000	100.0250	8,502,125	8,500,000	8,500,000					1.974	2.051	JAJO	31,692	102,020	03/05/2021	04/25/2033
34962U-AG-3	FCO XV C - CDO			4	1.F FE	9,000,000	100.0738	9,006,641	9,000,000	9,000,000					2.774	2.855	JAJO	47,156	150,821	03/05/2021	04/25/2033
34963W-AE-3	FCBSL 14 C - CDO		C	4,5	1.F FE	2,500,000	99.7508	2,493,771	2,500,000	2,500,000					2.574	2.611	JAJO	5,720		11/05/2021	10/23/2034
34963W-AJ-2	FCBSL 14 B2 - CDO		C	4	1.C FE	2,650,000	98.9589	2,622,411	2,650,000	2,650,000					3.150	3.150	JAJO	7,188		11/05/2021	10/23/2034
36256X-AE-2	GMCAR 2019-1 A4 - ABS			4	1.A FE	7,998,106	101.7956	8,143,650	8,000,000	7,999,475		391			3.110	3.136	MON	10,367	248,800	01/08/2019	07/16/2024
36320M-AN-8	GALXY XX BR - CDO			4	1.C FE	40,000,000	99.3682	39,747,299	40,000,000	40,000,000					1.482	1.548	JAJO	120,166	624,981	03/14/2018	04/21/2031
36320T-BB-8	GALXY XXII DRR - CDO			4	2.C FE	1,200,000	99.3820	1,192,584	1,200,000	1,200,000					3.472	3.559	JAJO	8,681	17,374	04/22/2021	04/17/2034
36361U-AG-5	GALL 2017-1 D - CDO			4	2.B FE		99.9207					(1,314)			3.374	3.557	JAJO	34,675	(54,179)	04/27/2021	07/15/2027
38123H-AS-3	GOLD9 9RR BR2 - CDO		C	4	1.C FE	29,000,000	100.0061	29,001,777	29,000,000	29,000,000					1.729	1.738	JAJO	89,120	524,174	09/20/2018	10/29/2029
38123H-AU-8	GOLD9 9RR CR2 - CDO		C	4	1.F FE	1,500,000	99.6134	1,494,201	1,500,000	1,500,000					2.229	2.299	JAJO	5,943	25,849	04/05/2021	10/29/2029
38137W-AJ-4	GLM 6 C - CDO		C	4	1.F FE	8,232,500	100.0301	8,252,483	8,250,000	8,234,721		1,853			2.732	2.832	JAJO	45,696	233,460	09/24/2020	01/21/2033
38138T-AC-5	GLM 10 A - CDO		C	4	1.A FE	30,000,000	99.7566	29,926,992	30,000,000	30,000,000					1.232	1.297	JAJO	74,916	80,087	06/25/2021	07/20/2034
38138T-AG-6	GLM 10 C - CDO		C	4	1.F FE	9,350,000	99.7592	9,327,486	9,350,000	9,350,000					2.082	2.152	JAJO	39,465	42,401	06/25/2021	07/20/2034
38138T-AJ-0	GLM 10 D - CDO		C	4	2.C FE	12,750,000	99.2619	12,655,892	12,750,000	12,750,000					3.182	3.259	JAJO	82,255	88,596	06/25/2021	07/20/2034
381743-AA-1	GOCAP 54 A - CDO		C	2	1.A FE	44,250,000	99.8695	44,192,267	44,250,000	44,250,000					1.699	1.725	FMAN	309,158		07/09/2021	08/05/2033
381743-AC-7	GOCAP 54 B - CDO		C	2	1.C FE	18,250,000	99.8208	18,217,296	18,250,000	18,250,000					2.019	2.048	FMAN	151,515		07/09/2021	08/05/2033
381743-AE-3	GOCAP 54 C - CDO		C	2	1.F FE	13,000,000	99.7426	12,966,538	13,000,000	13,000,000					2.819	2.860	FMAN	150,684		07/09/2021	08/05/2033
38176P-AA-0	GOCAP 44 A1N - CDO		C	4	1.A FE	27,000,000	100.0014	27,000,372	27,000,000	27,000,000					1.810	1.866	FMAN	77,367	506,241	06/07/2019	06/21/2031
38176P-AC-6	GOCAP 44 A2A - CDO		C	4	1.A FE	10,000,000	100.0135	10,001,355	10,000,000	10,000,000					2.040	2.097	FMAN	32,296	210,816	06/07/2019	06/21/2031
38176P-AE-2	GOCAP 44 B - CDO		C	4	1.C FE	17,000,000	99.7840	16,963,284	17,000,000	17,000,000					2.540	2.550	FMAN	68,362	444,568	06/07/2019	06/21/2031
38176P-AG-7	GOCAP 44 C - CDO		C	4	1.F FE	15,000,000	99.7871	14,968,068	15,000,000	15,000,000					3.590	3.657	FMAN	85,257	551,953	06/07/2019	06/21/2031
38176Y-AA-1	GOCAP 46 A1A - CDO		C	4	1.A FE	42,500,000	100.0019	42,500,799	42,500,000	42,500,000					1.931	1.931	JAJO	166,458	857,948	12/06/2019	01/20/2032
38176Y-AE-3	GOCAP 46 A2 - CDO		C	4	1.A FE	16,000,000	100.0062	16,001,000	16,000,000	16,000,000					2.182	2.251	JAJO	70,778	363,548	12/06/2019	01/20/2032
38176Y-AG-8	GOCAP 46 B - CDO		C	4	1.C FE	10,000,000	100.0326	10,003,256	10,000,000	10,000,000					2.781	2.855	JAJO	56,403	288,051	12/06/2019	01/20/2032
38176Y-AJ-2	GOCAP 46 C1 - CDO		C	4	1.F FE	15,000,000	100.0210	15,003,144	15,000,000	15,000,000					3.881	3.964	JAJO	118,062	599,368	12/06/2019	01/20/2032
38177D-AL-2	GCBSL 48B C - CDO		C	4	1.F FE	3,736,860	100.2869	3,760,758	3,750,000	3,725,949		(1,278)			2.922	3.025	JAJO	22,830	113,415	02/19/2020	04/17/2033
38177J-AG-0	GCBSL 52B C - CDO		C	4	1.F FE	5,000,000	100.4281	5,021,404	5,000,000	5,000,000					2.928	3.008	JAJO	29,689	125,241	12/04/2020	01/20/2034
38177J-AJ-4	GCBSL 52B D - CDO		C	4	2.C FE	2,509,375	100.2725	2,506,812	2,500,000	2,509,440		65			4.228	4.286	JAJO	21,435		12/15/2021	01/20/2034
38178G-AA-8	GOCAP 49 AR - CDO			4	1.A FE	35,000,000	99.8812	34,958,420	35,000,000	35,000,000					1.652	1.675	JAJO	205,551		08/06/2021	08/26/2033
38178G-AC-4	GOCAP 49 BR - CDO			2	1.C FE	30,000,000	99.8336	29,950,078	30,000,000	30,000,000					2.022	2.051	JAJO	215,653		08/06/2021	08/26/2033
38178G-AE-0	GOCAP 49 CR - CDO			2	1.F FE	20,000,000	99.7703	19,954,068	20,000,000	20,000,000					2.722	2.761	JAJO	193,547		08/06/2021	08/26/2033
38178L-AE-9	GCBSL 55(B) C - CDO		C	4	1.F FE	1,000,000	100.1050	1,001,050	1,000,000	1,000,000					2.318	2.402	JAJO	7,725		08/02/2021	07/20/2034
38179A-AC-6	GOCAP 57 A2 - CDO			4	1.A FE	15,000,000	99.9995	14,999,927	15,000,000	15,000,000					1.853	1.850	JAJO	13,124		11/23/2021	10/25/2034
38179A-AE-2	GOCAP 57 B1 - CDO			4	1.C FE	20,000,000	99.9994	19,999,874	20,000,000	20,000,000					2.103	2.101	JAJO	19,859		11/23/2021	10/25/2034
38179A-AJ-1	GOCAP 57 C - CDO			4	1.F FE	20,000,000	99.9989	19,999,786	20,000,000	20,000,000					2.753	2.755	JAJO	25,998		11/23/2021	10/25/2034
38179A-AL-6	GOCAP 57 D - CDO			4	2.C FE	7,500,000	100.0051	7,500,382	7,500,000	7,500,000					3.803	3.832	JAJO	13,468		11/23/2021	10/25/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38179G-AJ-8	GOCAP 59 C - CDO			4,5	1.F FE	20,000,000	100.0000	20,000,000	20,000,000	20,000,000					3.013	3.008	JAJO	15,063		12/15/2021	01/20/2034
38179G-AL-3	GOCAP 59 D - CDO			4,5	2.C FE	20,000,000	100.0000	20,000,000	20,000,000	20,000,000					4.213	4.218	JAJO	21,063		12/15/2021	01/20/2034
38217T-AA-3	GOODG 2020-1 A - ABS			4	1.A FE	11,924,667	99.7655	11,902,658	11,930,635	11,923,735		128			2.630	2.633	AO	66,242	323,933	07/23/2020	04/15/2055
38217U-AA-0	GOODG 2021-1 A - ABS			4	1.A FE	9,150,592	98.8628	9,048,822	9,152,909	9,150,612		20			2.660	2.661	AO	51,399	117,005	04/21/2021	10/16/2056
398079-BE-2	GWOLF II BR1 - CDO			4	1.F FE	1,500,000	100.1035	1,501,553	1,500,000	1,500,000					2.424	2.430	JAJO	7,877	18,718	03/12/2021	04/15/2034
398079-BG-7	GWOLF II BR2 - CDO			4	1.F FE	1,500,000	100.0991	1,501,486	1,500,000	1,500,000					3.774	3.792	JAJO	11,951	28,305	03/12/2021	04/15/2034
398079-BJ-1	GWOLF II CR1 - CDO			4	2.A FE	4,000,000	100.4414	4,017,657	4,000,000	4,000,000					3.474	3.487	JAJO	30,106	71,264	03/12/2021	04/15/2034
40131Y-AK-9	GUARD 1R BR - CDO		C	4	1.E FE	9,000,000	98.8040	8,892,361	9,000,000	9,000,000					3.500	3.499	AO	62,125		10/05/2021	10/20/2037
40172C-AL-5	GUGG 2020-1 CR - CDO		C	4	1.F FE	8,500,000	100.0298	8,502,536	8,500,000	8,500,000					2.674	2.753	JAJO	49,242	116,869	03/26/2021	04/15/2031
40256L-AC-4	GSM 5 A2 - CDO		C	4	1.C FE	1,000,000	99.6560	996,560	1,000,000	1,000,000					1.924	1.998	JAJO	4,168	5,765	05/27/2021	07/15/2034
40440X-AG-6	HLM 2116 D - CDO		C	4,5	2.C FE	1,000,000	99.6109	996,109	1,000,000	1,000,000					3.364	3.408	JAJO	841		11/12/2021	01/23/2035
40637L-AE-0	HLSY 4 C - CDO		C	4	1.F FE	2,250,000	99.7665	2,244,746	2,250,000	2,250,000					2.281	2.352	JAJO	10,409	16,082	06/04/2021	04/20/2034
40638T-AG-7	HLSY II C - CDO		C	4	1.F FE	1,497,800	100.8122	1,512,182	1,500,000	1,497,393		(724)			3.662	3.708	JAJO	11,137	56,591	09/10/2020	07/20/2031
40638U-AL-3	HLSY 3 D1 - CDO		C	4	2.A FE	5,000,000	100.6046	5,030,228	5,000,000	5,000,000					4.382	4.468	JAJO	37,122	210,126	10/21/2020	11/30/2032
41154X-AN-5	HARB 1 D - CDO			4	2.C FE	1,145,984	99.9990	1,146,284	1,146,296	1,146,014		30			3.031	3.112	JAJO	7,047	10,840	09/08/2021	01/20/2031
41242*-BT-8	HARDWOOD FUNDING, LLC			1	1.G FE	3,500,000	105.0131	3,675,458	3,500,000	3,500,000					2.990	2.990	JD	6,977	104,650	01/17/2020	06/07/2035
413717-AW-9	HRPK 1R CR - CDO		C	4	1.F FE	2,000,000	99.8503	1,997,006	2,000,000	2,000,000					2.082	2.151	JAJO	8,442	20,555	04/16/2021	04/20/2034
413717-AY-5	HRPK 1R DR - CDO		C	4	2.C FE	3,500,000	100.0386	3,501,351	3,500,000	3,500,000					3.232	3.309	JAJO	22,935	55,649	04/16/2021	04/20/2034
440405-AE-8	HORZN 181 A - ABS			4	2.A FE	17,456,173	96.9932	16,663,085	17,179,642	17,430,250		(25,924)			4.458	3.996	MON	34,039	382,934	06/17/2021	12/15/2038
449303-AG-1	ICG 2021-1 C - CDO		C	4	1.F FE	2,000,000	99.7724	1,995,448	2,000,000	2,000,000					2.322	2.401	JAJO	9,676	28,901	01/29/2021	04/17/2034
45783N-AA-5	INSTR 2021-1 A - RMBS			1	1.F FE	12,427,882	99.3550	12,354,444	12,434,643	12,428,001		119			2.300	2.302	MON	13,505	244,686	02/03/2021	02/16/2054
46602A-AU-6	IVYH 7RR ARR - CDO			4	1.A FE	20,000,000	99.8514	19,970,281	20,000,000	20,000,000					1.625	1.678	JAJO	52,361		10/08/2021	10/20/2033
46602A-AW-2	IVYH 7RR B1R - CDO			4	1.C FE	20,000,000	99.8014	19,960,285	20,000,000	20,000,000					2.045	2.100	JAJO	65,894		10/08/2021	10/20/2033
46602A-AY-8	IVYH 7RR CRR - CDO			4	1.G FE	15,000,000	99.7513	14,962,694	15,000,000	15,000,000					2.745	2.806	JAJO	66,338		10/08/2021	10/20/2033
46603P-AA-6	IVYH XVIII A - CDO		C	4	1.A FE	50,000,000	99.8921	49,946,055	50,000,000	50,000,000					1.628	1.631	JAJO	160,564	422,139	03/22/2021	04/22/2033
46603P-AC-2	IVYH XVIII B1 - CDO		C	4	1.C FE	23,012,500	100.0104	23,002,392	23,000,000	23,011,028		(1,472)			2.028	2.092	JAJO	92,004	240,951	08/12/2021	04/22/2033
46603P-AG-3	IVYH XVIII C - CDO		C	4	1.G FE	7,500,000	99.7746	7,483,098	7,500,000	7,500,000					2.828	2.838	JAJO	41,835	109,071	03/22/2021	04/22/2033
47050E-AE-9	JTWN XV C - CDO		C	4	1.F FE	2,500,000	100.0680	2,501,701	2,500,000	2,500,000					2.574	2.651	JAJO	13,941	67,089	02/03/2020	04/15/2033
477143-AH-4	JBLU AA - ABS			1	1.F FE	16,463,700	100.4136	16,531,794	16,463,700	16,463,700					2.750	2.750	MN	57,852	453,087	10/29/2019	11/15/2033
48251B-BA-7	KKR 16RR B2R - CDO			4	1.F FE	1,150,000	99.7852	1,147,530	1,150,000	1,150,000					2.381	2.453	JAJO	5,554	1,142	08/31/2021	10/20/2034
48252U-AL-1	KKR 25R CR - CDO		C	4	1.F FE	3,500,000	100.0403	3,501,411	3,500,000	3,500,000					2.424	2.501	JAJO	18,380	28,389	05/26/2021	07/15/2034
48253U-AE-6	KKR 34 C - CDO		C	4	1.F FE	6,000,000	100.2529	6,015,175	6,000,000	6,000,000					2.346	2.400	JAJO	73,117		06/04/2021	07/17/2034
48253W-AE-2	KKR 28 C - CDO		C	4	1.F FE	13,000,000	100.0347	13,004,506	13,000,000	13,000,000					2.203	2.220	MJSD	13,522	284,518	01/30/2020	03/17/2031
48253W-AG-7	KKR 28 D - CDO		C	4	2.B FE	10,000,000	99.4413	9,944,126	10,000,000	10,000,000					3.103	3.107	MJSD	14,652	310,110	01/30/2020	03/17/2031
48254G-AE-6	KKR 29 C - CDO		C	4	1.F FE	6,000,000	99.4141	5,964,847	6,000,000	6,000,000					2.124	2.200	JAJO	27,609	83,200	01/25/2021	01/15/2032
48254L-AE-5	KKR 35 C - CDO		C	4	1.F FE	3,050,000	99.7659	3,042,861	3,050,000	3,050,000					2.331	2.399	JAJO	20,931		08/13/2021	10/20/2034
49255P-AA-1	KSTRL 2018-1 A - ABS			4	2.B FE	10,011,128	97.4161	9,982,237	10,247,009	10,035,098		8,203			4.250	4.423	MON	19,355	406,831	06/03/2021	12/15/2038
50189C-AQ-4	LCM XXI BR - CDO		C	4	1.A FE	23,800,000	99.8261	23,758,613	23,800,000	23,800,000					1.532	1.601	JAJO	73,912	383,929	04/12/2018	04/20/2028
50189X-AE-5	LCMLF I C - CDO		C	4	1.F FE	5,642,655	99.0270	5,595,024	5,650,000	5,644,280		1,625			1.931	2.020	JAJO	22,129	84,914	02/25/2021	04/21/2031
50201M-AU-7	LCM 29 CR - CDO		C	4	1.F FE	2,000,000	99.7653	1,995,306	2,000,000	2,000,000					2.324	2.401	JAJO	10,070	11,889	06/22/2021	04/15/2031
50247@-AA-4	LV STADIUM EVENTS COMPANY, LLC			1	2.A PL	4,500,000	94.3125	4,244,061	4,500,000	4,500,000					3.360	3.359	JD	420	250,992	01/17/2020	06/30/2045
51075L-AE-6	LSHR IV B - CDO		C	4	1.C FE	15,000,000	99.6892	14,953,385	15,000,000	15,000,000					2.032	2.097	JAJO	54,177		10/01/2021	10/17/2033
51075L-AG-1	LSHR IV C - CDO		C	4	1.F FE	15,000,000	99.6654	14,949,807	15,000,000	15,000,000					2.782	2.851	JAJO	74,177		10/01/2021	10/17/2033
51075L-AJ-5	LSHR IV D - CDO		C	4	2.C FE	9,284,930	99.9945	9,284,415	9,284,930	9,284,930					3.632	3.698	JAJO	59,946		10/01/2021	10/17/2033
51075L-AL-0	LSHR IV E - CDO		C	4	3.C FE	7,456,080	99.9725	7,454,027	7,456,080	7,456,080					8.132	8.263	JAJO	107,787		10/01/2021	10/17/2033
52604B-AE-6	LEND 201 A - ABS			4	1.C PL	25,357,710	103.5139	26,251,125	25,360,000	25,358,038		191			3.330	3.331	MON	25,804	844,488	02/21/2020	09/20/2030
54143M-AA-4	AMZN 1 A1C - CMBS			1	1.D FE	5,277,763	108.9371	5,749,441	5,277,763	5,277,763					2.654	2.654	MON	8,171	119,780	10/30/2020	10/10/2042
54929J-AJ-2	LUCAL 1 D - CDO		C	4	2.C FE	2,500,000	100.0117	2,500,293	2,500,000	2,500,000					3.724	3.810	JAJO	20,170	73,839	11/23/2020	01/15/2033
55280H-AY-3	MCFCL 6R BRR - CDO			4,5	1.C FE	17,500,000	99.6984	17,447,222	17,500,000	17,500,000					2.020	2.049	JAJO	59,889		09/28/2021	10/23/2033
55280H-BA-4	MCFCL 6R CRR - CDO			4	1.F FE	13,775,000	99.6825	13,731,263	13,775,000	13,775,000					2.770	2.856	JAJO	64,647		09/28/2021	10/23/2033
55280H-BC-0	MCFCL 6R DRR - CDO			4,5	2.C FE	6,500,000	99.9963	6,499,757	6,500,000	6,500,000					3.920	3.976	JAJO	43,171		09/28/2021	10/23/2033
55280Q-AU-1	MCFCL V ARR - CDO			4	1.A FE	42,000,000	99.9130	41,963,473	42,000,000	42,000,000					1.681	1.749	JAJO	143,208	403,749	03/10/2021	04/20/2033
55280Q-AW-7	MCFCL V BRR - CDO			4	1.C FE	15,000,000	100.0250	15,003,750	15,000,000	15,000,000					2.031	2.101	JAJO	61,791	173,800	03/10/2021	04/20/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55280Q-AY-3	MCFCL V CRR - CDO			4	1.F FE	10,000,000	99.0187	9,901,868	10,000,000	10,000,000					2.832	2.906	JAJO	57,417	160,978	03/10/2021	04/20/2033
55316A-AD-2	MMAF 2017-B A4 - ABS			4	1.A FE	2,220,230	100.5783	2,296,585	2,283,380	2,276,959		12,515			2.410	3.438	MON	2,446	55,029	12/06/2018	11/15/2024
55316A-AE-0	MMAF 2017-B A5 - ABS			4	1.A FE	2,498,740	102.5381	2,602,416	2,538,000	2,523,988		8,286			2.720	3.130	MON	3,068	69,034	03/15/2019	06/15/2040
55818Y-BW-0	MDPK XVII CR2 - CDO			4	1.F FE	2,500,000	99.5760	2,489,401	2,500,000	2,500,000					2.030	2.101	JAJO	10,148	35,944	02/02/2021	07/22/2030
55819B-AN-0	MDPK XVIII BR - CDO		C	4	1.C FE	22,000,000	100.0405	22,008,905	22,000,000	22,000,000					1.730	1.799	JAJO	76,098	398,810	09/29/2017	10/21/2030
55819J-AA-1	MDPK 33 A - CDO		C	4	1.A FE	35,000,000	100.0197	35,006,881	35,000,000	35,000,000					1.454	1.526	JAJO	110,243	541,801	09/26/2019	10/15/2032
55819P-AA-7	MDPK XXXVI A - CDO		C	4	1.A FE	25,000,000	100.0166	25,004,146	25,000,000	25,000,000					1.454	1.526	JAJO	78,745	387,000	12/04/2019	01/18/2033
55819P-AC-3	MDPK XXXVI B1 - CDO		C	4	1.C FE	15,000,000	100.0153	15,002,291	15,000,000	15,000,000					1.974	2.050	JAJO	64,147	311,284	12/04/2019	01/18/2033
55819P-AG-4	MDPK XXXVI C - CDO		C	4	1.F FE	16,941,250	100.0169	17,002,880	17,000,000	16,948,428		5,930			2.724	2.849	JAJO	100,325	482,059	05/05/2020	01/18/2033
55819X-BA-9	MDPK XXII A2R - CDO			4	1.A FE	16,000,000	99.9149	15,986,378	16,000,000	16,000,000					1.624	1.698	JAJO	56,290	275,258	02/07/2020	01/15/2033
55820B-AJ-6	MDPK XLV AR - CDO		C	4	1.A FE	14,250,000	99.9611	14,244,452	14,250,000	14,250,000					1.244	1.316	JAJO	38,401	45,380	06/16/2021	07/17/2034
55820B-AL-1	MDPK XLV BR - CDO		C	4	1.C FE	7,000,000	100.0420	7,002,937	7,000,000	7,000,000					1.824	1.827	JAJO	27,660	32,667	06/16/2021	07/17/2034
55820C-AG-0	MDPK 29 B - CDO		C	4	1.C FE	9,000,000	100.0151	9,001,358	9,000,000	9,000,000					1.872	1.950	JAJO	35,105	176,647	09/28/2018	10/18/2030
55820J-BE-9	MDPK 21RR A1B - CDO			4	1.A FE	16,000,000	99.8531	15,976,497	16,000,000	16,000,000					1.529	1.551	JAJO	50,740		10/26/2021	10/15/2032
55821G-AG-0	MDPK LI B - CDO		C	4	1.C FE	15,750,000	100.0417	15,756,574	15,750,000	15,750,000					1.850	1.900	JAJO	151,385		06/02/2021	07/19/2034
55822A-AQ-0	MDPK XLVI CR - CDO		C	4	1.F FE	3,600,000	99.6108	3,585,988	3,600,000	3,600,000					2.174	2.250	JAJO	16,955	9,423	08/20/2021	10/15/2034
55953R-AU-5	MAGNE XVI DR - CDO			4	2.B FE	10,000,000	98.8133	9,881,329	10,000,000	10,000,000					2.272	2.354	JAJO	47,339	236,719	02/02/2018	01/18/2028
55954E-AS-8	MAGNE 17R BR - CDO		C	4	1.C FE	14,250,000	100.0012	14,250,167	14,250,000	14,250,000					1.681	1.749	JAJO	48,588	251,545	06/21/2018	07/21/2031
55954L-AG-8	MAGNE XIV-R C - CDO		C	4	1.F FE	1,456,875	99.9919	1,499,878	1,500,000	1,460,350		5,501			1.972	2.500	JAJO	6,163	30,958	03/03/2020	10/20/2031
55954P-AN-4	MAGNE 21R AR - CDO		C	4	1.A FE	28,000,000	99.9457	27,984,807	28,000,000	28,000,000					1.151	1.217	JAJO	65,380	193,531	02/25/2021	04/20/2034
55955E-AS-7	MAGNE XXVII DR - CDO		C	4	2.C FE	1,500,000	99.6336	1,494,503	1,500,000	1,500,000					2.982	3.057	JAJO	9,069	3,421	08/25/2021	10/20/2034
55955G-AC-7	MAGNE 25 C - CDO		C	4	1.F FE	2,000,000	99.9980	1,999,960	2,000,000	2,000,000					2.224	2.302	JAJO	8,401	38,187	12/02/2020	01/26/2032
55955G-AD-5	MAGNE 25 D - CDO		C	4	2.C FE	2,000,000	100.0250	2,000,501	2,000,000	2,000,000					3.424	3.510	JAJO	12,935	58,187	12/02/2020	01/26/2032
56845A-BA-5	SPEAK 2016-3 DR2 - CDO		C	4	2.C FE	3,000,000	99.7731	2,993,194	3,000,000	3,000,000					3.024	3.107	JAJO	17,135	94,318	02/14/2020	07/23/2029
56847P-AA-1	MFIT 2019-PVT Class A - ABS			1	1.C PL	38,083,518	104.1985	39,699,629	38,100,000	38,085,297		882			3.470	3.474	MON	40,397	1,322,067	12/16/2019	12/20/2034
56847P-AC-7	MFIT 2019-PVT Class B - ABS			1	1.F PL	4,878,636	105.7305	5,159,648	4,880,000	4,878,778		70			4.080	4.082	MON	6,084	199,104	12/16/2019	12/20/2034
59111R-AA-0	METAL 2017-1 A - ABS		C	4	4.B FE	19,741,232	87.9875	17,369,831	19,741,246	19,739,276		(1,911)			4.581	4.631	MON	40,193	965,433	10/30/2017	10/15/2042
59111R-AB-8	METAL 2017-1 B - ABS		C	4	5.B FE	1,121,635	55.6510	633,973	1,139,193	1,129,939		2,345			6.500	6.979	MON	3,291	74,041	10/30/2017	10/15/2042
60162P-AL-6	MILOS 1R DR - CDO			4	2.C FE	497,850	98.9032	494,516	500,000	498,009		159			2.881	3.027	JAJO	2,922	7,399	06/21/2021	10/20/2030
60700D-AE-8	MMAF 18A A5 - ABS			4	1.A FE	7,998,545	104.7394	8,379,155	8,000,000	7,999,470		124			3.610	3.641	MON	16,847	288,800	05/22/2018	03/10/2042
60700F-AJ-2	MMAF 2019-A A5 - ABS			4	1.A FE	7,832,560	103.8622	8,135,529	7,833,000	7,832,784		63			3.080	3.101	MON	14,073	241,256	03/19/2019	11/12/2041
61034N-AA-9	MCMML 11 A1 - CDO		C	4	1.A FE	55,000,000	100.2876	55,158,205	55,000,000	55,000,000					1.710	1.748	FMAN	104,477	517,887	04/06/2021	05/20/2033
61034N-AE-1	MCMML 11 B1 - CDO		C	4	1.C FE	15,000,000	99.8575	14,978,622	15,000,000	15,000,000					2.060	2.100	FMAN	34,327	170,263	04/06/2021	05/20/2033
61034N-AJ-0	MCMML 11 C - CDO		C	4	1.F FE	15,000,000	99.0150	14,852,246	15,000,000	15,000,000					3.010	3.020	FMAN	50,161	249,034	04/06/2021	05/20/2033
61034R-AL-6	MCMML 8R BR - CDO			4	1.C FE	23,400,000	99.9993	23,399,843	23,400,000	23,400,000					2.060	2.100	FMAN	53,550		10/29/2021	11/22/2033
61034R-AN-2	MCMML 8R CR - CDO			4	1.F FE	14,500,000	99.9988	14,499,825	14,500,000	14,500,000					2.760	2.804	FMAN	44,461		10/29/2021	11/22/2033
61034R-AQ-5	MCMML 8R DR - CDO			4	2.C FE	17,200,000	100.0044	17,200,764	17,200,000	17,200,000					3.960	4.014	FMAN	75,673		10/29/2021	11/22/2033
61034V-AC-7	MCMML XII A1 - CDO		C	4	1.A FE	40,000,000	99.9245	39,969,783	40,000,000	40,000,000					1.627	1.698	MJSD	197,078		08/17/2021	09/15/2033
61034V-AG-8	MCMML XII B - CDO		C	4	1.C FE	32,500,000	100.0893	32,529,035	32,500,000	32,500,000					2.027	2.100	MJSD	199,487		08/17/2021	09/15/2033
61034V-AL-7	MCMML XII C - CDO		C	4	1.F FE	15,000,000	99.0486	14,857,293	15,000,000	15,000,000					2.777	2.854	MJSD	126,133		08/17/2021	09/15/2033
61034V-AN-3	MCMML XII D - CDO		C	4	2.C FE	20,000,000	99.2048	19,840,958	20,000,000	20,000,000					3.977	4.064	MJSD	240,845		08/17/2021	09/15/2033
61034W-AA-9	MCMML X A - CDO		C	4	1.A FE	60,000,000	100.1563	60,093,800	60,000,000	60,000,000					2.660	2.702	FMAN	177,309	2,027,114	07/29/2020	08/20/2031
61034W-AC-5	MCMML X B - CDO		C	4	1.C FE	15,000,000	99.7961	14,969,417	15,000,000	15,000,000					3.360	3.407	FMAN	55,994	638,903	07/29/2020	08/20/2031
61034W-AE-1	MCMML X C - CDO		C	4	1.F FE	10,000,000	99.1320	9,913,201	10,000,000	10,000,000					4.960	5.025	FMAN	55,107	627,269	07/29/2020	08/20/2031
62432P-AG-7	MVEW 15 C - CDO		C	4	1.F FE	3,000,000	99.6914	2,990,743	3,000,000	3,000,000					3.224	3.306	JAJO	20,954	100,278	12/17/2019	01/15/2033
62848F-AL-6	MYERS 1 D - CDO			4	2.C FE	968,750	99.9998	999,998	1,000,000	970,651		3,585			3.182	3.737	JAJO	6,451	32,861	03/02/2020	10/20/2030
629400-AA-3	NSG HOLDINGS LLC			1	2.C FE	235,739	106.8750	235,946	235,739	235,758		11			7.750	7.742	JD	812	19,961	03/06/2007	12/15/2025
62946A-AD-6	NPRL 2017-1 A2 - ABS			4	1.F FE	16,068,888	104.0239	16,643,824	16,000,000	16,063,402		(1,348)			4.219	4.194	MON	20,626	675,040	12/01/2017	10/21/2047
62946A-AE-4	NPRL 2017-1 B1 - ABS			4	2.B FE	9,864,507	104.5075	10,450,750	10,000,000	9,873,448		2,096			5.607	5.701	MON	17,133	560,700	11/10/2017	10/21/2047
62954J-AB-0	NPRL 2019-1 A2 - ABS			4	1.F FE	6,249,958	99.5991	6,224,944	6,250,000	6,249,990		2			3.241	3.263	MON	6,189	202,563	08/22/2019	09/20/2049
62954J-AC-8	NPRL 2019-1 B1 - ABS			4	2.B FE	3,973,561	101.2444	4,049,776	4,000,000	3,981,455		3,459			4.313	4.463	MON	5,271	174,625	08/22/2019	09/20/2049
63935C-AB-7	NAVSL 2019-F A2 - ABS			4	1.A FE	8,814,181	101.3501	8,936,419	8,817,374	8,814,483		(420)			2.600	2.624	MON	10,189	229,252	10/17/2019	08/15/2068
63941J-AA-6	NAVSL 2019-G A - ABS			4	1.A FE	3,280,307	101.5529	3,331,258	3,280,318	3,280,323		1			2.400	2.412	MON	3,499	78,728	12/03/2019	10/15/2068

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64128Q-AU-9	NEUB 18RR 2R2 - CDO			4	1.C FE	3,000,000	100.0205	3,000,615	3,000,000	3,000,000					1.829	1.900	JAJO	10,977	28,365	05/11/2021	10/21/2030
64129U-BY-0	NEUB XVII DRA - CDO		C	4	2.B FE	3,664,510	99.4881	3,681,059	3,700,000	3,650,646		(13,864)			2.928	3.265	JAJO	21,368	68,548	09/14/2021	04/23/2029
64130D-BG-4	NEUB XXI A2R - CDO			4	1.A FE	20,000,000	99.8652	19,973,034	20,000,000	20,000,000					1.532	1.599	JAJO	62,111	143,415	04/02/2021	04/20/2034
64130D-BJ-8	NEUB XXI BR2 - CDO			4	1.C FE	21,000,000	100.0347	21,007,281	21,000,000	21,000,000					1.782	1.850	JAJO	75,862	174,940	04/02/2021	04/20/2034
64130D-BN-9	NEUB XXI DR2 - CDO			4	2.C FE	2,000,000	99.8967	1,997,934	2,000,000	2,000,000					3.432	3.510	JAJO	13,917	31,969	04/02/2021	04/20/2034
64131E-AJ-6	NEUB 23R CR - CDO			4	1.F FE	3,241,650	99.8776	3,295,960	3,300,000	3,251,078		10,256			2.272	2.735	JAJO	15,622	67,331	06/21/2021	10/18/2027
64131E-AL-1	NEUB 23R DR - CDO			4	2.C FE	1,000,500	99.6306	996,306	1,000,000	1,000,455		(45)			3.022	3.097	JAJO	6,296	23,288	02/04/2021	10/17/2027
64132Y-AJ-1	NEUB 34 C1 - CDO		C	4	1.F FE	4,000,000	100.0194	4,000,776	4,000,000	4,000,000					2.732	2.806	JAJO	22,156	113,193	12/06/2019	01/20/2033
64133C-AJ-8	NEUB 35 C - CDO		C	4	1.F FE	7,500,000	100.0182	7,501,364	7,500,000	7,500,000					2.724	2.735	JAJO	41,989	212,234	12/06/2019	01/19/2033
64133G-AX-8	NEUB 37 DR - CDO		C	4	2.C FE	1,000,000	99.4319	994,319	1,000,000	1,000,000					2.982	3.057	JAJO	6,046	9,670	05/26/2021	07/20/2031
64133K-AQ-4	NEUB 36R DR - CDO		C	4	2.C FE	17,250,000	99.6306	17,186,284	17,250,000	17,250,000					3.582	3.599	JAJO	125,278	475,090	12/16/2020	04/20/2033
64134G-AG-4	NEUB 39 C - CDO		C	4	1.F FE	3,000,000	100.0084	3,000,252	3,000,000	3,000,000					2.381	2.382	JAJO	14,487	61,491	11/18/2020	01/20/2032
64134G-AJ-8	NEUB 39 D - CDO		C	4	2.C FE	1,000,000	99.6296	996,296	1,000,000	1,000,000					3.732	3.742	JAJO	7,567	31,822	11/18/2020	01/20/2032
64134J-AE-3	NEUB 40 C - CDO		C	2	1.F FE	1,000,000	99.5233	995,233	1,000,000	1,000,000					1.872	1.878	JAJO	3,901	11,790	01/27/2021	04/18/2033
65023P-AS-9	NBCLO 2017-1 BR - CDO		C	4	1.F FE	5,000,000	98.9384	4,946,918	5,000,000	5,000,000					1.874	1.880	JAJO	17,698	62,547	02/04/2021	07/25/2030
65130P-AS-9	NEWFL 2016-1 CR - CDO		C	4	1.C FE	2,997,000	99.5898	2,987,694	3,000,000	2,997,971		971			2.131	2.226	JAJO	12,967	49,637	02/08/2021	04/20/2028
65130P-AU-4	NEWFL 2016-1 DR - CDO		C	4	1.F FE	3,991,300	99.9099	3,996,394	4,000,000	3,979,568		4,891			3.082	3.311	JAJO	24,994	127,387	02/27/2020	04/20/2028
65341K-BG-0	NFMOT 191 A2 - ABS			4	1.A FE	4,999,249	100.3102	5,015,509	5,000,000	4,999,655		152			3.210	3.235	MON	7,133	160,500	03/04/2019	02/15/2024
65341K-BJ-4	NFMOT 192 A1 - ABS			4	1.A FE	5,339,750	100.3963	5,321,004	5,300,000	5,323,717		(16,033)			0.810	0.292	MON	2,027	21,219	06/18/2021	10/15/2024
65341K-BK-1	NFMOT 192 A2 - ABS			4	1.A FE	6,998,378	101.0900	7,076,300	7,000,000	6,999,564		544			2.070	2.087	MON	6,440	144,900	10/08/2019	10/15/2024
668468-AJ-0	WOODS 25 B2 - CDO		C	4	1.C FE	3,750,000	99.9579	3,748,422	3,750,000	3,750,000					3.110	3.110	JAJO	49,242		06/25/2021	07/20/2034
66860T-AU-0	WOODS 20R CR - CDO		C	4	1.F FE	2,000,000	100.0731	2,001,461	2,000,000	2,000,000					3.300	3.314	JAJO	12,100	49,500	01/08/2021	01/26/2032
66860X-AJ-6	WOODS 27 C - CDO		C	4,5	1.F FE	3,150,000	99.7609	3,142,469	3,150,000	3,150,000					2.514	2.550	JAJO	8,579		10/12/2021	10/17/2034
670859-AD-9	OCP 2020 C - CDO		C	4	1.F FE	5,000,000	100.7074	5,035,372	5,000,000	5,000,000					2.821	2.834	JAJO	31,738	123,062	10/27/2020	10/09/2033
670859-AE-7	OCP 2020 D1 - CDO		C	4	2.B FE	5,000,000	99.0809	4,954,046	5,000,000	5,000,000					4.071	4.165	JAJO	45,800	176,534	10/27/2020	10/09/2033
670859-AF-4	OCP 2020 D2 - CDO		C	4	2.C FE	1,470,000	101.0395	1,515,592	1,500,000	1,472,256		2,101			4.861	5.201	JAJO	16,406	63,099	10/27/2020	10/09/2033
67091Y-AJ-3	OCP 2015-9 A1R - CDO		C	4	1.A FE	1,540	100.0114	1,541	1,541	1,538		8			0.924	3.230	JAJO	3	16	11/06/2019	07/15/2027
67091Y-AL-8	OCP 2015-9 A2R - CDO		C	4	1.A FE	10,000,000	99.9600	9,995,999	10,000,000	10,000,000					1.474	1.545	JAJO	31,931	156,828	10/27/2017	07/15/2027
67092R-AH-1	OCP 1612R CR - CDO			4	2.B FE	888,000	99.6315	996,315	1,000,000	916,398		18,593			3.122	5.624	JAJO	6,505	32,266	05/12/2020	10/18/2028
67097L-AP-1	OCP 2017-13 BR - CDO			4	1.F FE	3,600,000	99.7639	3,591,501	3,600,000	3,600,000					2.124	2.197	JAJO	16,565	6,559	08/19/2021	07/15/2030
67097Q-AG-0	OCP 2017-14 B - CDO			4	1.F FE	1,501,065	99.8512	1,497,767	1,500,000	1,501,248		183			2.110	2.134	FMAN	3,516	23,950	02/22/2021	11/20/2030
67098U-AN-5	OAKC 6R AR - CDO		C	4	1.A FE	40,000,000	99.8264	39,930,544	40,000,000	40,000,000					1.272	1.337	JAJO	103,133	130,257	06/17/2021	07/20/2034
67098U-AQ-8	OAKC 6R BR - CDO		C	4	1.C FE	8,250,000	100.0409	8,253,378	8,250,000	8,250,000					1.784	1.850	JAJO	29,849	37,618	06/17/2021	07/20/2034
67098U-AU-9	OAKC 6R DR - CDO		C	4	2.C FE	2,500,000	99.7251	2,493,128	2,500,000	2,500,000					3.281	3.359	JAJO	16,635	20,983	06/17/2021	07/20/2034
67098W-AA-9	OAKC 7 A - CDO		C	4	1.A FE	25,000,000	100.0145	25,003,613	25,000,000	25,000,000					1.374	1.378	JAJO	70,589	348,295	09/24/2020	10/19/2032
67100*-AA-6	ONY Funding LLC - ABS			1	1.F FE	39,517,671	105.9560	41,871,361	39,517,671	39,517,671					4.200	4.199	JAJO	350,390	1,250,120	01/05/2021	12/31/2037
67108B-BQ-7	OZLMF 2RRR A1R - CDO		C	4	1.A FE	7,582,953	100.0390	7,585,907	7,582,953	7,582,953					2.159	2.165	JAJO	27,741	148,709	11/18/2020	06/30/2031
67109K-BE-3	OZLM 9RRR 2R3 - CDO			4	1.C FE	12,380,000	99.8292	12,358,858	12,380,000	12,380,000					1.831	1.899	JAJO	45,978		09/22/2021	10/20/2031
67110U-AQ-2	OHALF 2016-1 CR - CDO			4	1.F FE	1,500,000	99.3750	1,490,625	1,500,000	1,500,000					2.281	2.152	JAJO	6,940	32,562	01/31/2020	01/20/2033
67111D-AN-6	OZLM 15R A1A - CDO		C	4	1.A FE	30,000,000	100.0585	30,017,555	30,000,000	30,000,000					1.421	1.488	JAJO	86,475	450,486	02/14/2020	04/20/2033
67111D-AS-5	OZLM 15R A2A - CDO		C	4	1.C FE	12,300,000	100.0290	12,303,565	12,300,000	12,300,000					1.881	1.879	JAJO	46,928	242,065	02/14/2020	04/20/2033
67111K-AL-4	OZLM XVI A2R - CDO		C	4	1.B FE	25,000,000	99.8204	24,955,106	25,000,000	25,000,000					1.755	1.800	FMAN	56,063	289,785	03/12/2021	05/16/2030
67112K-AC-3	OCP 1815 A3 - CDO		C	4	1.C FE	8,375,995	100.0108	8,500,921	8,500,000	8,349,057		24,920			1.831	2.264	JAJO	31,568	162,972	11/06/2019	07/20/2031
67112R-AS-3	OAKC 3 AR - CDO			4	1.A FE	35,000,000	99.8768	34,956,887	35,000,000	35,000,000					1.272	1.337	JAJO	90,241	137,763	05/26/2021	07/02/2035
67112W-AS-2	OZLM 23R B2R - CDO			4	1.C FE	2,500,000	100.2224	2,505,560	2,500,000	2,500,000					3.415	3.430	JAJO	18,024	42,688	04/01/2021	04/17/2034
67112W-AU-7	OZLM 23R CR - CDO			4	1.F FE	2,500,000	99.0303	2,475,756	2,500,000	2,500,000					2.624	2.631	JAJO	14,212	33,738	04/01/2021	04/17/2034
67113D-BG-8	OZLM 24R BR - CDO			4	1.F FE	1,500,000	99.3432	1,490,148	1,500,000	1,500,000					2.482	2.486	JAJO	7,548	11,067	09/10/2021	07/20/2032
67113G-AL-1	OAKC 5 D - CDO		C	4	2.C FE	2,000,000	99.6301	1,992,601	2,000,000	2,000,000					3.122	3.208	JAJO	13,009	64,533	02/19/2020	04/18/2033
67181D-AA-9	OAKIG 2020-1 A1 - CMBS/RMBS			4	1.A FE	21,779,731	99.0291	21,569,117	21,780,591	21,779,925		163			1.850	1.851	MON	12,312	402,941	11/06/2020	11/21/2050
67181D-AB-7	OAKIG 2020-1 A2 - CMBS/RMBS			4	1.A FE	14,710,461	100.5830	14,802,414	14,716,616	14,711,399		828			2.210	2.216	MON	9,938	325,237	11/06/2020	11/21/2050
67190A-AB-2	OAKIG 2021-1 A2 - RMBS			4	1.A FE	12,686,857	98.8274	12,539,783	12,688,570	12,686,893		37			1.930	1.931	MON	7,483	219,720	01/20/2021	01/20/2051
67400E-AQ-7	OAKCL 193R A2R - CDO			4	1.A FE	8,800,000	100.1486	8,813,081	8,800,000	8,800,000					1.581	1.649	JAJO	28,210	7,094	08/25/2021	10/20/2034
67400E-AS-3	OAKCL 193R B1R - CDO			4	1.C FE	16,000,000	100.1814	16,029,030	16,000,000	16,000,000					1.881	1.950	JAJO	61,024	15,432	08/25/2021	10/20/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67400E-AW-4	OAKCL 19RR CR - CDO			4	1.F FE	17,600,000	99.0479	17,432,429	17,600,000	17,600,000					2.381	2.453	JAJO	84,971	21,619	08/25/2021	10/20/2034
67515W-CN-4	OCTR VII CR - CDO			4	1.F FE	2,800,000	100.0052	2,800,144	2,800,000	2,800,000					2.572	2.582	JAJO	15,005	43,339	03/03/2021	04/17/2030
67575X-AL-5	OCT31 31R B2R - CDO		C	4	1.C FE	13,200,000	98.3321	12,979,832	13,200,000	13,200,000					2.025	2.030	JAJO	52,718	267,300	09/21/2020	07/22/2030
67577F-AA-6	OCT54 54 A1 - CDO		C	4	1.A FE	50,000,000	99.9433	49,971,672	50,000,000	50,000,000					1.245	1.253	JAJO	295,778		06/01/2021	07/17/2034
67577L-AJ-4	OCT44 44 AR - CDO		C	4	1.A FE	26,500,000	100.0528	26,513,983	26,500,000	26,500,000					1.304	1.313	JAJO	74,857	27,908	08/27/2021	10/16/2034
67577M-AA-1	OCT45 45 A - CDO		C	4	1.A FE	39,338,529	99.9999	39,902,942	39,903,000	39,469,539		94,434			1.454	1.790	JAJO	125,686	617,699	03/17/2020	10/15/2032
67590A-BV-3	OCT14 14RR BRR - CDO			4	1.F FE	2,000,000	98.5000	1,970,000	2,000,000	2,000,000					2.224	2.298	JAJO	9,636	27,097	03/02/2021	07/16/2029
67590X-AN-2	OCT27 27 B1R - CDO		C	4	1.C FE	20,000,000	100.0001	20,000,026	20,000,000	20,000,000					1.724	1.797	JAJO	74,696	364,350	07/05/2018	07/15/2030
67591J-AL-6	OCT29 29 AR - CDO		C	4	1.A FE	10,534,800	99.9814	11,997,765	12,000,000	10,893,269		227,565			1.304	3.623	JAJO	29,555	165,423	03/23/2020	01/24/2033
67591U-AC-1	OCT36 36 A1 - CDO			4	1.A FE	39,962,750	99.8508	40,439,562	40,500,000	39,982,419		165,980			1.094	1.638	JAJO	95,977	479,116	03/19/2019	04/15/2031
67591V-AC-9	OCT37 37 A1B - CDO			4	1.A FE	2,460,000	99.6912	2,492,280	2,500,000	2,440,773		11,941			1.374	1.998	JAJO	6,488	36,233	05/07/2019	07/25/2030
67592M-AN-4	OCT50 50R AR - CDO		C	4	1.A FE	40,500,000	99.8776	40,450,416	40,500,000	40,500,000					1.273	1.291	JAJO	61,567		11/09/2021	01/16/2035
67690A-AL-5	OAKC 9 D - CDO		C	4	2.C FE	1,500,000	99.0149	1,485,223	1,500,000	1,500,000					3.134	3.109	JAJO	27,027		04/28/2021	07/19/2035
67707L-AE-8	OAKC 10 D2 - CDO		C	4	2.C FE	262,080	99.6265	261,520	262,500	262,089		9			4.660	4.738	JAJO	510		11/23/2021	01/18/2036
67707L-AL-2	OAKC 10 D - CDO		C	4	2.B FE	5,406,002	99.6284	5,386,400	5,406,490	5,406,003		1			3.260	3.308	JAJO	7,343		11/23/2021	01/18/2036
68218F-A*-2	OMNI Ireland T3 DAC Class AE - ABS			4	1.B FE	35,000,000	103.8569	36,349,917	35,000,000	35,000,000					2.669	2.706	MON	38,918	1,131,844	11/16/2020	03/19/2029
68218F-AN-1	OMNI Ireland T3 DAC Class AAA13 - ABS			4	1.A FE	10,000,000	102.1526	10,215,260	10,000,000	10,000,000					1.839	1.864	MON	7,661	199,311	11/16/2020	03/19/2029
68218F-AP-6	OMNI Ireland T3 DAC Class AAA14 - ABS			4	1.A FE	10,000,000	102.2068	10,220,680	10,000,000	10,000,000					1.839	1.864	MON	7,661	199,311	11/16/2020	03/19/2029
682337-AJ-9	OELF 3R A2R - CDO		C	4	1.D FE	3,000,000	98.9191	2,967,574	3,000,000	3,000,000					2.950	2.961	JAJO	17,700	22,125	07/08/2021	07/19/2037
68267D-AC-0	OMFIT 2019-1 C - ABS			4	1.E FE	4,999,948	101.8228	5,091,142	5,000,000	4,999,981		11			3.890	3.922	MON	9,185	194,500	01/15/2019	02/14/2031
682696-AA-7	OMFIT 2020-2 A - ABS			4	1.A FE	14,998,719	99.2912	14,893,677	15,000,000	14,999,003		(38,242)			1.750	1.758	MON	12,396	262,500	08/13/2020	09/14/2035
68784A-AE-6	OSCAR 172 A4 - ABS		D	4	1.A FE	3,149,320	100.0370	3,167,316	3,166,144	3,163,915		58,509			2.760	3.006	MON	5,097	87,386	12/12/2018	12/10/2024
68784E-AC-2	OSCAR 2019-2 A3 - ABS		D	4	1.A FE	4,492,079	100.5517	4,517,184	4,492,400	4,490,295		93			2.590	2.548	MON	6,787	116,353	07/17/2019	09/11/2023
68784Y-AD-6	OSCAR X A3 - ABS		D	4	1.A FE	1,440,508	100.3437	1,445,491	1,440,540	1,440,538		6			3.180	3.202	MON	2,672	45,809	03/12/2019	05/10/2023
68785A-AC-9	OSCAR 211 A3 - ABS		D	4	1.A FE	3,006,094	99.1915	2,975,746	3,000,000	3,005,108		(985)			0.700	0.647	MON	1,225	12,250	05/07/2021	04/10/2025
69688M-AJ-4	PLMRS 2018-2 C - CDO		C	4	2.C FE	1,999,000	99.1531	1,983,063	2,000,000	1,989,355		1,151			2.922	3.094	JAJO	12,176	60,971	01/29/2020	07/16/2031
69700T-AL-8	PFIXD 2019-1 CR - CDO		C	4	1.F FE	3,000,000	100.2894	3,008,681	3,000,000	3,000,000					3.650	3.649	JAJO	21,596	54,750	03/30/2021	04/20/2037
69700V-AE-9	PSTAT 2019-1 B - CDO		C	4	1.B FE	1,954,000	100.0106	2,000,213	2,000,000	1,966,786		9,928			2.381	3.008	JAJO	9,658	49,499	05/27/2020	04/20/2027
69701E-AG-1	PSTAT 2020-1 C - CDO		C	4	1.E FE	4,000,000	100.0329	4,001,315	4,000,000	4,000,000					2.660	2.702	FMAN	11,821	108,998	01/10/2020	02/22/2028
69701P-AE-1	PSTAT 2020-4 B - CDO		C	4	1.B FE	2,000,000	100.0424	2,000,847	2,000,000	2,000,000					2.480	2.503	FMAN	4,961	53,820	09/21/2020	11/28/2028
69701P-AG-6	PSTAT 2020-4 C - CDO		C	4	1.E FE	1,500,000	100.1422	1,502,133	1,500,000	1,500,000					3.780	3.814	FMAN	5,670	61,652	09/21/2020	11/28/2028
69701X-AG-9	PLMRS 2021-2 D - CDO		C	4	2.C FE	2,000,000	99.5562	1,991,123	2,000,000	2,000,000					3.024	3.105	JAJO	13,103	23,649	04/21/2021	07/17/2034
69703P-AE-9	PLMRS 2018-1 B - CDO		C	4	1.F FE	1,984,600	99.5013	1,990,026	2,000,000	1,986,833		2,233			1.872	2.072	JAJO	7,801	29,197	01/19/2021	04/18/2031
70015Q-AE-8	PAIA 2021-1 B - CDO		C	4	1.F FE	2,500,000	99.1315	2,478,286	2,500,000	2,500,000					2.582	2.593	JAJO	13,087	48,668	12/15/2020	01/20/2034
70018A-AN-0	PAIA 19ZR BR - CDO		C	4,5	1.F FE	3,050,000	99.3703	3,030,796	3,050,000	3,050,000					2.344	2.420	JAJO	15,488		09/22/2021	10/15/2034
70018Q-AE-5	PAIA 212 C - CDO		C	4	1.F FE	2,125,000	99.3973	2,112,192	2,125,000	2,125,000					2.365	2.398	JAJO	17,867		07/21/2021	07/15/2034
70018Q-AG-0	PAIA 212 D - CDO		C	4	2.C FE	1,750,000	99.3385	1,738,425	1,750,000	1,750,000					3.515	3.565	JAJO	21,869		07/21/2021	07/15/2034
70806J-AA-5	PNTPK 3 A1 - CDO		C	4,5	1.A FE	50,000,000	99.8806	49,940,310	50,000,000	50,000,000					1.766	1.815	JAJO	127,518		10/01/2021	10/22/2032
70806J-AC-1	PNTPK 3 A2 - CDO		C	4,5	1.A FE	12,000,000	99.8564	11,982,774	12,000,000	12,000,000					1.896	1.946	JAJO	32,858		10/01/2021	10/22/2032
70806J-AE-7	PNTPK 3 B - CDO		C	4,5	1.C FE	21,000,000	99.8421	20,966,837	21,000,000	21,000,000					2.046	2.097	JAJO	62,051		10/01/2021	10/22/2032
70806J-AG-2	PNTPK 3 C - CDO		C	4,5	1.F FE	12,500,000	99.6555	12,456,934	12,500,000	12,500,000					2.946	3.002	JAJO	53,185		10/01/2021	10/22/2032
72134A-AE-5	PIPK 9 C1 - CDO		C	4	1.F FE	2,500,000	99.6765	2,491,913	2,500,000	2,500,000					2.240	2.299	JAJO	8,866		10/01/2021	10/27/2034
73019#-AA-0	PNC EQUIPMENT FINANCE, LLC				1.D	1,289,543	102.8840	1,326,734	1,289,543	1,289,543					3.000	3.000	MS	11,606	38,686	07/12/2012	09/13/2027
73019#-AB-8	PNC EQUIPMENT FINANCE, LLC				1.D	1,338,079	102.8840	1,376,670	1,338,079	1,338,079					3.000	3.000	MS	12,043	40,142	07/12/2012	09/13/2027
73019#-AC-6	PNC EQUIPMENT FINANCE, LLC				1.D	1,222,298	102.8840	1,257,549	1,222,298	1,222,298					3.000	3.000	MS	11,001	36,669	07/12/2012	09/13/2027
73052V-AA-3	PARPK 1 A - CDO		C	4	1.A FE	29,000,000	99.8901	28,968,117	29,000,000	29,000,000					1.256	1.277	JAJO	187,173		05/28/2021	07/20/2034
73742F-AE-6	POST 211 C - CDO		C	4	1.F FE	2,750,000	99.7750	2,743,812	2,750,000	2,750,000					2.316	2.349	JAJO	19,989		07/30/2021	10/15/2034
73742F-AG-1	POST 211 D - CDO		C	4	2.C FE	3,000,000	99.2232	2,976,697	3,000,000	3,000,000					3.416	3.464	JAJO	32,165		07/30/2021	10/15/2034
743528-AA-5	CTL - AMZN PROJECT DIXIE FUNDED			1	1.E	12,700,994	104.6306	13,289,121	12,700,994	12,700,994					3.000	3.000	MON	54,051	346,948	02/21/2020	08/10/2041
74353#-AA-2	Amazon.com Inc. CTL 3.366% due 10/10/204			1	1.E	12,444,369	108.9371	13,556,536	12,444,369	12,444,369					3.366	3.366	MON	24,435	331,611	04/24/2020	10/10/2042
74955E-AB-5	RGS (I&M) FUNDING CORP - ABS			4	2.A FE	81,751	102.5000	82,550	80,536	80,621		(1,095)			9.820	9.535	JD	527	7,906	06/27/1991	12/07/2022
750731-AA-9	RAIDERS FOOTBALL CLUB HENDERSON NV SENIO			1	2.A YE	4,441,475	108.4185	4,815,383	4,441,475	4,441,475					3.744	3.744	MON	9,700	166,288	02/12/2020	02/10/2049
75884B-AE-8	REG10 X C - CDO			4	1.F FE	1,971,000	99.4548	1,989,095	2,000,000	1,967,554		4,617			1.922	2.300	JAJO	8,009	40,266	01/09/2020	01/17/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
75887V-AE-1	REGT9 IX C - CDO		C	4	1.F FE	1,503,600	100.0248	1,500,373	1,500,000	1,493,520		436			2.572	2.724	JAJO	8,038	40,058	12/20/2019	04/17/2030
75888B-AG-9	REG17 XVII D - CDO		C	4	2.C FE	2,249,388	99.1363	2,180,998	2,200,000	2,246,511		(2,878)			4.274	4.100	JAJO	20,372	48,142	05/18/2021	10/17/2033
75888T-AG-0	REG16 XVI C - CDO		C	4	1.F FE	8,820,000	100.0761	9,006,846	9,000,000	8,837,546		19,111			2.857	3.184	JAJO	55,707	264,333	03/13/2020	01/17/2033
75888T-AJ-4	REG16 XVI D - CDO		C	4	2.C FE	3,500,000	99.6833	3,488,917	3,500,000	3,500,000					4.057	4.112	JAJO	30,764	145,379	11/22/2019	01/17/2033
75889F-AJ-3	REG23 23 C - CDO		C	4,5	1.F FE	1,800,000	99.7505	1,795,509	1,800,000	1,800,000					2.179	2.250	JAJO	1,744		11/04/2021	01/20/2035
75889F-AL-8	REG23 23 D - CDO		C	4,5	2.C FE	2,500,000	99.6254	2,490,634	2,500,000	2,500,000					3.179	3.256	JAJO	3,533		11/04/2021	01/20/2035
76679A-AA-5	RIN 4 A - CDO		C	4	1.A FE	37,500,000	99.7270	37,397,618	37,500,000	37,500,000					1.431	1.497	JAJO	108,854	278,523	03/19/2021	04/20/2033
76679A-AC-1	RIN 4 B - CDO		C	4	1.D FE	15,000,000	99.6147	14,942,199	15,000,000	15,000,000					1.831	1.849	JAJO	55,708	141,909	03/19/2021	04/20/2033
76761R-BE-8	RSRVA 1RR DRR - CDO			4	2.C FE	1,000,450	99.6366	996,366	1,000,000	1,000,646		196			3.372	3.453	JAJO	7,026	20,234	03/11/2021	01/18/2034
77341E-AE-5	ROCKT 2020-1 C - CDO		C	4	1.F FE	3,000,000	100.0128	3,000,384	3,000,000	3,000,000					2.482	2.553	JAJO	15,096	63,857	12/04/2020	01/20/2032
77587U-AE-2	RMRK 1 B - CDO		C	4	1.F FE	2,500,000	99.5197	2,487,993	2,500,000	2,500,000					2.274	2.351	JAJO	10,738	29,614	05/06/2021	10/23/2030
77588J-AE-6	RCF II C - CDO		C	4	1.G FE	1,080,000	98.0472	1,058,910	1,080,000	1,080,000					3.425	3.474	AO	10,378		09/02/2021	10/25/2039
77588J-AG-1	RCF II D - CDO		C	4	2.C FE	1,200,000	98.4603	1,181,524	1,200,000	1,200,000					5.075	5.072	AO	17,086		09/02/2021	10/25/2039
77588L-AE-1	RMRK IV B - CDO		C	4	1.F FE	3,000,000	100.4357	3,013,071	3,000,000	3,000,000					2.489	2.517	JAJO	43,562		04/16/2021	07/10/2034
78433X-AA-8	SALTT 211 AA - ABS			4	1.C FE	17,949,114	98.9569	17,762,384	17,949,608	17,949,119		5			2.301	2.340	MON	18,356	52,775	10/18/2021	02/28/2033
78433X-AB-6	SALTT 211 A - ABS			4	1.F FE	18,933,098	99.3925	18,818,102	18,933,113	18,933,095		(3)			2.675	2.675	MON	22,509	64,714	10/18/2021	02/28/2033
78472V-AB-2	SPSS 21A B - ABS			4	1.F FE	47,000,000	100.5386	47,253,142	47,000,000	47,000,000					3.000	3.000	N/A	117,500	403,417	08/26/2021	09/15/2075
78486A-AA-4	STWD 21SIF1 A - CDO			4	1.A FE	29,500,000	99.9288	29,478,984	29,500,000	29,500,000					1.624	1.695	JAJO	103,785	261,515	02/23/2021	04/15/2032
78486A-AC-0	STWD 21SIF1 B - CDO			4	1.D FE	10,000,000	99.6895	9,968,955	10,000,000	10,000,000					2.024	2.098	JAJO	43,848	109,982	02/23/2021	04/15/2032
78616#-AC-2	SACRAMENTO DOWNTOWN ARENA LLC			1	2.B PL	7,300,000	91.9200	6,710,157	7,300,000	7,300,000					3.500	3.500	JJ	127,750	255,500	03/10/2020	07/01/2041
800130-AG-1	SAND 1 C - CDO		C	4	1.F FE	2,703,480	99.7623	2,697,053	2,703,480	2,703,480					2.508	2.544	JAJO	8,475		10/08/2021	10/16/2034
800130-AJ-5	SAND 1 D - CDO		C	4	2.B FE	2,700,000	99.2420	2,679,534	2,700,000	2,700,000					3.708	3.758	JAJO	12,514		10/08/2021	10/16/2034
800130-AL-0	SAND 1 B2 - CDO		C	4	1.C FE	2,700,000	99.4573	2,685,346	2,700,000	2,700,000					3.192	3.204	JAJO	10,534		10/08/2021	10/16/2034
80286J-AA-3	SREV 19A A - ABS			4	1.A FE	9,998,683	103.3473	10,334,732	10,000,000	9,999,216		258			2.510	2.526	MON	4,183	251,000	11/20/2019	01/26/2032
80286J-AB-1	SREV 19A B - ABS			4	1.C FE	6,996,903	102.3491	7,164,437	7,000,000	6,998,151		604			2.800	2.826	MON	3,267	196,000	11/20/2019	01/26/2032
80286J-AC-9	SREV 19A C - ABS			4	1.F FE	6,997,698	102.7249	7,190,743	7,000,000	6,998,623		448			3.000	3.026	MON	3,500	210,000	11/20/2019	01/26/2032
81124E-AJ-9	SCUL 29 D - CDO		C	4,5	2.B FE	1,500,000	99.6278	1,494,417	1,500,000	1,500,000					3.322	3.407	JAJO	11,765		08/27/2021	10/22/2034
81124L-AG-9	SCUL 28 C - CDO		C	4	1.F FE	2,252,250	100.0000	2,252,250	2,252,250	2,252,250					2.588	2.628	JAJO	1,457		11/18/2021	01/20/2035
81124T-AE-7	SCUL 26 C - CDO		C	4	1.F FE	3,000,000	99.4739	2,984,216	3,000,000	3,000,000					2.641	2.678	JAJO	45,771		04/26/2021	07/20/2034
81124T-AG-2	SCUL 26 D1 - CDO		C	4	2.A FE	2,000,000	99.4076	1,988,152	2,000,000	2,000,000					3.541	3.591	JAJO	40,914		04/26/2021	07/20/2034
81124U-AQ-7	SCUL 27 C2 - CDO		C	4	1.F FE	1,625,000	99.1867	1,611,783	1,625,000	1,625,000					3.590	3.589	JAJO	27,062		06/10/2021	07/20/2034
81124U-AS-3	SCUL 27 D - CDO		C	4	2.C FE	3,000,000	99.1958	2,975,874	3,000,000	3,000,000					3.857	3.912	JAJO	54,968		06/10/2021	07/20/2034
81880X-AS-1	SHACK 1914R CR - CDO		C	4	1.F FE	1,500,000	99.7506	1,496,259	1,500,000	1,500,000					2.429	2.503	JAJO	7,390	9,331	06/17/2021	07/20/2034
81881G-AE-8	SHACK 146RR B - CDO			2	1.A FE	2,588,300	100.0169	2,600,439	2,600,000	2,576,787		7,695			1.854	2.250	JAJO	10,040	50,506	01/23/2019	07/17/2028
81882E-AQ-5	SHACK 2015-VIII BR - CDO		C	4	1.C FE	26,000,000	99.5227	25,875,891	26,000,000	26,000,000					1.431	1.500	JAJO	75,472	393,057	10/05/2017	10/20/2027
81883J-AE-0	SHACK 2116 C - CDO		C	4	1.F FE	2,714,100	99.7613	2,707,622	2,714,100	2,714,100					2.322	2.400	JAJO	14,003		09/01/2021	10/20/2034
81883J-AG-5	SHACK 2116 D1 - CDO		C	4	2.B FE	3,500,000	99.1261	3,469,412	3,500,000	3,500,000					3.372	3.457	JAJO	26,225		09/01/2021	10/20/2034
82667C-AA-3	SRL 211 A - RMBS			4	1.F FE	12,336,614	99.0088	12,220,208	12,342,552	12,336,661		46			2.230	2.232	MON	10,704	90,982	08/12/2021	08/17/2051
827304-AA-4	SLVRR 2019-1 A - ABS		C	4	2.A FE	15,365,651	96.9303	14,908,256	15,380,388	15,366,140		486			3.967	4.030	MON	27,117	526,395	07/21/2021	07/15/2044
83405B-AA-0	SCLP 2019-4 A - ABS			4	1.A FE	72,342	100.1117	72,432	72,351	72,351		5			2.450	2.474	MON	30	1,773	09/17/2019	08/25/2028
83405B-AB-8	SCLP 2019-4 B - ABS			4	1.A FE	9,997,953	100.5583	10,055,829	10,000,000	9,999,746		915			2.560	2.582	MON	4,267	256,000	09/17/2019	08/25/2028
83405Q-AD-1	SCLP 2017-6 C - ABS			4	1.B FE	5,101,865	100.1578	5,005,886	4,998,000	5,058,128		(25,629)			4.020	2.282	MON	3,349	66,973	05/27/2021	11/25/2026
83405T-AB-9	SCLP 2019-3 B - ABS			4	1.A FE	7,438,626	100.2134	7,456,067	7,440,189	7,440,114		633			3.060	3.088	MON	3,795	227,670	05/21/2019	05/25/2028
83609Y-AE-6	SNDPT 4RR B - CDO		C	4	1.C FE	8,000,000	99.5803	7,966,428	8,000,000	8,000,000					1.872	1.951	JAJO	31,204	157,019	04/19/2018	04/18/2031
83610C-AW-1	SNDPT 12RR AR2 - CDO			4	1.A FE	35,833,703	99.9047	35,799,551	35,833,703	35,833,703					1.181	1.249	JAJO	85,851	334,738	12/18/2020	10/20/2028
83610C-AY-7	SNDPT 12RR BR2 - CDO			4	1.B FE	30,000,000	99.8668	29,960,028	30,000,000	30,000,000					1.631	1.699	JAJO	99,250	382,618	01/13/2021	10/20/2028
83610H-AQ-3	SNDPT 7RRR BR - CDO			4	1.B FE	25,000,000	99.6478	24,911,938	25,000,000	25,000,000					1.824	1.899	JAJO	86,128	177,106	05/20/2021	10/23/2031
83611K-AN-2	SNDPT XXII BR - CDO			4	1.B FE	12,770,000	99.7612	12,739,501	12,770,000	12,770,000					1.831	1.900	JAJO	47,426	48,878	07/19/2021	01/20/2032
83611K-AS-1	SNDPT XXII CR - CDO			4,5	1.F FE	3,825,000	99.8757	3,820,244	3,825,000	3,825,000					2.381	3.713	JAJO	18,472	19,082	07/19/2021	01/20/2032
83611V-BC-1	SNDPT 27R DR - CDO		C	4,5	2.C FE	2,500,000	99.4798	2,486,996	2,500,000	2,500,000					3.474	3.498	JAJO	16,404		10/01/2021	10/25/2034
83614B-AQ-2	SNDPT XXIII AR - CDO			4	1.A FE	45,000,000	100.1068	45,048,047	45,000,000	45,000,000					1.294	1.366	JAJO	126,141	219,169	05/14/2021	07/17/2034
83614B-AS-8	SNDPT XXIII BR - CDO			4	1.C FE	14,000,000	99.6395	13,949,536	14,000,000	14,000,000					1.874	1.948	JAJO	56,837	98,185	05/14/2021	07/17/2034
83614B-AU-3	SNDPT XXIII CR - CDO			4	1.F FE	5,000,000	99.1409	4,957,047	5,000,000	5,000,000					2.374	2.451	JAJO	25,716	44,302	05/14/2021	07/17/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
83614N-AQ-6	SNDPT 24R BR - CDO			4	1.C FE	20,000,000	99.2634	19,852,675	20,000,000	20,000,000					1.832	1.858	JAJO	62,072		10/25/2021	10/25/2034
83614N-AS-2	SNDPT 24R CR - CDO			4	1.F FE	14,500,000	99.4567	14,421,215	14,500,000	14,500,000					2.332	2.365	JAJO	57,287		10/25/2021	10/25/2034
83614N-AY-9	SNDPT 24R C2R - CDO		C	4	1.F FE	2,250,000	99.2342	2,232,769	2,250,000	2,250,000					3.668	3.668	JAJO	13,755		10/25/2021	10/25/2034
83614U-AJ-6	SNDPT XXX C - CDO		C	4	1.F FE	3,665,000	99.7658	3,656,415	3,665,000	3,665,000					2.324	2.403	JAJO	16,088	28,777	06/11/2021	07/25/2034
83615P-AE-7	SNDPT 31 C - CDO		C	4	1.F FE	2,900,000	99.4143	2,883,015	2,900,000	2,900,000					2.281	2.314	JAJO	19,663		08/06/2021	10/25/2034
83616A-AQ-2	SNDPT 32 D - CDO		C	4	2.C FE	2,500,000	99.6269	2,490,673	2,500,000	2,500,000					3.532	3.609	JAJO	3,925		11/10/2021	10/25/2034
85208H-AA-1	SPRTE 2017-1 A - ABS		C	4	2.B FE	17,866,927	98.8691	17,731,244	17,934,065	17,897,600		12,589			4.250	4.387	MON	33,875	762,198	11/17/2017	12/15/2037
85234#-AB-1	STADIUM FUNDING TRUST			1	2.C PL	16,863,247	107.4637	15,953,199	14,845,192	16,736,403		(75,150)			5.000	3.973	AO	185,565	591,626	02/10/2020	04/01/2039
85236K-AC-6	SIDC 2019-2 A2 - ABS			4	1.G FE	10,000,000	102.5475	10,254,750	10,000,000	10,000,000					3.080	3.105	MON	3,422	307,144	11/13/2019	10/25/2044
85573L-AA-9	STARR 2019-1 A - ABS		C	4	2.B FE	1,185,249	99.5823	1,173,332	1,178,253	1,185,167		(83)			4.089	4.049	MON	2,141	20,075	07/21/2021	03/15/2044
86190B-AB-0	STR 2021-1 A2 - ABS			2	1.A FE	3,489,671	103.6718	3,619,442	3,491,250	3,489,683		12			2.960	2.962	MON	3,158	49,087	05/19/2021	06/20/2051
86190B-AC-8	STR 2021-1 A3 - ABS			2	1.E FE	3,988,067	99.1298	3,955,279	3,990,000	3,988,083		16			2.860	2.862	MON	3,487	54,204	05/19/2021	06/20/2051
86190B-AD-6	STR 2021-1 A4 - ABS			2	1.E FE	1,495,648	104.3619	1,561,515	1,496,250	1,495,651		3			3.700	3.702	MON	1,692	26,297	05/19/2021	06/20/2051
86315W-AG-3	STRAS 213 D - CDO		C	4	2.A FE	7,000,000	100.0000	7,000,000	7,000,000	7,000,000					2.818	2.858	N/A	1,644		12/17/2021	12/29/2029
86803N-AA-5	SNSTR 181 A - ABS			4	1.F FE	17,626,299	115.0973	20,293,217	17,631,356	17,626,382		62			5.680	5.682	FMAN	114,055	1,001,461	11/20/2018	11/20/2048
87166V-AN-8	SYMP XX CR - CDO			4	1.F FE	4,000,000	100.0171	4,000,683	4,000,000	4,000,000					2.472	2.552	JAJO	20,602	76,358	01/13/2021	01/16/2032
87167Q-AG-3	SYMP 24 C - CDO		C	4,5	1.F FE	5,000,000	100.0022	5,000,109	5,000,000	5,000,000					2.374	2.452	JAJO	22,420	94,103	12/08/2020	01/23/2032
87167W-AJ-4	SYMP XXV D - CDO		C	4	2.C FE	2,502,000	100.4804	2,512,010	2,500,000	2,501,996		(4)			3.724	3.804	JAJO	19,135	39,062	12/15/2021	04/19/2034
87190C-BC-3	TCW 201RR CRR - CDO		C	4	1.F FE	5,000,000	99.4124	4,970,621	5,000,000	5,000,000					2.182	2.252	JAJO	22,118	47,254	05/10/2021	04/20/2034
87190K-AJ-1	TCW 211 D1 - CDO		C	4	2.B FE	3,000,000	98.1609	2,944,828	3,000,000	3,000,000					3.131	3.208	JAJO	19,050	56,757	02/10/2021	03/18/2034
87230A-AQ-9	TFLAT 161RR CR2 - CDO		C	4	1.F FE	1,001,250	100.0050	1,000,050	1,000,000	1,001,127		(123)			2.322	2.381	JAJO	4,838	5,900	08/05/2021	01/17/2032
87232A-AS-3	TFLAT 2018-1R DR - CDO		C	4	2.C FE	1,000,000	99.2387	992,387	1,000,000	1,000,000					2.879	2.955	JAJO	5,118	19,420	02/12/2021	01/29/2032
87233G-AE-0	TCP 1612 A1J - CDO			4	1.A FE	7,093,894	100.0000	7,085,038	7,085,038	7,091,208		(2,687)			2.503	2.239	MJSD	8,373	87,066	08/05/2021	12/15/2028
87248K-AL-8	TICP 161R BR - CDO		D	4	1.C FE	5,000,000	100.0056	5,000,278	5,000,000	5,000,000					1.872	1.951	JAJO	19,503	98,137	06/28/2018	07/17/2031
87250R-AC-8	TICP XV C - CDO		C	4	1.F FE	3,000,000	99.2505	2,977,514	3,000,000	3,000,000					2.281	2.353	JAJO	13,879	71,207	01/23/2020	04/20/2033
87511#-AB-1	TAMPA BAY ARENA, LTD.			1	2.C PL	9,100,000	100.0301	9,102,742	9,100,000	9,100,000					3.890	3.890	JD	983	353,990	01/17/2020	06/30/2035
88315L-AE-8	TMCL 2020-1 A - ABS		C	2	1.F FE	4,869,119	100.7309	4,779,249	4,744,573	4,790,877		(71,964)			2.730	1.192	MON	3,958	129,527	11/24/2020	08/21/2045
88315L-AQ-1	TMCL 212 A - ABS		C	4	1.F FE	18,929,947	99.4925	18,837,249	18,933,332	18,930,018		71			2.230	2.231	MON	12,901	281,476	03/24/2021	04/20/2046
88315L-AS-7	TMCL 2021-3 A - RMBS		C	4	1.F FE	14,597,482	98.2141	14,339,254	14,600,000	14,597,519		38			1.940	1.941	MON	8,655	101,655	08/03/2021	08/20/2046
88603U-AA-7	THRST 2021 A - ABS		C	4	1.F FE	14,810,908	100.1272	14,830,313	14,811,473	14,810,989		81			4.163	4.163	MON	27,405	286,035	06/17/2021	06/15/2040
88606W-AA-0	TBOLT 2017 A - ABS		C	4	1.G FE	4,082,842	99.1096	4,005,185	4,041,167	4,074,998		(7,844)			4.212	3.655	MON	7,565	113,476	04/20/2021	05/17/2032
89288C-AJ-8	TRAL 7 C2 - CDO		C	4	1.F FE	2,500,000	100.9061	2,522,652	2,500,000	2,500,000					3.780	3.798	JAJO	17,325	55,125	02/26/2021	04/25/2034
89531F-AS-6	TREST 171R B2R - CDO		C	4	1.F FE	3,000,000	100.0593	3,001,779	3,000,000	3,000,000					2.940	2.951	JAJO	16,170	50,225	02/26/2021	04/25/2032
89531M-AE-2	TREST 182A B - CDO		C	4	1.F FE	4,886,363	99.7486	5,077,205	5,090,000	4,916,712		27,686			2.024	2.736	JAJO	19,458	107,222	06/01/2020	07/25/2031
89532T-AJ-5	TREST 3 C - CDO		C	4	1.F FE	6,000,000	99.9997	5,999,980	6,000,000	6,000,000					2.381	2.453	JAJO	28,975	148,497	01/16/2020	01/20/2033
89532T-AL-0	TREST 3 D - CDO		C	4	2.C FE	1,500,000	99.6620	1,494,930	1,500,000	1,500,000					3.381	3.462	JAJO	10,285	52,333	01/16/2020	01/20/2033
89532U-AG-8	TREST V B2 - CDO		C	4	1.C FE	1,750,000	100.1016	1,751,779	1,750,000	1,750,000					3.001	3.012	JAJO	6,273		10/26/2021	10/20/2034
89532U-AJ-2	TREST V C - CDO		C	4	1.F FE	1,800,000	99.7415	1,795,347	1,800,000	1,800,000					2.260	2.301	JAJO	4,972		10/26/2021	10/20/2034
89532W-AJ-8	TREST IV D - CDO		C	4	2.C FE	5,000,000	99.1297	4,956,483	5,000,000	5,000,000					3.321	3.368	JAJO	65,041		07/12/2021	07/21/2034
89566E-AB-4	TRI-STATE GENERATION AND TRANSMISSION AS			4	2.A FE	6,880,820	121.9146	8,012,558	6,572,271	6,718,387		1,813			7.144	6.628	JJ	196,939	469,523	03/02/2004	07/31/2033
89624G-AE-3	CAVU 213 C - CDO		C	4	1.F FE	3,150,001	99.5000	3,150,001	3,165,830	3,150,029		28			2.470	2.515	N/A	3,258		12/16/2021	01/18/2035
89624U-AJ-1	CAVU 212 D1 - CDO		C	4	2.B FE	1,000,000	99.3055	993,055	1,000,000	1,000,000					3.378	3.458	JAJO	4,880		10/08/2021	10/25/2034
89640Y-AY-0	TRNTS VI CR1 - CDO		C	4	1.F FE	3,000,000	99.4033	2,982,100	3,000,000	3,000,000					2.374	2.453	JAJO	13,452	48,418	02/09/2021	01/25/2034
89641C-AR-2	TRNTS 7R D2R - CDO		C	4,5	2.A FE	2,750,000	98.8436	2,718,199	2,750,000	2,750,000					3.464	3.514	JAJO	10,320		11/05/2021	01/25/2035
89641G-AE-2	TRNTS XII C - CDO		C	4	1.F FE	1,500,000	99.2385	1,488,578	1,500,000	1,500,000					3.124	3.208	JAJO	8,851	48,281	12/02/2020	04/25/2033
89641H-AY-6	TRNTS XI D1R - CDO		C	4	2.B FE	2,500,000	99.3264	2,483,160	2,500,000	2,500,000					3.324	3.406	JAJO	18,004	6,841	08/20/2021	07/17/2034
89642D-AG-3	TRNTS XVI C1 - CDO		C	4	1.F FE	2,500,000	99.4124	2,485,311	2,500,000	2,500,000					2.332	2.403	JAJO	11,819	14,913	06/14/2021	07/20/2034
89680H-AA-0	TCF 2020-1 A - ABS			4	1.F FE	22,339,583	99.3572	22,200,127	22,343,750	22,339,999		350			2.110	2.123	MON	14,406	471,453	08/25/2020	09/20/2045
901396-AA-9	TWBRK 211 A - CDO			4	1.A FE	35,000,000	99.9999	34,999,972	35,000,000	35,000,000					1.718	1.728	JAJO	41,748		11/23/2021	01/20/2034
901396-AC-5	TWBRK 211 B - CDO			4	1.C FE	19,000,000	99.9998	18,999,954	19,000,000	19,000,000					2.138	2.152	JAJO	28,205		11/23/2021	01/20/2034
90931E-AA-2	UAL A - ABS			1	2.B FE	15,584,751	106.0000	16,519,836	15,584,751	15,584,751					4.550	4.549	FA	248,187	709,106	01/28/2019	08/25/2033
90931L-AA-6	UNITED AIRLINES 2016-1 PASS THROUGH TRUS			1	1.F FE	5,642,127	102.0000	5,746,465	5,633,789	5,639,845		(680)			3.100	3.076	JJ	84,413	174,647	12/01/2017	01/07/2030
91734K-AE-7	BLKMM 211 B - CDO		C	4	1.C FE	18,000,000	100.0000	18,000,000	18,000,000	18,000,000					2.113	2.143	JAJO	10,563		12/08/2021	01/15/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91734K-AG-2	BLKMM 211 C - CDO		C	4	1.G FE	21,937,500	100.0000	21,937,500	21,937,500	21,937,500					2.813	2.853	JAJO	17,139		12/08/2021	01/15/2034
91862@-AA-2	VC 3 LS 2021 L P - ABS			1	1.G PL	26,905,007	105.6670	28,429,702	26,905,007	26,905,007					3.500	3.500	MON	120,482	42,675	10/04/2021	09/15/2031
91862@-AB-0	VIVA3 2021 B - ABS			1	2.B PL	20,898,994	114.6195	23,954,325	20,898,994	20,898,994					4.750	4.750	MON	44,120	162,194	10/14/2021	09/15/2041
92211M-AE-3	VDC 2018-2 A2 - ABS			4	1.G FE	13,568,333	102.5352	13,912,320	13,568,333	13,568,333					4.196	4.233	MON	25,303	569,327	11/16/2018	11/16/2043
92212K-AB-2	VDC 2020-1 A2 - ABS			4	1.G FE	7,500,000	97.1087	7,283,150	7,500,000	7,500,000					1.645	1.651	MON	5,483	123,375	09/22/2020	09/15/2045
92212K-AC-0	VDC 202 A2 - ABS			2	1.G FE	25,000,000	98.0504	24,512,610	25,000,000	25,000,000					1.992	1.992	MON	22,133	498,000	09/22/2020	09/15/2045
92330M-AN-9	VENTR XXI BR - CDO			4	1.A FE	25,000,000	99.8184	24,954,611	25,000,000	25,000,000					1.424	1.494	JAJO	77,120	379,396	10/04/2017	07/15/2027
92558E-AN-2	VIBR 6R CR - CDO			4	1.F FE	3,000,000	99.9897	2,999,692	3,000,000	3,000,000					2.222	2.305	MJSD	2,222	54,635	05/17/2021	06/20/2029
92559E-AJ-0	VIBR 15 B2 - CDO		C	4	1.F FE	4,050,000	100.0000	4,050,000	4,050,000	4,050,000					3.750	3.750	JAJO	7,172		11/01/2021	01/22/2035
92914N-AN-1	VOYA 2015-1 BR - CDO			4	1.F FE	5,000,000	99.4201	4,971,003	5,000,000	5,000,000					1.822	1.901	JAJO	18,982	95,609	12/12/2017	01/18/2029
92914N-AQ-4	VOYA 2015-1 CR - CDO			4	3.A FE	4,000,000	94.5599	3,782,397	4,000,000	4,000,000					2.472	2.555	JAJO	20,602	102,776	12/12/2017	01/18/2029
92915H-AQ-6	VOYA 163R A3R - CDO			4	1.C FE	10,969,200	99.6309	10,959,396	11,000,000	10,879,654		8,886			1.872	2.107	JAJO	42,906	215,902	02/28/2019	10/18/2031
92917A-AA-4	VOYA 181 A1 - CDO		C	4	1.A FE	14,455,091	99.9534	14,658,169	14,665,000	14,464,848		68,209			1.074	1.654	JAJO	32,364	169,654	03/19/2019	04/19/2031
92917J-AA-5	VOYA 2018-2 A1 - CDO			4	1.A FE	19,760,000	99.8551	19,971,016	20,000,000	19,782,797		67,550			1.124	1.573	JAJO	48,696	242,684	03/05/2019	07/15/2031
92918Q-AG-5	VOYA 211 C - CDO		C	4	1.F FE	1,750,000	99.7611	1,745,820	1,750,000	1,750,000					2.171	2.249	JAJO	15,727		07/01/2021	07/17/2034
92918Q-AJ-9	VOYA 211 D - CDO		C	4	2.C FE	3,000,000	99.2624	2,977,873	3,000,000	3,000,000					3.271	3.356	JAJO	40,620		07/01/2021	07/17/2034
94353W-AA-3	WAAV 171 A - ABS			4	2.B FE	9,375,341	97.2486	9,241,571	9,503,038	9,377,851		2,510			3.844	3.937	MON	16,235	243,531	05/04/2021	11/15/2042
94354K-AA-8	WAAV 2019-1 A - ABS			4	2.A FE	13,277,003	97.5098	12,946,948	13,277,586	13,277,110		96			3.597	3.625	MON	21,226	478,879	09/30/2019	09/15/2044
948214-AS-0	WPARK 2001-R A2R - CDO		C	4	1.C FE	20,000,000	100.0019	20,000,390	20,000,000	20,000,000					1.732	1.799	JAJO	70,222	363,185	06/15/2018	07/22/2030
94946D-AA-9	WLKRG 2019-A A - RMBS			4	1.A FE	2,800,594	101.8187	2,851,675	2,800,737	2,800,636		32			2.800	2.818	MON	3,485	78,421	06/03/2019	06/15/2038
94949G-BN-2	WELF 2015-1 CR4 - CDO			4	1.E FE	987,500	100.0183	987,681	987,500	987,500					2.232	2.301	JAJO	4,468	2,883	08/26/2021	07/20/2029
94949G-AG-6	WELF 2020-1 B - CDO		C	4	1.F FE	1,250,000	99.2514	1,240,642	1,250,000	1,250,000					2.674	2.752	JAJO	7,241	34,812	02/13/2020	04/15/2033
94978#-HS-9	OLD NATIONAL BANK - ABS			4	1.G	693,614	114.4625	793,927	693,614	693,616					6.640	6.640	MON	1,279	46,061	06/28/2007	09/21/2027
96467F-AN-0	WBOX 1R BR - CDO		C	4	1.F FE	3,750,000	99.4574	3,729,653	3,750,000	3,750,000					2.174	2.251	JAJO	15,398	13,221	08/17/2021	07/24/2032
96467H-AG-1	WBOX 3 C - CDO		C	4	1.F FE	2,500,000	99.3742	2,484,355	2,500,000	2,500,000					2.341	2.399	JAJO	7,153		10/07/2021	10/15/2034
97063Q-AA-0	WESTF 2017-A A - ABS			4	2.B FE	10,047,442	99.4471	9,850,393	9,905,163	9,899,568		540			4.690	4.751	MON	20,647	464,552	07/28/2017	08/15/2042
97064E-AA-6	WESTF 2018-A A - ABS			4	2.A FE	24,077,140	97.9721	23,590,050	24,078,334	24,077,673		99			4.750	4.798	MON	50,832	1,143,721	08/16/2018	09/15/2043
97064G-AA-1	WESTF 2021-A A - ABS			4	1.F FE	16,210,296	98.6089	15,985,624	16,211,137	16,210,299		3			3.104	3.104	MON	22,364	292,132	05/07/2021	05/15/2046
97314J-AE-5	WINDR 193R CR - CDO		C	4	1.F FE	3,150,000	100.0650	3,152,047	3,150,000	3,150,000					2.324	2.401	JAJO	15,860	21,814	09/10/2021	07/15/2031
97316D-AJ-5	WINDR 213 D - CDO		C	4	2.C FE	2,000,000	99.7704	1,995,409	2,000,000	2,000,000					3.462	3.561	JAJO	27,314		07/01/2021	07/20/2033
97316L-AE-8	WINDR 2017-3 CR - CDO		C	4	1.F FE	4,000,000	99.8519	3,994,077	4,000,000	4,000,000					2.624	2.702	JAJO	22,739	49,749	04/16/2021	04/16/2035
986255-AY-3	YCLO 1RR CRR - CDO			4	1.E FE	2,001,200	99.9994	1,999,989	2,000,000	2,000,903		(297)			2.228	2.287	JAJO	8,789	22,986	07/01/2021	10/22/2029
C0104*-AB-8	AIR CANADA PASS THROUGH TRUST SERIES 201			4	2.A FE	8,251,158	105.0100	8,724,564	8,308,315	8,308,315				70,758	4.190	4.189	AO	73,492	353,965	02/22/2018	10/15/2027
PPE0AS-1N-0	National Basketball Association			1	1.F	1,200,000	104.6859	1,256,231	1,200,000	1,200,000					3.230	3.230	JD	2,584	38,760	01/17/2020	06/07/2040
PPE0EM-2V-0	Strategic Partners VIII, L.P. - ABS			1	1.F	16,250,000	102.1015	16,591,486	16,250,000	16,250,000					2.573	2.607	MON	1,161	266,589	06/10/2021	03/10/2025
PPEG1L-JG-6	Triton TAL Finance III 2017-2 - ABS		C	4,5	1.G	13,812,722	101.2113	14,334,900	14,163,333	13,906,973		93,280			1.795	2.531	MON	8,475	252,827	12/23/2020	08/20/2024
PPEKJ1-98-1	High River LLC - ABS			1	2.B	17,500,000	100.0000	17,500,000	17,500,000	17,500,000					4.582	4.582	MON	31,183		12/08/2021	12/31/2036
PPES7T-5A-5	CIP VIII Holdings SPV, L.P. Incorporated			4	1.F	39,920,000	100.0000	40,000,000	40,000,000	39,920,391		391			2.830	2.874	FMAN	44,022		12/14/2021	11/11/2026
PPQD45-GE-0	Linia Nou Tram Dos SA		B	1	3.B	16,369,164	122.9228	20,988,897	17,074,860	17,074,860				(1,296,530)	3.515	3.565	JD	61,786	893,322	09/30/2019	12/31/2037
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						7,349,910,552	XXX	7,383,057,605	7,353,878,965	7,350,226,497		1,136,036		(1,225,773)	XXX	XXX	XXX	26,670,929	98,705,342	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						28,357,128,971	XXX	29,680,048,326	27,655,693,023	28,112,790,824	(42,107)	(66,559,779)	145,200	(20,034,638)	XXX	XXX	XXX	226,717,218	881,976,695	XXX	XXX
060505-EH-3	BANK OF AMERICA CORP			2,5	2.C FE	1,200,000	107.7500	1,293,000	1,200,000	1,200,000					6.250	6.250	MS	24,167	75,000	09/02/2014	12/29/2049
060505-EL-4	BANK OF AMERICA CORP			2,5	2.C FE	807,659	109.0000	857,830	787,000	796,607		(3,055)			6.500	6.021	AO	9,663	51,155	01/20/2015	12/29/2049
060505-EN-0	BANK OF AMERICA CORP			2,5	2.C FE	3,175,000	108.3750	3,440,906	3,175,000	3,175,000					6.100	6.100	MS	55,951	193,675	03/12/2015	12/29/2049
06051G-HP-7	BANK OF AMERICA CORP				2.C FE	2,983,941	125.6273	3,768,819	3,000,000	3,034,720		(4,942)			8.050	7.785	JD	10,733	241,500	01/05/1998	06/15/2027
225313-AJ-4	CREDIT AGRICOLE SA		C	2	2.C FE	1,515,000	118.6200	1,779,300	1,500,000	1,508,729		(1,799)			8.125	7.952	MJSD	2,708	121,875	01/22/2016	12/29/2049
29250N-AW-5	ENBRIDGE INC		C	2,5	2.C FE	41,909,901	108.2500	45,505,053	42,037,000	41,850,556		(25,705)			6.250	6.214	MS	875,771	2,627,313	08/19/2019	03/01/2078
29265W-AA-6	ENEL SPA		C	2	2.C FE	783,546	111.3750	879,863	790,000	783,941		178			8.750	8.816	MS	18,625	69,125	09/17/2013	09/24/2073
29273R-BA-6	ENERGY TRANSFER LP			2	3.B FE	2,996,067	79.7500	2,392,500	3,000,000	2,996,552		77			3.149	3.200	FMAN	16,008	97,257	12/13/2013	11/01/2066
29379V-AN-3	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.C FE	3,829,017	90.0365	3,452,900	3,835,000	3,267,372		12,491			2.948	3.661	MJSD	9,737	114,506	10/27/2009	06/01/2067
654579-AG-6	NIPPON LIFE INSURANCE CO		C	2	1.G FE	15,637,500	103.2500	15,487,500	15,000,000	15,607,404		(30,096)			3.400	2.834	JJ	223,833	255,000	07/15/2021	01/23/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
654579-AH-4	NIPPON LIFE INSURANCE CO		C	2	1.G FE	18,420,000	98.0463	18,060,128	18,420,000	18,420,000					2.750	2.750	JJ	225,133	253,275	01/13/2021	01/21/2051
69352P-AC-7	PPL CAPITAL FUNDING INC			1,2	2.C FE	4,214,013	93.0000	4,185,000	4,500,000	4,219,512		5,500			2.883	3.184	MJSD	721	129,770	02/09/2021	03/30/2067
743315-AU-7	PROGRESSIVE CORP			2,5	2.A FE	5,031,250	102.2500	5,112,500	5,000,000	5,016,134		(12,605)			5.375	5.094	MS	79,132	268,750	10/14/2020	12/31/2049
89356B-AC-2	TRANSCANADA TRUST		C	2,5	2.C FE	20,382,774	103.2500	20,864,760	20,208,000	20,295,774		(27,750)			5.300	5.135	MS	315,357	1,071,024	11/18/2019	03/15/2077
89832Q-AD-1	TRUIST FINANCIAL CORP			2	2.B FE	6,352,660	104.4600	6,948,679	6,652,000	6,359,673		4,650			4.800	5.096	MS	106,432	319,296	07/17/2020	12/29/2049
92553P-BC-5	VIACOMCBS INC			2,5	3.A FE	369,896	112.5000	417,375	371,000	369,946		28			6.250	6.268	FA	7,922	23,188	07/26/2017	02/28/2057
92553P-BD-3	VIACOMCBS INC			2,5	3.A FE	508,879	99.5000	504,465	507,000	507,078		(487)			5.875	5.774	FA	10,177	29,786	08/08/2017	02/28/2057
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						130,117,102	XXX	134,950,578	129,982,000	129,409,000		(83,515)			XXX	XXX	XXX	1,992,070	5,941,494	XXX	XXX
00138G-AA-7	AIG LIFE HOLDINGS INC			1	2.C FE	2,677,401	139.2500	3,098,313	2,225,000	2,511,564		(24,576)			8.500	6.504	JJ	94,563	189,125	07/11/2013	07/01/2030
00138G-AC-3	AIG LIFE HOLDINGS INC				2.C FE	1,115,460	156.0000	1,560,000	1,000,000	1,105,332		(1,585)			8.125	7.200	MS	23,924	86,250	07/11/2013	03/15/2046
05379H-AA-2	AVISTA CAPITAL II			2	2.C FE	19,824,880	57.8900	11,578,000	20,000,000	19,913,941		5,579			1.046	1.092	MJSD	18,012	211,378	01/14/1999	06/01/2037
302570-AW-6	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.B FE	3,092,476	94.5000	3,215,835	3,403,000	3,098,914		6,437			2.198	2.567	JAJO	19,118	57,715	01/15/2021	10/01/2066
49326Q-AA-4	KEYCORP CAPITAL III			1	3.A FE	6,566,435	125.4174	8,170,944	6,515,000	6,540,313		(2,623)			7.750	7.678	JJ	232,821	504,913	12/08/2003	07/15/2029
69331V-AA-4	PECO ENERGY CAPITAL TRUST III				2.B FE	7,982,010	122.5191	11,333,017	9,250,000	8,673,380		66,963			7.380	8.693	AO	115,671	682,650	10/20/2000	04/06/2028
90330S-AA-8	USF&G CAPITAL III				2.A FE	11,358,600	147.5000	14,750,000	10,000,000	11,180,019		(17,106)			8.312	7.273	JJ	415,600	831,200	05/01/2003	07/01/2046
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						52,617,262	XXX	53,706,108	52,393,000	53,023,462		33,090			XXX	XXX	XXX	919,709	2,563,230	XXX	XXX
4899999. Total - Hybrid Securities						182,734,365	XXX	188,656,686	182,375,000	182,432,462		(50,425)			XXX	XXX	XXX	2,911,779	8,504,724	XXX	XXX
871510-AC-0	SYMETRA FINANCIAL CORP			1	2.A FE	11,639,697	106.2671	11,596,929	10,913,000	11,373,779		(173,666)			4.250	2.522	JJ	213,864	463,803	06/12/2020	07/15/2024
4999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						11,639,697	XXX	11,596,929	10,913,000	11,373,779		(173,666)			XXX	XXX	XXX	213,864	463,803	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						11,639,697	XXX	11,596,929	10,913,000	11,373,779		(173,666)			XXX	XXX	XXX	213,864	463,803	XXX	XXX
000000-00-0	SYCAMORE BUYER LLC - TERM LOAN B				3.A	258,700	99.3750	258,375	260,000	258,745		45			2.250	2.361	N/A			09/24/2021	09/24/2028
000000-00-0	ALI GROUP S.R.L. - TERM LOAN B				2.C	396,000	99.3125	397,250	400,000	396,115		115			2.500	2.759	N/A			10/13/2021	10/13/2028
000000-00-0	MKS INSTRUMENTS, INC. - TERM LOAN				3.A	399,000	99.7292	398,917	400,000	399,024		24			2.250	2.321	N/A			10/22/2021	10/20/2028
000000-00-0	HOLLEY PURCHASER, INC. - DELAYED TERM LO				4.B	57,000	99.6250	56,929	57,143	57,002		2			4.000	4.099	N/A			11/12/2021	11/17/2028
000000-00-0	DRIVEN HOLDINGS LLC - TERM LOAN				4.B	398,000	99.7500	399,000	400,000	398,026		26			3.517	3.650	N/A	469		11/17/2021	11/17/2028
000000-00-0	PRE-PAID LEGAL SERVICES, INC. - TERM LOA				4.B	148,500	99.2500	148,875	150,000	148,509		9			3.750	3.970	N/A			12/07/2021	12/15/2028
000000-00-0	SHARP MIDCO LLC - TL				4.C	149,625	100.0000	150,000	150,000	149,626		1			0.040	0.077	N/A			12/14/2021	12/14/2028
000000-00-0	MADISON SAFETY & FLOW LLC - 2ND LIEN TL			5	5.B	74,250	100.0000	75,000	75,000	74,252		2			6.750	7.013	N/A			12/14/2021	12/14/2029
000000-00-0	MADISON SAFETY & FLOW LLC - TL				4.C	149,250	99.9167	149,875	150,000	149,253		3			3.750	3.887	N/A			12/14/2021	12/14/2028
000000-00-0	ICU MEDICAL, INC. - TERM LOAN B			5	3.C	199,000	100.1250	200,250	200,000	199,002		2			0.025	0.097	N/A			12/15/2021	12/15/2028
000000-00-0	DIGI INTERNATIONAL INC. - TERM LOAN B				4.B	196,000	98.8750	197,750	200,000	196,006		6			0.040	0.336	N/A			12/16/2021	12/22/2028
00076V-AY-6	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L				5.A FE	74,438	100.0000	75,000	75,000	74,440		2			6.000	6.206	N/A			12/10/2021	12/20/2029
00076V-AZ-3	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L			5	4.B	23,702	99.5000	23,761	23,881	23,702		1			0.035	0.144	N/A			12/10/2021	12/21/2028
00076V-BA-7	ABG INTERMEDIATE HOLDINGS 2 LLC - INCREM			5	4.B	151,097	99.5000	151,478	152,239	151,102		5			3.500	3.673	N/A			12/10/2021	12/21/2028
00076V-BB-5	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L			5	4.B	23,702	99.5000	23,761	23,881	23,702		1			0.035	0.144	N/A			12/10/2021	12/21/2028
00145A-AB-9	AIT WORLDWIDE LOGISTICS HOLDINGS, INC. -				4.B FE	547,253	99.8150	547,610	548,625	547,261		7			5.500	5.625	N/A	1,092		12/09/2021	04/06/2028
00186X-AJ-2	API GROUP DE, INC.				3.C FE	99,500	99.9000	99,900	100,000	99,513		13			2.750	2.870	N/A			10/07/2021	12/18/2028
00213N-AM-4	APX GROUP, INC. - INITIAL TERM LOAN				4.B FE	224,438	99.7083	224,344	225,000	224,453		15			3.500	3.591	N/A			10/15/2021	07/10/2028
00217B-AB-0	ASP DREAM ACQUISITION CO LLC - INITIAL T			5	4.C FE	148,500	99.3750	149,063	150,000	148,506		6			4.300	4.531	N/A	167		12/10/2021	12/15/2028
00488P-AP-0	ACRISURE, LLC - INCREMENTAL TL				4.B FE	744,375	99.8125	748,594	750,000	744,449		74			4.750	4.983	N/A	396	2,375	11/09/2021	02/15/2027
01642P-BB-1	ALIXPARTNERS, LLP				4.A FE	225,000	99.5000	223,875	225,000	225,000					2.750	2.790	N/A			10/01/2021	02/04/2028
01881U-AJ-4	ALLIANT HOLDINGS INTERMEDIATE, LLC - TER				4.B FE	448,314	99.7857	447,913	448,875	448,321		8			4.000	4.081	N/A	1,600		10/20/2021	11/05/2027
01957T-AH-0	ALLIED UNIVERSAL HOLDCO LLC (F/K/A USAGM				4.B FE	719,572	99.5000	719,572	723,188	719,605		34			4.250	4.399	N/A	342	1,793	11/19/2021	05/12/2028
02090C-AB-6	BROOKS AUTOMATION, INC. - 2ND LIEN TL				5.A	99,000	100.6250	100,625	100,000	99,011		11			6.500	6.755	N/A			11/18/2021	11/16/2029
02090C-AE-0	BROOKS AUTOMATION, INC. - TL			5	4.B FE	323,375	99.5625	323,578	325,000	323,395		20			3.350	3.479	N/A			11/18/2021	11/17/2028
02376C-BA-2	American Airlines, Inc. - 2017 Class B T				4.B FE	296,625	98.2917	294,875	300,000	296,863		238			2.110	2.690	N/A	933		10/28/2021	12/15/2023
02474R-AH-6	AMERICAN BUILDERS & CONTRACTORS SUPPLY C				3.B FE	173,239	99.2679	172,835	174,109	173,266		27			2.104	2.237	N/A	355	536	09/28/2021	01/15/2027
03765V-AK-6	PRIME SECURITY SERVICES BORROWER, LLC				3.C FE	325,406	100.0417	325,135	325,000	325,384		(22)			2.750	2.763	N/A	3,165		09/13/2021	09/23/2026
03835E-AF-1	APPLOVIN CORPORATION - TERM LOAN B				4.A FE	398,003	99.8750	398,501	399,000	398,026		24			3.500	3.591	N/A	1,127		10/21/2021	10/25/2028
03852J-AS-0	ARAMARK INTERMEDIATE HOLDCO CORPORATION				3.B FE	197,293	99.4583	196,716	197,787	197,307		14			2.601	2.680	N/A	71	1,253	09/28/2021	04/06/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03880Y-AC-8	ARC FALCON I INC.				4.B FE	434,124	99.7917	435,397	436,306	434,203		79			4.250	4.418	N/A	2,452	3,048	09/22/2021	09/30/2028
03880Y-AD-6	ARC FALCON I INC.				4.B FE	63,376	99.7917	63,562	63,694	63,389		13			4.000	4.164	N/A	7	2	09/22/2021	09/30/2028
04225V-AD-4	EQUINITI GROUP PLC - TERM LOAN B (USD)		D		4.A FE	148,500	100.1250	150,188	150,000	148,502		2			5.000	5.247	N/A	125	122	10/29/2021	12/11/2028
04349H-AK-0	ASCEND LEARNING, LLC - TERM LOAN B				4.C FE	323,375	99.7000	324,025	325,000	323,395		20			4.000	4.141	N/A	650		11/18/2021	12/11/2028
04349H-AM-6	ASCEND LEARNING, LLC - TERM LOAN (SECOND				5.B FE	199,500	100.5000	201,000	200,000	199,503		3			6.250	6.380	N/A	1,042		11/18/2021	12/10/2029
04649V-AX-8	ASURION, LLC				4.A FE	222,188	99.2292	223,266	225,000	222,306		119			3.250	3.560	N/A			10/01/2021	12/23/2026
04651B-AB-5	AT HOME GROUP INC.				4.B FE	224,290	99.9688	224,930	225,000	224,305		15			4.750	4.872	N/A	1,009	623	09/28/2021	07/24/2028
05350N-AL-8	AVANTOR FUNDING, INC.				3.A FE	425,062	100.0000	424,465	424,465	425,036		(26)			2.750	2.764	N/A	2,243	250	10/27/2021	11/08/2027
05508T-AU-6	B&G FOODS, INC.				3.B FE	225,281	99.8333	224,625	225,000	225,271		(11)			2.500	2.508	N/A			10/14/2021	10/10/2026
05825H-AD-6	BALDWIN RISK PARTNERS, LLC - TERM B-1 LO				4.B FE	147,829	99.2500	148,502	149,624	147,838		9			4.000	4.290	N/A	216		12/10/2021	10/14/2027
05988H-AE-7	BOXER PARENT COMPANY INC.				4.C FE	98,964	99.7500	99,462	99,711	99,011		47			3.974	4.233	N/A	44	828	09/22/2021	10/02/2025
07368R-AF-8	BEACON ROOFING SUPPLY, INC.				3.C	518,304	99.3500	517,304	520,689	518,422		118			2.354	2.462	MJSD	960	1,578	10/29/2021	05/19/2028
10330J-AU-2	BOYD GAMING CORPORATION				3.C FE	175,219	99.8854	174,799	175,000	175,192		(27)			2.250	2.212	N/A			09/28/2021	09/15/2023
10801X-AG-2	BRIGHTVIEW LANDSCAPES, LLC				4.A FE	199,483	99.4167	198,320	199,483	199,483					2.625	2.662	N/A	58	1,138	10/01/2021	08/15/2025
11132V-AR-0	BROADSTREET PARTNERS, INC.				4.B FE	347,379	99.2917	346,652	349,125	347,439		59			3.750	3.910	N/A	1,338	1,527	10/07/2021	01/27/2027
11565H-AB-2	BROWN GROUP HOLDINGS, LLC				4.A FE	615,953	99.7500	618,152	619,701	616,227		275			3.000	3.141	N/A	5,298	4,965	04/28/2021	06/07/2028
11823L-AK-1	BUCKEYE PARTNERS, L.P.				2.C FE	223,500	99.6000	223,212	224,108	223,523		23			2.354	2.445	N/A	59	1,079	10/27/2021	11/01/2026
12511B-AC-6	CCC INTELLIGENT SOLUTIONS INC.				4.B FE	250,000	99.6667	249,167	250,000	250,000					2.500	2.536	N/A	1,189		10/27/2021	09/21/2028
12546F-AF-9	CHG PPC PARENT LLC - TL				4.B FE	398,000	99.2500	397,000	400,000	398,012		12			3.500	3.633	N/A	700		11/17/2021	12/08/2028
12658H-AG-7	CP ATLAS BUYER, INC.				4.C FE	124,071	99.6875	124,304	124,694	124,096		26			4.250	4.403	N/A	59	1,089	09/22/2021	11/23/2027
12659E-AC-2	CP IRIS HOLDCO I, INC.				4.C FE	457,188	99.2500	454,896	458,333	457,227		39			4.250	4.352	N/A	4,924		09/21/2021	10/02/2028
12659E-AD-0	CP IRIS HOLDCO I, INC.				4.C FE	91,667	97.7500	89,604	91,667	91,667					3.750	3.804	N/A	253		09/21/2021	10/02/2028
12670U-AE-7	CWGS GROUP, LLC				3.C FE	346,374	99.2000	345,957	348,747	346,412		38			3.250	3.414	N/A	2,012		12/15/2021	06/03/2028
12769L-AB-5	CAESARS RESORT COLLECTION, LLC				4.A FE	198,732	99.3625	198,209	199,481	198,784		51			2.854	3.019	N/A	63	1,241	10/01/2021	12/23/2024
12769L-AD-1	CAESARS RESORT COLLECTION, LLC				4.A FE	1,094,458	99.9375	1,093,774	1,094,458	1,094,458					3.604	3.654	N/A	2,289	6,662	09/16/2021	07/21/2025
13134M-BT-9	CALPINE CORPORATION				3.A FE	297,746	99.2500	296,254	298,492	297,780		34			2.610	2.690	N/A	87	2,172	09/09/2021	12/16/2027
14835J-AQ-3	CAST & CREW PAYROLL, LLC - INCREMENTAL T				4.B FE	399,000	100.0000	400,000	400,000	399,004		4			0.037	0.074	N/A			12/10/2021	12/29/2028
14855N-AB-2	CASTLELAKE AVIATION ONE DESIGNATED ACTIV		C		3.B FE	297,000	99.5000	298,500	300,000	297,114		114			1.750	1.987	N/A			10/08/2021	10/22/2026
15669G-AH-7	LUMEN TECHNOLOGIES INC.				3.A FE	223,031	98.7500	222,188	225,000	223,117		85			2.250	2.453	N/A	1,235		09/28/2021	03/15/2027
15963C-AC-0	THE CHAMBERLAIN GROUP, LLC. - TERM LOAN				4.C FE	399,000	99.8750	399,500	400,000	399,005		5			4.000	4.100	N/A	178	1,920	10/22/2021	11/03/2028
17187M-AS-9	CINCINNATI BELL INC. - TERM LOAN			5	4.A FE	398,000	100.0625	400,250	400,000	398,024		24			3.450	3.582	N/A	500	875	11/17/2021	11/22/2028
18449E-AF-7	CLEAN HARBORS, INC.				3.A FE	99,500	99.7917	99,792	100,000	99,518		18			2.090	2.198	N/A	23	423	09/21/2021	10/08/2028
20337E-AQ-4	COMMSCOPE, INC.				4.B FE	248,417	98.6250	245,308	248,728	248,435		18			3.354	3.430	N/A	93	2,260	09/16/2021	04/06/2026
20786N-AC-1	CONNECTWISE, LLC				4.B FE	99,185	99.6667	99,661	100,000	99,201		16			4.000	4.194	N/A	44	544	09/24/2021	09/29/2028
21870F-BA-6	CORELOGIC, INC. (FKA FIRST AMERICAN CORP				4.A FE	199,001	99.7750	199,051	199,500	199,008		7			4.000	4.101	N/A	89	665	11/17/2021	06/02/2028
22282G-AC-1	COVANTA HOLDING CORP - TERM LOAN B				4.B FE	139,198	100.0312	139,591	139,547	139,203		5			2.500	2.583	N/A			11/17/2021	11/30/2028
22282G-AD-9	Term Loan C: Covanta Holding Corporation				4.B FE	10,427	100.0312	10,456	10,453	10,427					2.500	2.583	N/A			11/17/2021	11/30/2028
23340D-AP-7	CUSHMAN & WAKEFIELD U.S. BORROWER, LLC				3.C FE	223,307	99.5000	223,307	224,429	223,371		64			2.854	3.032	N/A	71	1,391	10/01/2021	08/21/2025
23345N-AB-1	DT MIDSTREAM, INC.				2.C FE	299,622	100.1250	299,622	299,248	299,614		(8)			2.500	2.516	N/A	1,104	602	10/01/2021	06/26/2028
25849K-AB-3	DOTDASH MEREDITH, INC. - TERM LOAN B			5	4.B FE	432,825	99.9375	434,728	435,000	432,846		21			4.050	4.191	N/A	1,523		11/23/2021	12/01/2028
26483N-AN-0	DUN & BRADSTREET CORPORATION, THE				4.A FE	1,183,301	99.7500	1,185,063	1,188,033	1,185,362		721			3.352	3.460	N/A	1,055	29,895	09/13/2021	02/06/2026
26928B-AM-1	E.W. SCRIPPS COMPANY, THE				3.B FE	250,625	99.8750	249,688	250,000	250,598		(27)			3.000	3.000	N/A	2,566		09/15/2021	01/07/2028
27943U-AK-2	EDELMAN FINANCIAL ENGINES CENTER, LLC, T				4.B FE	175,000	100.0625	175,109	175,000	175,000					4.250	4.310	N/A			10/01/2021	04/07/2028
28257K-AB-2	ECHO GLOBAL LOGISTICS, INC. - TERM LOAN				4.C FE	199,500	99.5000	199,000	200,000	199,505		5			4.250	4.353	N/A	921		11/05/2021	11/23/2028
28542C-AC-3	ELECTRON BIDCO INC.				4.B FE	99,500	99.6607	99,661	100,000	99,514		14			3.750	3.886	N/A	406	112	10/07/2021	11/01/2028
29267Y-AS-1	ENERGIZER HOLDINGS, INC. - 2020 TERM LOA				4.A FE	100,125	99.6250	99,625	100,000	100,123		(2)			2.750	2.767	N/A	964	397	10/29/2021	12/22/2027
29629L-AB-9	ESCAPE VELOCITY HOLDINGS, INC.				4.C FE	349,563	99.2500	347,375	350,000	349,579		17			4.750	4.839	N/A	185	3,055	10/27/2021	10/08/2028
30233P-AG-5	EYECARE PARTNERS, LLC				4.B FE	96,980	99.5208	96,535	97,000	96,981		1			4.091	4.153	N/A	17	138	12/30/2021	11/15/2028
30233P-AH-3	EYECARE PARTNERS, LLC				4.B FE	387,030	99.5208	386,141	388,000	387,047		17			4.250	4.353	N/A	183	2,050	10/14/2021	11/15/2028
31446U-AN-0	FENDER MUSICAL INSTRUMENTS CORPORATION -			5	3.C FE	199,000	99.8750	199,750	200,000	199,009		9			4.050	4.192	N/A	625		11/16/2021	12/01/2028
31732F-AR-7	FILTRATION GROUP CORPORATION - INCREMENT				4.B FE	343,277	99.7750	343,363	344,138	343,299		22			4.000	4.099	N/A	1,410	1,224	10/19/2021	10/21/2028
33718F-AB-6	FIRST STUDENT BIDCO INC.				3.C FE	193,175	96.5000	188,624	195,466	193,281		105			3.500	3.742	N/A	232	1,891	09/17/2021	07/21/2028
33718F-AD-2	FIRST STUDENT BIDCO INC.				3.C FE	523,597	96.5000	511,001	529,534	523,870		272			3.500	3.734	N/A	628	1,448	09/17/2021	07/21/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36740U-AT-9	GATES GLOBAL LLC				4.A FE	249,682	99.7500	248,747	249,370	249,680		(2)			3.250	3.269	N/A	90	1,747	10/01/2021	03/31/2027
37147Q-AC-2	GENERATION BRIDGE II, LLC - TERM LOAN B				3.B FE	290,897	99.8750	293,468	293,836	290,903		6			0.050	0.195	N/A			12/15/2021	12/15/2028
37147Q-AD-0	GENERATION BRIDGE II, LLC - TERM LOAN C				3.C FE	35,803	99.8750	36,119	36,164	35,803					0.050	0.195	N/A			12/15/2021	12/15/2028
38469E-AD-5	GRAHAM PACKAGING COMPANY INC.				4.B FE	249,684	99.6250	248,437	249,372	249,673		(11)			3.750	3.778	N/A	104	1,922	10/06/2021	08/04/2027
389376-AY-0	GRAY TELEVISION, INC.				3.B FE	224,438	99.1250	223,031	225,000	224,473		36			2.599	2.699	N/A	1,608		09/13/2021	01/02/2026
389376-AZ-7	GRAY TELEVISION, INC. - COV-LITE TLD				3.B FE	249,375	99.4375	248,594	250,000	249,389		14			3.099	3.184	N/A	172	270	10/27/2021	12/01/2028
39843P-AG-8	GRIFOLS WORLDWIDE OPERATIONS LIMITED - D				3.B FE	326,005	98.4792	324,700	329,715	326,050		44			2.104	2.337	N/A	77	1,337	10/25/2021	11/15/2027
39854K-AB-6	GRINDING MEDIA INC. (MOLYCOP LTD.)				4.B FE	496,256	99.7500	497,503	498,750	496,346		90			4.750	4.905	N/A	5,013		09/22/2021	10/12/2028
40417J-AB-7	HCRX INVESTMENTS HOLDCO, L.P. - TERM LOA				2.C	300,785	99.2500	299,404	301,667	300,808		22			2.250	2.329	N/A	777		10/27/2021	07/14/2028
43117L-AG-8	HIGHTOWER HOLDING, LLC - INITIAL TERM LO				4.C FE	198,004	99.9688	199,438	199,500	198,004					0.040	0.160	N/A		4	12/15/2021	04/21/2028
43283L-AH-4	HILTON GRAND VACATIONS BORROWER LLC				3.A FE	226,125	100.1250	225,281	225,000	226,091		(34)			3.000	2.961	N/A	1,639		10/06/2021	08/02/2028
43538J-AC-3	HOLLEY PURCHASER, INC. - TERM LOAN				4.B FE	341,143	99.6250	341,571	342,857	341,169		26			4.500	4.649	N/A			11/12/2021	11/17/2028
44332E-AP-1	HUB INTERNATIONAL LIMITED				4.B FE	198,250	98.6944	197,389	200,000	198,352		102			2.750	3.050	N/A	1,190		10/06/2021	04/25/2025
44332E-AU-0	HUB INTERNATIONAL LIMITED				4.B FE	248,747	98.6944	246,115	249,370	248,762		15			4.000	4.134	N/A	916		11/18/2021	04/25/2025
44920J-AM-5	IAP WORLDWIDE SERVICES, INC.				4.B	58,242	100.0000	64,713	64,713	64,713					8.000	8.092	MJSD	1,384	1,370	09/01/2014	07/18/2023
44988L-AG-2	IRB HOLDING CORP.				4.B FE	763,086	99.8958	768,199	769,000	763,828		742			4.250	4.440	N/A	2,616	22,275	10/26/2021	12/15/2027
45114N-AB-3	DIVERSITECH HOLDINGS, INC. - TERM LOAN				3.B FE	164,886	100.3750	166,336	165,714	164,887		2			0.040	0.112	N/A			12/15/2021	12/22/2028
45114N-AD-9	DIVERSITECH HOLDINGS, INC. - DELAYED DRA				4.C FE	34,114	99.5000	34,114	34,286	34,115					4.000	4.141	N/A			12/15/2021	12/22/2028
45173J-AQ-7	II-VI INCORPORATED - TERM LOAN B				4.B FE	396,000	99.7500	399,000	400,000	396,024		24			2.750	2.949	N/A			12/08/2021	12/08/2028
45567Y-AJ-4	MH SUB I, LLC (MICRO HOLDING CORP.)				4.B FE	199,230	99.6042	198,690	199,479	199,247		18			3.604	3.703	N/A	80	1,470	10/06/2021	09/13/2024
45672J-AL-4	INEOS US FINANCE LLC - TL				3.B FE	439,450	99.3125	436,975	440,000	439,460		10			3.000	3.063	N/A			11/05/2021	11/08/2028
45673Y-AH-9	INFORMATICA LLC				4.A FE	399,500	99.5500	398,200	400,000	399,512		12			2.875	2.937	N/A	128	1,789	10/14/2021	10/27/2028
46611V-AU-9	JBS USA LUX S.A. (FKA JBS USA, LLC)				2.B FE	249,063	99.6667	249,167	250,000	249,123		60			2.000	2.120	N/A	1,428		09/13/2021	05/01/2026
47077D-AG-5	JANE STREET GROUP, LLC - DOLLAR TERM LOA				3.C FE	198,500	99.1980	198,396	200,000	198,533		33			2.750	2.922	N/A	792		11/02/2021	01/26/2028
48254E-AB-7	KKR APPLE BIDCO, LLC - INITIAL TERM LOAN				3.C FE	299,438	99.5694	298,708	300,000	299,447		10			3.500	3.582	N/A	1,415	57	10/27/2021	09/22/2028
51207K-AB-5	LAKESHORE LEARNING MATERIALS, LLC				4.B FE	497,500	100.0000	500,000	500,000	497,584		84			4.000	4.141	N/A	5,000		09/29/2021	09/29/2028
51508P-AG-9	GOLDEN NUGGET, INC.				4.B FE	223,518	99.2841	222,754	224,360	223,602		84			3.250	3.490	N/A	1,300	197	10/13/2021	10/04/2023
51809E-AB-1	LASERSHIP, INC. - INITIAL TERM LOAN (FIR				4.C FE	198,503	100.0000	199,500	199,500	198,525		23			5.250	5.414	N/A	1,546	1,542	10/20/2021	05/07/2028
52706Y-AJ-2	LESLIES POOLMART, INC.				3.C FE	199,750	99.5625	199,125	200,000	199,758		8			2.750	2.811	N/A	1,243		10/06/2021	03/09/2028
55316H-AB-1	GENESEE & WYOMING INC.				3.B FE	199,250	99.3173	198,635	200,000	199,280		30			2.000	2.105	N/A	873		10/06/2021	12/30/2026
56150K-AB-1	MAMBA PURCHASER, INC.				4.B FE	119,400	99.8333	119,800	120,000	119,420		20			4.250	4.394	N/A	878		09/29/2021	10/16/2028
57165K-AB-2	RED PLANET BORROWER, LLC				4.B FE	198,752	99.4375	198,378	199,500	198,765		13			4.250	4.377	N/A	2,054	277	10/27/2021	10/02/2028
58503U-AC-7	MEDLINE BORROWER, LP				4.A FE	497,317	99.8958	499,479	500,000	497,407		90			3.750	3.893	N/A	63	719	09/30/2021	10/23/2028
591611-AK-4	Metro-Goldwyn-Mayer Inc. - Initial Term				3.C FE	174,343	99.2083	173,167	174,549	174,351		8			2.610	2.679	N/A	51	214	10/29/2021	07/03/2025
59408U-AB-3	Michaels Companies, Inc. The - Term B Lo				4.B FE	249,373	98.9000	246,630	249,373	249,373					5.000	5.071	N/A	139	1,829	10/28/2021	04/15/2028
59921P-AB-2	MILEAGE PLUS HOLDINGS LLC (MILEAGE PLUS				2.C FE	346,531	105.4375	342,672	325,000	345,832		(699)			5.250	4.012	N/A			10/15/2021	06/21/2027
60470H-AB-3	WW INTERNATIONAL, INC.				3.C FE	348,250	99.6458	348,760	350,000	348,304		54			3.500	3.633	N/A			10/05/2021	10/20/2028
60662W-AS-1	MITCHELL INTERNATIONAL, INC.				4.C FE	496,250	99.3438	496,719	500,000	496,368		118			4.250	4.437	N/A	1,181	3,306	10/01/2021	10/15/2028
62871N-AM-7	NAB HOLDINGS, LLC - COV-LITE TL				4.A FE	448,875	99.4500	447,525	450,000	448,889		14			3.500	3.591	N/A	1,706		11/18/2021	11/23/2028
64072U-AH-5	CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC.				3.C FE	245,000	98.5938	246,485	250,000	245,177		177			2.360	2.901	N/A	328	715	10/27/2021	01/15/2026
64072U-AK-8	CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC.				3.C FE	321,744	98.6667	319,853	324,175	321,825		82			2.610	2.794	N/A	470	2,075	09/07/2021	04/15/2027
65336R-AW-8	NEXSTAR MEDIA INC.				3.B FE	248,577	99.7321	249,330	250,000	248,656		78			2.599	2.759	N/A	379	1,423	09/14/2021	09/18/2026
65409Y-BE-4	NIELSEN FINANCE LLC (VNU, INC.)				3.A FE	275,688	99.8889	274,694	275,000	275,606		(81)			2.000	1.898	N/A	1,343		09/28/2021	10/04/2023
68163Y-AB-1	OLYMPUS WATER US HOLDING CORPORATION				4.C FE	324,188	99.5556	323,556	325,000	324,204		16			4.250	4.355	N/A	998	1,036	09/21/2021	11/09/2028
68404Y-AB-0	OPTION CARE HEALTH, INC. - TERM LOAN B				3.C FE	400,500	99.7750	399,100	400,000	400,489		(11)			2.750	2.770	N/A	2,102		10/26/2021	10/27/2028
68764J-AB-7	ORYX MIDSTREAM SERVICES PERMIAN BASIN LL				3.C FE	497,500	99.2500	496,250	500,000	497,575		75			3.750	3.888	N/A	2,396	1,667	09/30/2021	10/05/2028
70757D-AV-1	PENN NATIONAL GAMING, INC.				3.C FE	225,281	99.8295	224,616	225,000	225,265		(16)			2.250	2.249	N/A	1,599		09/28/2021	10/15/2025
71360H-AB-3	PERATON CORP.				4.A FE	841,882	100.0000	844,869	844,869	842,135		253			4.500	4.626	N/A	1,607	16,116	09/10/2021	02/01/2028
71677H-AL-9	PETSMART LLC				4.A FE	225,279	100.1250	224,718	224,438	225,265		(14)			4.500	4.495	N/A	1,150	823	10/14/2021	02/11/2028
72814C-AF-5	PLAYTIKA HOLDING CORP.		C		3.B FE	248,744	99.4773	247,444	248,744	248,744					2.750	2.789	N/A	1,544		10/04/2021	03/13/2028
74112C-AW-3	PRESTIGE BRANDS, INC.				3.B FE	225,563	99.9583	224,906	225,000	225,546		(16)			2.000	1.988	N/A			10/13/2021	07/03/2028
74834Y-AH-5	QUEST SOFTWARE US HOLDINGS INC.				4.B FE	595,465	99.8036	597,282	598,458	595,680		214			4.379	4.585	N/A	4,877	1,237	09/17/2021	05/16/2025
74839X-AG-4	QUIKRETE HOLDINGS, INC.				3.C FE	324,188	99.6146	323,747	325,000	324,217		30			3.000	3.086	N/A			10/13/2021	06/11/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
75001C-AB-0	RVR DEALERSHIP HOLDINGS, LLC - TERM LOAN				4.B FE	299,625	99.6875	299,063	300,000	299,628		.3			4.000	4.080	N/A	813		12/02/2021	02/08/2028
75025K-AH-1	RADIATE HOLDCO, LLC - INCREMENTAL TERM L				4.B FE	548,625	99.5972	547,785	550,000	548,671		.46			4.000	4.114	N/A	244	2,750	10/22/2021	09/25/2026
75915T-AD-4	LIFEPOINT HEALTH, INC. (FKA REGIONALCARE				4.B FE	325,000	99.8250	324,431	325,000	325,000					3.750	3.803	N/A	2,975		09/28/2021	11/16/2025
76009W-AW-0	RENT-A-CENTER, INC.				3.B FE	248,747	99.9375	248,591	248,747	248,747					3.750	3.805	N/A	104	2,410	09/15/2021	02/17/2028
76133M-AB-7	RESTORATION HARDWARE, INC. - TERM LOAN B				3.B FE	298,251	99.4750	297,679	299,250	298,277		.26			3.000	3.118	N/A	100	1,435	10/27/2021	10/20/2028
76168J-AS-5	ZURN LLC (ZURN HOLDINGS, INC.)				3.C FE	174,563	99.9750	174,956	175,000	174,580		.17			2.750	2.829	N/A	53	1,069	09/15/2021	10/04/2028
78466D-BD-5	SS&C TECHNOLOGIES HOLDINGS, INC.				3.B FE	94,845	98.7778	93,923	95,085	94,974		.26			1.854	1.917	N/A	170	1,816	02/28/2018	04/16/2025
78466D-BE-3	SS&C TECHNOLOGIES, INC.				3.B FE	76,992	98.7778	76,244	77,187	77,097		.32			1.835	1.903	MON	138	2,145	02/28/2018	04/16/2025
78489H-AB-4	SWF HOLDINGS I CORP.				4.C FE	594,000	98.9167	593,500	600,000	594,224		.224			4.750	4.988	N/A	1,583	4,592	09/17/2021	10/06/2028
80875A-AP-6	SCIENTIFIC GAMES INTERNATIONAL, INC.				4.A FE	224,438	99.5500	223,988	225,000	224,484		.46			2.750	2.879	N/A	1,510		09/28/2021	08/14/2024
82925B-AF-2	SINCLAIR TELEVISION GROUP, INC.				4.A FE	246,884	98.6042	245,278	248,750	246,935		.51			3.110	3.283	N/A	86	1,809	09/28/2021	04/01/2028
84546S-AU-7	SOUTHWESTERN ENERGY - TL			5	2.C FE	399,000	100.0625	400,250	400,000	399,007		.7			2.500	2.583	N/A			12/08/2021	06/22/2027
84762N-BP-5	SPECTRUM BRANDS, INC.				3.A FE	275,000	99.5000	273,625	275,000	275,000					2.000	2.029	N/A	1,009		10/29/2021	03/03/2028
84857H-AX-8	SPIRIT AEROSYSTEMS, INC. (FKA MID-WESTER				3.C FE	201,250	100.0208	200,042	200,000	201,189		(61)			3.750	3.597	N/A	1,361		10/27/2021	01/15/2025
85232B-AT-3	SRAM, LLC				4.A FE	360,560	99.8750	359,936	360,387	360,576		.16			3.250	3.286	N/A	2,110	1,221	09/16/2021	05/18/2028
85570D-AF-9	STARWOOD PROPERTY MORTGAGE, L.L.C.				3.B FE	119,401	99.3125	118,877	119,700	119,415		.15			4.000	4.115	N/A	53	1,064	09/28/2021	07/26/2026
85769E-AZ-4	STATION CASINOS LLC				4.A FE	223,594	99.0000	222,750	225,000	223,643		.50			2.250	2.408	N/A			10/14/2021	02/08/2027
85856C-AB-5	TTF HOLDINGS, LLC - INITIAL TERM LOAN				4.A FE	149,225	100.0000	149,599	149,599	149,230		.5			5.000	5.117	N/A	83	519	11/19/2021	03/31/2028
86602K-AB-2	SUMMIT BEHAVIORAL HEALTHCARE, LLC - TL				4.C FE	194,000	98.2500	196,500	200,000	194,085		.85			5.500	6.110	N/A	2,261		11/08/2021	11/24/2028
86803Y-AB-9	CORNERSTONE ONDEMAND, INC.				4.B FE	497,500	99.6500	498,250	500,000	497,570		.70			4.250	4.395	N/A	4,368		09/21/2021	10/16/2028
89364M-BS-2	TRANSDIGM INC.				4.A FE	197,995	98.7841	197,065	199,491	198,060		.65			2.354	2.669	N/A	52	857	10/14/2021	08/22/2024
89376W-AH-1	TRANSMONTAIGNE OPERATING COMPANY L.P. -				3.C FE	283,575	99.9250	284,786	285,000	283,600		.25			3.500	3.632	N/A			11/05/2021	11/17/2028
89705D-AG-7	TRONOX FINANCE LLC				3.C FE	179,499	98.9500	177,873	179,761	179,507		.8			2.454	2.510	N/A	100	994	09/28/2021	03/10/2028
90350H-AL-3	U.S. ANESTHESIA PARTNERS, INC.				4.B FE	496,256	99.6250	496,880	498,750	496,343		.87			4.750	4.905	N/A	5,848		09/23/2021	10/01/2028
90351H-AD-0	US FOODS, INC.				4.A FE	610,488	98.8281	607,669	614,875	611,319		.434			2.104	2.265	N/A	897	7,770	09/17/2021	09/13/2026
90372A-AJ-7	US RADIOLOGY SPECIALISTS, INC. (US OUTPA				4.C FE	148,875	99.7708	149,656	150,000	148,881		.6			5.500	5.728	N/A			12/09/2021	12/15/2027
91335P-AJ-8	UNIVAR SOLUTIONS USA INC.				2.C FE	175,000	99.6625	174,409	175,000	175,000					2.000	2.028	N/A			09/28/2021	06/03/2028
91809E-AE-1	UTZ QUALITY FOODS, LLC - 2021 NEW TERM L				4.B FE	224,715	99.7321	224,397	225,000	224,723		.8			3.000	3.065	N/A			10/15/2021	01/20/2028
92643P-AB-0	VICTORY BUYER LLC - INITIAL TERM LOAN				4.C FE	198,500	99.7500	199,500	200,000	198,524		.24			3.750	3.927	N/A			11/10/2021	11/19/2028
92941P-AC-7	WW INTERNATIONAL, INC.				3.C FE	94,028	98.9107	93,471	94,500	94,071		.44			4.000	4.150	MON	368	2,122	04/01/2021	04/13/2028
96758D-BD-4	WIDEOPENWEST FINANCE, LLC - TERM LOAN B				4.A FE	149,250	99.8333	149,750	150,000	149,254		.4			3.000	3.124	N/A			12/08/2021	12/08/2028
97654Q-AJ-6	WIRECO WORLDGROUP INC. - INITIAL TERM LO				4.C FE	198,000	99.6250	199,250	200,000	198,034		.34			4.750	4.989	N/A	1,214		10/29/2021	11/13/2028
98919X-AB-7	ZAYO GROUP HOLDINGS, INC.				4.B FE	323,375	98.5208	320,193	325,000	323,420		.45			3.104	3.248	N/A	112	2,616	09/16/2021	03/09/2027
98932T-AE-3	ZELIS COST MANAGEMENT BUYER, INC.				4.B FE	504,672	100.0208	508,489	508,383	504,835		.164			3.599	3.824	N/A	1,732	1,681	10/01/2021	09/30/2026
98932T-AF-0	ZELIS PAYMENTS BUYER, INC.				4.B FE	184,341	100.0208	185,372	185,333	184,384		.44			3.500	3.667	N/A	264	505	10/01/2021	09/30/2026
C4000K-AD-6	Term B-2 Loan: Garda World Security Corp		A		4.A	435,000	99.7188	433,777	435,000	435,000					4.360	4.435	N/A	580	1,209	11/23/2021	10/30/2026
C4127D-AB-4	NORTHRIVER MIDSTREAM FINANCE LP		A		3.B FE	299,925	99.7778	299,259	299,925	299,925					3.381	3.429	JAJO	2,683	13,937	10/01/2018	10/01/2025
C7052B-AH-7	GFL ENVIRONMENTAL INC.		A		3.C FE	324,179	100.1500	325,488	325,000	324,240		.60			3.000	3.124	N/A	3,107		09/15/2021	05/30/2025
C8000C-AG-8	CLARIOS INTERNATIONAL INC.				4.A FE	737,328	99.2500	738,315	743,895	739,284		.816			3.354	3.565	N/A	2,417	17,408	09/07/2021	04/30/2026
C9413P-BB-8	VALEANT PHARMACEUTICALS INTERNATIONAL				3.B FE	904,151	99.2969	904,982	911,390	907,104		1,064			2.854	3.023	N/A	3,830	20,794	09/09/2021	11/27/2025
F6628D-AL-8	ALTICE FRANCE HOLDING S.A.		C		4.B FE	179,836	99.2500	179,609	180,967	179,879		.43			3.811	4.026	N/A	1,188		10/27/2021	01/31/2026
F6628D-AM-6	ALTICE FRANCE HOLDING S.A.		C		4.B FE	249,669	99.4167	247,903	249,357	249,658		(11)			4.118	4.147	N/A	1,426	1,382	09/16/2021	08/14/2026
G3679Y-AC-6	FRONERI INTERNATIONAL LIMITED		D		4.A FE	349,435	98.5000	345,056	350,311	349,669		.126			2.354	2.432	MON	92	7,127	01/30/2020	01/29/2027
L5000D-AC-1	ICON PUBLIC LIMITED COMPANY		D		3.A FE	137,121	99.9583	137,876	137,933	137,179		.58			2.750	2.883	MJSD	1,187	964	06/16/2021	07/03/2028
L5000D-AD-9	ICON PUBLIC LIMITED COMPANY		D		3.A FE	34,164	99.9583	34,352	34,366	34,179		.14			2.750	2.883	MJSD	296		06/16/2021	07/03/2028
N2611U-AF-2	DIAMOND (BC) B.V.		D		4.B FE	895,500	99.2750	893,475	900,000	895,667		.167			3.500	3.645	N/A	5,863	933	10/01/2021	09/29/2028
N8232N-AB-3	NOURYON FINANCE B.V.		D		4.A FE	529,704	99.4583	529,136	532,018	530,331		.225			3.102	3.237	MON	275	8,147	10/27/2021	10/01/2025
N9833R-AJ-8	ZIGGO FINANCING PARTNERSHIP - TERM LOAN				4.A FE	223,594	98.8214	222,348	225,000	223,633		.40			2.500	2.640	N/A			10/15/2021	04/30/2028
P2121Y-AS-7	CARNIVAL CORPORATION				3.C FE	422,875	98.7500	419,688	425,000	422,937		.62			4.000	4.140	N/A	317	3,117	10/07/2021	10/18/2028
PPEA0E-Y5-3	Jamshid Ventures LLC			1	3.B	5,800,000	100.0000	5,800,000	5,800,000	5,800,000					3.661	3.705	MON	7,502	97,411	12/17/2021	07/23/2023
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						60,163,361	XXX	60,136,846	60,382,300	60,184,612		9,327			XXX	XXX	XXX	165,470	356,391	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						60,163,361	XXX	60,136,846	60,382,300	60,184,612		9,327			XXX	XXX	XXX	165,470	356,391	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
7699999. Total - Issuer Obligations						21,208,845,190	XXX	22,632,287,069	20,763,373,979	21,065,334,947	(203,819)	(32,898,758)	235,266	(20,898,535)	XXX	XXX	XXX	207,754,762	756,855,340	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						326,159,259	XXX	324,008,670	325,737,447	320,629,592		(2,739,245)			XXX	XXX	XXX	836,255	10,011,533	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						773,011,647	XXX	693,456,363	489,592,929	670,880,729		(34,769,306)			XXX	XXX	XXX	4,854,853	60,064,738	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						7,436,016,382	XXX	7,473,211,599	7,439,762,820	7,436,738,641		1,169,234		(1,225,773)	XXX	XXX	XXX	27,741,755	102,454,828	XXX	XXX
8099999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8199999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Unaffiliated Bank Loans						60,163,361	XXX	60,136,846	60,382,300	60,184,612		9,327			XXX	XXX	XXX	165,470	356,391	XXX	XXX
8399999 - Total Bonds						29,804,195,840	XXX	31,183,100,548	29,078,849,474	29,553,768,521	(203,819)	(69,228,749)	235,266	(22,124,308)	XXX	XXX	XXX	241,353,096	929,742,829	XXX	XXX

1.

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

1A	1A ...$	4,070,626,068	1B ...$	349,268,416	1C ...$	1,691,364,019	1D ...$	906,590,666	1E ...$	1,587,822,536	1F ...$	3,805,068,592	1G ...$	2,837,635,852	
1B	2A ...$	4,584,737,080	2B ...$	5,649,313,717	2C ...$	3,006,657,177									
1C	3A ...$	491,537,837	3B ...$	232,897,538	3C ...$	109,779,031									
1D	4A ...$	81,086,549	4B ...$	104,530,835	4C ...$	30,199,685									
1E	5A ...$	6,638,584	5B ...$	7,208,276	5C ...$	721,999									
1F	6 ...$	84,063													

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value		Date Acquired
025816-CH-0	AMERICAN EXPRESS CO			13,250,000.000	1,000.00	0.000	13,250,000	100.125	13,266,563	13,250,000		175,084							2.C FE	07/27/2021
172967-35-8	CITIGROUP INC			125,035.000	25.00	27.380	3,423,458	27.380	3,423,458	3,125,875		222,719		297,584			297,584		3.A FE	09/12/2013
172967-MU-2	CITIGROUP INC			4,250,000.000	1,000.00	100.775	4,250,000	100.775	4,282,938	4,250,000		170,000							3.A FE	12/03/2020
204530-20-1	COMPEER FINANCIAL ACA			1,500.000	1,000.00	1,051.971	1,500,000	1,051.971	1,577,956	1,500,000		101,250							3.A FE	08/16/2017
902973-86-6	US BANCORP			39,100.000	1,000.00	0.000	39,379,261	962.000	37,614,200	39,379,261	349,728	1,387,507							2.A FE	06/10/2010
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							61,802,719	XXX	60,165,115	61,505,136	349,728	2,056,559		297,584			297,584		XXX	XXX
128125-*2-9	CALAMOS STRATEGIC TOTAL RETURN FUND			656,000.000	25.00	0.000	16,400,000	25.000	16,400,000	16,400,000		606,798							1.D FE	08/11/2017
128125-*3-7	CALAMOS STRATEGIC TOTAL RETURN FUND			200,000.000	25.00	0.000	5,000,000	25.000	5,000,000	5,000,000		199,999			(6,148)		(6,148)		1.D FE	08/11/2017
23325P-6#-6	DNP SELECT INCOME FUND INC.			122.000	100,000.00	0.000	12,200,000	100,000.000	12,200,000	12,200,000		564,860							1.F FE	01/16/2019
38144G-AG-6	GOLDMAN SACHS GROUP INC			5,900,000.000	1,000.00	98.750	5,900,000	98.750	5,826,250	5,900,000									3.A FE	07/21/2021
8599999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							39,500,000	XXX	39,426,250	39,500,000		1,371,657			(6,148)		(6,148)		XXX	XXX
8999999 - Total Preferred Stocks							101,302,719	XXX	99,591,365	101,005,136	349,728	3,428,216		297,584	(6,148)		291,436		XXX	XXX

1.

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

1A	1A ...$	1B ...$	1C ...$	1D ...$ 21,400,000	1E ...$	1F ...$ 12,200,000	1G ...$		
1B	2A ...$ 39,379,261	2B ...$	2C ...$ 13,250,000						
1C	3A ...$ 15,073,458	3B ...$	3C ...$						
1D	4A ...$	4B ...$	4C ...$						
1E	5A ...$	5B ...$	5C ...$						
1F	6 ...$								

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	
03212B-10-3	AMPLIFY ENERGY ORD			499.000	1,552	3.110	1,552	9,295				898		898		09/13/2019	
03634H-11-8	ANR RTS			2,394,745.000	14,368	0.006	14,368			7,991						07/26/2017	
164110-10-1	CHENIERE ENERGY PARTNERS UNT			102,896.000	4,346,327	42.240	4,346,327	4,046,912		217,442		460,461		460,461		08/18/2021	
16411R-20-8	CHENIERE ENERGY ORD			38,487.000	3,903,352	101.420	3,903,352	3,737,661		12,701		165,690		165,690		09/29/2021	
226344-20-8	CRESTWOOD EQUITY PARTNERS UNT			36,669.000	1,008,398	27.500	1,008,398	566,187		91,673		310,953		310,953		06/22/2020	
23311P-10-0	DCP MIDSTREAM UNT			177,170.000	4,868,632	27.480	4,868,632	3,736,648		232,051		1,010,667		1,010,667		12/31/2021	
23345M-10-7	DT MIDSTREAM ORD			8,638.000	414,451	47.980	414,451	403,500	5,183	10,366		10,951		10,951		09/13/2021	
29250N-10-5	ENBRIDGE ORD		C	39,872.000	1,558,198	39.080	1,558,198	1,590,924		19,467		(32,726)		(32,726)		09/30/2021	
29273V-10-0	ENERGY TRANSFER UNT			760,015.000	6,254,923	8.230	6,254,923	5,968,788		399,517		286,135		286,135		05/14/2021	
29336T-10-0	ENLINK MIDSTREAM COM UNT			194,438.000	1,339,678	6.890	1,339,678	1,341,824		24,240		(2,146)		(2,146)		10/26/2021	
293792-10-7	ENTERPRISE PRODUCTS PARTNERS UNT			258,199.000	5,670,050	21.960	5,670,050	5,618,979		462,861		51,071		51,071		03/02/2021	
294600-10-1	EQUITRANS MIDSTREAM ORD			40,658.000	420,404	10.340	420,404	418,518		6,099		1,886		1,886		09/29/2021	
371927-10-4	GENESIS ENERGY CL A UNT			138,878.000	1,487,383	10.710	1,487,383	1,253,452		28,286		233,931		233,931		09/23/2021	
49456B-10-1	KINDER MORGAN CL P ORD			135,126.000	2,143,098	15.860	2,143,098	2,244,346		59,616		(74,291)		(74,291)		09/29/2021	
55336V-10-0	MPLX COM UNT			285,840.000	8,458,006	29.590	8,458,006	6,914,971		943,872		1,543,035		1,543,035		10/15/2021	
559080-10-6	MAGELLAN MIDSTREAM PARTNERS UNT			80,806.000	3,752,631	46.440	3,752,631	3,648,749		324,526		103,881		103,881		03/09/2021	
65341B-10-6	NEXTERA ENERGY PARTNERS UNT			5,860.000	494,584	84.400	494,584	329,796		17,161		101,671		101,671		09/14/2020	
67058H-10-2	NUSTAR ENERGY UNT			116,803.000	1,854,832	15.880	1,854,832	1,790,306		186,885		64,526		64,526		01/12/2021	
682680-10-3	ONEOK ORD			128,691.000	7,561,883	58.760	7,561,883	8,159,017		120,326		(597,134)		(597,134)		10/14/2021	
706327-10-3	PEMBINA PIPELINE ORD		C	71,145.000	2,157,828	30.330	2,157,828	2,241,229	14,940	38,413		(83,401)		(83,401)		09/30/2021	
718549-20-7	PHILLIPS 66 PARTNERS COM UNT			11,548.000	416,536	36.070	416,536	456,649		29,901		27,831		27,831		06/01/2021	
726503-10-5	PLAINS ALL AMERICAN PIPELINE UNT			691,861.000	6,468,900	9.350	6,468,900	6,667,077		484,121		(198,177)		(198,177)		03/04/2021	
87612G-10-1	TARGA RESOURCES ORD			158,814.000	8,296,443	52.240	8,296,443	8,611,801		15,881		(315,357)		(315,357)		10/15/2021	
87807B-10-7	TC ENERGY ORD		C	8,261.000	384,467	46.540	384,467	402,457	7,187	8,913		(17,990)		(17,990)		09/29/2021	
958669-10-3	WESTERN MIDSTREAM PARTNERS COM UNT			213,859.000	4,762,640	22.270	4,762,640	3,331,173		271,173		1,431,467		1,431,467		01/12/2021	
969457-10-0	WILLIAMS ORD			148,108.000	3,856,732	26.040	3,856,732	3,649,664		80,410		76,442		76,442		09/30/2021	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					81,896,296	XXX	81,896,296	77,139,923	27,310	4,093,892		4,560,276		4,560,276		XXX	XXX
000000-00-0	IAP WORLDWIDE BL			9.010	195,733	21,724.000	195,733	7,650				(104,110)		(104,110)		09/01/2014	
000000-00-0	TARGUS INC			88,699.000	310,447	3.500	310,447	310,447								05/05/2016	
000000-00-0	FEDERAL HOME LOAN BANK OF DES MOINES	RF		100,000.000	10,000,000	100.000	10,000,000	10,000,000		149,382						08/15/2018	
00084K-10-4	ACCIDENT CLAIMS HOLDINGS LLC			2,044,875.000	204	0.010	204					204		204		06/07/2016	
31340#-10-0	FEDERAL HOME LOAN BANK OF DES MOINES	RF		898,220.000	89,822,000	100.000	89,822,000	89,822,000		4,726,474						08/06/2021	
761565-40-7	REX ENERGY CORPORATION			1,055.000	11	0.010	11	12,804				(8)		(8)		03/30/2016	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					100,328,395	XXX	100,328,395	100,152,901		4,875,856		(103,914)		(103,914)		XXX	XXX
000000-00-0	First Symetra National Life Ins Co of NY			20,000.000	179,158,769	8,957.938	179,158,769	117,000,000				10,702,045		10,702,045		10/11/1989	
000000-00-0	Symetra National Life Insurance Co			20,000.000	12,170,872	608.544	12,170,872	7,000,000				87,556		87,556		04/25/1983	
000000-00-0	Symetra Reinsurance Company			20,000.000	33,873,603	1,693.680	33,873,603	44,000,000				4,230,851		4,230,851		12/03/2014	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					225,203,244	XXX	225,203,244	168,000,000				15,020,452		15,020,452		XXX	XXX
723682-10-0	PIONEER FUND A			4,709.100	178,004	37.800	178,004	158,211		25,260		14,010		14,010		12/28/2020	
723750-10-8	PIONEER MID CAP VAL A			668.131	17,592	26.330	17,592	15,923		2,265		1,811		1,811		12/29/2020	
72387W-40-8	PIONEER SEL MC GR A			3,402.583	179,554	52.770	179,554	118,912		19,046		(5,258)		(5,258)		11/24/2020	
724010-10-3	PIONEER CORE EQTY A			749.902	17,540	23.390	17,540	13,206		3,075		603		603		12/28/2020	
922908-76-9	VANGUARD TSM IDX ETF			240,865.000	58,185,758	241.570	58,185,758	54,935,084		358,848		3,250,674		3,250,674		12/31/2021	
9499999. Subtotal - Mutual Funds					58,578,448	XXX	58,578,448	55,241,336		408,494		3,261,840		3,261,840		XXX	XXX
9799999 - Total Common Stocks					466,006,383	XXX	466,006,383	400,534,160	27,310	9,378,242		22,738,654		22,738,654		XXX	XXX
9899999 - Total Preferred and Common Stocks					567,309,102	XXX	565,597,747	501,539,295	377,038	12,806,458		23,036,238		23,030,091		XXX	XXX

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ....$	1B ...$	1C ...$	1D ...$	1E ...$	1F ...$	1G ...$
1B	2A ....$	2B ...$	2C ...$				
1C	3A ....$	3B ...$	3C ...$				
1D	4A ....$	4B ...$	4C ...$				
1E	5A ....$	5B ...$	5C ...$				
1F	6 .....$						

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
38373Q-J7-7	GNR 0356 DZ - CMO/RMBS		04/01/2021	Direct		87,819	87,819	
38374E-UE-5	GNR 2003-98 ZK - CMO/RMBS		12/01/2021	Direct		102,878	102,878	
91282C-BB-6	UNITED STATES TREASURY		01/04/2021	MERRILL LYNCH PIERCE FENNER		549,076	550,000	47
91282C-CB-5	UNITED STATES TREASURY		07/01/2021	MERRILL LYNCH PIERCE FENNER		995,198	980,000	2,077
91282C-CH-2	UNITED STATES TREASURY		07/01/2021	JP MORGAN CHASE BANK/HSBCSI		981,799	980,000	67
91282C-DF-5	UNITED STATES TREASURY		11/15/2021	HSBC SECURITIES INC.		461,404	465,000	283
91282C-DJ-7	UNITED STATES TREASURY		12/29/2021	RBC CAPITAL MARKETS, LLC		6,777,634	6,885,000	10,991
91282C-DL-2	UNITED STATES TREASURY		12/29/2021	UBS		6,440,313	6,420,000	7,937
0599999. Subtotal - Bonds - U.S. Governments						16,396,121	16,470,697	21,402
168863-DU-9	CHILE, GOVERNMENT OF	C	09/14/2021	BNP PARIBAS PARIS		12,952,035	13,500,000	
445545-AN-6	HUNGARY (GOVERNMENT)	C	09/14/2021	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		4,409,199	4,599,000	
1099999. Subtotal - Bonds - All Other Governments						17,361,234	18,099,000	
108151-VU-2	BRIDGEPORT		10/01/2021	CITIGROUP GLOBAL MARKETS, INC		16,274,624	13,055,000	221,645
980898-XP-0	WOONSOCKET R I		10/14/2021	GOLDMAN		6,528,975	5,260,000	85,471
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						22,803,599	18,315,000	307,116
03255L-KE-8	ANAHEIM CALIF PUB FING AUTH LEASE REV		12/02/2021	GOLDMAN		4,350,000	4,350,000	
03255L-KG-3	ANAHEIM CALIF PUB FING AUTH LEASE REV		12/02/2021	GOLDMAN		8,110,000	8,110,000	
20775D-KG-6	CONNECTICUT ST HEALTH & EDL FACS AUTH R		02/10/2021	GOLDMAN SACHS AND CO. LLC		3,500,000	3,500,000	
3136B7-M3-2	FNR 2019-77 AZ - CMO/RMBS		12/01/2021	Direct		400,120	400,120	
3137B8-YJ-0	FHR 4316 BZ - CMO/RMBS		12/01/2021	Direct		74,467	74,467	
3137BR-S2-2	FHR 4612 HZ - CMO/RMBS		12/01/2021	Direct		169,429	169,429	
574754-AM-9	MASHANTUCKET (WESTERN) PEQUOT TRIBAL NAT		10/01/2021	Various		185,380	185,380	
79467B-DW-2	SALES TAX SECURITIZATION CORP ILL		12/09/2021	Loop Capital Markets		23,000,000	23,000,000	
83755V-R6-3	SOUTH DAKOTA ST HEALTH & EDL FACS AUTH R		11/19/2021	KEYBANK		18,575,000	18,575,000	
83755V-R7-1	SOUTH DAKOTA ST HEALTH & EDL FACS AUTH R		11/19/2021	KEYBANK		19,990,000	19,990,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						78,354,396	78,354,396	
00085K-AS-2	ABPCI 7R A1R - CDO		10/28/2021	BANK OF NEW YORK/NATIXIS, NEW		38,000,000	38,000,000	
00085K-AU-7	ABPCI 7R A2R - CDO		10/28/2021	BANK OF NEW YORK/NATIXIS, NEW		15,000,000	15,000,000	
00086A-AQ-7	ABPCI DIRECT LENDING FUND CLO I LTD - CD	C	04/29/2021	BANK OF NEW YORK/NATIXIS, NEW		30,000,000	30,000,000	
00108W-AH-3	AEP TEXAS INC		04/08/2021	Jane Street		3,010,257	2,700,000	38,809
00109L-AA-1	ADT SECURITY CORP		07/15/2021	DEUTSCHE BANK SECURITIES, INC.		3,000,000	3,000,000	
00115A-AH-2	AEP TRANSMISSION COMPANY LLC		02/03/2021	Stifel, Nicolaus & Co., Inc.		10,181,922	8,723,000	58,153
00115A-AN-9	AEP TRANSMISSION COMPANY LLC		08/02/2021	MIZUHO_SECURITIES		4,980,700	5,000,000	
00142D-AG-5	AIGIM 212 D - CDO		07/20/2021	BOFA Securities Comm Sharing Account		1,000,000	1,000,000	
00164V-AF-0	AMC NETWORKS INC		09/10/2021	Various		1,500,625	1,500,000	1,712
001877-AA-7	API GROUP DE INC		06/15/2021	CITIGROUP GLOBAL MARKETS, INC		1,050,000	1,050,000	
00190Y-BK-0	ARES XXVII CLO LTD - CDO		09/23/2021	BOFA Securities Comm Sharing Account		1,500,000	1,500,000	
00206R-BK-7	AT&T INC		11/30/2021	US BANCORP INVESTMENTS INC.		3,530,355	3,102,000	62,596
00206R-MG-4	AT&T INC		04/23/2021	DEUTSCHE BANK SECURITIES, INC.		9,663,800	10,000,000	147,778
00213M-AV-6	APX GROUP INC		11/05/2021	Various		1,002,501	945,000	9,878
00489L-AF-0	ACRISURE LLC		01/29/2021	JP MORGAN CHASE BANK/HSBCSI		715,000	715,000	
00774M-AW-5	AERCAP IRELAND CAPITAL DAC	C	10/21/2021	GOLDMAN		9,981,800	10,000,000	
00851T-AJ-5	AGL 11 C - CDO	C	04/20/2021	CREDIT SUISEE FIRST BOSTON		2,000,000	2,000,000	
00851T-AL-0	AGL 11 D - CDO	C	04/20/2021	CREDIT SUISEE FIRST BOSTON		1,000,000	1,000,000	
008911-BK-4	AIR CANADA	C	07/27/2021	CITIGROUP GLOBAL MARKETS, INC		500,000	500,000	
00914A-AM-4	AIR LEASE CORP		08/30/2021	JP MORGAN CHASE BANK/HSBCSI		9,923,672	10,000,000	12,595
00914A-AQ-5	AIR LEASE CORP		08/11/2021	WELLS FARGO		7,374,225	7,500,000	
010392-FD-5	ALABAMA POWER CO		10/14/2021	JP MORGAN CHASE BANK/HSBCSI		8,725,452	6,488,000	32,710
012873-AK-1	OVINTIV INC		11/30/2021	CANTOR		642,500	500,000	3,175
013822-AG-6	ALCOA NEDERLAND HOLDING BV	C	03/08/2021	MORGAN STANLEY CO		400,000	400,000	
01609W-AT-9	ALIBABA GROUP HOLDING LTD	C	04/08/2021	Various		10,419,655	9,635,000	104,967
01609W-AX-0	ALIBABA GROUP HOLDING LTD	C	02/26/2021	Various		8,822,160	9,000,000	6,788
01626P-AN-6	ALIMENTATION COUCHE-TARD INC	C	09/27/2021	RBC CAPITAL MARKETS, LLC		3,822,245	3,500,000	23,644
01626P-AP-1	ALIMENTATION COUCHE-TARD INC	C	08/04/2021	Various		16,422,688	15,928,000	72,269
01741R-AL-6	ALLEGHENY TECHNOLOGIES INC		09/09/2021	MERRILL LYNCH PIERCE FENNER		1,000,000	1,000,000	
01741R-AM-4	ALLEGHENY TECHNOLOGIES INC		09/09/2021	MERRILL LYNCH PIERCE FENNER		1,000,000	1,000,000	
01883L-AB-9	ALLIANT HOLDINGS INTERMEDIATE LLC		10/20/2021	MORGAN STANLEY CO		502,500	500,000	1,063
020564-AE-0	ALPEK SAB DE CV	C	02/18/2021	CITIGROUP GLOBAL MARKETS, INC		14,961,900	15,000,000	
02154C-AH-6	ALTICE FINANCING SA	C	08/03/2021	GOLDMAN		1,000,000	1,000,000	
02156L-AH-4	ALTICE FRANCE SA	C	09/24/2021	JP MORGAN CHASE BANK/HSBCSI		1,000,000	1,000,000	
024747-AG-2	AMERICAN BUILDERS & CONTRACTORS SUPPLY C		04/27/2021	BNP PARIBAS SECURITIES BOND		290,000	290,000	
02665W-DW-8	AMERICAN HONDA FINANCE CORP		03/22/2021	JP MORGAN CHASE BANK/HSBCSI		9,983,100	10,000,000	
03027X-AW-0	AMERICAN TOWER CORP		08/11/2021	GOLDMAN		5,569,900	5,000,000	93,944
03027X-BL-3	AMERICAN TOWER CORP		03/24/2021	MORGAN STANLEY CO		9,991,800	10,000,000	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
03027X-BM-1	AMERICAN TOWER CORP		03/24/2021	MORGAN STANLEY CO		6,986,490	7,000,000	
031921-AB-5	AMWINS GROUP INC		07/14/2021	GOLDMAN		1,000,000	1,000,000	
032095-AL-5	AMPHENOL CORP		09/07/2021	CITIGROUP GLOBAL MARKETS, INC		3,736,275	3,750,000	
033295-AC-0	ANCHF 14 B - CDO	C	11/16/2021	GREENSLEDGE CAPITAL MARKETS		2,700,000	2,700,000	
033295-AE-6	ANCHF 14 C - CDO	C	11/16/2021	GREENSLEDGE CAPITAL MARKETS		2,700,000	2,700,000	
03330H-BN-6	ANCHF 9R BAR - CDO	C	10/15/2021	GREENSLEDGE CAPITAL MARKETS		3,159,940	3,159,940	
03330H-BS-5	ANCHF 9R CAR - CDO	C	10/15/2021	GREENSLEDGE CAPITAL MARKETS		3,150,000	3,150,000	
03330L-AQ-1	ANCHF 6RR BR2 - CDO		10/25/2021	GREENSLEDGE CAPITAL MARKETS		3,073,800	3,073,800	
03330L-AS-7	ANCHF 6RR CR2 - CDO		10/25/2021	GREENSLEDGE CAPITAL MARKETS		7,650,000	7,650,000	
03330L-AU-2	ANCHF 6RR DR2 - CDO		10/25/2021	GREENSLEDGE CAPITAL MARKETS		3,000,000	3,000,000	
03330P-AU-3	ANCHF 5RR DR2 - CDO		09/16/2021	PERSHING LLC		4,021,200	4,000,000	13,611
03331X-AJ-0	ANCHF 2019-8A BR - CDO	C	06/30/2021	GREENSLEDGE CAPITAL MARKETS		4,000,000	4,000,000	
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC		04/20/2021	Various		18,241,950	15,000,000	117,736
035240-AQ-3	ANHEUSER-BUSCH INBEV WORLDWIDE INC		02/25/2021	Various		14,389,538	12,041,000	44,636
035240-AS-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC		01/04/2021	GOLDMAN		11,052,900	9,000,000	38,063
03666B-AA-2	ANTR 211 A1 - CDO	C	06/15/2021	DEUTSCHE BANK SECURITIES, INC.		50,000,000	50,000,000	
03666B-AE-4	ANTR 211 B - CDO	C	06/15/2021	DEUTSCHE BANK SECURITIES, INC.		36,000,000	36,000,000	
03666B-AG-9	ANTR 211 C - CDO	C	06/15/2021	DEUTSCHE BANK SECURITIES, INC.		12,500,000	12,500,000	
03666B-AJ-3	ANTR 211 D - CDO	C	06/15/2021	DEUTSCHE BANK SECURITIES, INC.		11,000,000	11,000,000	
03666L-AL-6	ANTR 201R A1R - CDO	C	11/16/2021	BNP PARIBAS SECURITIES BOND		42,000,000	42,000,000	
03666L-AN-2	ANTR 201R A2R - CDO	C	11/16/2021	BNP PARIBAS SECURITIES BOND		14,000,000	14,000,000	
03666L-AQ-5	ANTR 201R BR - CDO	C	11/16/2021	BNP PARIBAS SECURITIES BOND		20,000,000	20,000,000	
03674X-AS-5	ANTERO RESOURCES CORP		05/17/2021	JP MORGAN SECS INC., - FIXED INCOME		600,000	600,000	
036752-AP-8	ANTHEM INC		03/08/2021	Barclays Capital		3,984,600	4,000,000	
039482-AB-0	ARCHER-DANIELS-MIDLAND CO		03/17/2021	BNP PARIBAS SECURITIES BOND		4,317,811	4,015,000	62,344
039524-AA-1	ARCHES BUYER INC		12/14/2021	MERRILL LYNCH PIERCE FENNER		985,100	1,000,000	1,889
04016P-AJ-7	ARES 43R AR - CDO	C	06/04/2021	BNP PARIBAS SECURITIES BOND		50,000,000	50,000,000	
04016P-AL-2	ARES 43R BR - CDO	C	06/04/2021	BNP PARIBAS SECURITIES BOND		22,500,000	22,500,000	
04018B-AL-1	ARES LV CLO LTD. - CDO	C	06/25/2021	JP MORGAN CHASE BANK/HSBCSI		25,000,000	25,000,000	
04018B-AQ-0	ARES LV CLO LTD. - CDO	C	06/25/2021	JP MORGAN CHASE BANK/HSBCSI		16,000,000	16,000,000	
04018E-AA-9	ARES 59 A - CDO	C	03/09/2021	BANK OF NEW YORK/NATIXIS, NEW		52,500,000	52,500,000	
04018E-AC-5	ARES 59 B1 - CDO	C	03/09/2021	BANK OF NEW YORK/NATIXIS, NEW		8,000,000	8,000,000	
04018E-AE-1	ARES 59 C1 - CDO	C	03/09/2021	BANK OF NEW YORK/NATIXIS, NEW		8,750,000	8,750,000	
04018X-AJ-8	ARES D - CDO	C	08/03/2021	Barclays Bank		1,375,000	1,375,000	
04019D-AE-2	ARES 61 C - CDO	C	08/20/2021	Nomura		3,633,030	3,633,030	
04019L-AN-4	ARES 51R BR - CDO	C	07/26/2021	Barclays Capital		20,000,000	20,000,000	
043436-AW-4	ASBURY AUTOMOTIVE GROUP INC		11/04/2021	MERRILL LYNCH PIERCE FENNER		1,000,000	1,000,000	
045086-AP-0	ASHTON WOODS USA LLC		09/13/2021	JP MORGAN CHASE BANK/HSBCSI		1,003,750	1,000,000	
046353-AT-5	ASTRAZENECA PLC	C	03/23/2021	US BANCORP INVESTMENTS INC.		15,484,702	13,779,000	104,108
05071A-AG-5	AUDAX SENIOR DEBT CLO I LLC - CDO		03/26/2021	WELLS FARGO		34,500,000	34,500,000	
05071G-AC-1	AUDAX 5 C - CDO		06/17/2021	WELLS FARGO		37,500,000	37,500,000	
05071G-AE-7	AUDAX 5 A - CDO		06/17/2021	WELLS FARGO		20,000,000	20,000,000	
053484-AB-7	AVALONBAY COMMUNITIES INC		09/08/2021	JP MORGAN CHASE BANK/HSBCSI		3,995,240	4,000,000	
05363L-BE-2	AVERY 6RR BR2 - CDO	C	02/02/2021	CITIGROUP GLOBAL MARKETS, INC		15,000,000	15,000,000	
05364C-BG-6	AVERY BR2 - CDO	C	01/14/2021	CITIGROUP GLOBAL MARKETS, INC		15,000,000	15,000,000	
05369A-AK-7	AVIATION CAPITAL GROUP LLC		04/20/2021	Various		25,086,467	25,466,000	51,420
05369A-AL-5	AVIATION CAPITAL GROUP LLC		09/15/2021	JP MORGAN CHASE BANK/HSBCSI		9,476,155	9,500,000	
05453G-AC-9	AXALTA COATING SYSTEMS LLC		04/07/2021	Various		483,688	490,000	6,188
05523R-AD-9	BAE SYSTEMS PLC	C	03/10/2021	Various		33,704,977	30,731,000	369,291
05523U-AL-4	BAE SYSTEMS HOLDINGS INC		09/22/2021	MORGAN STANLEY CO		5,516,842	4,295,000	94,639
05554L-AA-0	BXCMM 211 B - CDO		11/10/2021	BNP PARIBAS SECURITIES BOND		26,000,000	26,000,000	
05554L-AC-6	BXCMM 211 C - CDO		11/10/2021	BNP PARIBAS SECURITIES BOND		20,000,000	20,000,000	
05554L-AG-7	BXCMM 211 A - CDO		11/10/2021	BNP PARIBAS SECURITIES BOND		50,000,000	50,000,000	
05565E-BE-4	BMW US CAPITAL LLC		04/05/2021	CITIGROUP GLOBAL MARKETS, INC		4,835,146	4,323,000	25,139
05565E-BX-2	BMW US CAPITAL LLC		08/09/2021	GOLDMAN		14,970,150	15,000,000	
05605H-AC-4	BWX TECHNOLOGIES INC		03/29/2021	Various		400,433	400,000	
05682N-AJ-2	BCC 217 D - CDO	C	11/16/2021	BOFA Securities Comm Sharing Account		2,500,000	2,500,000	
05683E-AU-6	BCC 202R DR - CDO	C	07/02/2021	BOFA Securities Comm Sharing Account		1,250,000	1,250,000	
05683V-AW-4	BCC 2019-1 CR - CDO	C	08/17/2021	CREDIT SUISEE FIRST BOSTON		1,253,125	1,250,000	2,458
05684R-AG-7	BCC 212 C - CDO	C	04/16/2021	Barclays Bank		1,700,000	1,700,000	
05766B-AN-8	BOBA 201R CR - CDO	C	12/16/2021	Morgan Stanley & Co. LLC		2,000,000	2,000,000	
05766B-AQ-1	BOBA 201R DR - CDO	C	12/16/2021	Morgan Stanley & Co. LLC		1,000,000	1,000,000	
058498-AX-4	BALL CORP		09/09/2021	DEUTSCHE BANK SECURITIES, INC.		250,000	250,000	
05875M-AS-1	BALLY 192R BR - CDO	C	02/05/2021	JP Morgan Securities Inc.		1,000,000	1,000,000	
05875M-AU-6	BALLY 192R CR - CDO	C	02/05/2021	JP Morgan Securities Inc.		1,000,000	1,000,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
059165-EN-6	BALTIMORE GAS AND ELECTRIC CO		06/07/2021	JP MORGAN CHASE BANK/HSBCSI		3,493,770	3,500,000	
06051G-HD-4	BANK OF AMERICA CORP		03/24/2021	CANTOR		8,305,991	7,702,000	70,222
06051G-JQ-3	BANK OF AMERICA CORP		03/08/2021	MERRILL LYNCH PIERCE FENNER		5,000,000	5,000,000	
06051G-JS-9	BANK OF AMERICA CORP		04/16/2021	MERRILL LYNCH PIERCE FENNER		11,500,000	11,500,000	
06051G-JT-7	BANK OF AMERICA CORP		04/16/2021	MERRILL LYNCH PIERCE FENNER		10,000,000	10,000,000	
06759J-AU-2	BABSN 2019-I CR - CDO	C	04/09/2021	Barclays Bank		2,750,000	2,750,000	
06760W-AC-0	BARINGS MIDDLE MARKET CLO LIMITED 2021-I	C	06/30/2021	BANK OF NEW YORK/NATIXIS, NEW		40,000,000	40,000,000	
06760W-AE-6	BARINGS MIDDLE MARKET CLO LIMITED 2021-I	C	06/30/2021	BANK OF NEW YORK/NATIXIS, NEW		11,500,000	11,500,000	
06760W-AG-1	BARINGS MIDDLE MARKET CLO LIMITED 2021-I	C	06/30/2021	BANK OF NEW YORK/NATIXIS, NEW		9,000,000	9,000,000	
07133P-AE-9	BATLN 17 C - CDO	C	02/01/2021	Royal Bank of Canada - Private Wealth		4,500,000	4,500,000	
07133P-AG-4	BATLN 17 D - CDO	C	02/01/2021	Royal Bank of Canada - Private Wealth		2,175,000	2,175,000	
07134W-AJ-2	BATLN 21 C - CDO	C	06/08/2021	BOFA Securities Comm Sharing Account		1,500,000	1,500,000	
073685-AH-2	BEACON ROOFING SUPPLY INC		04/23/2021	MERRILL LYNCH PIERCE FENNER		480,000	480,000	
075887-BG-3	BECTON DICKINSON AND CO		09/14/2021	MORGAN STANLEY CO		9,249,841	7,182,000	85,054
075887-CJ-6	BECTON DICKINSON AND CO		03/26/2021	MERRILL LYNCH PIERCE FENNER		8,291,639	8,072,000	82,287
075887-CL-1	BECTON DICKINSON AND CO		03/17/2021	MORGAN STANLEY CO		5,914,681	6,233,000	12,876
0778FP-AG-4	BELL TELEPHONE COMPANY OF CANADA OR BELL	C	08/09/2021	TD Securities		9,956,100	10,000,000	
08179X-AW-5	BSP II AR2 - CDO	C	08/30/2021	CITIGROUP GLOBAL MARKETS INC.		9,200,000	9,200,000	2,672
08181V-AN-5	BENEFIT STREET PARTNERS CLO XVI, LTD. -		05/24/2021	JP MORGAN CHASE BANK/HSBCSI		30,000,000	30,000,000	
08182B-AQ-1	BSP 17R CR - CDO		07/21/2021	Wells Fargo Bank		2,500,000	2,500,000	
08182D-AG-9	BSP 6BR C1 - CDO	C	07/12/2021	Mitsubishi UFJ Securities USA, Inc.		2,000,000	2,000,000	
084659-AF-8	BERKSHIRE HATHAWAY ENERGY CO		01/04/2021	MORGAN STANLEY CO		6,157,666	4,810,000	93,194
084659-AV-3	BERKSHIRE HATHAWAY ENERGY CO		03/24/2021	GOLDMAN		6,268,448	5,641,000	41,164
09031W-AA-1	BIMBO BAKERIES USA INC		09/14/2021	Various		29,581,620	28,948,000	81,497
09076V-AJ-0	BGCLO 3 D1 - CDO	C	11/03/2021	GOLDMAN		2,500,000	2,500,000	
09609F-AA-0	BLUE WING ASSET VEHICLE, SERIES 2012-1		09/11/2021	Unknown		105,227	105,227	
09609N-AL-9	BLUEM 24R AR - CDO		03/18/2021	MERRILL LYNCH PIERCE FENNER		50,000,000	50,000,000	
09609N-AN-5	BLUEM 24R BR - CDO		03/18/2021	MERRILL LYNCH PIERCE FENNER		19,250,000	19,250,000	
09627F-AQ-3	BLUEM 25R BR - CDO	C	06/25/2021	Barclays Capital		15,000,000	15,000,000	
09627F-AS-9	BLUEM 25R CR - CDO	C	06/25/2021	Barclays Capital		8,500,000	8,500,000	
09628W-BA-9	BLUEM 162RR BR2 - CDO		09/01/2021	CITIGROUP GLOBAL MARKETS, INC		13,000,000	13,000,000	
09629C-AS-4	BLUEM I CR - CDO		03/11/2021	JP MORGAN SECS INC., - FIXED INCOME		3,000,000	3,000,000	
09630K-AS-3	BLUEM 29R D1R - CDO	C	07/15/2021	CITIGROUP GLOBAL MARKETS INC.		4,000,000	4,000,000	
09630M-AE-0	BLUEM 33 C - CDO		10/01/2021	DEUTSCHE BANK SECURITIES, INC.		2,707,630	2,707,630	
09630M-AG-5	BLUEM 33 D - CDO		10/01/2021	DEUTSCHE BANK SECURITIES, INC.		2,000,000	2,000,000	
09659W-2P-8	BNP PARIBAS SA	C	12/14/2021	Various		7,628,975	7,500,000	16,947
09659W-2R-4	BNP PARIBAS SA	C	09/15/2021	Various		10,025,900	10,000,000	600
09951L-AB-9	BOOZ ALLEN HAMILTON INC		06/07/2021	Bank of America Securities		10,000	10,000	
10638M-AA-8	BABS 21RM2 A - CMBS		09/17/2021	BREAN CAPITAL		19,616,406	20,000,000	
10638M-AA-8	BABS 21RM2 A - CMO/RMBS		12/25/2021	BREAN CAPITAL		9,664,522	9,994,196	6,275
10922N-AH-6	BRIGHTHOUSE FINANCIAL INC		11/10/2021	Merril Lynch Pierce Fenner Smith		19,985,200	20,000,000	
11124T-AN-4	BDRVR 201R CR - CDO	C	05/17/2021	CITIGROUP GLOBAL MARKETS INC.		3,000,000	3,000,000	
11135R-AA-3	BROADSTREET PARTNERS INC		10/07/2021	RBC CAPITAL MARKETS, LLC		982,500	1,000,000	
11271L-AB-8	BROOKFIELD FINANCE INC	C	08/17/2021	Various		13,204,767	10,650,000	205,743
11271L-AD-4	BROOKFIELD FINANCE INC	C	02/24/2021	CITIGROUP GLOBAL MARKETS, INC		8,358,910	7,000,000	138,629
11271L-AE-2	BROOKFIELD FINANCE INC	C	02/22/2021	MORGAN STANLEY CO		7,036,140	6,000,000	93,525
11271L-AF-9	BROOKFIELD FINANCE INC	C	07/21/2021	DEUTSCHE BANK SECURITIES, INC.		5,229,500	5,000,000	56,389
11272B-AA-1	BROOKFIELD FINANCE I (UK) PLC	C	08/12/2021	Various		8,741,706	8,755,000	7,482
11284D-AC-9	BROOKFIELD PROPERTY REIT INC		09/22/2021	WELLS FARGO		2,000,000	2,000,000	
120568-BC-3	BUNGE LIMITED FINANCE CORP		08/30/2021	Various		18,389,034	18,274,000	51,249
12189L-AZ-4	BURLINGTON NORTHERN SANTA FE LLC		01/22/2021	CITIGROUP GLOBAL MARKETS, INC		4,461,431	3,648,000	69,160
12327B-AA-4	BJETS 211 A - ABS		03/02/2021	MORGAN STANLEY CO		30,499,722	30,500,000	
12480V-AL-9	CBAM 171 D - CDO	C	06/02/2021	ROBERT W. BAIRD & CO.		2,002,400	2,000,000	9,846
12481H-AU-9	CBAM 2017-3, LTD. - CDO		06/30/2021	Mitsubishi UFJ Securities USA, Inc.		1,850,000	1,850,000	
1248EP-CB-7	CCO HOLDINGS LLC		06/10/2021	MORGAN STANLEY CO		2,016,870	1,850,000	3,591
1248EP-CP-6	CCO HOLDINGS LLC		08/02/2021	MORGAN STANLEY CO		1,000,000	1,000,000	
12509V-AL-6	CBAM 2012R CR - CDO	C	06/11/2021	BOFA Securities Comm Sharing Account		5,000,000	5,000,000	
12510H-AN-0	CAUTO 211 A4 - ABS		07/27/2021	CREDIT SUISSE SECURITIES (USA)		12,746,671	12,750,000	
12511G-AE-1	CBAM 2021-14 LTD. - CDO	C	02/26/2021	JP Morgan Securities Inc.		4,000,000	4,000,000	
12528V-AJ-8	CFIP 181 D - CDO		02/04/2021	Amherst		1,999,000	2,000,000	3,851
12529Q-AG-4	CFIP 211 C - CDO	C	11/17/2021	Wells Fargo Bank		2,700,000	2,700,000	
12529Q-AN-9	CFIP 211 C2 - CDO	C	11/17/2021	Wells Fargo Bank		3,600,004	3,600,170	
12549F-BQ-1	CIFC 134RR CRR - CDO		01/04/2021	Societe Generale		987,500	1,000,000	4,174
125523-AH-3	CIGNA CORP		03/17/2021	JEFFERIES		4,187,843	3,672,000	68,723
125523-BK-5	CIGNA CORP		10/28/2021	MERRILL LYNCH PIERCE FENNER		6,965,287	6,203,000	10,683

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
12553D-AJ-6	CIFC 19IR AR - CDO	C	04/01/2021	MORGAN STANLEY CO		40,000,000	40,000,000	
12553D-AL-1	CIFC 19IR BR - CDO	C	04/01/2021	MORGAN STANLEY CO		15,300,000	15,300,000	
12553D-AN-7	CIFC 19IR CR - CDO	C	04/05/2021	Morgan Stanley & Co. LLC		1,000,000	1,000,000	
12554V-AN-6	CIFC 193R A1R - CDO	C	08/16/2021	CITIGROUP GLOBAL MARKETS, INC		11,000,000	11,000,000	
12565K-AA-5	CLIF 211 A - RMBS		02/17/2021	MITSUBISHI		9,999,812	10,000,000	
12565K-AC-1	CLIF 211 B - RMBS		02/17/2021	MITSUBISHI		4,499,159	4,500,000	
126307-BH-9	CSC HOLDINGS LLC		04/29/2021	JP MORGAN CHASE BANK/HSBCSI		700,000	700,000	
126408-GY-3	CSX CORP		03/30/2021	CITIGROUP GLOBAL MARKETS, INC		8,134,771	7,309,000	13,319
126408-HF-3	CSX CORP		02/16/2021	Various		20,517,586	17,900,000	168,815
126408-HP-1	CSX CORP		07/19/2021	MORGAN STANLEY CO		10,609,871	8,269,000	130,237
12654A-AA-9	CNX MIDSTREAM PARTNERS LP		09/15/2021	WELLS FARGO		500,000	500,000	
12674C-AA-1	CA MAGNUM HOLDINGS	C	10/27/2021	GOLDMAN		200,000	200,000	
12685J-AC-9	CABLE ONE INC		01/07/2021	WELLS FARGO		152,388	146,000	1,006
12769G-AA-8	CAESARS ENTERTAINMENT INC		09/10/2021	CREDIT SUISSE SECURITIES (USA)		1,000,000	1,000,000	
134429-BH-1	CAMPBELL SOUP CO		05/13/2021	Various		22,918,971	18,798,000	166,309
134429-BJ-7	CAMPBELL SOUP CO		06/09/2021	Various		15,982,403	16,017,000	79,945
13806C-AA-0	CANPACK SA	C	10/04/2021	WELLS FARGO		2,000,000	2,000,000	
13876L-AN-7	CANYC 201R CR - CDO	C	04/28/2021	BOFA Securities Comm Sharing Account		1,250,000	1,250,000	
13876X-AL-5	CANYON CAPITAL CLO 2021-2, LTD. - CDO	C	04/12/2021	GOLDMAN		1,750,000	1,750,000	
14016T-AG-4	C4US 1 C - CDO	C	12/03/2021	JP Morgan Securities Inc.		3,233,750	3,250,000	
14016T-AJ-8	C4US 1 D - CDO	C	12/03/2021	JP Morgan Securities Inc.		2,970,600	3,000,000	
14040H-CG-8	CAPITAL ONE FINANCIAL CORP		09/21/2021	Various		7,634,700	7,650,000	8,846
141781-BM-5	CARGILL INC		03/15/2021	CITIGROUP GLOBAL MARKETS, INC		7,408,769	7,483,000	63,606
14309Y-BW-3	CGMS CR3 - CDO		09/07/2021	Barclays Bank		3,150,000	3,150,000	
143120-AG-8	CGMS D - CDO	C	08/24/2021	Barclays Bank		1,890,000	1,890,000	
14314H-AU-8	CGMS 193R BR - CDO	C	12/17/2021	CITIBANK, N.A.		4,000,000	4,000,000	
14315J-AS-8	CGMS 172R AJR - CDO	C	03/26/2021	CITIGROUP GLOBAL MARKETS, INC		20,000,000	20,000,000	
14316E-AS-8	CGMS 192R BR - CDO		12/15/2021	BOFA Securities Comm Sharing Account		3,700,000	3,700,000	
14316M-AA-9	CARLYLE US CLO 2021-1 LIMITED - CDO	C	02/02/2021	BNP PARIBAS SECURITIES BOND		30,000,000	30,000,000	
14316W-AE-9	CGMS 217 B - CDO	C	08/11/2021	BNP Paribas		3,750,000	3,750,000	
14317K-AG-9	CGMS 219 D - CDO	C	09/17/2021	CITIGROUP GLOBAL MARKETS INC.		1,500,000	1,500,000	
143658-BL-5	CARNIVAL CORP		12/02/2021	Barclays Capital		513,125	500,000	10,061
143658-BR-2	CARNIVAL CORP		10/19/2021	MERRILL LYNCH PIERCE FENNER		2,000,000	2,000,000	
14448C-AQ-7	CARRIER GLOBAL CORP		04/16/2021	Various		32,503,000	31,547,500	76,991
14448C-AR-5	CARRIER GLOBAL CORP		07/19/2021	MORGAN STANLEY CO		15,405,042	14,279,000	141,982
14686A-AU-3	CARVAL CLO II LTD. - CDO		02/25/2021	BOFA Securities Comm Sharing Account		1,500,000	1,500,000	
14687E-AG-5	CARVL 4 C - CDO	C	06/17/2021	JP Morgan Securities Inc.		2,000,000	2,000,000	
14687E-AJ-9	CARVL 4 D - CDO	C	06/17/2021	JP Morgan Securities Inc.		2,750,000	2,750,000	
14687M-AG-7	CARVL 5 D - CDO	C	11/24/2021	Morgan Stanley & Co. LLC		2,000,000	2,000,000	
14855J-AB-1	CLAST 161 A - ABS		05/06/2021	MIZUHO_SECURITIES		9,230,907	9,162,190	3,398
14856H-AA-6	CASTLELAKE AVIATION FINANCE DAC	C	10/08/2021	MORGAN STANLEY CO		2,000,000	2,000,000	
14879E-AH-1	CATALENT PHARMA SOLUTIONS INC		02/10/2021	JP MORGAN CHASE BANK/HSBCSI		835,000	835,000	
15032F-AJ-5	CEDF VII D - CDO	C	03/23/2021	RBC CAPITAL MARKETS		1,720,250	1,750,000	8,630
15034A-AE-5	CEDF 14 C - CDO	C	04/23/2021	JP Morgan Securities Inc.		3,500,000	3,500,000	
151290-BZ-5	CEMEX SAB DE CV	C	01/07/2021	BNP PARIBAS SECURITIES BOND		295,000	295,000	
15186A-AA-9	CBCF 2 A1 - CDO		12/21/2021	GREENSLEDGE CAPITAL MARKETS		1,828,070	1,828,070	
15186A-AE-1	CBCF 2 B - CDO	C	12/21/2021	GREENSLEDGE CAPITAL MARKETS		2,283,070	2,283,070	
15674L-AA-4	CERB 32 A - CDO	C	03/30/2021	WELLS FARGO		27,500,000	27,500,000	
159864-AG-2	CHARLES RIVER LABORATORIES INTERNATIONAL		03/08/2021	JP MORGAN CHASE BANK/HSBCSI		965,000	965,000	
159864-AJ-6	CHARLES RIVER LABORATORIES INTERNATIONAL		03/08/2021	JP MORGAN CHASE BANK/HSBCSI		190,000	190,000	
161175-BT-0	CHARTER COMMUNICATIONS OPERATING LLC		06/09/2021	Barclays Capital		11,214,100	10,000,000	133,333
161175-BZ-6	CHARTER COMMUNICATIONS OPERATING LLC		05/06/2021	MORGAN STANLEY CO		7,767,120	8,000,000	51,333
161175-CA-0	CHARTER COMMUNICATIONS OPERATING LLC		05/18/2021	MORGAN STANLEY CO		15,072,651	15,770,000	1,708
161175-CE-2	CHARTER COMMUNICATIONS OPERATING LLC		10/28/2021	Various		24,757,050	25,000,000	9,236
16411Q-AL-5	CHENIERE ENERGY PARTNERS LP		09/13/2021	RBC CAPITAL MARKETS, LLC		500,000	500,000	
17151K-AA-4	CHMML 3 A1 - CDO	C	10/01/2021	BANK OF NEW YORK/NATIXIS, NEW		25,000,000	25,000,000	
17151K-AG-1	CHMML 3 B1 - CDO	C	10/01/2021	BANK OF NEW YORK/NATIXIS, NEW		25,000,000	25,000,000	
17151K-AJ-5	CHMML 3 C - CDO	C	10/01/2021	BANK OF NEW YORK/NATIXIS, NEW		5,000,000	5,000,000	
17181T-AE-1	CIFC 2018-IV B - CDO	C	08/03/2021	GOLDMAN		1,503,000	1,500,000	1,582
17182X-AS-0	CIFC 194R BR - CDO	C	09/30/2021	MERRILL LYNCH PIERCE FENNER		13,045,000	13,045,000	
17182X-AU-5	CIFC 194R CR - CDO	C	09/30/2021	MERRILL LYNCH PIERCE FENNER		12,500,000	12,500,000	
172967-ML-2	CITIGROUP INC		08/30/2021	CITIGROUP GLOBAL MARKETS, INC		5,098,251	5,000,000	27,401
18539U-AD-7	CLEARWAY ENERGY OPERATING LLC		03/02/2021	MORGAN STANLEY CO		530,000	530,000	
19106C-AA-4	COBRA ACQUISITIONCO LLC		09/30/2021	CITIGROUP GLOBAL MARKETS, INC		1,000,000	1,000,000	
191241-AH-1	COCA-COLA FEMSA SAB DE CV	C	07/19/2021	MORGAN STANLEY CO		14,147,369	13,418,000	174,729

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19260Q-AC-1	COINBASE GLOBAL INC		09/14/2021	Various		1,000,000	1,000,000	
19260Q-AD-9	COINBASE GLOBAL INC		09/14/2021	GOLDMAN		100,000	100,000	
192714-AE-3	COLBUN SA	C	10/14/2021	CITIGROUP GLOBAL MARKETS INC.		19,965,200	20,000,000	
19521U-AA-1	CLGIX 2021-1 A2 - ABS		12/14/2021	DEUTSCHE BANK SECURITIES, INC.		24,998,618	25,000,000	
197363-BA-1	CECLO 29R CR - CDO	C	10/26/2021	JEFFERIES & COMPANY, INC.		1,800,000	1,800,000	
19737L-AL-7	CECLO 31 C - CDO	C	02/01/2021	JEFFERIES & COMPANY, INC.		5,000,000	5,000,000	
20030N-BZ-3	COMCAST CORP		09/22/2021	US BANCORP INVESTMENTS INC.		1,992,155	1,672,000	7,245
20030N-DG-3	COMCAST CORP		03/30/2021	US BANCORP INVESTMENTS INC.		2,698,150	2,500,000	
20451R-AB-8	COMPASS GROUP DIVERSIFIED HOLDINGS LLC		03/04/2021	Various		323,647	320,000	
20451R-AC-6	COMPASS GROUP DIVERSIFIED HOLDINGS LLC		11/15/2021	MERRILL LYNCH PIERCE FENNER		1,000,000	1,000,000	
205887-CC-4	CONAGRA BRANDS INC		03/16/2021	CITIGROUP GLOBAL MARKETS, INC		4,423,102	3,787,000	69,896
205887-CD-2	CONAGRA BRANDS INC		05/12/2021	Various		18,498,780	14,898,000	243,431
205887-CE-0	CONAGRA BRANDS INC		11/18/2021	CREDIT SUISSE SECURITIES (USA)		5,681,221	4,219,000	13,290
20848V-AA-3	CONSENSUS CLOUD SOLUTIONS INC		09/24/2021	CITIGROUP GLOBAL MARKETS, INC		500,000	500,000	
20848V-AB-1	CONSENSUS CLOUD SOLUTIONS INC		09/24/2021	CITIGROUP GLOBAL MARKETS, INC		500,000	500,000	
209111-FG-3	CONSOLIDATED EDISON COMPANY OF NEW YORK		01/05/2021	MORGAN STANLEY CO		5,106,280	4,000,000	18,000
209111-FL-2	CONSOLIDATED EDISON COMPANY OF NEW YORK		02/08/2021	GOLDMAN		9,586,764	8,323,000	49,273
209111-FV-0	CONSOLIDATED EDISON COMPANY OF NEW YORK		01/26/2021	Barclays Capital		2,620,542	2,135,000	17,858
21036P-AT-5	CONSTELLATION BRANDS INC		08/31/2021	Various		20,421,854	16,668,000	202,468
21036P-BE-7	CONSTELLATION BRANDS INC		07/22/2021	GOLDMAN		5,294,891	4,884,000	74,786
21036P-BH-0	CONSTELLATION BRANDS INC		09/14/2021	Various		12,477,760	12,428,000	13,038
22303X-AA-3	COVANTA HOLDING CORP		11/16/2021	CREDIT SUISSE SECURITIES (USA)		250,000	250,000	
224044-CN-5	COX COMMUNICATIONS INC		05/18/2021	WELLS FARGO		9,961,400	10,000,000	
22822V-AK-7	CROWN CASTLE INTERNATIONAL CORP		02/08/2021	US BANCORP INVESTMENTS INC.		5,048,233	4,463,000	82,442
22822V-AL-5	CROWN CASTLE INTERNATIONAL CORP		03/03/2021	JP MORGAN CHASE BANK/HSBCSI		9,453,949	8,300,000	19,828
22822V-AR-2	CROWN CASTLE INTERNATIONAL CORP		04/13/2021	US BANCORP INVESTMENTS INC.		6,175,316	5,849,000	55,760
232806-A*-0	Cypress Semiconductor Corporation	C	03/26/2021	MIZUHO_SECURITIES		22,000,000	22,000,000	
23311V-AH-0	DCP MIDSTREAM OPERATING LP		07/29/2021	BNY/SUNTRUST CAPITAL MARKETS		1,390,625	1,250,000	13,702
23311V-AK-3	DCP MIDSTREAM OPERATING LP		11/04/2021	JP MORGAN CHASE BANK/HSBCSI		500,000	500,000	
23345M-AA-5	DT MIDSTREAM INC		05/27/2021	Various		8,683,125	8,655,000	
23345M-AB-3	DT MIDSTREAM INC		05/27/2021	Various		7,717,500	7,680,000	
23802W-AA-9	COLO 211 A2 - ABS		02/24/2021	DEUTSCHE BANK SECURITIES, INC.		33,993,445	34,000,000	
23802W-AG-6	COLO 212 A2 - ABS		10/20/2021	DEUTSCHE BANK SECURITIES, INC.		19,997,240	20,000,000	
23918K-AS-7	DAVITA INC		02/24/2021	JP MORGAN SECURITIES INC.		600,325	590,000	6,443
24460X-AA-8	DPATH A1 - CDO	C	12/06/2021	Greensledge		40,000,000	40,000,000	
24460X-AC-4	DPATH B1 - CDO	C	12/06/2021	Greensledge		10,000,000	10,000,000	
24460X-AG-5	DPATH C - CDO	C	12/15/2021	Greensledge		15,100,000	15,100,000	
24460X-AJ-9	DPATH D - CDO	C	12/06/2021	Greensledge		10,000,000	10,000,000	
24703D-BE-0	DELL INTERNATIONAL LLC		12/20/2021	Various		7,814,734	7,900,000	2,447
25389J-AT-3	DIGITAL REALTY TRUST LP		02/22/2021	BNY/SUNTRUST CAPITAL MARKETS		5,993,919	5,132,000	24,741
254687-FM-3	WALT DISNEY CO		12/28/2021	US BANCORP INVESTMENTS INC.		6,374,078	6,513,000	59,205
25470D-AT-6	DISCOVERY COMMUNICATIONS LLC		07/22/2021	Various		18,977,424	15,805,000	185,702
25470D-BF-5	DISCOVERY COMMUNICATIONS LLC		05/10/2021	Various		13,677,648	12,339,000	206,688
25470X-BE-4	DISH DBS CORP		11/10/2021	DEUTSCHE BANK SECURITIES, INC.		2,000,000	2,000,000	
256677-AG-0	DOLLAR GENERAL CORP		03/05/2021	CREDIT SUISSE SECURITIES (USA)		2,091,514	1,937,000	29,378
256677-AH-8	DOLLAR GENERAL CORP		12/29/2021	CITIGROUP GLOBAL MARKETS, INC		4,227,843	3,673,000	37,036
256746-AH-1	DOLLAR TREE INC		02/25/2021	Barclays Capital		5,726,350	5,000,000	61,833
256746-AK-4	DOLLAR TREE INC		11/29/2021	Barclays Capital		7,308,320	7,250,000	
25746U-DL-0	DOMINION ENERGY INC		08/10/2021	Barclays Capital		5,991,420	6,000,000	
260543-CY-7	DOW CHEMICAL CO		03/25/2021	WELLS FARGO		2,937,300	2,500,000	39,667
26113*-AA-7	Dyal Capital Partners IV Issuer (B) - AB		02/05/2021	Not Available		9,450,000	9,450,000	
261138-AA-5	Dyal Capital Partners IV Issuer (A) - AB		02/05/2021	Not Available		17,550,000	17,550,000	
26179*-AA-8	Drexel CTL		06/08/2021	DIRECT		9,292,000	9,200,000	
26245C-BG-7	DRYDEN 43 SENIOR LOAN FUND - CDO	C	03/18/2021	GOLDMAN		26,100,000	26,100,000	
26245X-AL-1	DRSLF 86R A1R - CDO	C	06/10/2021	GOLDMAN		52,200,000	52,200,000	
26245X-AQ-0	DRSLF 86R BR - CDO	C	06/10/2021	GOLDMAN		10,270,000	10,270,000	
262487-AG-6	DRSLF 95 D - CDO	C	07/29/2021	CITIGROUP GLOBAL MARKETS INC.		2,000,000	2,000,000	
262488-AE-9	DRSLF 92 C - CDO	C	08/19/2021	BOFA Securities Comm Sharing Account		3,150,000	3,150,000	
26252N-AN-9	DRYDEN 72 CLO, LTD. - CDO	C	04/29/2021	GOLDMAN		30,000,000	30,000,000	
26252Q-AJ-1	DRSLF 68 AR - CDO		07/01/2021	BNP PARIBAS SECURITIES BOND		40,000,000	40,000,000	
26252Q-AL-6	DRSLF 68 BR - CDO		07/01/2021	BNP PARIBAS SECURITIES BOND		15,000,000	15,000,000	
26252Q-AN-2	DRSLF 68 CR - CDO		07/01/2021	BNP PARIBAS SECURITIES BOND		10,000,000	10,000,000	
26252Q-AQ-5	DRSLF 68 DR - CDO		07/01/2021	BNP PARIBAS SECURITIES BOND		6,500,000	6,500,000	
26252V-AY-7	DRSLF 77 DR - CDO	C	05/14/2021	BNP Paribas		3,500,000	3,500,000	
26441C-AP-0	DUKE ENERGY CORP		06/07/2021	CITIGROUP GLOBAL MARKETS, INC		6,697,488	5,600,000	129,920

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26441C-AT-2	DUKE ENERGY CORP		07/28/2021	GOLDMAN		11,003,100	10,000,000	155,208
26442C-AY-0	DUKE ENERGY CAROLINAS LLC		03/25/2021	GOLDMAN		10,400,009	10,232,000	30,639
26442C-BB-9	DUKE ENERGY CAROLINAS LLC		03/29/2021	MORGAN STANLEY CO		8,989,650	9,000,000	
26442C-BC-7	DUKE ENERGY CAROLINAS LLC		03/29/2021	MORGAN STANLEY CO		6,973,890	7,000,000	
26483E-AL-4	DUN & BRADSTREET CORP		12/08/2021	GOLDMAN		500,000	500,000	
267475-AD-3	DYCOM INDUSTRIES INC		05/27/2021	Various		299,981	300,000	2,153
26884A-BM-4	ERP OPERATING LP		08/03/2021	BNY/SUNTRUST CAPITAL MARKETS		3,434,015	3,250,000	38,368
26884A-BN-2	ERP OPERATING LP		09/17/2021	BNY/SUNTRUST CAPITAL MARKETS		2,960,840	3,025,000	6,529
26884L-AH-2	EQT CORP		07/15/2021	JP MORGAN CHASE BANK/HSBCSI		991,313	850,000	30,246
26884L-AM-1	EQT CORP		05/10/2021	MERRILL LYNCH PIERCE FENNER		170,000	170,000	
26884L-AN-9	EQT CORP		05/10/2021	Bank of America Securities		70,000	70,000	
26885B-AL-4	EQM MIDSTREAM PARTNERS LP		01/21/2021	Various		1,211,632	1,210,000	136
27616#-AG-0	Easterly Government Properties, LP		04/15/2021	WELLS FARGO		5,000,000	5,000,000	
277432-AL-4	EASTMAN CHEMICAL CO		10/05/2021	JP MORGAN CHASE BANK/HSBCSI		3,113,848	2,567,000	12,322
278300-AN-8	EATON 201R CR - CDO	C	08/13/2021	Wells Fargo Bank		2,000,000	2,000,000	
278300-AQ-1	EATON 201R DR - CDO	C	08/13/2021	Wells Fargo Bank		2,750,000	2,750,000	
27830K-AY-0	EATON 151R CR - CDO		01/26/2021	Societe Generale		1,199,040	1,200,000	566
28622E-AJ-7	AWPT 2113 C - CDO	C	06/09/2021	GOLDMAN		3,500,000	3,500,000	
28623M-AJ-8	AWPT 2112 C2 - CDO	C	02/11/2021	CITIGROUP GLOBAL MARKETS INC.		3,500,000	3,500,000	
290015-AS-5	ELMW1 1R DR - CDO		04/15/2021	CREDIT SUISSE SECURITIES (USA)		3,585,750	3,500,000	40,010
29002H-AQ-2	ELMW3 3R CR - CDO	C	09/10/2021	Morgan Stanley & Co. LLC		2,500,000	2,500,000	
29002H-AS-8	ELMW3 3R DR - CDO	C	09/10/2021	Morgan Stanley & Co. LLC		1,125,000	1,125,000	
29002L-AG-5	ELM11 11 D - CDO	C	08/18/2021	Royal Bank of Canada - Private Wealth		1,750,000	1,750,000	
29003B-AP-6	ELMW5 5R DR - CDO	C	06/17/2021	Royal Bank of Canada - Private Wealth		1,715,000	1,715,000	
29245V-AE-5	EMPRESA NACIONAL DE TELECOMUNICACIONES S	C	09/10/2021	Various		25,052,650	25,000,000	
29260F-AE-0	ENDEAVOR ENERGY RESOURCES LP		09/15/2021	MERRILL LYNCH PIERCE FENNER		1,062,500	1,000,000	7,507
29362U-AD-6	ENTEGRIS INC		04/16/2021	MORGAN STANLEY CO		925,000	925,000	
29444U-BE-5	EQUINIX INC		07/28/2021	US BANCORP INVESTMENTS INC.		15,603,226	14,456,000	66,296
29444U-BR-6	EQUINIX INC		05/03/2021	MERRILL LYNCH PIERCE FENNER		4,973,100	5,000,000	
29444U-BS-4	EQUINIX INC		05/03/2021	MERRILL LYNCH PIERCE FENNER		14,927,700	15,000,000	
303250-AF-1	FAIR ISAAC CORP		12/14/2021	MORGAN STANLEY CO		498,750	500,000	111
31428X-AW-6	FEDEX CORP		09/10/2021	CITIGROUP GLOBAL MARKETS, INC		8,276,991	6,307,000	52,716
31428X-BE-5	FEDEX CORP		10/26/2021	Various		21,836,745	17,468,000	207,417
31428X-BN-5	FEDEX CORP		09/02/2021	MORGAN STANLEY CO		15,188,625	12,500,000	79,444
31620M-BT-2	FIDELITY NATIONAL INFORMATION SERVICES I		02/23/2021	JP MORGAN CHASE BANK/HSBCSI		8,908,334	8,964,000	
31944T-AA-8	FIRSTCASH INC		12/09/2021	JEFFERIES		500,000	500,000	
337120-AA-7	FIRST STUDENT BIDCO INC		07/13/2021	MORGAN STANLEY CO		1,000,000	1,000,000	
33767D-AB-1	FIRSTCASH INC		01/28/2021	Various		39,407	38,000	741
337738-AU-2	FISERV INC		03/05/2021	WELLS FARGO		7,872,186	7,254,000	47,957
337738-AV-0	FISERV INC		09/13/2021	Various		5,921,716	4,853,000	22,611
337738-BC-1	FISERV INC		03/09/2021	WELLS FARGO		3,420,685	3,370,000	24,807
33833V-AJ-4	MORGN 217 D - CDO	C	03/05/2021	CITIGROUP GLOBAL MARKETS INC.		2,000,000	2,000,000	
33834W-AE-2	MORGN 194R CR - CDO	C	01/15/2021	BOFA Securities Comm Sharing Account		8,000,000	8,000,000	
33835A-AJ-8	MORGN 206R A1R - CDO	C	11/09/2021	WELLS FARGO SECURITIES		30,000,000	30,000,000	
33883Q-AG-0	TCI-Flatiron CLO Ltd - FLAT 2021-2A C -		09/27/2021	Morgan Stanley & Co. LLC		2,700,000	2,700,000	
33883Q-AJ-4	FLATIRON RAILROAD CLO 22 LLC - CDO		09/27/2021	Morgan Stanley & Co. LLC		2,500,000	2,500,000	
33938M-AA-7	FLEXENTIAL ISSUER LLC - ABS		11/23/2021	GUGGENHEIM		32,654,697	32,892,000	
340711-BA-7	FLORIDA GAS TRANSMISSION COMPANY LLC		09/15/2021	WELLS FARGO		3,747,000	3,750,000	
34107#-AA-5	Florida Pipeline Funding, LLC		06/29/2021	MIZUHO_SECURITIES		8,000,000	8,000,000	
34107@-AA-7	Florida Pipeline Funding, LLC		06/29/2021	MIZUHO_SECURITIES		20,000,000	20,000,000	
344849-AA-2	FOOT LOCKER INC		09/29/2021	JP MORGAN CHASE BANK/HSBCSI		500,000	500,000	
345370-BY-5	FORD MOTOR CO		07/09/2021	GOLDMAN		1,503,125	1,250,000	23,464
345370-DA-5	FORD MOTOR CO		11/08/2021	MORGAN STANLEY CO		2,000,000	2,000,000	
345397-A6-0	FORD MOTOR CREDIT COMPANY LLC		07/14/2021	JEFFERIES		1,381,250	1,250,000	5,339
345397-B7-7	FORD MOTOR CREDIT COMPANY LLC		08/05/2021	GOLDMAN		2,000,000	2,000,000	
34918R-AE-0	FORT WASHINGTON CLO 2021-2 - CDO	C	08/04/2021	JP Morgan Securities Inc.		3,500,000	3,500,000	
34961L-AG-4	FCBSL IV D - CDO		03/15/2021	CREDIT SUISEE FIRST BOSTON		2,488,750	2,500,000	12,657
34962U-AC-2	FCO XV AT - CDO		08/05/2021	BANK OF NEW YORK/NATIXIS, NEW		57,532,500	57,500,000	216,707
34962U-AE-8	FORTRESS CREDIT OPPORTUNITIES XV CLO LIM		03/05/2021	BANK OF NEW YORK/NATIXIS, NEW		8,500,000	8,500,000	
34962U-AG-3	FORTRESS CREDIT OPPORTUNITIES XV CLO LIM		03/05/2021	BANK OF NEW YORK/NATIXIS, NEW		9,000,000	9,000,000	
34963W-AE-3	FCBSL 14 C - CDO	C	11/05/2021	Mitsubishi UFJ Securities USA, Inc.		2,500,000	2,500,000	
34963W-AJ-2	FCBSL 14 B2 - CDO	C	11/05/2021	Mitsubishi UFJ Securities USA, Inc.		5,400,000	5,400,000	
35671D-CH-6	FREEPORT-MCMORAN INC		07/07/2021	Barclays Capital		2,756,250	2,500,000	50,747
36320T-BB-8	GALAXY XXII CLO, LTD - CDO	C	04/22/2021	GOLDMAN		1,200,000	1,200,000	
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO LTD	C	02/09/2021	HSBC SECURITIES INC.		11,153,000	11,153,000	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
36361U-AG-5	GALL 2017-1 D - CDO		04/27/2021	Various		4,980,625	5,000,000	13,521
364760-AP-3	GAP INC		09/13/2021	CITIGROUP GLOBAL MARKETS, INC		200,000	200,000	
370334-CL-6	GENERAL MILLS INC		03/09/2021	Various		10,119,854	9,819,000	114,487
37045X-CS-3	GENERAL MOTORS FINANCIAL COMPANY INC		01/22/2021	BNP PARIBAS SECURITIES BOND		4,918,440	4,000,000	5,650
37045X-CY-0	GENERAL MOTORS FINANCIAL COMPANY INC		07/13/2021	Various		17,512,716	16,394,000	165,781
37045X-DA-1	GENERAL MOTORS FINANCIAL COMPANY INC		02/23/2021	DEUTSCHE BANK SECURITIES, INC.		8,013,450	7,623,000	2,859
37045X-DH-6	GENERAL MOTORS FINANCIAL COMPANY INC		04/06/2021	CITIGROUP GLOBAL MARKETS, INC		18,979,290	19,000,000	
37045X-DL-7	GENERAL MOTORS FINANCIAL COMPANY INC		06/07/2021	Barclays Capital		3,493,910	3,500,000	
37045X-DP-8	GENERAL MOTORS FINANCIAL COMPANY INC		10/12/2021	JP MORGAN CHASE BANK/HSBCSI		4,962,563	4,975,000	
375558-BA-0	GILEAD SCIENCES INC		01/06/2021	BARCLAYS CAPITAL INC		9,522,713	7,735,000	151,799
375558-BK-8	GILEAD SCIENCES INC		07/13/2021	RBC CAPITAL MARKETS, LLC		6,959,882	5,851,000	90,382
377320-AA-4	GLATFELTER CORP		10/22/2021	Various		6,760,396	6,667,000	270
378272-BG-2	GLENCORE FUNDING LLC		12/08/2021	Various		7,418,725	7,500,000	14,036
38123H-AU-8	GOLD9 9RR CR2 - CDO	C	04/05/2021	BANK OF NYC/MIZUHO SEC		1,500,000	1,500,000	6,549
38138T-AC-5	GLM 10 A - CDO	C	06/25/2021	MORGAN STANLEY CO		30,000,000	30,000,000	
38138T-AG-6	GLM 10 C - CDO	C	06/25/2021	MORGAN STANLEY CO		9,350,000	9,350,000	
38138T-AJ-0	GLM 10 D - CDO	C	06/25/2021	MORGAN STANLEY CO		12,750,000	12,750,000	
38141G-WV-2	GOLDMAN SACHS GROUP INC		04/09/2021	Various		12,060,878	10,934,000	196,927
38141G-YJ-7	GOLDMAN SACHS GROUP INC		07/14/2021	GOLDMAN		5,000,000	5,000,000	
381743-AA-1	GOCAP 54 A - CDO	C	07/09/2021	WELLS FARGO		44,250,000	44,250,000	
381743-AC-7	GOCAP 54 B - CDO	C	07/09/2021	WELLS FARGO		18,250,000	18,250,000	
381743-AE-3	GOCAP 54 C - CDO	C	07/09/2021	WELLS FARGO		13,000,000	13,000,000	
38177J-AJ-4	GCBSL 52B D - CDO	C	12/15/2021	Royal Bank of Canada - Private Wealth		2,509,375	2,500,000	17,044
38178G-AA-8	GOCAP 49R AR - CDO		08/06/2021	WELLS FARGO		35,000,000	35,000,000	
38178G-AC-4	GOCAP 49R BR - CDO		08/06/2021	WELLS FARGO		30,000,000	30,000,000	
38178G-AE-0	GOCAP 49R CR - CDO		08/06/2021	WELLS FARGO		20,000,000	20,000,000	
38178L-AE-9	GOLUB CAPITAL PARTNERS CLO 55B LTD. - CD	C	08/02/2021	CREDIT SUISEE FIRST BOSTON		1,000,000	1,000,000	
38179A-AC-6	GOCAP 57 A2 - CDO		11/23/2021	MORGAN STANLEY CO		15,000,000	15,000,000	
38179A-AE-2	GOCAP 57 B1 - CDO		11/23/2021	MORGAN STANLEY CO		20,000,000	20,000,000	
38179A-AJ-1	GOCAP 57 C - CDO		11/23/2021	MORGAN STANLEY CO		20,000,000	20,000,000	
38179A-AL-6	GOCAP 57 D - CDO		11/23/2021	MORGAN STANLEY CO		7,500,000	7,500,000	
38179G-AJ-8	GOCAP 59 C - CDO		12/15/2021	WELLS FARGO		20,000,000	20,000,000	
38179G-AL-3	GOCAP 59 D - CDO		12/15/2021	WELLS FARGO		20,000,000	20,000,000	
38217U-AA-0	GOODG 211 A - ABS		04/21/2021	BANK OF NEW YORK/NATIXIS, NEW		9,997,468	10,000,000	
398079-BE-2	GREYWOLF CLO II LTD - CDO		03/12/2021	GOLDMAN		1,500,000	1,500,000	
398079-BG-7	GREYWOLF CLO II LTD - CDO		03/12/2021	GOLDMAN		1,500,000	1,500,000	
398079-BJ-1	GREYWOLF CLO II LTD - CDO		03/12/2021	GOLDMAN		4,000,000	4,000,000	
39843U-AA-0	GRIFOLS ESCROW ISSUER SA	C	09/28/2021	MERRILL LYNCH PIERCE FENNER		200,000	200,000	
398905-AN-9	GROUP 1 AUTOMOTIVE INC		10/06/2021	MERRILL LYNCH PIERCE FENNER		2,005,000	2,000,000	14,667
40052V-AD-6	GRUPO BIMBO SAB DE CV	C	12/06/2021	MORGAN STANLEY CO		2,946,499	2,428,000	52,935
40131Y-AK-9	GUARDIA 1 LIMITED - CDO	C	10/05/2021	PERSHING LLC		9,000,000	9,000,000	
40172C-AL-5	GUGGENHEIM CLO 2020-1 LTD. - CDO	C	03/26/2021	GOLDMAN		8,500,000	8,500,000	
40256L-AC-4	GULF STREAM MERIDIAN 5 LTD. - CDO	C	05/27/2021	Natixis SA, New York Branch		1,000,000	1,000,000	
404119-BV-0	HCA INC		10/27/2021	Various		28,095,952	21,732,000	485,381
404119-BX-6	HCA INC		06/10/2021	JP MORGAN CHASE BANK/HSBCSI		5,634,850	5,000,000	102,552
404119-BY-4	HCA INC		12/21/2021	CITIGROUP GLOBAL MARKETS, INC		1,997,230	1,628,000	1,854
40440X-AG-6	HLM 2116 D - CDO	C	11/12/2021	Nomura		1,000,000	1,000,000	
40637L-AE-0	HLSY 4 C - CDO	C	06/04/2021	CITIGROUP GLOBAL MARKETS INC.		2,250,000	2,250,000	
41154X-AN-5	HARB 1 D - CDO		09/08/2021	Various		1,145,984	1,146,296	5,301
41242*-BZ-4	Hardwood Funding LLC		02/18/2021	US BANCORP INVESTMENTS INC.		3,000,000	3,000,000	
41242*-CA-8	Hardwood Funding LLC		02/18/2021	US BANCORP INVESTMENTS INC.		4,000,000	4,000,000	
413717-AW-9	HRPK 1R CR - CDO	C	04/16/2021	CITIGROUP GLOBAL MARKETS INC.		2,000,000	2,000,000	
413717-AY-5	HRPK 1R DR - CDO	C	04/16/2021	CITIGROUP GLOBAL MARKETS INC.		3,500,000	3,500,000	
413875-AW-5	L3HARRIS TECHNOLOGIES INC		03/04/2021	Various		12,850,160	11,081,000	106,822
41984L-AA-5	HAWAIIANMILES LOYALTY LTD		01/28/2021	Barclays Capital		114,366	115,000	
42226A-AA-5	HEALTHEQUITY INC		12/08/2021	Various		1,495,625	1,500,000	7,500
428040-DA-4	HERTZ CORP		11/17/2021	Barclays Capital		1,000,000	1,000,000	
428040-DB-2	HERTZ CORP		11/17/2021	Barclays Capital		1,000,000	1,000,000	
428102-AE-7	HESS MIDSTREAM OPERATIONS LP		08/02/2021	GOLDMAN		500,000	500,000	
431318-AV-6	HILCORP ENERGY I LP		01/12/2021	BNY/SUNTRUST CAPITAL MARKETS		1,020,000	1,000,000	
432833-AJ-0	HILTON DOMESTIC OPERATING COMPANY INC		07/13/2021	MERRILL LYNCH PIERCE FENNER		1,017,500	1,000,000	7,708
437076-BH-4	HOME DEPOT INC		02/04/2021	GOLDMAN		295,652	234,000	3,508
43734L-AA-4	HOME POINT CAPITAL INC		01/20/2021	Various		975,689	960,000	115
440405-AE-8	HORZN 181 A - ABS		06/17/2021	GUGGENHEIM		18,739,678	18,442,815	6,243
442722-AA-2	HOWARD MIDSTREAM ENERGY PARTNERS LLC		12/09/2021	RBC CAPITAL MARKETS, LLC		250,000	250,000	

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449303-AG-1	ICG 211 C - CDO	C	01/29/2021	Barclays Bank		2,000,000	2,000,000	
449691-AA-2	ILIAD HOLDING SAS	C	10/13/2021	JP MORGAN CHASE BANK/HSBCSI		500,000	500,000	
451102-CA-3	ICAHN ENTERPRISES LP		01/04/2021	JEFFERIES		1,000,000	1,000,000	
45258L-AA-5	IMOLA MERGER CORP		04/01/2021	Various		1,760,000	1,760,000	
454889-AQ-9	INDIANA MICHIGAN POWER CO		01/05/2021	Various		13,292,217	10,189,000	144,231
45688C-AA-5	INGEVITY CORP		12/14/2021	TRUIST		1,007,500	1,000,000	16,875
45783N-AA-5	INSTAR LEASING III LLC - ABS		02/03/2021	CREDIT SUISSE SECURITIES (USA)		12,992,932	13,000,000	
45866F-AK-0	INTERCONTINENTAL EXCHANGE INC		03/10/2021	JP MORGAN CHASE BANK/HSBCSI		14,640,450	15,000,000	76,125
46285M-AA-8	IRON MOUNTAIN INFORMATION MANAGEMENT SER		12/13/2021	MORGAN STANLEY CO		1,000,000	1,000,000	
46602A-AU-6	IVYH 7RR ARR - CDO		10/08/2021	SOCIETE GENERALE		20,000,000	20,000,000	
46602A-AW-2	IVYH 7RR B1R - CDO		10/08/2021	SOCIETE GENERALE		20,000,000	20,000,000	
46602A-AY-8	IVYH 7RR CRR - CDO		10/08/2021	SOCIETE GENERALE		15,000,000	15,000,000	
46603P-AA-6	IVY HILL MIDDLE MARKET CREDIT FUND XVIII	C	03/22/2021	BANK OF NEW YORK/NATIXIS, NEW		50,000,000	50,000,000	
46603P-AC-2	IVYH XVIII B1 - CDO	C	08/12/2021	Various		23,012,500	23,000,000	33,572
46603P-AG-3	IVY HILL MIDDLE MARKET CREDIT FUND XVIII	C	03/22/2021	BANK OF NEW YORK/NATIXIS, NEW		7,500,000	7,500,000	
46647P-AM-8	JPMORGAN CHASE & CO		02/09/2021	MORGAN STANLEY CO		13,592,762	12,086,000	21,205
46647P-BD-7	JPMORGAN CHASE & CO		03/15/2021	JP MORGAN CHASE BANK/HSBCSI		12,787,731	11,680,000	157,343
46647P-CB-0	JPMORGAN CHASE & CO		04/15/2021	JP MORGAN CHASE BANK/HSBCSI		6,500,000	6,500,000	
46647P-CJ-3	JPMORGAN CHASE & CO		05/24/2021	JP MORGAN CHASE BANK/HSBCSI		5,000,000	5,000,000	
46672#-AA-4	HP Gateway Unit Two Owner, LLC		09/30/2021	Unknown		11,312,000	11,200,000	
47077W-AA-6	JANE STREET GROUP LLC		11/02/2021	JP MORGAN CHASE BANK/HSBCSI		1,000,000	1,000,000	
47216F-AA-5	JAZZ SECURITIES DAC	C	04/22/2021	MERRILL LYNCH PIERCE FENNER		200,000	200,000	
47232M-AF-9	JEFFERIES FINANCE LLC		07/28/2021	JEFFERIES		2,000,000	2,000,000	
481210-AN-1	JRD Holdings, LLC		10/01/2021	MERRILL LYNCH PIERCE FENNER		4,800,000	4,800,000	
481210-AP-6	JRD Holdings, LLC		10/01/2021	MERRILL LYNCH PIERCE FENNER		14,400,000	14,400,000	
48251B-BA-7	KKR 16RR B2R - CDO		08/31/2021	CITIBANK, N.A.		1,150,000	1,150,000	
48252U-AL-1	KKR CLO 25 LTD. - CDO	C	05/26/2021	Morgan Stanley & Co. LLC		3,500,000	3,500,000	
48253U-AE-6	KKR CLO 34 LTD. - CDO	C	06/04/2021	CREDIT SUISEE FIRST BOSTON		6,000,000	6,000,000	
48254G-AE-6	KKRCD-29-C - CDO	C	01/25/2021	BNP Paribas		6,000,000	6,000,000	
48254L-AE-5	KKR CLO 35 LTD. - CDO	C	08/13/2021	CITIGROUP GLOBAL MARKETS INC.		3,050,000	3,050,000	
48666K-AZ-2	KB HOME		05/25/2021	Bank of America Securities		10,000	10,000	
49255P-AA-1	KSTRL 2018-1 A - ABS	C	06/03/2021	MIZUHO_SECURITIES		1,838,848	1,837,482	4,731
49271V-AC-4	KEURIG DR PEPPER INC		08/31/2021	GOLDMAN		2,940,132	2,292,000	30,786
49271V-AD-2	KEURIG DR PEPPER INC		10/28/2021	CREDIT SUISSE SECURITIES (USA)		8,307,468	6,256,000	137,851
49271V-AF-7	KEURIG DR PEPPER INC		03/10/2021	BNP PARIBAS SECURITIES BOND		6,336,505	5,457,000	74,561
49271V-AJ-9	KEURIG DR PEPPER INC		03/24/2021	Various		17,335,291	16,404,000	195,824
50050N-AA-1	KONTOOR BRANDS INC		11/10/2021	JP MORGAN CHASE BANK/HSBCSI		1,000,000	1,000,000	
501044-DG-3	KROGER CO		07/22/2021	CITIGROUP GLOBAL MARKETS, INC		8,549,167	7,026,000	151,986
501044-DK-4	KROGER CO		02/23/2021	Various		11,407,564	9,497,000	49,068
501797-AQ-7	L BRANDS INC		04/21/2021	Various		58,206	50,000	896
50189X-AE-5	LCMLF I C - CDO	C	02/25/2021	GREENSLEDGE CAPITAL MARKETS		5,642,655	5,650,000	12,706
50201M-AU-7	LCM 29R CR - CDO	C	06/22/2021	Natixis SA, New York Branch		2,000,000	2,000,000	
50203T-AA-4	LFS TOPCO LLC		09/14/2021	GOLDMAN		100,000	100,000	
50220P-AC-7	LSEGA FINANCING PLC	C	03/26/2021	CITIGROUP GLOBAL MARKETS, INC		19,964,900	20,000,000	
50220P-AD-5	LSEGA FINANCING PLC	C	08/23/2021	Various		26,780,057	26,636,000	69,575
502431-AM-1	L3HARRIS TECHNOLOGIES INC		01/22/2021	Market Axess		7,112,700	6,000,000	30,067
51075L-AE-6	LSHR B - CDO	C	10/01/2021	WELLS FARGO		15,000,000	15,000,000	
51075L-AG-1	LSHR C - CDO	C	10/01/2021	WELLS FARGO		15,000,000	15,000,000	
51075L-AJ-5	LSHR D - CDO	C	10/01/2021	WELLS FARGO		9,284,930	9,284,930	
51075L-AL-0	LSHR E - CDO	C	10/01/2021	WELLS FARGO		7,456,080	7,456,080	
513075-BX-8	LAMAR MEDIA CORP		02/26/2021	Various		272,584	272,000	81
513272-AD-6	LAMB WESTON HOLDINGS INC		10/19/2021	MERRILL LYNCH PIERCE FENNER		1,000,000	1,000,000	
531359-AC-1	LIBERTY TIRE RECYCLING HOLDCO		05/01/2021	STOCK DIVIDENDS DTC ELIGIBLE BROKER		(1)	(1)	
54143M-AA-4	AMZN 1 A1C - CMBS		03/01/2021	Various		3,347,390	(265,384)	
548661-DJ-3	LOWE'S COMPANIES INC		12/29/2021	Various		10,133,392	8,667,000	59,143
548661-DQ-7	LOWE'S COMPANIES INC		11/15/2021	JP MORGAN CHASE BANK/HSBCSI		1,996,950	1,735,000	2,733
548661-DU-8	LOWE'S COMPANIES INC		03/10/2021	JP MORGAN CHASE BANK/HSBCSI		22,647,231	19,373,000	355,979
548661-EA-1	LOWE'S COMPANIES INC		05/19/2021	Various		25,548,834	25,486,000	22,260
548661-EB-9	LOWE'S COMPANIES INC		03/29/2021	CITIGROUP GLOBAL MARKETS, INC		9,977,800	10,000,000	
55280H-AY-3	MCFCL 6R BRR - CDO		09/28/2021	WELLS FARGO		17,500,000	17,500,000	
55280H-BA-4	MCFCL 6R CRR - CDO		09/28/2021	WELLS FARGO		13,775,000	13,775,000	
55280H-BC-0	MCFCL 6R DRR - CDO		09/28/2021	WELLS FARGO		6,500,000	6,500,000	
55280Q-AU-1	MCFCL 5RR ARR - CDO		03/10/2021	Various		42,000,000	42,000,000	
55280Q-AW-7	MCFCL 5RR BRR - CDO		03/10/2021	WELLS FARGO		15,000,000	15,000,000	
55280Q-AY-3	MCFCL 5RR CRR - CDO		03/10/2021	WELLS FARGO		10,000,000	10,000,000	

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55342U-AM-6	MPT OPERATING PARTNERSHIP LP		07/21/2021	JP MORGAN CHASE BANK/HSBCSI		1,026,250	1,000,000	12,444
55616X-AG-2	MACY'S RETAIL HOLDINGS LLC		02/16/2021	MORGAN STANLEY CO		12,413	15,000	70
55616X-AH-0	MACY'S RETAIL HOLDINGS LLC		02/16/2021	Various		14,688	15,000	59
55616X-AJ-6	MACY'S RETAIL HOLDINGS LLC		02/16/2021	MORGAN STANLEY CO		56,588	75,000	1,340
55616X-AM-9	MACY'S RETAIL HOLDINGS LLC		02/17/2021	MORGAN STANLEY CO		46,719	55,000	434
55818Y-BW-0	MDPK 17RR CR2 - CDO		02/02/2021	JP Morgan Securities Inc.		2,500,000	2,500,000	
55820B-AJ-6	MADISON PARK FUNDING XLV LTD. - CDO	C	06/16/2021	MERRILL LYNCH PIERCE FENNER		14,250,000	14,250,000	
55820B-AL-1	MADISON PARK FUNDING XLV LTD. - CDO	C	06/16/2021	MERRILL LYNCH PIERCE FENNER		7,000,000	7,000,000	
55820J-BE-9	MDPK 21RR A1B - CDO		10/26/2021	CITIGROUP GLOBAL MARKETS, INC		16,000,000	16,000,000	
55821G-AG-0	MDPK 51 B - CDO	C	06/02/2021	MERRILL LYNCH PIERCE FENNER		15,750,000	15,750,000	
55822A-AQ-0	MADISON PARK FUNDING XLVI LTD. - CDO	C	08/20/2021	JP Morgan Securities Inc.		3,600,000	3,600,000	
55916A-AA-2	MICHAELS COMPANIES INC		04/09/2021	Barclays Capital		190,000	190,000	
55916A-AB-0	MICHAELS COMPANIES INC		04/09/2021	Barclays Capital		260,000	260,000	
559222-AV-6	MAGNA INTERNATIONAL INC	C	06/03/2021	Various		19,765,813	19,183,000	130,497
55954P-AN-4	MAGNE 21R AR - CDO	C	02/25/2021	CITIGROUP GLOBAL MARKETS, INC		28,000,000	28,000,000	
55955E-AS-7	MAGNETITE XXVII, LIMITED - ABS	C	08/25/2021	Morgan Stanley & Co. LLC		1,500,000	1,500,000	
573284-AW-6	MARTIN MARIETTA MATERIALS INC		06/21/2021	DEUTSCHE BANK SECURITIES, INC.		8,744,488	8,750,000	
573284-AX-4	MARTIN MARIETTA MATERIALS INC		07/30/2021	WELLS FARGO		7,198,730	7,000,000	19,289
575385-AE-9	MASONITE INTERNATIONAL CORP		07/09/2021	MERRILL LYNCH PIERCE FENNER		3,000,000	3,000,000	
57665R-AN-6	MATCH GROUP HOLDINGS II LLC		12/02/2021	CITIGROUP GLOBAL MARKETS, INC		508,750	500,000	321
57667J-AA-0	MATCH GROUP HOLDINGS II LLC		09/22/2021	JP MORGAN CHASE BANK/HSBCSI		250,000	250,000	
577081-BE-1	MATTEL INC		03/09/2021	Various		240,000	240,000	
577081-BF-8	MATTEL INC		03/09/2021	Various		335,000	335,000	
58013M-ER-1	MCDONALD'S CORP		01/07/2021	MERRILL LYNCH PIERCE FENNER		5,650,450	5,000,000	35,243
59111R-AB-8	METAL 2017-1 B - ABS	C	06/15/2021	Direct		(6)	(6)	
59523U-AP-2	MID-AMERICA APARTMENTS LP		03/23/2021	Market Axess		5,626,800	5,000,000	57,750
59523U-AQ-0	MID-AMERICA APARTMENTS LP		03/04/2021	CITIGROUP GLOBAL MARKETS, INC		11,884,086	10,367,000	165,845
59565J-AA-9	MIDAS OPCO HOLDINGS LLC		08/12/2021	JP MORGAN CHASE BANK/HSBCSI		1,000,000	1,000,000	
59567L-AA-2	MIDCAP FINANCIAL ISSUER TRUST		04/21/2021	JP MORGAN CHASE BANK/HSBCSI		600,000	600,000	
60162P-AL-6	MILOS 1R DR - CDO		06/21/2021	Morgan Stanley & Co. LLC		497,850	500,000	2,612
60783X-AA-2	MODIVCARE ESCROW ISSUER INC		08/10/2021	DEUTSCHE BANK SECURITIES, INC.		1,000,000	1,000,000	
61034N-AA-9	MCMML 11 A1 - CDO	C	04/06/2021	BNP PARIBAS SECURITIES BOND		55,000,000	55,000,000	
61034N-AE-1	MCMML 11 B1 - CDO	C	04/06/2021	BNP PARIBAS SECURITIES BOND		15,000,000	15,000,000	
61034N-AJ-0	MCMML 11 C - CDO	C	04/06/2021	BNP PARIBAS SECURITIES BOND		15,000,000	15,000,000	
61034R-AL-6	MCMML 8R BR - CDO		10/29/2021	DEUTSCHE BANK SECURITIES, INC.		23,400,000	23,400,000	
61034R-AN-2	MCMML 8R CR - CDO		10/29/2021	DEUTSCHE BANK SECURITIES, INC.		14,500,000	14,500,000	
61034R-AQ-5	MCMML 8R DR - CDO		10/29/2021	DEUTSCHE BANK SECURITIES, INC.		17,200,000	17,200,000	
61034V-AC-7	MCMML 12 A1 - CDO	C	08/17/2021	SMBC NIKKO SECURITIES		40,000,000	40,000,000	
61034V-AG-8	MCMML 12 B1 - CDO	C	08/17/2021	SMBC NIKKO SECURITIES		32,500,000	32,500,000	
61034V-AL-7	MCMML 12 C - CDO	C	08/17/2021	SMBC NIKKO SECURITIES		15,000,000	15,000,000	
61034V-AN-3	MCMML 12 D - CDO	C	08/17/2021	SMBC NIKKO SECURITIES		20,000,000	20,000,000	
617446-8G-7	MORGAN STANLEY		05/06/2021	MORGAN STANLEY CO		13,076,729	11,293,000	148,728
61744Y-AP-3	MORGAN STANLEY		03/04/2021	MORGAN STANLEY CO		5,106,125	4,608,000	21,244
61747Y-ED-3	MORGAN STANLEY		07/15/2021	MORGAN STANLEY CO		5,000,000	5,000,000	
624758-AF-5	MUELLER WATER PRODUCTS INC		05/18/2021	MERRILL LYNCH PIERCE FENNER		250,000	250,000	
62482B-AA-0	MOZART DEBT MERGER SUB INC		09/30/2021	JP MORGAN CHASE BANK/HSBCSI		2,000,000	2,000,000	
62482B-AB-8	MOZART DEBT MERGER SUB INC		09/30/2021	TD Securities		1,017,500	1,000,000	
626738-AF-5	MURPHY OIL USA INC		01/21/2021	RBC CAPITAL MARKETS, LLC		500,000	500,000	
62928C-AA-0	NGPL PIPECO LLC		05/04/2021	Various		7,503,114	7,491,000	
629377-CS-9	NRG ENERGY INC		08/09/2021	Barclays Capital		1,000,000	1,000,000	
62954H-AB-4	NXP BV	C	08/02/2021	MERRILL LYNCH PIERCE FENNER		8,695,262	7,444,000	40,901
62954H-AD-0	NXP BV	C	07/14/2021	Barclays Capital		3,774,859	3,445,000	24,402
62954H-AG-3	NXP BV	C	05/04/2021	CITIGROUP GLOBAL MARKETS, INC		14,948,550	15,000,000	
631664-A@-8	NASSAU CRUISE PORT LTD	C	09/22/2021	CITIGROUP GLOBAL MARKETS, INC		15,000,000	15,000,000	
637417-AL-0	NATIONAL RETAIL PROPERTIES INC		03/17/2021	WELLS FARGO		8,291,934	7,375,000	135,659
637432-NS-0	NATIONAL RURAL UTILITIES COOPERATIVE FIN		03/03/2021	JP MORGAN CHASE BANK/HSBCSI		17,519,816	15,613,000	272,794
63861C-AE-9	NATIONSTAR MORTGAGE HOLDINGS INC		11/01/2021	MORGAN STANLEY CO		500,000	500,000	
64128Q-AU-9	NEUB 18RR 2R2 - CDO		05/11/2021	Natixis SA, New York Branch		3,000,000	3,000,000	3,458
64129U-BY-0	NEUB XVII DRA - CDO	C	09/14/2021	Royal Bank of Canada - Private Wealth		3,664,510	3,700,000	19,033
64130D-BG-4	NEUB 21RR A2R - CDO		04/02/2021	MORGAN STANLEY CO		20,000,000	20,000,000	
64130D-BJ-8	NEUB 21RR BR2 - CDO		04/02/2021	MORGAN STANLEY CO		21,000,000	21,000,000	
64130D-BN-9	NEUB 21RR DR2 - CDO		04/02/2021	Morgan Stanley & Co. LLC		2,000,000	2,000,000	
64131E-AJ-6	NEUB 23R CR - CDO		06/21/2021	GOLDMAN		900,450	900,000	3,802
64131E-AL-1	NEUB 23R DR - CDO		02/04/2021	Societe Generale		1,000,500	1,000,000	1,736
64133G-AX-8	NEUBERGER BERMAN LOAN ADVISERS CLO 37 LT	C	05/26/2021	CREDIT SUISEE FIRST BOSTON		1,000,000	1,000,000	

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64134J-AE-3	NEUB 2021-40A C - CDO	C	01/27/2021	CREDIT SUISEE FIRST BOSTON		1,000,000	1,000,000	
644393-AB-6	NEW FORTRESS ENERGY INC		03/26/2021	MORGAN STANLEY CO		1,000,000	1,000,000	
65023P-AS-9	NBCLO 171R BR - CDO	C	02/04/2021	MORGAN STANLEY CO		5,000,000	5,000,000	
65130P-AS-9	NEWFL 2016-1 CR - CDO	C	02/08/2021	Barclays Bank		2,997,000	3,000,000	3,892
65339K-CB-4	NEXTERA ENERGY CAPITAL HOLDINGS INC		12/09/2021	Barclays Capital		15,000,000	15,000,000	
65341K-BJ-4	NFMOT 192 A1 - ABS		06/18/2021	Various		5,339,750	5,300,000	796
65409Q-BH-4	NIELSEN FINANCE LLC		07/02/2021	Various		434,612	434,000	248
65409Q-BK-7	NIELSEN FINANCE LLC		05/28/2021	Various		475,008	475,000	5
666807-BJ-0	NORTHROP GRUMMAN CORP		12/30/2021	GOLDMAN		3,966,143	3,504,000	29,229
666807-BP-6	NORTHROP GRUMMAN CORP		03/24/2021	Various		26,006,988	23,018,000	357,293
666807-BT-8	NORTHROP GRUMMAN CORP		03/15/2021	GOLDMAN		8,889,670	7,086,000	137,862
668468-AJ-0	NORTHWOOD CAPITAL 25 LIMITED - ABS	C	06/25/2021	BOFA Securities Comm Sharing Account		3,750,000	3,750,000	
66860T-AU-0	WOODS 20R CR - CDO	C	01/08/2021	JP Morgan Securities Inc.		2,000,000	2,000,000	
66860X-AJ-6	WOODS 27 C - CDO	C	10/12/2021	BOFA Securities Comm Sharing Account		3,150,000	3,150,000	
670001-AG-1	NOVELIS CORP		07/26/2021	MERRILL LYNCH PIERCE FENNER		1,000,000	1,000,000	
67077M-AU-2	NUTRIEN LTD	C	06/25/2021	Various		20,194,772	15,547,000	136,889
67077M-AV-0	NUTRIEN LTD	C	04/19/2021	GOLDMAN		6,409,618	6,245,000	52,076
67077M-AW-8	NUTRIEN LTD	C	03/23/2021	JP MORGAN CHASE BANK/HSBCSI		10,107,069	9,709,000	105,019
67077M-AX-6	NUTRIEN LTD	C	04/22/2021	MERRILL LYNCH PIERCE FENNER		6,994,763	6,220,000	111,243
67097L-AP-1	OCP 1713R BR - CDO		08/19/2021	CREDIT SUISEE FIRST BOSTON		3,600,000	3,600,000	
67097Q-AG-0	OCP 2017-14 B - CDO		02/22/2021	CANTOR		1,501,065	1,500,000	178
67098U-AN-5	OAKC 6R AR - CDO	C	06/17/2021	MERRILL LYNCH PIERCE FENNER		40,000,000	40,000,000	
67098U-AQ-8	OAKC 6R BR - CDO	C	06/17/2021	MERRILL LYNCH PIERCE FENNER		8,250,000	8,250,000	
67098U-AU-9	OAKC 6R DR - CDO	C	06/17/2021	BOFA Securities Comm Sharing Account		2,500,000	2,500,000	
67100*-AA-6	ONY Funding LLC - ABS		01/05/2021	Not Available		39,650,000	39,650,000	
67109K-BE-3	OZLM 9RRR 2R3 - CDO		09/22/2021	MERRILL LYNCH PIERCE FENNER		12,380,000	12,380,000	
67111K-AL-4	OZLM XVI A2R - CDO	C	03/12/2021	MORGAN STANLEY CO		25,000,000	25,000,000	
67112R-AS-3	OAKC 3R AR - CDO		05/26/2021	CITIGROUP GLOBAL MARKETS, INC		35,000,000	35,000,000	
67112W-AS-2	OZLM 23R B2R - CDO		04/01/2021	MORGAN STANLEY CO		2,500,000	2,500,000	
67112W-AU-7	OZLM 23R CR - CDO		04/01/2021	Morgan Stanley & Co. LLC		2,500,000	2,500,000	
67113D-BG-8	OZLM 24R BR - CDO		09/10/2021	BNP Paribas		1,500,000	1,500,000	7,444
67190A-AB-2	OAKIG 211 A2 - RMBS		01/20/2021	CREDIT SUISSE SECURITIES (USA)		12,998,245	13,000,000	
67400E-AQ-7	OAKCL 193R A2R - CDO		08/25/2021	WELLS FARGO		8,800,000	8,800,000	
67400E-AS-3	OAKCL 193R B1R - CDO		08/25/2021	WELLS FARGO		16,000,000	16,000,000	
67400E-AW-4	OAKCL 193R CR - CDO		08/25/2021	WELLS FARGO		17,600,000	17,600,000	
674599-DJ-1	OCCIDENTAL PETROLEUM CORP		09/20/2021	CREDIT SUISSE SECURITIES (USA)		2,891,250	2,450,000	26,514
67515W-CN-4	OCTR 7R CR - CDO		03/03/2021	CREDIT SUISSE SECURITIES (USA)		2,800,000	2,800,000	
67576W-AU-6	OCTAGON INVESTMENT PARTNERS 20-R, LTD.		12/16/2021	Nomura		3,050,000	3,050,000	10,968
67577F-AA-6	OCT54 54 A1 - CDO	C	06/01/2021	MORGAN STANLEY CO		50,000,000	50,000,000	
67577L-AJ-4	OCT44 44R AR - CDO	C	08/27/2021	JP MORGAN CHASE BANK/HSBCSI		26,500,000	26,500,000	
67590A-BV-3	OCT14 14RR BRR - CDO		03/02/2021	CREDIT SUISEE FIRST BOSTON		2,000,000	2,000,000	
67592M-AN-4	OCT50 50R AR - CDO	C	11/09/2021	BARCLAYS CAPITAL INC FIXED INC		40,500,000	40,500,000	
67690A-AL-5	OAKC 9 D - CDO	C	04/28/2021	BOFA Securities Comm Sharing Account		1,500,000	1,500,000	
67707L-AE-8	OAKC 10 D2 - CDO	C	11/23/2021	SMBC Capital Markets		262,080	262,500	
67707L-AL-2	OAKC 10 D - CDO	C	11/23/2021	Various		5,406,002	5,406,490	
677415-CU-3	OHIO POWER CO		09/09/2021	MITSUBISHI		7,464,075	7,500,000	
682337-AJ-9	ONE ELEVEN FUNDING III, LTD. - CDO	C	07/08/2021	CITIGROUP GLOBAL MARKETS INC.		3,000,000	3,000,000	
682357-AA-6	180 MEDICAL INC		09/30/2021	GOLDMAN		350,000	350,000	
683715-AD-8	OPEN TEXT CORP	C	11/09/2021	Barclays Capital		1,000,000	1,000,000	
68389X-BZ-7	ORACLE CORP		05/26/2021	MORGAN STANLEY CO		7,190,050	7,000,000	45,422
68389X-CD-5	ORACLE CORP		03/22/2021	JP MORGAN CHASE BANK/HSBCSI		9,974,300	10,000,000	
68560E-AB-4	ORBIA ADVANCE CORPORATION SAB DE CV	C	05/06/2021	CITIGROUP GLOBAL MARKETS, INC		29,644,800	30,000,000	
68622T-AA-9	ORGANON FINANCE 1 LLC		04/19/2021	Various		983,250	980,000	
68622T-AB-7	ORGANON FINANCE 1 LLC		04/08/2021	MORGAN STANLEY CO		735,000	735,000	
68785A-AC-9	OSCAR 211 A3 - ABS	D	05/07/2021	MIZUHO_SECURITIES		3,006,094	3,000,000	58
693475-BA-2	PNC FINANCIAL SERVICES GROUP INC		04/20/2021	CITIGROUP GLOBAL MARKETS, INC		20,000,000	20,000,000	
69354N-AD-8	PRA GROUP INC		09/17/2021	TRUIST		1,000,000	1,000,000	
69700T-AL-8	PFIXD 191R CR - CDO	C	03/30/2021	GREENSLEDGE CAPITAL MARKETS		3,000,000	3,000,000	
69701X-AG-9	PLMRS 212 D - CDO	C	04/21/2021	Wells Fargo Bank		2,000,000	2,000,000	
69703P-AE-9	PLMRS 2018-1 B - CDO	C	01/19/2021	Amherst		1,984,600	2,000,000	219
698813-AA-0	PAPA JOHN'S INTERNATIONAL INC		09/08/2021	JP MORGAN CHASE BANK/HSBCSI		1,000,000	1,000,000	
70018A-AN-0	PAIA 192R BR - CDO	C	09/22/2021	JP Morgan Securities Inc.		3,050,000	3,050,000	
70018Q-AE-5	PAIA 212 C - CDO	C	07/21/2021	Barclays Bank		2,125,000	2,125,000	
70018Q-AG-0	PAIA 212 D - CDO	C	07/21/2021	Barclays Bank		1,750,000	1,750,000	
70052L-AC-7	PARK INTERMEDIATE HOLDINGS LLC		05/11/2021	JP MORGAN CHASE BANK/HSBCSI		580,000	580,000	

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70137W-AL-2	PARKLAND CORP	C	11/08/2021	JP MORGAN CHASE BANK/HSBCSI		250,000	250,000	
707569-AV-1	PENN NATIONAL GAMING INC		07/02/2021	Various		775,098	775,000	88
70806J-AA-5	PNTPK 3 A1 - CDO	C	10/01/2021	CREDIT SUISSE SECURITIES (USA)		50,000,000	50,000,000	
70806J-AC-1	PNTPK 3 A2 - CDO	C	10/01/2021	CREDIT SUISSE SECURITIES (USA)		12,000,000	12,000,000	
70806J-AE-7	PNTPK 3 B - CDO	C	10/01/2021	CREDIT SUISSE SECURITIES (USA)		21,000,000	21,000,000	
70806J-AG-2	PNTPK 3 C - CDO	C	10/01/2021	CREDIT SUISSE SECURITIES (USA)		12,500,000	12,500,000	
70959W-AK-9	PENSKE AUTOMOTIVE GROUP INC		07/12/2021	MORGAN STANLEY CO		1,015,000	1,000,000	3,021
71376L-AE-0	PERFORMANCE FOOD GROUP INC		07/12/2021	BMO CAPITAL MARKETS CORP		1,000,000	1,000,000	
72134A-AE-5	PIPK C1 - CDO	C	10/01/2021	Morgan Stanley & Co. LLC		2,500,000	2,500,000	
72815L-AA-5	PLAYTIKA HOLDING CORP	C	03/05/2021	MERRILL LYNCH PIERCE FENNER		1,900,000	1,900,000	
73052V-AA-3	POINT AU ROCHE PARK CLO LTD. - CDO	C	05/28/2021	BNP PARIBAS SECURITIES BOND		29,000,000	29,000,000	
73742F-AE-6	POST 211 C - CDO	C	07/30/2021	Morgan Stanley & Co. LLC		2,750,000	2,750,000	
73742F-AG-1	POST 211 D - CDO	C	07/30/2021	Morgan Stanley & Co. LLC		3,000,000	3,000,000	
737446-AP-9	POST HOLDINGS INC		12/13/2021	MORGAN STANLEY CO		258,750	250,000	267
737679-DE-7	POTOMAC ELECTRIC POWER CO		12/09/2021	US BANCORP INVESTMENTS INC.		3,014,024	2,550,000	25,868
74170*-BM-0	Prime Property Fund, LLC		08/05/2021	JP MORGAN CHASE BANK/HSBCSI		10,000,000	10,000,000	
74319R-AA-9	PROG HOLDINGS INC		11/10/2021	JP MORGAN CHASE BANK/HSBCSI		1,000,000	1,000,000	
74340X-BH-3	PROLOGIS LP		03/16/2021	US BANCORP INVESTMENTS INC.		3,955,882	3,520,000	1,137
74340X-BL-4	PROLOGIS LP		03/02/2021	Market Axess		6,968,018	5,900,000	23,661
74353#-AA-2	Amazon.com Inc. CTL 3.366% due 10/10/204		05/01/2021	MESIROW FINANCIAL				(2,482)
744533-BP-4	PUBLIC SERVICE COMPANY OF OKLAHOMA		08/11/2021	SMBC NIKKO SECURITIES		9,957,600	10,000,000	
74460W-AE-7	PUBLIC STORAGE		04/15/2021	Various		10,524,605	10,500,000	
745332-CK-0	PUGET SOUND ENERGY INC		09/08/2021	WELLS FARGO		10,000,000	10,000,000	
75281A-BH-1	RANGE RESOURCES CORP		01/06/2021	Various		161,927	160,000	
756109-AX-2	REALTY INCOME CORP		04/06/2021	WELLS FARGO		13,547,306	12,404,000	53,343
75888B-AG-9	REG17 XVII D - CDO	C	05/18/2021	Morgan Stanley & Co. LLC		2,249,388	2,200,000	9,269
75889F-AJ-3	REG23 23 C - CDO	C	11/04/2021	Nomura		1,800,000	1,800,000	
75889F-AL-8	REG23 23 D - CDO	C	11/04/2021	Nomura		2,500,000	2,500,000	
76119L-AB-7	RESIDEO FUNDING INC		08/10/2021	MORGAN STANLEY CO		1,000,000	1,000,000	
76679A-AA-5	RIN 4 A - CDO	C	03/19/2021	BNP PARIBAS SECURITIES BOND		37,500,000	37,500,000	
76679A-AC-1	RIN 4 B - CDO	C	03/19/2021	BNP PARIBAS SECURITIES BOND		15,000,000	15,000,000	
76761R-BE-8	RSRVA 1RR DRR - CDO		03/11/2021	CANTOR		1,000,450	1,000,000	
76774L-AA-5	RITCHIE BROS HOLDINGS INC		12/07/2021	GOLDMAN		250,000	250,000	
771049-AA-1	ROBLOX CORP		10/26/2021	MORGAN STANLEY CO		1,000,000	1,000,000	
77340R-AR-8	ROCKIES EXPRESS PIPELINE LLC		02/10/2021	JP MORGAN CHASE BANK/HSBCSI		21,600	20,000	74
77340R-AT-4	ROCKIES EXPRESS PIPELINE LLC		07/19/2021	Various		805,613	794,000	7,124
775109-BG-5	ROGERS COMMUNICATIONS INC	C	06/24/2021	Barclays Capital		12,388,912	10,783,000	171,300
775631-AD-6	ROLLER BEARING COMPANY OF AMERICA INC		09/23/2021	GOLDMAN		1,000,000	1,000,000	
77587U-AE-2	RMRK 1 B - CDO	C	05/06/2021	BANK OF NYC/MIZUHO SEC		2,500,000	2,500,000	2,743
77588J-AE-6	RCF 2 C - CDO	C	09/02/2021	GREENSLEDGE CAPITAL MARKETS		1,080,000	1,080,000	
77588J-AG-1	ROMCF-2-D - CDO	C	09/02/2021	GREENSLEDGE CAPITAL MARKETS		1,200,000	1,200,000	
77588L-AE-1	RMRK 4 B - CDO	C	04/16/2021	JP Morgan Securities Inc.		3,000,000	3,000,000	
77678#-AA-3	Rosales Solar Holdings, LLC		12/31/2021	Direct		1,091,290	1,091,290	
78433X-AA-8	SALTT 211 AA - ABS		10/18/2021	GOLDMAN		18,999,478	19,000,000	
78433X-AB-6	SALTT 211 A - ABS		10/18/2021	GOLDMAN		19,999,984	20,000,000	
7846EL-AD-9	SPCM SA	C	09/09/2021	Various		2,016,000	2,000,000	
78471R-AD-8	SRS DISTRIBUTION INC		11/08/2021	Barclays Capital		1,000,000	1,000,000	
78472V-AB-2	SPSS 2021-A LLC		08/26/2021	Stifel, Nicolaus & Co., Inc.		47,000,000	47,000,000	
78486A-AA-4	STWD 21SIF1 A - CDO		02/23/2021	MITSUBISHI		29,500,000	29,500,000	
78486A-AC-0	STWD 21SIF1 B - CDO		02/23/2021	MITSUBISHI		10,000,000	10,000,000	
78500A-AA-6	SWF ESCROW ISSUER CORP		09/17/2021	JP MORGAN CHASE BANK/HSBCSI		2,500,000	2,500,000	
800130-AG-1	SAND C - CDO/CMBS	C	10/08/2021	JP Morgan Securities Inc.		2,703,480	2,700,000	
800130-AJ-5	SAND D - CDO	C	10/08/2021	JP Morgan Securities Inc.		2,700,000	2,700,000	
800130-AL-0	SAND B2 - CDO	C	10/08/2021	JP Morgan Securities Inc.		2,700,000	2,700,000	
81124E-AJ-9	SCUL 29 D - CDO	C	08/27/2021	JP Morgan Securities Inc.		1,500,000	1,500,000	
81124L-AG-9	SCUL 28 C - CDO	C	11/18/2021	DEUTSCHE BANK SECURITIES, INC.		2,252,250	2,252,250	
81124T-AE-7	SCUL 26 C - CDO	C	04/26/2021	CITIGROUP GLOBAL MARKETS INC.		3,000,000	3,000,000	
81124T-AG-2	SCUL 26 D1 - CDO	C	04/26/2021	CITIGROUP GLOBAL MARKETS INC.		2,000,000	2,000,000	
81124U-AQ-7	SCUL 27 C2 - CDO	C	06/10/2021	DEUTSCHE BANK SECURITIES, INC.		1,625,000	1,625,000	
81124U-AS-3	SCUL 27 D - CDO	C	06/10/2021	DEUTSCHE BANK SECURITIES, INC.		3,000,000	3,000,000	
81880X-AS-1	SHACK 1914R CR - CDO	C	06/17/2021	Barclays Bank		1,500,000	1,500,000	
81883J-AE-0	SHACK 2116 C - CDO	C	09/01/2021	Barclays Bank		2,714,100	2,714,100	
81883J-AG-5	SHACK 2116 D1 - CDO	C	09/01/2021	Barclays Bank		3,500,000	3,500,000	
82620K-BD-4	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C	03/02/2021	MORGAN STANLEY CO		14,974,350	15,000,000	
82620K-BE-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C	03/02/2021	MORGAN STANLEY CO		8,987,940	9,000,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
82667C-AA-3	SIGNAL RAIL I LLC - ABS		08/12/2021	CREDIT SUISSE SECURITIES (USA)		12,493,986	12,500,000	
827304-AA-4	SLVRR 2019-1 A - ABS	C	07/21/2021	WELLS FARGO		3,612,649	3,627,385	3,198
82967N-BJ-6	SIRIUS XM RADIO INC		06/07/2021	JP MORGAN SECURITIES INC.		430,000	430,000	
82967N-BM-9	SIRIUS XM RADIO INC		08/02/2021	CITIGROUP GLOBAL MARKETS, INC		2,000,000	2,000,000	
83405Q-AD-1	SCLP 2017-6 C - ABS		08/30/2021	BNP PARIBAS SECURITIES BOND		5,083,757	4,998,000	2,791
83545G-BD-3	SONIC AUTOMOTIVE INC		10/15/2021	MERRILL LYNCH PIERCE FENNER		1,000,000	1,000,000	
83610C-AY-7	SNDPT 12RR BR2 - CDO		01/13/2021	GOLDMAN		30,000,000	30,000,000	
83610H-AQ-3	SNDPT 7RRR BR - CDO		05/20/2021	Barclays Capital		25,000,000	25,000,000	
83611K-AN-2	SNDPT 22R BR - CDO		07/19/2021	MERRILL LYNCH PIERCE FENNER		12,770,000	12,770,000	
83611K-AS-1	SNDPT 22R CR - CDO		07/19/2021	BOFA Securities Comm Sharing Account		3,825,000	3,825,000	
83611V-BC-1	SNDPT 27R DR - CDO	C	10/01/2021	CITIGROUP GLOBAL MARKETS INC.		2,500,000	2,500,000	
83614B-AQ-2	SNDPT 23R AR - CDO		05/14/2021	CREDIT SUISSE SECURITIES (USA)		45,000,000	45,000,000	
83614B-AS-8	SNDPT 23R BR - CDO		05/14/2021	CREDIT SUISSE SECURITIES (USA)		14,000,000	14,000,000	
83614B-AU-3	SNDPT 23R CR - CDO		05/14/2021	CREDIT SUISEE FIRST BOSTON		5,000,000	5,000,000	
83614N-AQ-6	SNDPT 24R BR - CDO		10/25/2021	Barclays Capital		20,000,000	20,000,000	
83614N-AS-2	SNDPT 24R CR - CDO		10/25/2021	Various		14,500,000	14,500,000	
83614N-AY-9	SNDPT 24R C2R - CDO	C	10/25/2021	Barclays Bank		2,250,000	2,250,000	
83614U-AJ-6	SNDPT 30 C - CDO	C	06/11/2021	JP Morgan Securities Inc.		3,665,000	3,665,000	
83615P-AE-7	SNDPT 31 C - CDO	C	08/06/2021	BOFA Securities Comm Sharing Account		2,900,000	2,900,000	
83616A-AQ-2	SNDPT 32 D - CDO	C	11/10/2021	CREDIT SUISEE FIRST BOSTON		2,500,000	2,500,000	
8426EP-AE-8	SOUTHERN COMPANY GAS CAPITAL CORP		09/07/2021	MERRILL LYNCH PIERCE FENNER		4,955,700	5,000,000	
845467-AT-6	SOUTHWESTERN ENERGY CO		12/08/2021	JP MORGAN CHASE BANK/HSBCSI		500,000	500,000	
85205T-AM-2	SPIRIT AEROSYSTEMS INC		01/28/2021	Various		255,018	242,000	1,316
854502-AL-5	STANLEY BLACK & DECKER INC		03/25/2021	DEUTSCHE BANK SECURITIES, INC.		9,068,444	9,008,000	8,057
855244-AS-8	STARBUCKS CORP		11/15/2021	Various		25,365,376	20,386,000	119,110
855244-AU-3	STARBUCKS CORP		10/29/2021	Various		8,427,557	6,990,000	59,115
855244-AZ-2	STARBUCKS CORP		03/10/2021	GOLDMAN		6,009,634	5,929,000	49,137
85571B-AW-5	STARWOOD PROPERTY TRUST INC		12/01/2021	JP MORGAN CHASE BANK/HSBCSI		500,000	500,000	
85573L-AA-9	STARR 2019-1 A - ABS	C	07/21/2021	WELLS FARGO		1,216,400	1,209,220	1,099
86190B-AB-0	STR 2021-1 A2 - ABS		05/19/2021	CREDIT SUISSE SECURITIES (USA)		3,498,417	3,500,000	
86190B-AC-8	STR 2021-1A A3 - ABS		05/19/2021	CREDIT SUISSE SECURITIES (USA)		3,998,062	4,000,000	
86190B-AD-6	STR 2021-1A A4 - ABS		05/19/2021	CREDIT SUISSE SECURITIES (USA)		1,499,396	1,500,000	
86315W-AG-3	STRAS 213 D - CDO	C	12/17/2021	Morgan Stanley & Co. LLC		7,000,000	7,000,000	
86765L-AU-1	SUNOCO LP		10/05/2021	CITIGROUP GLOBAL MARKETS, INC		250,000	250,000	
87166V-AN-8	SYMP XX CR - CDO		01/13/2021	Natixis SA, New York Branch		4,000,000	4,000,000	
87167W-AJ-4	SYMP XXV D - CDO	C	12/15/2021	Various		2,502,000	2,500,000	3,051
87190C-BC-3	TCW 201RR CRR - CDO	C	05/10/2021	JEFFERIES & COMPANY, INC.		5,000,000	5,000,000	
87190K-AJ-1	TCW 211 D1 - CDO	C	02/10/2021	JEFFERIES & COMPANY, INC.		3,000,000	3,000,000	
87230A-AQ-9	TFLAT 161RR CR2 - CDO	C	08/05/2021	CREDIT SUISEE FIRST BOSTON		1,001,250	1,000,000	1,361
87232A-AS-3	TFLAT 181R DR - CDO	C	02/12/2021	Barclays Bank		1,000,000	1,000,000	
87233G-AE-0	TCP 1612 A1J - CDO		08/05/2021	Global Atlantic		10,513,125	10,500,000	36,686
87264A-AW-5	T-MOBILE USA INC		05/04/2021	Various		17,118,249	15,005,000	88,170
87264A-AX-3	T-MOBILE USA INC		10/22/2021	Various		23,888,103	20,863,000	238,590
87264A-BE-4	T-MOBILE USA INC		04/07/2021	CITIGROUP GLOBAL MARKETS, INC		10,904,700	10,000,000	187,292
87264A-BF-1	T-MOBILE USA INC		08/04/2021	JEFFERIES		2,832,525	2,500,000	29,870
87264A-BH-7	T-MOBILE USA INC		02/04/2021	GOLDMAN		11,276,870	11,000,000	140,311
87264A-BL-8	T-MOBILE USA INC		07/01/2021	MORGAN STANLEY CO		7,812,213	7,934,000	93,225
87264A-CE-3	T-MOBILE USA INC		05/10/2021	JP MORGAN CHASE BANK/HSBCSI		353,500	350,000	1,701
874060-AY-2	TAKEDA PHARMACEUTICAL CO LTD	C	07/19/2021	Various		10,403,900	10,000,000	79,826
88023U-AJ-0	TEMPUR SEALY INTERNATIONAL INC		09/21/2021	JP MORGAN CHASE BANK/HSBCSI		1,000,000	1,000,000	
88033G-DL-1	TENET HEALTHCARE CORP		07/21/2021	Barclays Capital		1,016,500	1,000,000	6,021
88033G-DN-7	TENET HEALTHCARE CORP		11/16/2021	GOLDMAN		1,000,000	1,000,000	
88167A-AP-6	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	C	11/02/2021	JP MORGAN CHASE BANK/HSBCSI		250,000	250,000	
88315L-AQ-1	TMCL 212 A - ABS	C	03/24/2021	MERRILL LYNCH PIERCE FENNER		19,996,424	20,000,000	
88315L-AS-7	TMCL 2021-3 A - RMBS	C	08/03/2021	WELLS FARGO		14,997,413	15,000,000	
88603U-AA-7	THRUST ENGINE LEASING 2021 DAC - ABS	C	06/17/2021	MIZUHO_SECURITIES		14,999,429	15,000,000	
88606W-AA-0	TBOLT 2017 A - ABS	C	04/20/2021	MITSUBISHI		4,396,006	4,351,135	3,564
89288C-AJ-8	TRALEE CLO VII LTD. - CDO	C	02/26/2021	JP Morgan Securities Inc.		2,500,000	2,500,000	
89531F-AS-6	TRESTLES CLO 2017-1, LTD. - CDO	C	02/26/2021	Natixis SA, New York Branch		3,000,000	3,000,000	
89532U-AG-8	TREST 5 B2 - CDO	C	10/26/2021	Morgan Stanley & Co. LLC		1,750,000	1,750,000	
89532U-AJ-2	TREST 5 C - CDO	C	10/26/2021	Morgan Stanley & Co. LLC		1,800,000	1,800,000	
89532W-AJ-8	TREST 4 D - CDO	C	07/12/2021	CREDIT SUISEE FIRST BOSTON		5,000,000	5,000,000	
89624G-AE-3	CAVU 213 C - CDO	C	12/16/2021	CREDIT SUISEE FIRST BOSTON		3,150,001	3,165,830	
89624U-AJ-1	CAVU 212 D1 - CDO	C	10/08/2021	DEUTSCHE BANK SECURITIES, INC.		1,000,000	1,000,000	
89640Y-AY-0	TRINITAS CLO VI, LTD. - CDO	C	02/09/2021	JP MORGAN SECS INC., - FIXED INCOME		3,000,000	3,000,000	

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89641C-AR-2	TRNTS 7R D2R - CDO	C	11/05/2021	GREENSLEDGE CAPITAL MARKETS		2,750,000	2,750,000	
89641H-AY-6	TRNTS 11R D1R - CDO	C	08/20/2021	GOLDMAN		2,500,000	2,500,000	
89642D-AG-3	TRNTS 16 C - CDO	C	06/14/2021	JP Morgan Securities Inc.		2,500,000	2,500,000	
89686Q-AA-4	TRIVIUM PACKAGING FINANCE BV	C	07/06/2021	Barclays Capital		1,052,500	1,000,000	21,847
89788M-AE-2	TRUIST FINANCIAL CORP		06/02/2021	BNY/SUNTRUST CAPITAL MARKETS		5,000,000	5,000,000	
901396-AA-9	TWBRK 211 A - CDO		11/23/2021	WELLS FARGO		35,000,000	35,000,000	
901396-AC-5	TWBRK 211 B - CDO		11/23/2021	WELLS FARGO		19,000,000	19,000,000	
902104-AC-2	II-VI INC		12/08/2021	JP MORGAN CHASE BANK/HSBCSI		250,000	250,000	
902613-AE-8	UBS GROUP AG	C	08/30/2021	UBS		2,635,066	2,745,000	3,035
902613-AH-1	UBS GROUP AG	C	08/03/2021	UBS		10,000,000	10,000,000	
90290M-AE-1	US FOODS INC		11/16/2021	WELLS FARGO		500,000	500,000	
90352J-AC-7	UBS GROUP AG	C	01/22/2021	CITIGROUP GLOBAL MARKETS, INC		6,092,390	5,227,500	75,961
907818-EJ-3	UNION PACIFIC CORP		02/24/2021	GOLDMAN		9,051,887	8,055,000	158,583
907818-EK-0	UNION PACIFIC CORP		01/06/2021	CITIGROUP GLOBAL MARKETS, INC		12,605,033	11,649,000	155,013
90932L-AG-2	UNITED AIRLINES INC		04/14/2021	Barclays Capital		60,000	60,000	
90932L-AH-0	UNITED AIRLINES INC		04/14/2021	Barclays Capital		70,000	70,000	
911365-BP-8	UNITED RENTALS (NORTH AMERICA) INC		07/30/2021	MORGAN STANLEY CO		500,000	500,000	
914906-AV-4	UNIVISION COMMUNICATIONS INC		05/07/2021	JP MORGAN CHASE BANK/HSBCSI		1,000,000	1,000,000	
91734K-AE-7	BLKMM 211 B - CDO	C	12/08/2021	BANK OF NEW YORK/NATIXIS, NEW		18,000,000	18,000,000	
91734K-AG-2	BLKMM 211 C - CDO	C	12/08/2021	BANK OF NEW YORK/NATIXIS, NEW		21,937,500	21,937,500	
91862@-AA-2	VC 3 LS 2021 L P - ABS		10/04/2021	GOLDMAN		27,000,000	27,000,000	
91862@-AB-0	LIFE SETTLEMENTS ABS (CLASS B) - ABS		10/14/2021	GOLDMAN		21,000,000	21,000,000	
92328M-AA-1	VENTURE GLOBAL CALCASIEU PASS LLC		07/29/2021	MORGAN STANLEY CO		500,000	500,000	
92328M-AB-9	VENTURE GLOBAL CALCASIEU PASS LLC		07/29/2021	MORGAN STANLEY CO		500,000	500,000	
92328M-AC-7	VENTURE GLOBAL CALCASIEU PASS LLC		11/17/2021	JP MORGAN CHASE BANK/HSBCSI		500,000	500,000	
92343V-CK-8	VERIZON COMMUNICATIONS INC		10/08/2021	Various		22,484,047	17,357,000	303,650
92343V-CX-0	VERIZON COMMUNICATIONS INC		01/22/2021	MORGAN STANLEY CO		9,981,120	8,000,000	131,640
92343V-FT-6	VERIZON COMMUNICATIONS INC		01/07/2021	CREDIT SUISSE SECURITIES (USA)		4,908,000	5,000,000	18,771
92343V-GH-1	VERIZON COMMUNICATIONS INC		03/11/2021	MORGAN STANLEY CO		6,996,850	7,000,000	
925550-AF-2	VIAVI SOLUTIONS INC		09/23/2021	Various		2,006,250	2,000,000	
92558E-AN-2	VIBR 6R CR - CDO		05/17/2021	CITIGROUP GLOBAL MARKETS INC.		3,000,000	3,000,000	19,506
92559E-AJ-0	VIBR 15 B2 - CDO	C	11/01/2021	CITIGROUP GLOBAL MARKETS INC.		4,050,000	4,050,000	
92660F-AN-4	VIDEOTRON LTD	C	07/19/2021	MERRILL LYNCH PIERCE FENNER		1,368,750	1,350,000	2,568
927804-FT-6	VIRGINIA ELECTRIC AND POWER CO		06/30/2021	CITIGROUP GLOBAL MARKETS, INC		6,754,285	5,620,000	30,816
92840V-AF-9	VISTRA OPERATIONS COMPANY LLC		07/12/2021	GOLDMAN		780,000	750,000	17,083
92840V-AH-5	VISTRA OPERATIONS COMPANY LLC		05/05/2021	JP MORGAN CHASE BANK/HSBCSI		200,000	200,000	
928563-AK-1	VMWARE INC		08/13/2021	MORGAN STANLEY CO		4,921,241	4,950,000	3,713
928563-AL-9	VMWARE INC		09/14/2021	MITSUBISHI		4,769,728	4,791,000	12,882
928668-AU-6	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		07/22/2021	Various		10,287,107	8,730,000	112,691
92918Q-AG-5	VOYA 211 C - CDO	C	07/01/2021	Morgan Stanley & Co. LLC		1,750,000	1,750,000	
92918Q-AJ-9	VOYA 211 D - CDO	C	07/01/2021	Morgan Stanley & Co. LLC		3,000,000	3,000,000	
92933B-AT-1	WMG ACQUISITION CORP		11/17/2021	CREDIT SUISSE SECURITIES (USA)		991,450	1,000,000	
92940P-AD-6	WRKCO INC		03/23/2021	Various		6,810,480	5,800,000	7,894
92940P-AE-4	WRKCO INC		04/06/2021	GOLDMAN		2,218,780	2,000,000	27,517
929566-AL-1	WABASH NATIONAL CORP		09/22/2021	MORGAN STANLEY CO		250,000	250,000	
93710W-AA-3	WASH MULTIFAMILY ACQUISITION INC		04/08/2021	Various		950,000	950,000	
94353W-AA-3	WAAV 171 A - ABS		05/04/2021	SG AMERICAS SECURITIES, LLC		9,901,228	10,036,088	22,504
949496-BN-2	WELF 151R4 CR4 - CDO		08/26/2021	Amherst		987,500	987,500	
960413-AS-1	WESTLAKE CHEMICAL CORP		11/15/2021	UBS		3,133,900	2,500,000	31,944
960413-AW-2	WESTLAKE CHEMICAL CORP		08/17/2021	Barclays Capital		4,672,537	4,277,000	25,662
960413-AY-8	WESTLAKE CHEMICAL CORP		09/09/2021	Various		7,148,245	7,333,000	7,475
96145D-AH-8	WRKCO INC		04/05/2021	GOLDMAN		6,235,691	5,603,000	13,696
96467F-AN-0	WBOX 1R BR - CDO	C	08/17/2021	JP Morgan Securities Inc.		3,750,000	3,750,000	
96467H-AG-1	WBOX 3 C - CDO	C	10/07/2021	GOLDMAN		2,500,000	2,500,000	
96950G-AE-2	WILLIAMS SCOTSMAN INTERNATIONAL INC		04/05/2021	Various		470,064	460,000	2,996
97064G-AA-1	WESTF 2021-A A - ABS		05/07/2021	BK OF AMER - MTGE		16,499,144	16,500,000	
97314J-AE-5	WINDR 193R CR - CDO	C	09/10/2021	BNP Paribas		3,150,000	3,150,000	15,618
97316D-AJ-5	WINDR 213 D - CDO	C	07/01/2021	Morgan Stanley & Co. LLC		2,000,000	2,000,000	
97316L-AE-8	WIND RIVER 2017-3 LTD. - CDO	C	04/16/2021	JP Morgan Securities Inc.		4,000,000	4,000,000	
978097-AG-8	WOLVERINE WORLD WIDE INC		08/12/2021	JP MORGAN CHASE BANK/HSBCSI		1,000,000	1,000,000	
981419-AC-8	WORLD ACCEPTANCE CORP		09/22/2021	WELLS FARGO		1,500,000	1,500,000	
98262P-AA-9	WW INTERNATIONAL INC		06/16/2021	Various		333,988	335,000	595
984851-AG-0	YARA INTERNATIONAL ASA	C	04/06/2021	Various		9,924,360	9,500,000	85,302
986255-AY-3	YCLO 1RR CRR - CDO		07/01/2021	Societe Generale		2,001,200	2,000,000	9,516
98956P-AT-9	ZIMMER BIOMET HOLDINGS INC		07/20/2021	NATIONAL FINANCIAL SERVICES CO		2,971,145	2,667,000	32,085

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
98956P-AV-4	ZIMMER BIOMET HOLDINGS INC		12/07/2021	Various		8,512,550	8,500,000	2,167
PPE0EM-2V-0	Strategic Partners VIII, L.P. - ABS		06/10/2021	NOMURA SECURITIES/FIXED INCOME		16,250,000	16,250,000	
PPE45S-V2-1	Ports America Holdings, LLC		11/09/2021	PRIVATE PLACEMENT		8,700,000	8,700,000	
000000-00-0	Total Terminals International LLC		06/07/2021	PRIVATE PLACEMENT		17,300,000	17,300,000	
000000-00-0	Club Atletico de Madrid SAD	B	06/11/2021	DIRECT		16,106,965	16,188,760	
PPED2X-WQ-9	Blackstone Private Credit Fund		06/10/2021	MERRILL LYNCH PIERCE FENNER		25,000,000	25,000,000	
PPEKJ1-98-1	High River LLC - ABS		12/08/2021	GUGGENHEIM		17,500,000	17,500,000	
PPES7T-5A-5	CIP VIII Holdings SPV, L.P. Incorporated		12/14/2021	GOLDMAN		39,920,000	40,000,000	
Q94968-AA-0	WR Carpenter No. 1 Pty Ltd	C	10/28/2021	MERRILL LYNCH PIERCE FENNER		35,000,000	35,000,000	
Q9609*-AA-6	WestConnex Finance Company Pty Ltd	C	05/11/2021	MERRILL LYNCH PIERCE FENNER		17,000,000	17,000,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						7,161,619,199	6,983,104,062	15,034,814
302570-AW-6	NEXTERA ENERGY CAPITAL HOLDINGS INC		01/15/2021	BARCLAYS CAPITAL INC FIXED INC		3,092,476	3,403,000	4,140
654579-AG-6	NIPPON LIFE INSURANCE CO	C	07/15/2021	Various		15,637,500	15,000,000	249,333
654579-AH-4	NIPPON LIFE INSURANCE CO	C	01/13/2021	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		18,420,000	18,420,000	
69352P-AC-7	PPL CAPITAL FUNDING INC		02/09/2021	Various		4,214,013	4,500,000	15,615
4899999. Subtotal - Bonds - Hybrid Securities						41,363,989	41,323,000	269,088
000000-00-0	SRAMCP TL B 1L USD		05/12/2021	JP MORGAN CHASE BANK/HSBCSI		154,447	154,837	
000000-00-0	SYCAMORE BUYER LLC - TERM LOAN B		09/24/2021	DIRECT		258,700	260,000	
000000-00-0	ALI GROUP S.R.L. - TERM LOAN B		10/13/2021	DIRECT		396,000	400,000	
000000-00-0	MKS INSTRUMENTS, INC. - TERM LOAN		10/22/2021	DIRECT		399,000	400,000	
000000-00-0	HOLLEY PURCHASER, INC. - DELAYED TERM LO		11/12/2021	DIRECT		57,000	57,143	
000000-00-0	DRIVEN HOLDINGS LLC - TERM LOAN		11/17/2021	DIRECT		398,000	400,000	
000000-00-0	PRE-PAID LEGAL SERVICES, INC. - TERM LOA		12/07/2021	DIRECT		148,500	150,000	
000000-00-0	MADISON SAFETY & FLOW LLC - 2ND LIEN TL		12/14/2021	DIRECT		74,250	75,000	
000000-00-0	MADISON SAFETY & FLOW LLC - TL		12/14/2021	DIRECT		149,250	150,000	
000000-00-0	SHARP MIDCO LLC - TL		12/14/2021	DIRECT		149,625	150,000	
000000-00-0	ICU MEDICAL, INC. - TERM LOAN B		12/15/2021	DIRECT		199,000	200,000	
000000-00-0	DIGI INTERNATIONAL INC. - TERM LOAN B		12/16/2021	DIRECT		196,000	200,000	
00076V-AY-6	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L		12/10/2021	DIRECT		74,438	75,000	
00076V-AZ-3	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L		12/10/2021	DIRECT		23,702	23,881	
00076V-BA-7	ABG INTERMEDIATE HOLDINGS 2 LLC - INCREM		12/10/2021	DIRECT		151,097	152,239	
00076V-BB-5	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L		12/10/2021	DIRECT		23,702	23,881	
00145A-AB-9	AIT WORLDWIDE LOGISTICS HOLDINGS, INC. -		12/09/2021	DIRECT		548,625	550,000	
00186X-AJ-2	API GROUP DE, INC. - INCREMENTAL COV-LIT		10/07/2021	DIRECT		99,500	100,000	
00213N-AM-4	APX GROUP, INC. - INITIAL TERM LOAN		10/15/2021	DIRECT		224,438	225,000	
00217B-AB-0	ASP DREAM ACQUISITION CO LLC - INITIAL T		12/10/2021	DIRECT		148,500	150,000	
00488P-AP-0	ACRISURE, LLC - INCREMENTAL TL		11/09/2021	DIRECT		744,375	750,000	
01642P-BB-1	ALIXPARTNERS, LLP		10/01/2021	DIRECT		225,000	225,000	
01881U-AJ-4	ALLIANT HOLDINGS INTERMEDIATE, LLC - TER		10/20/2021	DIRECT		449,438	450,000	
01957T-AH-0	ALLIED UNIVERSAL HOLDCO LLC (F/K/A USAGM		11/19/2021	DIRECT		721,375	725,000	
02090C-AB-6	BROOKS AUTOMATION, INC. - 2ND LIEN TL		11/18/2021	DIRECT		99,000	100,000	
02090C-AE-0	BROOKS AUTOMATION, INC. - TL		11/18/2021	DIRECT		323,375	325,000	
02376C-BA-2	American Airlines, Inc. - 2017 Class B T		10/28/2021	DIRECT		296,625	300,000	
02474R-AH-6	AMERICAN BUILDERS & CONTRACTORS SUPPLY C		09/28/2021	DIRECT		173,682	174,555	
03765V-AK-6	PRIME SECURITY SERVICES BORROWER, LLC		09/13/2021	DIRECT		325,406	325,000	
03835E-AF-1	APPLOVIN CORPORATION - TERM LOAN B		10/21/2021	DIRECT		399,000	400,000	
03852J-AS-0	ARAMARK SERVICES, INC.		09/28/2021	DIRECT		197,293	197,787	
03880Y-AC-8	ARC FALCON I INC. - TERM LOAN		09/22/2021	DIRECT		434,124	436,306	
03880Y-AD-6	ARC FALCON I INC. - DELAYED DRAW TERM LO		09/22/2021	DIRECT		63,376	63,694	
04225V-AD-4	EQUINITI GROUP PLC - TERM LOAN B (USD)	D	10/29/2021	DIRECT		148,500	150,000	
04349H-AK-0	ASCEND LEARNING, LLC - TERM LOAN B		11/18/2021	DIRECT		323,375	325,000	
04349H-AM-6	ASCEND LEARNING, LLC - TERM LOAN (SECOND		11/18/2021	DIRECT		199,500	200,000	
04649V-AX-8	ASURION, LLC		10/01/2021	DIRECT		222,188	225,000	
04651B-AB-5	AT HOME GROUP INC.		09/28/2021	DIRECT		224,290	225,000	
05350N-AL-8	AVANTOR, INC.		10/27/2021	DIRECT		425,563	425,000	
05508T-AU-6	B&G FOODS, INC.		10/14/2021	DIRECT		225,281	225,000	
05825H-AD-6	BALDWIN RISK PARTNERS, LLC - TERM B-1 LO		12/10/2021	DIRECT		148,200	150,000	
05988H-AE-7	BANFF MERGER SUB INC.		09/22/2021	DIRECT		99,250	100,000	
07368R-AE-1	BECN TL B 1L USD		04/23/2021	CITIGROUP GLOBAL MARKETS, INC		195,689	196,672	
07368R-AF-8	BEACON ROOFING SUPPLY, INC.		10/29/2021	DIRECT		323,594	325,000	
10330J-AU-2	BOYD GAMING CORPORATION		09/28/2021	DIRECT		175,219	175,000	
10801X-AG-2	BRIGHTVIEW LANDSCAPES, LLC		10/01/2021	DIRECT		200,000	200,000	
11132V-AR-0	BROADSTREET PARTNERS, INC.		10/07/2021	DIRECT		348,250	350,000	
11565H-AA-4	SIGLN TL B 1L USD		04/28/2021	RBC CAPITAL MARKETS, LLC		661,066	665,000	

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11823L-AK-1	BUCKEYE PARTNERS, L.P.		10/27/2021	DIRECT		224,065	224,674	
12511B-AC-6	CCC INTELLIGENT SOLUTIONS HOLDINGS INC.		10/27/2021	DIRECT		250,000	250,000	
12546F-AF-9	CHG PPC PARENT LLC - TL		11/17/2021	DIRECT		398,000	400,000	
12658H-AG-7	CP ATLAS BUYER, INC.		09/22/2021	DIRECT		124,375	125,000	
12659E-AC-2	Term Loan; CP Iris Holdco I, Inc.		09/21/2021	DIRECT		457,188	458,333	
12659E-AD-0	Delayed Draw Term Loan; CP Iris Holdco I		09/21/2021	DIRECT		91,667	91,667	
12670U-AE-7	CWGS GROUP, LLC		12/15/2021	DIRECT		347,623	350,000	
12769L-AB-5	CAESARS RESORT COLLECTION, LLC		10/01/2021	DIRECT		199,250	200,000	
12769L-AD-1	CAESARS RESORT COLLECTION, LLC		09/16/2021	DIRECT		1,097,229	1,097,229	
13134M-BT-9	CALPINE CORPORATION		09/09/2021	DIRECT		298,498	299,246	
14835J-AQ-3	CAST & CREW PAYROLL, LLC - INCREMENTAL T		12/10/2021	DIRECT		399,000	400,000	
14855N-AB-2	CASTLELAKE AVIATION LLC - TLB		10/08/2021	DIRECT		297,000	300,000	
15669G-AH-7	LUMEN TECHNOLOGIES, INC.		09/28/2021	DIRECT		223,031	225,000	
15963C-AC-0	THE CHAMBERLAIN GROUP, LLC. - TERM LOAN		10/22/2021	DIRECT		399,000	400,000	
17187M-AS-9	CINCINNATI BELL INC. - TERM LOAN		11/17/2021	DIRECT		398,000	400,000	
18449E-AF-7	Incremental Term Loan B; Clean Harbors,		09/21/2021	DIRECT		99,500	100,000	
20337E-AQ-4	COMMSCOPE, INC.		09/16/2021	DIRECT		249,688	250,000	
20786N-AC-1	CONNECTWISE, LLC - TERM LOAN B		09/24/2021	DIRECT		99,185	100,000	
21870F-BA-6	CORELOGIC, INC. (FKA FIRST AMERICAN CORP		11/17/2021	DIRECT		199,500	200,000	
22282G-AC-1	COVANTA HOLDING CORP - TERM LOAN B		11/17/2021	DIRECT		139,198	139,547	
22282G-AD-9	Term Loan C: Covanta Holding Corporation		11/17/2021	DIRECT		10,427	10,453	
23340D-AP-7	DTZ U.S. BORROWER, LLC		10/01/2021	DIRECT		223,875	225,000	
23345N-AB-1	DT MIDSTREAM, INC.		10/01/2021	DIRECT		300,375	300,000	
25849K-AB-3	DOTDASH MEREDITH, INC. - TERM LOAN B		11/23/2021	DIRECT		432,825	435,000	
26483N-AN-0	THE DUN & BRADSTREET CORPORATION		09/13/2021	DIRECT		324,590	324,183	
26928B-AM-1	THE E.W. SCRIPPS COMPANY		09/15/2021	DIRECT		250,625	250,000	
27943U-AK-2	THE EDELMAN FINANCIAL CENTER, LLC		10/01/2021	DIRECT		175,000	175,000	
28257K-AB-2	ECHO GLOBAL LOGISTICS, INC. - TERM LOAN		11/05/2021	DIRECT		199,500	200,000	
28542C-AC-3	ELECTRON BIDCO INC. - TERM LOAN		10/07/2021	DIRECT		99,500	100,000	
29267Y-AS-1	ENERGIZER HOLDINGS, INC. - 2020 TERM LOA		10/29/2021	DIRECT		100,125	100,000	
29629L-AB-9	ESCAPE VELOCITY HOLDINGS, INC. - TERM LO		10/27/2021	DIRECT		349,563	350,000	
30233P-AG-5	EYECARE PARTNERS, LLC		12/30/2021	DIRECT		171,109	171,176	
30233P-AH-3	EYECARE PARTNERS, LLC - INCREMENTAL TERM		10/14/2021	DIRECT		682,994	684,706	
31446U-AN-0	FENDER MUSICAL INSTRUMENTS CORPORATION -		11/16/2021	DIRECT		199,000	200,000	
31732F-AR-7	FILTRATION GROUP CORPORATION - INCREMENT		10/19/2021	DIRECT		344,138	345,000	
33718F-AB-6	FIRST STUDENT BIDCO INC.		09/17/2021	DIRECT		193,175	195,466	
33718F-AD-2	FIRST STUDENT BIDCO INC.		09/17/2021	DIRECT		523,597	529,534	
36740U-AT-9	GATES GLOBAL LLC		10/01/2021	DIRECT		250,313	250,000	
37147Q-AC-2	GENERATION BRIDGE II, LLC - TERM LOAN B		12/15/2021	DIRECT		290,897	293,836	
37147Q-AD-0	GENERATION BRIDGE II, LLC - TERM LOAN C		12/15/2021	DIRECT		35,803	36,164	
38469E-AD-5	GRAHAM PACKAGING COMPANY INC.		10/06/2021	DIRECT		250,313	250,000	
389376-AY-0	GRAY TELEVISION, INC.		09/13/2021	DIRECT		224,438	225,000	
389376-AZ-7	GRAY TELEVISION, INC. - COV-LITE TLD		10/27/2021	DIRECT		249,375	250,000	
39843P-AG-8	GRIFOLS WORLDWIDE OPERATIONS LIMITED - D		10/25/2021	DIRECT		326,005	329,715	
39854K-AB-6	Term Loan B: Grinding Media Inc.		09/22/2021	DIRECT		497,500	500,000	
40417J-AB-7	HCRX INVESTMENTS HOLDCO, L.P. - TERM LOA		10/27/2021	DIRECT		300,785	301,667	
43117L-AG-8	HIGHTOWER HOLDING, LLC - INITIAL TERM LO		12/15/2021	DIRECT		198,004	199,500	
43283L-AH-4	HILTON GRAND VACATIONS BORROWER LLC		10/06/2021	DIRECT		226,125	225,000	
43538J-AC-3	HOLLEY PURCHASER, INC. - TERM LOAN		11/12/2021	DIRECT		341,143	342,857	
44332E-AP-1	HUB INTERNATIONAL LIMITED		10/06/2021	DIRECT		198,250	200,000	
44332E-AU-0	HUB INTERNATIONAL LIMITED		11/18/2021	DIRECT		249,375	250,000	
44988L-AG-2	TERM LOAN B : INSPIRE BRANDS [FKA ARBY'S		03/01/2021	Barclays Capital		(2,315)		
44988L-AG-2	IRB HOLDING CORPORATION		10/26/2021	DIRECT		175,219	175,000	
45114N-AB-3	DIVERSITECH HOLDINGS, INC. - TERM LOAN		12/15/2021	DIRECT		164,886	165,714	
45114N-AD-9	DIVERSITECH HOLDINGS, INC. - DELAYED DRA		12/15/2021	DIRECT		34,114	34,286	
45173J-AQ-7	II-VI INCORPORATED - TERM LOAN B		12/08/2021	DIRECT		396,000	400,000	
45567Y-AJ-4	INDIGO MERGER SUB I INC		10/06/2021	DIRECT		199,750	200,000	
45672J-AL-4	INEOS US FINANCE LLC - TL		11/05/2021	DIRECT		439,450	440,000	
45673Y-AH-9	INFORMATICA LLC (FKA INFORMATICA CORPORA		10/14/2021	DIRECT		399,500	400,000	
46611V-AU-9	JBS USA LUX S.A.		09/13/2021	DIRECT		249,063	250,000	
47077D-AG-5	JANE STREET GROUP, LLC - DOLLAR TERM LOA		11/02/2021	DIRECT		198,500	200,000	
48254E-AB-7	KKR APPLE BIDCO, LLC - INITIAL TERM LOAN		10/27/2021	DIRECT		299,438	300,000	
51207K-AB-5	LAKESHORE INTERMEDIATE, LLC		09/29/2021	DIRECT		497,500	500,000	
51508P-AG-9	LANDRY'S, INC.		10/13/2021	DIRECT		224,156	225,000	
51809E-AB-1	LASERSHIP, INC. - INITIAL TERM LOAN (FIR		10/20/2021	DIRECT		199,000	200,000	

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52706Y-AJ-2	LESLIE'S POOLMART INC.		10/06/2021	DIRECT		199,750	200,000	
55316H-AB-1	GENESEE & WYOMING INC. - INITIAL TERM LO		10/06/2021	DIRECT		199,250	200,000	
56150K-AB-1	MAMBA PURCHASER, INC. - TERM LOAN		09/29/2021	DIRECT		119,400	120,000	
57165K-AB-2	LIFTOFF MOBILE, INC. - TERM LOAN B		10/27/2021	DIRECT		199,250	200,000	
58503U-AC-7	MOZART DEBT MERGER SUB INC. - TERM LOAN		09/30/2021	DIRECT		497,317	500,000	
591611-AK-4	Metro-Goldwyn-Mayer Inc. - Initial Term		10/29/2021	DIRECT		174,793	175,000	
59408U-AB-3	Michaels Companies, Inc. The - Term B Lo		10/28/2021	DIRECT		250,000	250,000	
59921P-AB-2	MILEAGE PLUS HOLDINGS LLC (MILEAGE PLUS		10/15/2021	DIRECT		346,531	325,000	
60470H-AB-3	MIRION TECHNOLOGIES, INC. - TERM LOAN B		10/05/2021	DIRECT		348,250	350,000	
60662W-AS-1	MITCHELL INTERNATIONAL, INC. - TERM LOAN		10/01/2021	DIRECT		496,250	500,000	
62871N-AM-7	NAB HOLDINGS, LLC - COV-LITE TL		11/18/2021	DIRECT		897,750	900,000	
64072U-AH-5	CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC.		10/27/2021	DIRECT		245,000	250,000	
64072U-AK-8	NEPTUNE FINCO CORP.		09/07/2021	DIRECT		321,744	324,175	
65336R-AW-8	NEXSTAR MEDIA, INC.		09/14/2021	DIRECT		248,577	250,000	
65409Y-BE-4	NIELSEN FINANCE LLC		09/28/2021	DIRECT		275,688	275,000	
68163Y-AB-1	Term Loan B; Solenis International, L.P.		09/21/2021	DIRECT		324,188	325,000	
68404Y-AB-0	OPTION CARE HEALTH, INC. - TERM LOAN B		10/26/2021	DIRECT		400,500	400,000	
68764J-AB-7	ORYX MIDSTREAM SERVICES PERMIAN BASIN LL		09/30/2021	DIRECT		497,500	500,000	
70757D-AV-1	PENN NATIONAL GAMING, INC.		09/28/2021	DIRECT		225,281	225,000	
71360H-AB-3	Peraton Corp (Peraton Inc.) Initial Term		02/23/2021	JP MORGAN CHASE BANK/HSBCSI		347,622	350,000	
71360H-AB-3	PERATON CORPORATION		09/10/2021	DIRECT		499,375	500,000	
71677H-AL-9	PETSMART LLC		10/14/2021	DIRECT		225,279	224,438	
72814C-AF-5	PLAYTIKA HOLDING CORP.	C	10/04/2021	DIRECT		250,000	250,000	
74112C-AW-3	PRESTIGE BRANDS, INC.		10/13/2021	DIRECT		225,563	225,000	
74834Y-AH-5	QUEST SOFTWARE US HOLDINGS INC.		09/17/2021	DIRECT		597,000	600,000	
74839X-AG-4	QUIKRETE HOLDINGS, INC. - B-1 FOURTH AME		10/13/2021	DIRECT		324,188	325,000	
75001C-AB-0	RVR DEALERSHIP HOLDINGS, LLC - TERM LOAN		12/02/2021	DIRECT		299,625	300,000	
75025K-AH-1	RADIATE HOLDCO, LLC - INCREMENTAL TERM L		10/22/2021	DIRECT		548,625	550,000	
75915T-AD-4	LIFEPOINT HEALTH, INC.		09/28/2021	DIRECT		325,000	325,000	
76009W-AW-0	RENT-A-CENTER, INC.		09/15/2021	DIRECT		250,000	250,000	
76133M-AB-7	RESTORATION HARDWARE, INC. - TERM LOAN B		10/27/2021	DIRECT		299,000	300,000	
76168J-AS-5	Zurn Industries, LLC		09/15/2021	DIRECT		174,563	175,000	
78466D-BD-5	SS&C TECHNOLOGIES, INC.		10/01/2021	CREDIT SUISSE AG		42,380	42,434	
78489H-AB-4	Term Loan B;SWF Holdings I Corp.		09/17/2021	DIRECT		594,000	600,000	
80875A-AP-6	SCIENTIFIC GAMES INTERNATIONAL, INC.		09/28/2021	DIRECT		224,438	225,000	
82925B-AF-2	SINCLAIR TELEVISION GROUP, INC.		09/28/2021	DIRECT		247,505	249,375	
84546S-AU-7	SOUTHWESTERN ENERGY - TL		12/08/2021	DIRECT		399,000	400,000	
84762N-BP-5	Spectrum Brands, Inc. - 2021 Term Loan		10/29/2021	DIRECT		275,000	275,000	
84857H-AX-8	SPIRIT AEROSYSTEMS, INC.		10/27/2021	DIRECT		201,250	200,000	
85232B-AT-3	SRAM LLC		09/16/2021	DIRECT		219,209	218,662	
85570D-AF-9	STARWOOD PROPERTY MORTGAGE, L.L.C.		09/28/2021	DIRECT		119,700	120,000	
85769E-AZ-4	STATION CASINOS LLC		10/14/2021	DIRECT		223,594	225,000	
85856C-AB-5	TTF HOLDINGS, LLC - INITIAL TERM LOAN		11/19/2021	DIRECT		149,625	150,000	
86602K-AB-2	SUMMIT BEHAVIORAL HEALTHCARE, LLC - TL		11/08/2021	DIRECT		194,000	200,000	
86803Y-AB-9	Initial Term Loan; Cornerstone OnDemand,		09/21/2021	DIRECT		497,500	500,000	
89364M-BS-2	TRANSDIGM INC.		10/14/2021	DIRECT		198,500	200,000	
89376W-AH-1	TRANSMONTAIGNE OPERATING COMPANY L.P. -		11/05/2021	DIRECT		283,575	285,000	
89705D-AG-7	TRONOX FINANCE LLC		09/28/2021	DIRECT		192,633	192,914	
90350H-AL-3	U.S. ANESTHESIA PARTNERS, INC. - TERM LO		09/23/2021	DIRECT		497,500	500,000	
90351H-AD-0	US FOODS, INC.		09/17/2021	DIRECT		172,813	175,000	
90372A-AJ-7	US RADIOLOGY SPECIALISTS, INC. (US OUTPA		12/09/2021	DIRECT		148,875	150,000	
91335P-AJ-8	UNIVAR SOLUTIONS USA INC.		09/28/2021	DIRECT		175,000	175,000	
91809E-AE-1	UTZ QUALITY FOODS, LLC - 2021 NEW TERM L		10/15/2021	DIRECT		224,715	225,000	
92643P-AB-0	VICTORY BUYER LLC - INITIAL TERM LOAN		11/10/2021	DIRECT		198,500	200,000	
92941P-AC-7	WW TL B 1L USD		04/01/2021	MERRILL LYNCH PIERCE FENNER		99,500	100,000	
96758D-BD-4	WIDEOPENWEST FINANCE, LLC - TERM LOAN B		12/08/2021	DIRECT		149,250	150,000	
97654Q-AJ-6	WIRECO WORLDGROUP INC. - INITIAL TERM LO		10/29/2021	DIRECT		198,000	200,000	
98919X-AB-7	ZAYO GROUP HOLDINGS, INC.		09/16/2021	DIRECT		323,375	325,000	
98932T-AE-3	ZELIS PAYMENTS BUYER, INC.		10/01/2021	DIRECT		505,946	509,667	
98932T-AF-0	ZELIS PAYMENTS BUYER, INC.		10/01/2021	DIRECT		184,341	185,333	
C4000K-AD-6	Term B-2 Loan: Garda World Security Corp	C	11/23/2021	DIRECT		435,000	435,000	
C7052B-AH-7	GFL ENVIRONMENTAL INC.	C	09/15/2021	DIRECT		324,179	325,000	
C8000C-AG-8	CLARIOS INTERNATIONAL INC.		09/07/2021	DIRECT		231,090	232,544	
C9413P-BB-8	VALEANT PHARMACEUTICALS INTERNATIONAL		09/09/2021	DIRECT		249,375	250,000	
F6628D-AL-8	USD TLB-[12] Term Loan		10/27/2021	DIRECT		179,836	180,967	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
F6628D-AM-6	ALTICE FRANCE HOLDING S.A.	C	09/16/2021	DIRECT		249,669	249,357	
G4712J-AR-3	HOWDEN GROUP HOLDINGS LIMITED	C	09/21/2021	DIRECT		99,000	100,000	
L5000D-AC-1	Icon plc (Icon US Holdings Inc. / Icon L	C	06/16/2021	CITIGROUP GLOBAL MARKETS, INC		151,207	152,103	
L5000D-AD-9	Icon plc (Icon US Holdings Inc. / Icon L	C	06/16/2021	CITIGROUP GLOBAL MARKETS, INC		37,673	37,897	
N2611U-AF-2	Diamond (BC) B.V.	C	09/15/2021	DIRECT		895,500	900,000	
N8232N-AB-3	NOURYON FINANCE BV	D	10/27/2021	DIRECT		298,875	300,000	
N9833R-AJ-8	ZIGGO FINANCING PARTNERSHIP - TERM LOAN		10/15/2021	DIRECT		223,594	225,000	
P2121Y-AS-7	CARNIVAL CORPORATION - TERM LOAN B		10/07/2021	DIRECT		422,875	425,000	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						51,300,255	51,490,814	
8399997. Total - Bonds - Part 3						7,389,198,793	7,207,156,969	15,632,419
8399998. Total - Bonds - Part 5						676,216,078	668,140,347	1,498,314
8399999. Total - Bonds						8,065,414,871	7,875,297,317	17,130,733
025816-CH-0	AMERICAN EXPRESS CO		07/27/2021	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)	13,250,000.000	13,250,000	0.00	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						13,250,000	XXX	
38144G-AG-6	GOLDMAN SACHS GROUP INC		07/21/2021	GOLDMAN SACHS AND CO. LLC	5,900,000.000	5,900,000	0.00	
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						5,900,000	XXX	
8999997. Total - Preferred Stocks - Part 3						19,150,000	XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						19,150,000	XXX	
16411Q-10-1	CHENIERE ENERGY PARTNERS UNT		08/18/2021	Various	48,312.000	1,986,295		
16411R-20-8	CHENIERE ENERGY ORD		09/29/2021	Various	38,487.000	3,737,661		
23311P-10-0	DCP MIDSTREAM UNT		12/31/2021	Various	154,476.000	3,452,624		
23345M-10-7	DT MIDSTREAM ORD		09/13/2021	Various	8,638.000	403,500		
29250N-10-5	ENBRIDGE ORD	C	09/30/2021	Various	39,872.000	1,590,924		
29273V-10-0	ENERGY TRANSFER UNT		05/14/2021	Various	760,901.000	5,977,817		
29336T-10-0	ENLINK MIDSTREAM COM UNT		10/26/2021	Various	256,584.000	1,743,908		
293792-10-7	ENTERPRISE PRODUCTS PARTNERS UNT		03/02/2021	Various	318,717.000	6,971,259		
294600-10-1	EQUITRANS MIDSTREAM ORD		09/29/2021	Various	40,658.000	418,518		
371927-10-4	GENESIS ENERGY CL A UNT		09/23/2021	Various	138,878.000	1,253,452		
49456B-10-1	KINDER MORGAN CL P ORD		09/29/2021	WELLS FARGO	112,774.000	1,911,837		
55336V-10-0	MPLX COM UNT		10/15/2021	Various	293,446.000	7,101,806		
559080-10-6	MAGELLAN MIDSTREAM PARTNERS UNT		03/09/2021	Various	124,164.000	5,628,300		
67058H-10-2	NUSTAR ENERGY UNT		01/12/2021	Various	185,025.000	2,846,570		
682680-10-3	ONEOK ORD		10/14/2021	Various	128,691.000	8,159,017		
706327-10-3	PEMBINA PIPELINE ORD	C	09/30/2021	Various	71,145.000	2,241,229		
718549-20-7	PHILLIPS 66 PARTNERS COM UNT		06/01/2021	Various	7,242.000	292,484		
726503-10-5	PLAINS ALL AMERICAN PIPELINE UNT		03/04/2021	Various	787,424.000	7,626,428		
87612G-10-1	TARGA RESOURCES ORD		10/15/2021	Various	158,814.000	8,611,801		
87807B-10-7	TC ENERGY ORD	C	09/29/2021	RBC CAPITAL MARKETS, LLC	8,261.000	402,457		
958669-10-3	WESTERN MIDSTREAM PARTNERS COM UNT		01/12/2021	Various	292,421.000	4,580,114		
969457-10-0	WILLIAMS ORD		09/30/2021	Various	132,103.000	3,459,390		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						80,397,392	XXX	
31340#-10-0	FEDERAL HOME LOAN BANK OF DES MOINES		08/06/2021	DIRECT	172,920.000	17,292,000		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						17,292,000	XXX	
000000-00-0	First Symetra National Life Ins Co of NY		12/01/2021	Unknown	0.000	30,000,000		
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						30,000,000	XXX	
922908-76-9	VANGUARD TSM IDX ETF		12/31/2021	CREDIT SUISSE SECURITIES (USA)	240,865.000	54,935,084		
723682-10-0	PIONEER FUND A		12/31/2021	Pioneer	692.498	25,260		
72375Q-10-8	PIONEER MID CAP VAL A		12/31/2021	Pioneer	91.286	2,265		
72387W-40-8	PIONEER SEL MC GR A		12/31/2021	Pioneer	354.279	19,046		
724010-10-3	PIONEER CORE EQTY A		12/31/2021	Pioneer	135.149	3,075		
9499999. Subtotal - Common Stocks - Mutual Funds						54,984,730	XXX	
9799997. Total - Common Stocks - Part 3						182,674,122	XXX	
9799998. Total - Common Stocks - Part 5						21,861,085	XXX	
9799999. Total - Common Stocks						204,535,207	XXX	
9899999. Total - Preferred and Common Stocks						223,685,207	XXX	
9999999 - Totals						8,289,100,078	XXX	17,130,733

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
233383-AA-6	DY8 LEASING LLC		11/26/2021	Paydown		1,250,000	1,250,000	1,250,001	1,250,271		(271)		(271)		1,250,000				14,188	12/10/2025
36179M-EK-2	G2 MA0138 - RMBS		12/01/2021	Paydown		199,902	199,902	199,640	199,634		267		267		199,902				2,588	06/20/2027
36202C-QX-4	G2 002270 - RMBS		12/01/2021	Paydown		716	716	723	716		(1)		(1)		716				24	08/20/2026
36202F-BK-1	G2 004542 - RMBS		12/01/2021	Paydown		64,457	64,457	67,785	67,207		(2,750)		(2,750)		64,457				1,871	09/20/2039
36203G-HA-4	GN 348625 - RMBS		12/01/2021	Paydown		1,755	1,755	1,804	1,755						1,755				72	04/15/2023
3620A2-T5-5	GN 717072 - RMBS		12/01/2021	Paydown		147,719	147,719	149,911	149,744		(2,026)		(2,026)		147,719				4,100	05/15/2039
3620AC-6M-1	GN 726376 - RMBS		12/01/2021	Paydown		4,920	4,920	5,144	5,126		(205)		(205)		4,920				138	10/15/2039
36224S-JA-1	GN 336957 - RMBS		12/01/2021	Paydown		1,139	1,139	1,154	1,139						1,139				42	05/15/2023
36295P-U2-6	GN 676601 - RMBS		12/01/2021	Paydown		46,335	46,335	48,817	48,262		(1,927)		(1,927)		46,335				1,583	11/15/2037
36295Q-KU-3	GN 677207 - RMBS		12/01/2021	Paydown		2,488	2,488	2,570	2,526		(38)		(38)		2,488				24	08/15/2038
36296F-MQ-3	GN 689867 - RMBS		12/01/2021	Paydown		126,801	126,801	131,080	130,096		(3,296)		(3,296)		126,801				2,336	09/15/2038
36296N-W7-7	GN 696470 - RMBS		12/01/2021	Paydown		3,427	3,427	3,541	3,520		(93)		(93)		3,427				146	08/15/2038
36296Q-3N-7	GN 698405 - RMBS		12/01/2021	Paydown		349,337	349,337	357,798	356,816		(7,479)		(7,479)		349,337				8,135	07/15/2039
36297A-KW-2	GN 706009 - RMBS		12/01/2021	Paydown		29,513	29,513	30,399	30,216		(703)		(703)		29,513				812	01/15/2039
380992-GM-3	POOL 000012 - MBS		06/20/2021	Maturity @ 100.00			2	2	2						2		(2)	(2)		06/20/2021
38373M-5H-9	GNR 2009-007 Z - CMBS		12/01/2021	Paydown		151,338	151,338	128,048	151,303		35		35		151,338				4,890	12/16/2050
38373M-AK-6	GNR 2001-16 Z - CMBS		06/16/2021	Paydown		26,887	26,887	538,182	31,171		(4,284)		(4,284)		26,887				899	10/16/2040
38373M-BE-9	GNR 2001-58 Z - CMBS		12/01/2021	Paydown		25,831	25,831	83,394	23,179		2,652		2,652		25,831				884	09/16/2041
38373M-FX-3	GNR 2002-56 Z - CMBS		12/01/2021	Paydown		28,617	28,617	178,351	29,593		(976)		(976)		28,617				1,187	06/16/2042
38373Q-J7-7	GNR 0356 DZ - CMO/RMBS		12/01/2021	Paydown		671,393	671,393	668,699	669,417		1,976		1,976		671,393				25,947	06/16/2033
38373S-LY-1	GNR 0312D OZ - CMO/RMBS		12/01/2021	Paydown		69,309	69,309	70,026	69,433		(124)		(124)		69,309				1,861	02/20/2033
38374B-JX-2	GNR 2003-59 Z - CMBS		06/16/2021	Paydown		3,453,706	3,453,706	7,427,637	3,656,646		(202,939)		(202,939)		3,453,706				82,057	06/16/2043
38374C-GS-4	GNR 2003-76 PZ - CMO/RMBS		12/01/2021	Paydown		718,804	718,804	712,103	711,791		7,014		7,014		718,804				22,368	09/20/2033
38374L-5H-0	GNR 2005-060 WZ - CMO/RMBS		12/01/2021	Paydown		1,616,751	1,616,751	1,603,688	1,608,419		8,332		8,332		1,616,751				46,081	09/20/2035
38376K-C9-0	GNR 2009-091 MB - CMO/RMBS		12/01/2021	Paydown		1,462,066	1,462,066	1,411,579	1,451,135		10,931		10,931		1,462,066				28,181	10/16/2024
38376P-TU-4	GNR 2009-125 MP - CMO/RMBS		12/01/2021	Paydown		27,042	27,042	28,284	26,816		226		226		27,042				559	12/16/2024
38376T-VX-7	GNR 2010-006 EB - CMO/RMBS		12/01/2021	Paydown		1,529,651	1,529,651	1,480,774	1,519,519		10,132		10,132		1,529,651				31,095	01/16/2025
38376V-VN-4	GNR 2010-017 B - CMO/RMBS		12/01/2021	Paydown		1,013,138	1,013,138	1,305,922	1,002,971		10,167		10,167		1,013,138				19,938	02/16/2025
38376W-NB-7	GNR 2010-024 QB - CMO/RMBS		12/01/2021	Paydown		1,377,714	1,377,714	1,375,992	1,374,592		3,122		3,122		1,377,714				31,031	04/20/2039
38376X-VR-1	GNR 2010-030 NY - CMO/RMBS		05/17/2021	Paydown		2,305,068	2,305,068	2,366,927	2,302,290		2,778		2,778		2,305,068				23,138	12/16/2026
38377E-H2-3	GNR 2010-060 AY - CMO/RMBS		12/01/2021	Paydown		276,526	276,526	281,279	277,119		(593)		(593)		276,526				9,226	05/16/2025
38377F-EK-3	GNR 2010-061 DB - CMO/RMBS		12/01/2021	Paydown		1,657,304	1,657,304	1,616,130	1,646,886		10,417		10,417		1,657,304				33,928	05/20/2025
38377K-ZJ-2	GNR 2010-112 JB - CMO/RMBS		09/20/2021	Paydown		2,005,356	2,005,356	2,156,071	2,010,881		(5,525)		(5,525)		2,005,356				34,505	09/20/2039
38377L-J4-1	GNR 2010-130 LD - CMO/RMBS		01/19/2021	Paydown		177,042	177,042	172,865	176,635		406		406		177,042				664	08/16/2039
38377Q-HF-7	GNR 2011-018 ZE - CMO/RMBS		12/01/2021	Paydown		1,596,349	1,596,349	1,427,362	1,535,219		61,130		61,130		1,596,349				29,736	11/16/2040
38378J-NU-2	GNR 2013-037 LV - CMO/RMBS		12/01/2021	Paydown		466,313	466,313	479,581	471,799		(5,486)		(5,486)		466,313				8,888	02/20/2025
38378M-XD-2	GNR 2013-067 TV - CMO/RMBS		12/01/2021	Paydown		364,303	364,303	375,773	369,787		(5,484)		(5,484)		364,303				10,013	02/20/2042
716540-BC-5	PETROLEOS MEXICANOS	C	12/20/2021	Paydown		500,000	500,000	500,000	500,000						500,000				7,458	12/20/2022
716540-BD-3	PETROLEOS MEXICANOS	C	12/20/2021	Paydown		250,000	250,000	250,000	250,002		(2)		(2)		250,000				3,636	12/20/2022
716540-BL-5	PETROLEOS MEXICANOS	C	08/15/2021	Paydown		4,542,000	4,542,000	4,542,000	4,542,096		(96)		(96)		4,542,000				96,404	02/15/2024
911760-AP-1	VENDE 1992-1 2Z - CMO/RMBS		12/01/2021	Paydown		27,748	27,748	27,598	27,653		96		96		27,748				991	05/15/2022
911760-BG-0	VENDE 1992-2 Z - CMO/RMBS		12/01/2021	Paydown		320,940	320,940	299,252	317,205		3,736		3,736		320,940				11,400	09/15/2022
911760-EJ-1	VENDE 1994-2 3ZB - CMO/RMBS		12/01/2021	Paydown		582,034	582,034	495,150	558,827		23,207		23,207		582,034				19,853	06/15/2024
911760-JJ-6	VENDE 1996-3 2Z - CMO/RMBS		12/01/2021	Paydown		497,799	497,799	485,444	491,788		6,011		6,011		497,799				20,735	10/15/2026
912810-SL-3	UNITED STATES TREASURY		06/09/2021	Various		9,444,491	10,000,000	9,117,188	10,864,063		(2,009)	1,741,206	(1,743,215)		9,120,848		323,644	323,644	158,840	02/15/2050
912810-ST-6	UNITED STATES TREASURY		03/29/2021	Various		43,426,480	50,000,000	49,222,856	49,223,046		7,408		7,408		49,230,455		(5,803,975)	(5,803,975)	236,143	11/15/2040
912828-5L-0	UNITED STATES TREASURY		11/15/2021	Maturity @ 100.00		6,000,000	6,000,000	6,025,547	6,007,789		(7,789)		(7,789)		6,000,000				172,500	11/15/2021
912828-6B-1	UNITED STATES TREASURY		03/04/2021	GOLDMAN		13,930,355	12,625,000	12,667,008	12,660,475		(675)		(675)		12,659,799		1,270,555	1,270,555	182,182	02/15/2029
912828-6T-2	UNITED STATES TREASURY		04/09/2021	GOLDMAN		14,461,658	13,525,000	14,052,637	13,981,536		(13,968)		(13,968)		13,967,569		494,089	494,089	131,327	05/15/2029
912828-6X-3	UNITED STATES TREASURY		03/04/2021	NOMURA SECURITIES/FIXED INCOME		3,209,051	3,000,000	3,024,621	3,019,378		(585)		(585)		3,018,793		190,258	190,258	16,638	05/31/2026
912828-H8-6	UNITED STATES TREASURY		12/14/2021	MERRILL LYNCH PIERCE FENNER		701,285	700,000	681,382	696,926		2,709		2,709		699,635		1,650	1,650	14,409	01/31/2022
912828-Y9-5	UNITED STATES TREASURY		03/29/2021	CITIGROUP GLOBAL MARKETS, INC		18,189,643	17,350,000	17,652,791	17,598,400		(10,329)		(10,329)		17,588,072		601,572	601,572	214,778	07/31/2026
912828-YD-6	UNITED STATES TREASURY		12/14/2021	RBC CAPITAL MARKETS, LLC		2,014,219	2,000,000	1,981,094	1,984,527		2,515		2,515		1,987,042		27,176	27,176	35,552	08/31/2026
912828-YG-9	UNITED STATES TREASURY		11/29/2021	Various		12,874,627	12,500,000	12,456,916	12,463,322		3,773		3,773		12,467,094		407,532	407,532	178,922	09/30/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
912828-YQ-7	UNITED STATES TREASURY		06/21/2021	Various		89,001,297	86,000,000	85,071,665	85,215,176		48,885		48,885		85,264,062		3,737,235	3,737,235	759,207	10/31/2026
912828-YS-3	UNITED STATES TREASURY		05/21/2021	Various		16,364,647	16,050,000	16,160,264	16,151,007		(3,384)		(3,384)		16,147,623		217,023	217,023	118,879	11/15/2029
912828-YU-8	UNITED STATES TREASURY		12/14/2021	Various		1,669,710	1,625,000	1,609,080	1,611,286		1,180		1,180		1,612,466		57,244	57,244	19,253	11/30/2026
912828-YX-2	UNITED STATES TREASURY		05/07/2021	Various		64,656,549	62,000,000	62,374,126	62,326,449		(14,916)		(14,916)		62,311,533		2,345,016	2,345,016	332,162	12/31/2026
912828-YY-0	UNITED STATES TREASURY		12/14/2021	Various		64,025,290	62,000,000	62,618,126	62,504,810		(78,738)		(78,738)		62,426,072		1,599,218	1,599,218	733,857	12/31/2024
912828-Z5-2	UNITED STATES TREASURY		11/29/2021	GOLDMAN		20,318,683	20,000,000	19,949,286	19,958,236		9,179		9,179		19,967,415		351,268	351,268	366,168	01/31/2025
912828-Z7-8	UNITED STATES TREASURY		04/09/2021	GOLDMAN		27,779,706	27,125,000	27,631,133	27,906,897		(33,422)	245,031	(278,452)		27,628,444		151,262	151,262	283,239	01/31/2027
912828-Z9-4	UNITED STATES TREASURY		05/07/2021	Various		2,738,072	2,725,000	2,732,762	2,852,272		(3,443)	118,858	(122,302)		2,729,971		8,102	8,102	28,213	02/15/2030
912828-ZB-9	UNITED STATES TREASURY		11/29/2021	Various		11,449,510	11,385,000	11,650,950	11,786,775		(11,484)	159,566	(171,050)		11,615,725		(166,215)	(166,215)	99,272	02/28/2027
912828-ZN-3	UNITED STATES TREASURY		08/06/2021	Various		13,980,341	14,300,000	13,724,379	14,232,705		32,615	510,692	(478,077)		13,754,629		225,713	225,713	52,530	04/30/2027
912828-ZQ-6	UNITED STATES TREASURY		12/14/2021	Various		10,671,417	11,500,000	10,921,807	11,395,568		8,060	474,532	(466,472)		10,929,096		(257,679)	(257,679)	30,869	05/15/2030
912828-ZS-2	UNITED STATES TREASURY		03/04/2021	NOMURA SECURITIES/FIXED INCOME		2,278,848	2,350,000	2,348,348	2,348,483		41		41		2,348,524		(69,676)	(69,676)	3,067	05/31/2027
912828-ZV-5	UNITED STATES TREASURY		12/14/2021	Various		13,166,710	13,600,000	13,213,141	13,617,334		9,000	404,262	(395,262)		13,222,071		(55,361)	(55,361)	23,634	06/30/2027
91282C-AD-3	UNITED STATES TREASURY		05/07/2021	MORGAN STANLEY CO		1,101,749	1,150,000	1,146,826	1,146,963		162		162		1,147,125		(45,376)	(45,376)	3,336	07/31/2027
91282C-AE-1	UNITED STATES TREASURY		07/19/2021	Various		5,995,856	6,425,000	6,167,412	6,287,927		7,108	120,744	(113,637)		6,174,290		(178,434)	(178,434)	26,791	08/15/2030
91282C-AL-5	UNITED STATES TREASURY		12/14/2021	Various		4,225,520	4,425,000	4,393,368	4,394,446		1,186		1,186		4,395,632		(170,113)	(170,113)	8,648	09/30/2027
91282C-AU-5	UNITED STATES TREASURY		12/14/2021	Various		17,180,789	18,000,000	17,060,254	17,837,068		13,823	782,233	(768,410)		17,068,658		112,131	112,131	44,234	10/31/2027
91282C-AV-3	UNITED STATES TREASURY		04/09/2021	Various		47,859,622	51,150,000	50,948,059	50,948,570		4,332		4,332		50,952,902		(3,093,281)	(3,093,281)	155,779	11/15/2030
91282C-AY-7	UNITED STATES TREASURY		03/29/2021	NOMURA SECURITIES/FIXED INCOME		58,233,545	60,650,000	60,567,625	60,567,661		2,784		2,784		60,570,445		(2,336,900)	(2,336,900)	122,517	11/30/2027
91818#-AA-5	Veterans Affairs Outpatient Clinics Leas		12/15/2021	Paydown		3,525,333	3,525,336	3,525,336	3,525,336						3,525,336		(3)	(3)	92,003	12/15/2041
92261X-AB-4	VENDE 2010-1 DV - CMO/RMBS		05/17/2021	Paydown		461,674	461,674	479,852	461,756		(82)		(82)		461,674				4,838	05/15/2021
0599999. Subtotal - Bonds - U.S. Governments						630,906,213	634,116,550	635,914,315	635,627,391		(107,727)	4,557,124	(4,664,851)		630,962,540		(56,327)	(56,327)	5,293,396	XXX
532386-AB-5	LILE FINANCE LTD	C	11/06/2021	Paydown		5,835,417	5,835,417	5,835,417	5,835,488		(71)		(71)		5,835,417				116,258	05/06/2025
669812-BQ-1	NOVA SCOTIA POWER INC	C	04/01/2021	Maturity @ 100.00		200,000	200,000	199,800	200,009		(9)		(9)		200,000				9,400	04/01/2021
906609-AA-0	UNION 15 SPC ON BEHALF OF AND FOR THE AC	C	12/01/2021	Paydown		1,686,470	1,686,470	1,686,469	1,686,678		(208)		(208)		1,686,470				29,432	12/01/2024
1099999. Subtotal - Bonds - All Other Governments						7,721,887	7,721,887	7,721,686	7,722,175		(288)		(288)		7,721,887				155,090	XXX
108151-VU-2	BRIDGEPORT		12/10/2021	Call @ 100.00		1,060,000	1,060,000	1,321,417			(7,551)		(7,551)		1,313,866		(253,866)	(253,866)		01/15/2030
68608D-DA-9	OREGON ST LOC GOVTS		05/14/2021	Call @ 100.00		118,678	118,678	118,678	118,678						118,678					06/01/2023
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,178,678	1,178,678	1,440,095	118,678		(7,551)		(7,551)		1,432,544		(253,866)	(253,866)		XXX
041800-AA-1	ARLINGTON TEX ADMISSIONS & PKG TAXES REV		01/01/2021	Paydown		430,998	430,998	506,507	493,353		(62,355)		(62,355)		430,998				13,201	01/01/2036
066836-AA-5	BAPTIST HEALTH SOUTH FLORIDA INC		08/15/2021	Maturity @ 100.00		54,702,000	54,702,000	57,412,448	54,909,411		(207,411)		(207,411)		54,702,000				2,510,822	08/15/2021
134011-AA-3	CAMP PENDLETON & QUANTICO HOUSING LLC		09/02/2021	Call @ 100.00		195,000	195,000	195,000	195,000						195,000				2,853	10/01/2043
29270C-YP-4	ENERGY NORTHWEST WASH ELEC REV		07/01/2021	Maturity @ 100.00		19,070,000	19,070,000	19,070,000	19,070,000						19,070,000				534,532	07/01/2021
31288E-Y3-5	FH C76130 - RMBS		12/01/2021	Paydown		2,115	2,115	2,101	2,107		8		8		2,115				58	02/01/2033
31288G-Q2-1	FH C77673 - RMBS		12/01/2021	Paydown		36,112	36,112	40,098	35,921		192		192		36,112				1,130	03/01/2033
31288W-EB-9	FH 406430 - RMBS		12/01/2021	Paydown		1,805	1,805	1,798	1,788		17		17		1,805				36	03/01/2022
312916-FL-8	FHR 1526 L - CMO/RMBS		12/01/2021	Paydown		28,290	28,290	31,432	27,937		354		354		28,290				979	06/15/2023
312916-ZY-8	FHR 1562 Z - CMO/RMBS		12/01/2021	Paydown		62,484	62,484	58,964	61,812		672		672		62,484				2,293	07/15/2023
31292G-L8-7	FH C00351 - RMBS		12/01/2021	Paydown		1,303	1,303	1,293	1,298		5		5		1,303				60	07/01/2024
31296L-PK-1	FH A12226 - RMBS		12/01/2021	Paydown		8,920	8,920	8,830	8,855		65		65		8,920				242	08/01/2033
3133T0-J7-0	FHR 1578 K - CMO/RMBS		12/01/2021	Paydown		14,926	14,926	15,140	14,805		121		121		14,926				550	09/15/2023
3133T0-Y6-5	FHR 1572 ZZ - CMO/RMBS		12/15/2021	Call @ 98.94		88,000	88,941	85,617	85,754		458		458		86,212		1,788	1,788	3,540	09/15/2023
3133T3-3F-3	FHR 1676 KZ - CMO/RMBS		12/01/2021	Paydown		154,848	154,848	141,529	151,941		2,907		2,907		154,848				5,395	02/15/2024
3133T4-DK-9	FHR 1685 J - CMO/RMBS		12/01/2021	Paydown		92,574	92,574	104,962	90,781		1,793		1,793		92,574				3,013	02/15/2024
3133T5-MS-9	FHR 1731 H - CMO/RMBS		12/01/2021	Paydown		67,331	67,331	53,108	65,832		1,500		1,500		67,331				2,082	05/15/2024
3133T5-N7-4	FHR 1755 N - CMO/RMBS		10/15/2021	Paydown		14,596	14,596	15,670	14,596						14,596				400	10/15/2024
3133T6-QN-4	FHR 1806 D - CMO/RMBS		06/15/2021	Paydown		27,994	27,994	26,034	27,519		475		475		27,994				876	12/15/2025
3133T6-SH-5	FHR 1811 G - CMO/RMBS		12/01/2021	Paydown		8,511	8,511	7,963	8,373		138		138		8,511				303	01/15/2026
3133T6-T7-6	FHR 1843 Z - CMO/RMBS		12/01/2021	Paydown		67,113	67,113	58,378	64,789		2,324		2,324		67,113				2,337	04/15/2026
3133T7-PN-3	FHR 1871 Z - CMO/RMBS		12/01/2021	Paydown		11,517	11,517	10,435	11,171		345		345		11,517				422	08/15/2026
3133T8-LK-1	FHR 1910 ZU - CMO/RMBS		12/01/2021	Paydown		135,250	135,250	138,872	136,003		(753)		(753)		135,250				5,976	11/15/2026
3133T8-XJ-1	FHR 1941 E - CMO/RMBS		12/01/2021	Paydown		24,535	24,535	23,841	24,324		211		211		24,535				765	02/15/2027
3133TG-E9-6	FHR 2086 GB - CMO/RMBS		12/01/2021	Paydown		34,461	34,461	32,108	33,636		825		825		34,461				1,214	09/15/2028
3133TK-G7-9	FHR 2141 E - CMO/RMBS		12/01/2021	Paydown		17,132	17,132	16,000	16,534		598		598		17,132				588	04/15/2029
3133TP-QW-2	FHR 2252 PE - CMO/RMBS		12/01/2021	Paydown		51,645	51,645	51,548	51,518		127		127		51,645				2,857	09/15/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3133TT-TT-8	FHR 2330 PZ - CMO/RMBS		12/01/2021	Paydown		156,014	156,014	174,223	151,477		4,536		4,536		156,014				5,659	06/15/2031
31358J-BJ-9	FNR 91119 Z - CMO/RMBS		09/27/2021	Paydown		12,583	12,583	11,310	12,440		143		143		12,583				316	09/25/2021
31358P-HT-7	FNR G9235 E - CMO/RMBS		12/01/2021	Paydown		12,202	12,202	12,448	12,160		42		42		12,202				401	07/25/2022
31358S-6S-5	FNA 2001-M01 D - CMBS		12/01/2021	Paydown		94,936	94,936	92,645	94,473		463		463		94,936				3,366	02/25/2031
31358U-7D-2	FNR 9370 Z - CMO/RMBS		12/01/2021	Paydown		44,573	44,573	40,423	43,756		817		817		44,573				1,679	05/25/2023
31358U-MV-5	FNR 1993-G15 H - CMO/RMBS		12/01/2021	Paydown		67,022	67,022	66,613	66,694		328		328		67,022				2,428	04/25/2023
31359A-2P-3	FNR 1993-104 E - CMO/RMBS		12/01/2021	Paydown		14,644	14,644	13,306	14,441		203		203		14,644				519	07/25/2023
31359A-UG-2	FNR 9396 PZ - CMO/RMBS		12/01/2021	Paydown		16,114	16,114	15,492	15,942		172		172		16,114				569	06/25/2023
31359B-P4-3	FNR 93133 KZ - CMO/RMBS		12/01/2021	Paydown		140,827	140,827	136,585	139,636		1,191		1,191		140,827				4,917	08/25/2023
31359B-TX-5	FNR 93127 H - CMO/RMBS		12/01/2021	Paydown		9,764	9,764	10,893	9,605		159		159		9,764				303	07/25/2023
31359B-VY-0	FNR 93130 M - CMO/RMBS		12/01/2021	Paydown		83,931	83,931	72,475	82,600		1,331		1,331		83,931				3,061	08/25/2023
31359D-3U-5	FNR 93163 ZA - CMO/RMBS		12/01/2021	Paydown		23,991	23,991	23,466	23,732		259		259		23,991				893	09/25/2023
31359D-JT-1	FNR 1993-156 ZB - CMO/RMBS		12/01/2021	Paydown		139,329	139,329	133,358	137,729		1,601		1,601		139,329				5,112	09/25/2023
31359E-HA-2	FNR 1993-183 KA - CMO/RMBS		12/01/2021	Paydown		225,341	225,341	220,137	223,885		1,456		1,456		225,341				7,115	10/25/2023
31359F-TF-5	FNR 93223 PZ - CMO/RMBS		12/01/2021	Paydown		16,881	16,881	15,808	16,584		297		297		16,881				557	12/25/2023
31359G-ER-3	FNR 1993-225 OK - CMO/RMBS		12/01/2021	Paydown		160,155	160,155	179,992	155,354		4,801		4,801		160,155				5,434	12/25/2023
31359H-5D-2	FNR 9493 PN - CMO/RMBS		12/01/2021	Paydown		124,874	124,874	120,777	123,779		1,095		1,095		124,874				5,207	02/25/2024
31359K-PQ-4	FNR 9632 PJ - CMO/RMBS		12/01/2021	Paydown		29,077	29,077	28,532	28,859		218		218		29,077				1,045	08/25/2026
3136AF-AZ-7	FNR 2013-79 VB - CMO/RMBS		12/01/2021	Paydown		2,880,422	2,880,422	2,697,020	2,824,238		56,184		56,184		2,880,422				89,858	01/25/2032
3136AH-2K-5	FNR 2014-3 VB - CMO/RMBS		05/25/2021	Paydown		6,732,548	6,732,548	6,328,595	6,683,980		48,568		48,568		6,732,548				42,585	04/25/2037
3136AH-3K-4	FNR 2014-7 VB - CMO/RMBS		12/01/2021	Paydown		1,456,556	1,456,556	1,473,397	1,459,565		(3,009)		(3,009)		1,456,556				49,618	06/25/2034
3136AK-YF-4	FNR 2014-56 VB - CMO/RMBS		04/26/2021	Paydown		803,026	803,026	810,868	801,729		1,297		1,297		803,026				3,945	09/25/2034
3136B8-3Z-0	FNR 2020-16 KM - CMO/RMBS		12/01/2021	Paydown		2,685,923	2,685,923	2,763,773	2,757,089		(71,165)		(71,165)		2,685,923				70,757	10/25/2045
31371N-MG-7	FN 256959 - RMBS		12/01/2021	Paydown		55,435	55,435	55,954	55,833		(399)		(399)		55,435				1,399	11/01/2037
31377T-SZ-0	FN 386736 - CMBS/RMBS		12/01/2021	Paydown		133,030	133,030	133,903	138,965		(5,936)		(5,936)		133,030				2,974	01/01/2034
3137A4-HG-5	FHR 3772 HB - CMO/RMBS		12/01/2021	Paydown		1,171,446	1,171,446	1,084,182	1,151,427		20,019		20,019		1,171,446				20,296	12/15/2025
3137AF-ZL-9	FHR 3949 JM - CMO/RMBS		12/01/2021	Paydown		1,529,977	1,529,977	1,517,665	1,525,863		4,113		4,113		1,529,977				27,575	10/15/2026
3137B0-ZC-1	FHR 4182 PV - CMO/RMBS		12/01/2021	Paydown		292,317	292,317	297,433	294,371		(2,054)		(2,054)		292,317				4,772	05/15/2026
3137BD-3U-8	FHR 4379 VB - CMO/RMBS		04/15/2021	Paydown		3,761,601	3,761,601	3,844,620	3,763,693		(2,092)		(2,092)		3,761,601				26,348	08/15/2039
3137BN-CJ-1	FHR 4558 VA - CMO/RMBS		12/10/2021	Various		3,485,360	3,417,349	3,670,981	3,540,405		(56,679)		(56,679)		3,483,726		1,634	1,634	116,017	07/15/2027
3137GA-TA-5	FHR 3742 EM - CMO/RMBS		12/01/2021	Paydown		506,225	506,225	487,716	501,455		4,770		4,770		506,225				8,384	10/15/2025
31381G-U9-7	FN 460608 - CMBS/RMBS		12/01/2021	Paydown		348,539	348,539	375,551	349,170		(631)		(631)		348,539				8,738	03/01/2022
31392E-3V-0	FNR 0271A PZ - CMO/RMBS		12/01/2021	Paydown		773,027	773,027	725,580	751,129		21,898		21,898		773,027				24,514	11/25/2032
31393B-N9-2	FNR 0335K DZ - CMO/RMBS		12/01/2021	Paydown		4,915	4,915	5,178	4,854		61		61		4,915				132	05/25/2033
31393M-A9-2	FHR 2579B DB - CMO/RMBS		12/01/2021	Paydown		241,060	241,060	208,969	237,322		3,738		3,738		241,060				8,605	03/15/2023
31393N-QM-4	FHR 2599 DZ - CMO/RMBS		12/01/2021	Paydown		7,490	7,490	7,292	7,409		81		81		7,490				201	04/15/2033
31393T-S2-3	FNR 2003-109 PZ - CMO/RMBS		12/01/2021	Paydown		51,985	51,985	51,751	51,717		268		268		51,985				1,701	11/25/2033
31393W-SV-2	FHR 2645B NZ - CMO/RMBS		12/01/2021	Paydown		93,066	93,066	87,487	90,613		2,453		2,453		93,066				2,384	07/15/2033
31394H-R4-5	FHR 2663 ZP - CMO/RMBS		12/01/2021	Paydown		66,794	66,794	62,673	65,361		1,433		1,433		66,794				1,485	08/15/2033
31394K-CT-9	FHR 2690 TZ - CMO/RMBS		12/01/2021	Paydown		2,577,317	2,577,315	2,389,620	2,438,933		138,384		138,384		2,577,317				64,009	10/15/2033
31394K-D3-5	FHR 2690 VZ - CMO/RMBS		12/01/2021	Paydown		1,693,569	1,693,569	1,611,300	1,627,395		66,174		66,174		1,693,569				45,957	10/15/2033
31395A-V4-4	FHR 2812 OG - CMO/RMBS		12/01/2021	Paydown		308,716	308,716	453,652	298,059		10,657		10,657		308,716				7,938	06/15/2034
31397S-2Z-6	FNR 2011-45 TY - CMO/RMBS		12/01/2021	Paydown		1,146,630	1,146,630	1,037,297	1,121,661		24,968		24,968		1,146,630				15,250	05/25/2026
31397S-3E-2	FNR 2011-45 NY - CMO/RMBS		12/01/2021	Paydown		1,472,760	1,472,760	1,323,758	1,438,380		34,380		34,380		1,472,760				22,499	05/25/2026
31397S-EZ-3	FNR 2011-26 EH - CMO/RMBS		12/01/2021	Paydown		976,296	976,296	834,428	942,483		33,813		33,813		976,296				21,912	04/25/2026
31397U-6T-1	FNR 2011-62 NB - CMO/RMBS		12/01/2021	Paydown		894,761	894,761	919,367	897,520		(2,758)		(2,758)		894,761				16,653	07/25/2026
31398F-XE-6	FNR 2009-96 JB - CMO/RMBS		12/01/2021	Paydown		394,534	394,534	398,973	393,978		556		556		394,534				9,535	11/25/2024
31398M-LJ-3	FNR 2010-24 B - CMO/RMBS		12/01/2021	Paydown		658,882	658,882	687,258	652,656		6,226		6,226		658,882				11,207	03/25/2025
31407N-B2-8	FN 835357 - RMBS		12/01/2021	Paydown		234,340	234,340	221,122	221,379		12,961		12,961		234,340				5,304	09/01/2035
31410K-C3-6	FN 889390 - RMBS		12/01/2021	Paydown		55,117	55,117	56,004	55,169		(52)		(52)		55,117				1,470	03/01/2023
31412U-H3-7	FN 935050 - RMBS		12/01/2021	Paydown		43,889	43,889	45,206	44,880		(991)		(991)		43,889				796	03/01/2039
31413Y-J7-7	FN 959386 - RMBS		12/01/2021	Paydown		54,875	54,875	56,460	55,046		(171)		(171)		54,875				1,561	12/01/2022
31413Y-L6-6	FN 959449 - RMBS		12/01/2021	Paydown		125,239	125,239	128,856	125,989		(751)		(751)		125,239				3,817	12/01/2022
31414P-4Z-9	FN 972540 - RMBS		12/01/2021	Paydown		1,731	1,731	1,780	1,773		(42)		(42)		1,731				48	02/01/2038
31416M-KD-5	FN AA3891 - RMBS		12/01/2021	Paydown		195	195	200	197		(2)		(2)		195				5	03/01/2039
347622-CG-5	FORT LAUDERDALE FLA SPL OBLIG		01/01/2021	Maturity @ 100.00		17,000,000	17,000,000	17,000,000	17,000,000						17,000,000				274,040	01/01/2021
451443-NH-4	IDAHO ST BLDG AUTH BLDG REV		08/04/2021	Call @ 100.00		880,000	880,000	898,511	889,322		(509)		(509)		888,813		(8,813)	(8,813)	26,312	09/01/2029
537363-DH-3	LITTLE ROCK ARK CAP IMPT REV		05/25/2021	Call @ 100.00		590,000	590,000	590,000	590,000						590,000				20,387	07/01/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
542690-3K-6	LONG ISLAND PWR AUTH N Y ELEC SYS REV		09/01/2021	Maturity @ 100.00		1,965,000	1,965,000	1,965,000	1,965,000						1,965,000				66,948	09/01/2021
542690-3L-4	LONG ISLAND PWR AUTH N Y ELEC SYS REV		12/23/2021	Call @ 100.00		12,759,375	12,500,000	12,500,000	12,500,000						12,500,000				861,091	09/01/2022
574754-AM-9	MASHANTUCKET (WESTERN) PEQUOT TRIBAL NAT		04/08/2021	Call @ 100.00		317	318	3	3						3		314	314		07/01/2036
57563N-AD-0	MEFA 2020-A A - ABS		03/25/2021	Paydown		1,537,641	1,537,641	1,537,195	1,537,191		450		450		1,537,641				6,094	02/25/2040
57563N-AD-0	MEFA 2020-A A - ABS		12/25/2021	Paydown		3,336,100	3,336,100	3,335,132	3,335,096		1,004		1,004		3,336,100				28,045	02/25/2040
57604P-5P-5	MASSACHUSETTS ST WTR POLLUTN ABATEMENT T		06/22/2021	Call @ 100.00		90,000	90,000	92,420	91,545		(23)		(23)		91,523		(1,523)	(1,523)	2,336	08/01/2040
592190-JM-5	METROPOLITAN NASHVILLE ARPT AUTH TENN AR		05/14/2021	Call @ 100.00		550,000	550,000	561,512	552,267		(429)		(429)		551,839		(1,839)	(1,839)	21,064	07/01/2023
59259Y-BE-8	METROPOLITAN TRANSN AUTH N Y REV		10/19/2021	Call @ 100.00		1,385,000	1,385,000	1,649,784	1,442,672		(26,449)		(26,449)		1,416,223		(31,223)	(31,223)	52,859	11/15/2022
59259Y-CA-5	METROPOLITAN TRANSN AUTH N Y REV		07/13/2021	GOLDMAN SACHS AND CO. LLC		2,539,334	1,920,000	2,466,835	2,299,615		(14,931)		(14,931)		2,284,684		254,651	254,651	83,814	11/15/2031
592646-5Y-5	METROPOLITAN WASH D C ARPTS AUTH ARPT SY		10/01/2021	Maturity @ 100.00		3,630,000	3,630,000	3,630,000	3,630,000						3,630,000				129,918	10/01/2021
59333A-DF-5	MIAMI-DADE CNTY FLA EDL FACS AUTH REV		03/04/2021	Call @ 100.00		325,000	325,000	325,000	325,000						325,000				1,993	04/01/2024
59333P-2S-6	MIAMI-DADE CNTY FLA AVIATION REV		11/02/2021	Stifel Nicolaus & Co.		10,911,400	10,000,000	9,432,500	9,464,301		13,636		13,636		9,477,936		1,433,464	1,433,464	434,702	10/01/2041
61075T-GH-5	MONROE CNTY N Y INDL DEV CORP REV		07/01/2021	Maturity @ 100.00		1,865,000	1,865,000	1,865,000	1,865,000						1,865,000				73,593	07/01/2021
650117-AA-2	NEW YORK TRANSN DEV CORP LEASE REV		08/04/2021	Call @ 100.00		2,195,000	2,195,000	2,195,000	2,195,000						2,195,000				50,791	09/01/2035
67756A-2N-1	OHIO ST HIGHER EDL FAC COMMN REV		01/01/2021	Maturity @ 100.00		3,730,000	3,730,000	3,730,000	3,730,000						3,730,000				68,613	01/01/2021
709193-LZ-7	PENNSYLVANIA ST INDL DEV AUTH REV		07/01/2021	Maturity @ 100.00		1,575,000	1,575,000	1,575,000	1,575,000						1,575,000				46,730	07/01/2021
76443N-CP-7	RICHMOND CALIF JT PWRS FING AUTH TAX ALL		08/05/2021	Call @ 100.00		835,000	835,000	835,000	835,000						835,000				26,303	09/01/2025
783186-QY-8	RUTGERS ST UNIV N J		05/01/2021	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				15,140	05/01/2021
786128-AC-2	SACRAMENTO CNTY CALIF PUB FING AUTH REV		10/26/2021	Call @ 100.00		280,000	280,000	272,174	277,654		689		689		278,343		1,657	1,657	17,192	12/01/2023
873521-AT-5	TACOMA WASH LEASE REV		07/20/2021	Call @ 100.00		2,915,000	2,915,000	2,915,000	2,915,000						2,915,000				160,145	03/15/2022
875301-FC-2	TAMPA-HILLSBOROUGH CNTY FLA EXPWY AUTH R		07/01/2021	Maturity @ 100.00		1,250,000	1,250,000	1,250,000	1,250,000						1,250,000				38,000	07/01/2021
875301-FK-4	TAMPA-HILLSBOROUGH CNTY FLA EXPWY AUTH R		07/01/2021	Maturity @ 100.00		3,240,000	3,240,000	3,240,000	3,240,000						3,240,000				98,496	07/01/2021
880591-EH-1	TENNESSEE VALLEY AUTHORITY		05/14/2021	MIZUHO SECURITIES		339,050	250,000	247,205	247,844		26		26		247,869		91,181	91,181	8,823	09/15/2039
927063-CH-8	VILLAGE CTR CMNTY DEV DIST FLA UTIL REV		10/01/2021	Call @ 100.00		1,195,000	1,195,000	1,216,994	1,204,083		(1,711)		(1,711)		1,202,372		(7,372)	(7,372)	49,664	10/01/2024
927063-CR-6	VILLAGE CTR CMNTY DEV DIST FLA UTIL REV		09/09/2021	Call @ 100.00		415,000	415,000	415,000	415,000						415,000				10,829	10/01/2023
95648X-AN-5	WEST VA ECONOMIC DEV AUTH EXCESS LOTTER		06/03/2021	Call @ 100.00		325,000	325,000	325,000	325,000						325,000				9,864	07/01/2026
958644-AB-2	WESTERN MICH UNIV HOMER STRYKER M D SCH		11/04/2021	Call @ 100.00		245,000	245,000	281,875	278,529		(3,354)		(3,354)		275,174		(30,174)	(30,174)	6,109	11/15/2028
977100-AC-0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		04/02/2021	Call @ 100.00		125,000	125,000	124,614	124,864		7		7		124,872		128	128	237	05/01/2026
977100-DR-4	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		09/15/2021	BARCLAYS CAPITAL INC FIXED INC		7,476,379	6,625,000	6,625,000	6,625,000						6,625,000		851,379	851,379	191,555	05/01/2037
3199999. Subtotal - Bonds - U.S. Special Revenues						200,945,904	198,148,295	200,430,781	198,054,874		76,404		76,404		198,131,279		2,555,250	2,555,250	6,767,043	XXX
00038A-AB-9	ABB TREASURY CENTER (USA) INC		06/15/2021	Maturity @ 100.00		23,600,000	23,600,000	24,294,743	23,640,010		(40,010)		(40,010)		23,600,000				472,000	06/15/2021
00085K-AA-1	ABPCI 7 A1A - CDO		10/29/2021	Various		38,000,000	38,000,000	38,000,000	38,000,000						38,000,000				828,342	10/20/2031
001118-AA-2	AES HAWAII INC		10/04/2021	Redemption @ 100.00		896,999	896,999	896,999	896,999						896,999				38,884	06/30/2022
00119T-AE-4	AGL 5 D - CDO	C	06/29/2021	Paydown		1,250,000	1,250,000	1,212,500	1,214,119		35,881		35,881		1,250,000				67,844	07/22/2030
00162L-CW-5	ALM XVI C2R - CDO	C	02/12/2021	Paydown		4,350,000	4,350,000	4,274,310	4,269,786		80,214		80,214		4,350,000				42,600	07/15/2027
00164B-BG-1	ALM 7R2RR 2R2 - CDO		08/23/2021	Paydown		9,600,000	9,600,000	9,600,000	9,600,000						9,600,000				152,758	10/15/2027
00177J-AL-9	AMMC 23 C - CDO	C	11/08/2021	Paydown		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				126,500	10/17/2031
00206R-HR-6	AT&T INC		06/23/2021	KEYBANK		4,288,720	4,000,000	4,366,080	4,314,678		(47,111)		(47,111)		4,267,567		21,153	21,153	80,467	06/01/2024
00287Y-BE-8	ABBVIE INC		11/14/2021	Maturity @ 100.00		20,000,000	20,000,000	19,965,600	19,990,511		9,489		9,489		20,000,000				675,000	11/14/2021
00287Y-CR-8	ABBVIE INC		09/13/2021	Call @ 100.00		21,828,000	21,828,000	22,482,622	21,999,890		(171,890)		(171,890)		21,828,000				821,582	12/15/2021
00687Y-AA-3	ADIENT GLOBAL HOLDINGS LTD	C	09/28/2021	GOLDMAN		404,381	395,000	275,019	285,117		10,928		10,928		296,045		108,336	108,336	21,663	08/15/2026
00774M-AL-9	AERCAP IRELAND CAPITAL DAC	C	01/21/2021	TD SECURITIES (USA) LLC		6,468,392	5,800,000	5,792,402	5,794,086		66		66		5,794,152		674,240	674,240	80,298	04/03/2026
00774M-AP-0	AERCAP IRELAND CAPITAL DAC	C	01/20/2021	TD SECURITIES (USA) LLC		10,830,300	10,000,000	9,936,500	9,945,313		1,100		1,100		9,946,413		883,887	883,887	158,750	09/15/2023
008511-AG-2	AGL 7 C - CDO	C	07/19/2021	Paydown		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				108,365	07/15/2031
00868P-AA-3	ADNA 2001 A2 - CMBS	C	08/08/2021	Call @ 100.00		2,218,707	2,218,707	2,218,203	2,229,243		(1,418)		(1,418)		2,227,825		(9,118)	(9,118)	217,220	01/02/2025
00914A-AH-5	AIR LEASE CORP		02/09/2021	TD SECURITIES (USA) LLC		8,711,469	8,100,000	8,016,975	8,024,938		1,757		1,757		8,026,695		684,774	684,774	172,378	07/01/2025
009279-AA-8	AIRBUS SE	C	12/15/2021	Barclays Capital		4,348,722	4,104,000	4,312,155	4,282,486		(26,654)		(26,654)		4,255,832		92,889	92,889	153,336	04/10/2027
012873-AH-8	OVINTIV INC	C	05/27/2021	GOLDMAN SACHS AND CO. LLC		2,722,500	2,000,000	1,987,980	1,993,675		178		178		1,993,853		728,647	728,647	115,556	09/15/2030
013716-AW-5	RIO TINTO ALCAN INC	C	05/19/2021	Merril Lynch Pierce Fenner Smith		9,450,910	7,000,000	6,355,860	6,530,901		7,719		7,719		6,538,620		2,912,290	2,912,290	190,069	06/01/2035
013822-AA-9	ALCOA NEDERLAND HOLDING BV	C	04/02/2021	Call @ 100.00		904,531	875,000	875,000	875,000						875,000				60,211	09/30/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
013822-AB-7	ALCOA NEDERLAND HOLDING BV	C	09/27/2021	Call @ 100.00		905,625	875,000	875,000	875,000						875,000				91,875	09/30/2026
01626P-AJ-5	ALIMENTATION COUCHE-TARD INC	C	05/11/2021	Call @ 100.00		21,337,512	20,763,000	20,778,167	20,767,986		(1,207)		(1,207)		20,766,779		(3,779)	(3,779)	1,022,993	07/26/2022
01877K-AD-5	ALLIANCE PIPELINE LP		12/10/2021	Various		560,866	506,816	506,816	506,816						506,816				75,755	12/31/2025
02154C-AF-0	ALTICE FINANCING SA	C	06/02/2021	GOLDMAN		732,281	735,000	738,250	737,924		(66)		(66)		737,858		(5,576)	(5,576)	27,940	01/15/2028
023761-AA-7	AMERICAN AIRLINES 2017-1 CLASS AA PASS T		08/15/2021	Paydown		854,050	854,050	857,782	856,940		(2,890)		(2,890)		854,050				23,380	08/15/2030
023765-AA-8	AMERICAN AIRLINES 2016-2 PASS THROUGH TR		12/15/2021	Paydown		404,685	404,685	407,530	406,938		(2,253)		(2,253)		404,685				8,987	12/15/2029
02376A-AA-7	AMERICAN AIRLINES 2017-2 PASS THROUGH TR		10/15/2021	Paydown		573,750	573,750	573,877	573,861		(111)		(111)		573,750				14,415	04/15/2031
02376U-AA-3	AMERICAN AIRLINES 2016-1 PASS THROUGH TR		07/15/2021	Paydown		249,076	249,076	249,532	249,413		(337)		(337)		249,076				6,678	07/15/2029
02377B-AB-2	AMERICAN AIRLINES 2015-2 PASS THROUGH TR		09/22/2021	Paydown		383,967	383,967	379,271	380,214		3,753		3,753		383,967				10,367	03/22/2029
02378L-AA-1	AMERICAN AIRLS 2017-1 CL C PAS		08/15/2021	Paydown		3,458,000	3,458,000	3,458,000	3,458,000						3,458,000				134,343	08/15/2023
02406P-AR-1	AMERICAN AXLE & MANUFACTURING INC		09/15/2021	Call @ 100.00		515,625	500,000	500,000	500,000						500,000				45,095	04/01/2025
02582J-JP-6	AMXCA 2019-4 A - ABS		09/15/2021	Various		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				19,903	04/15/2024
02665W-DK-4	AMERICAN HONDA FINANCE CORP		06/23/2021	CITIGROUP GLOBAL MARKETS, INC		5,046,200	5,000,000	4,998,400	4,998,654		256		256		4,998,910		47,290	47,290	42,170	07/07/2023
02665W-DL-2	AMERICAN HONDA FINANCE CORP		06/23/2021	CITIGROUP GLOBAL MARKETS, INC		7,050,540	7,000,000	6,998,320	6,998,477		159		159		6,998,636		51,904	51,904	80,967	07/08/2025
03027X-AD-2	AMERICAN TOWER CORP		06/23/2021	Jane Street		6,212,248	5,600,000	6,371,120	6,264,061		(100,891)		(100,891)		6,163,171		49,077	49,077	241,111	02/15/2024
03027X-BG-4	AMERICAN TOWER CORP		12/10/2021	MERRILL LYNCH PIERCE FENNER		1,895,460	2,000,000	1,991,080	1,991,296		780		780		1,992,076		(96,616)	(96,616)	45,417	10/15/2030
03040W-AR-6	AMERICAN WATER CAPITAL CORP		05/12/2021	MARKETAXESS CORPORATION		112,035	106,000	105,675	105,707		2		2		105,710		6,325	6,325	2,794	09/01/2047
030981-AJ-3	AMERIGAS PARTNERS LP		07/21/2021	SUMRIDGE PARTNERS LLC		649,600	580,000	580,000	580,000						580,000		69,600	69,600	31,519	08/20/2026
030981-AK-0	AMERIGAS PARTNERS LP		07/09/2021	Various		465,216	420,000	418,863	419,168		90		90		419,258		45,957	45,957	11,317	05/20/2025
030981-AL-8	AMERIGAS PARTNERS LP		09/09/2021	Various		1,060,318	935,000	930,450	931,307		256		256		931,563		128,755	128,755	42,415	05/20/2027
032095-AB-7	AMPHENOL CORP		10/27/2021	Call @ 100.00		12,020,000	12,020,000	12,579,653	12,093,004		(73,004)		(73,004)		12,020,000				601,000	02/01/2022
032095-AE-1	AMPHENOL CORP		08/11/2021	Call @ 100.00		24,630,000	24,630,000	24,819,700	24,650,049		(20,113)		(20,113)		24,629,936		64	64	705,547	09/15/2021
032654-AH-8	ANALOG DEVICES INC		10/15/2021	Call @ 100.00		4,169,823	4,014,000	4,101,746	4,043,334		(10,627)		(10,627)		4,032,707		(18,707)	(18,707)	258,083	06/01/2023
032654-AJ-4	ANALOG DEVICES INC		10/15/2021	Call @ 100.00		12,969,768	11,750,000	11,731,428	11,739,999		1,481		1,481		11,741,480		8,520	8,520	1,608,007	12/15/2025
03329K-AS-2	ANCHC 8 BR - CDO	C	11/19/2021	Paydown		14,750,000	14,750,000	14,750,000	14,750,000						14,750,000				283,182	07/28/2028
03666L-AA-0	ANTR 2020-1 A1 - CDO	C	11/24/2021	Call @ 100.00		42,000,000	42,000,000	42,000,000	42,000,000						42,000,000				961,305	10/23/2031
03666L-AC-6	ANTR 2020-1 A2 - CDO	C	11/24/2021	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				136,497	10/23/2031
03666L-AE-2	ANTR 2020-1 B - CDO	C	11/24/2021	Call @ 100.00		8,500,000	8,500,000	8,500,000	8,500,000						8,500,000				260,165	10/23/2031
03765L-AP-7	APID XX 1RA - CDO		08/06/2021	CITIGROUP GLOBAL MARKETS, INC		17,526,425	17,500,000	17,391,750	17,278,240		15,088		15,088		17,293,328		233,097	233,097	188,485	07/16/2031
03767J-AA-3	APID XXVII A1 - CDO		06/15/2021	Paydown		17,000,000	17,000,000	16,980,450	16,984,540		15,460		15,460		17,000,000				160,623	07/17/2030
03768M-AC-1	APID XXXIII C - CDO	C	09/30/2021	Paydown		250,000	250,000	250,250	250,219		(219)		(219)		250,000				8,882	07/24/2031
03768M-AD-9	APID XXXIII D - CDO	C	09/30/2021	Paydown		1,230,000	1,230,000	1,223,460	1,223,290		6,710		6,710		1,230,000				68,055	07/24/2031
03768W-AA-3	APID XXXIV A1 - CDO	C	12/29/2021	Paydown		37,000,000	37,000,000	37,000,000	37,000,000						37,000,000				615,092	01/21/2033
037833-AK-6	APPLE INC		12/15/2021	Stifel, Nicolaus & Co., Inc.		7,168,420	7,000,000	6,990,690	6,997,672		939		939		6,998,611		169,809	169,809	188,533	05/03/2023
038522-AQ-1	ARAMARK SERVICES INC		07/07/2021	CITIGROUP GLOBAL MARKETS, INC		313,875	300,000	300,000	300,000						300,000		13,875	13,875	14,083	02/01/2028
04015N-AG-9	ARES 37R A1R - CDO	C	08/06/2021	CITIGROUP GLOBAL MARKETS, INC		15,026,250	15,000,000	14,952,000	14,851,656		8,317		8,317		14,859,973		166,277	166,277	171,683	10/15/2030
04016D-AJ-4	ARES 41R AR - CDO	C	03/23/2021	Call @ 100.00		15,370,000	15,370,000	14,071,235	14,313,491		86,999		86,999		14,400,490		969,510	969,510	98,282	01/15/2029
04016P-AC-2	ARES XLIII B - CDO	C	06/22/2021	Paydown		22,270,000	22,270,000	22,270,000	22,270,000						22,270,000				299,304	10/15/2029
04017N-AC-6	ARES LVII A - CDO	C	12/20/2021	Paydown		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				479,389	10/27/2031
04018B-AA-5	ARES LV A1 - CDO	C	07/15/2021	Paydown		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				364,116	04/15/2031
04018B-AE-7	ARES LV C - CDO	C	07/15/2021	Paydown		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				54,913	04/15/2031
04018B-AG-2	ARES LV D - CDO	C	07/15/2021	Paydown		2,000,000	2,000,000	1,940,000	1,943,488		56,512		56,512		2,000,000				76,586	04/15/2031
04018N-AJ-0	ARES 56 D1 - CDO	C	11/17/2021	Paydown		3,250,000	3,250,000	3,250,000	3,250,000						3,250,000				134,599	10/25/2031
04019L-AE-4	ARES 51 B - CDO	C	08/03/2021	Various		20,000,000	20,000,000	19,980,000	19,740,848		(13,413)		(13,413)		19,727,435		272,565	272,565	338,195	04/15/2031
04248N-AA-1	ARMYHW 2005 1A - RMBS		12/15/2021	Paydown		321,508	321,508	370,471	366,252		(44,744)		(44,744)		321,508				11,833	06/15/2050
042856-AA-2	ARRW 2018-1 A1 - CMO/RMBS		06/30/2021	Paydown		2,783,511	2,783,511	2,760,895	2,758,077		25,434		25,434		2,783,511				53,741	04/27/2048
042858-AC-4	ARRW 2019-2 A3 - CMO/RMBS		07/15/2021	Various		3,436,425	3,257,967	3,257,899	3,259,035		349		349		3,259,384		177,041	177,041	67,314	04/26/2049
043436-AU-8	ASBURY AUTOMOTIVE GROUP INC		07/26/2021	WELLS FARGO		154,960	149,000	152,169	152,127		(336)		(336)		151,791		3,169	3,169	6,090	03/01/2028
043436-AV-6	ASBURY AUTOMOTIVE GROUP INC		07/26/2021	WELLS FARGO		148,050	140,000	141,756	141,730		(66)		(66)		141,664		6,386	6,386	6,040	03/01/2030
04775H-AH-0	ATLANTA GAS LIGHT CO		02/01/2021	Maturity @ 100.00		10,000,000	10,000,000	9,962,500	9,999,743		257		257		10,000,000				455,000	02/01/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05279#-AF-6	AUTOLIV ASP, INC.		04/23/2021	Maturity @ 100.00		25,500,000	25,500,000	25,500,000	25,500,000						25,500,000				511,275	04/23/2021
05363L-AW-3	AVERY 6R BR - CDO	C	02/25/2021	Paydown		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				80,242	08/05/2027
05364C-AY-8	AVERY 7R BR - CDO	C	01/15/2021	Paydown		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				76,164	01/18/2028
05369A-AA-9	AVIATION CAPITAL GROUP LLC		09/16/2021	CREDIT SUISSE SECURITIES		2,149,153	2,025,000	1,990,433	2,000,039		2,336		2,336		2,002,376		146,777	146,777	62,803	11/01/2027
05401A-AB-7	AVOLON HOLDINGS FUNDING LTD	C	04/28/2021	BNP PARIBAS SEC SVCS		4,933,874	4,592,000	4,218,900	4,274,696		34,141		34,141		4,308,837		625,038	625,038	127,476	10/01/2023
05401A-AL-5	AVOLON HOLDINGS FUNDING LTD	C	07/21/2021	WELLS FARGO SECURITIES LLC		1,524,292	1,400,000	1,399,650	1,399,643						1,399,643		124,649	124,649	39,667	04/15/2026
05508W-AB-1	B&G FOODS INC		08/03/2021	WELLS FARGO		825,806	795,000	797,625	797,267		(155)		(155)		797,112		28,694	28,694	37,100	09/15/2027
055451-AL-2	BHP BILLITON FINANCE (USA) LTD	C	11/21/2021	Maturity @ 100.00		18,000,000	18,000,000	17,837,460	17,983,428		16,572		16,572		18,000,000				585,000	11/21/2021
05545M-AA-0	SIGNATURE AVIATION US HOLDINGS INC		06/02/2021	Various		1,984,114	1,932,000	1,932,000	1,932,000						1,932,000		41,364	41,364	70,541	05/01/2026
05545M-AC-6	SIGNATURE AVIATION US HOLDINGS INC		06/07/2021	CORPORATE REORGANIZATIONS		569,850	580,000	576,871	577,198		146		146		577,344		(7,494)	(7,494)	35,187	03/01/2028
05550G-AA-5	BMMC 2019-1 A1 - CDO	C	12/03/2021	Paydown		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				431,235	10/15/2031
05550G-AC-1	BMMC 2019-1 A2A - CDO	C	12/03/2021	Paydown		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				494,676	10/15/2031
05577@-AG-5	BURLINGTON N SANTA FE RAILWAY A - ABS		02/26/2021	Maturity @ 100.00		2,842,985	2,842,985	2,842,985	2,843,001		(16)		(16)		2,842,985				93,108	02/26/2021
05577@-AH-3	BURLINGTON N SANTA FE RAILWAY B		02/26/2021	Maturity @ 100.00		2,736,209	2,736,209	2,736,209	2,736,209						2,736,209				89,611	02/26/2021
05577@-AJ-9	BURLINGTON N SANTA FE RAILWAY C		02/26/2021	Maturity @ 100.00		830,412	830,412	830,412	830,412						830,412				27,196	02/26/2021
05577@-AK-6	BURLINGTON N SANTA FE RAILWAY D		02/26/2021	Maturity @ 100.00		854,584	854,584	854,584	854,584						854,584				27,988	02/26/2021
05577@-AM-2	BURLINGTON N SANTA FE RAILWAY E		02/26/2021	Maturity @ 100.00		338,782	338,785	338,785	338,785						338,785		(3)	(3)	11,095	02/26/2021
05577@-AP-5	MUFG AMERICAS LEASING CORPORATION - ABS		08/25/2021	Redemption @ 100.00		104,172	104,172	104,172	104,172						104,172				3,070	02/23/2026
05577@-AQ-3	MUFG AMERICAS LEASING CORPORATION - ABS		08/23/2021	Redemption @ 100.00		49,022	49,022	49,022	49,022						49,022				1,445	02/23/2026
05577@-AR-1	MUFG AMERICAS LEASING CORPORATION - ABS		11/05/2021	Redemption @ 100.00		199,153	199,153	199,153	199,153						199,153				5,870	05/05/2026
05608Q-AA-5	BY CROWN PARENT LLC		09/01/2021	Various		538,826	513,000	521,671	521,505		(986)		(986)		520,519		(7,519)	(7,519)	50,414	01/31/2026
056162-AN-0	BABSN 2015-I AR - CDO		08/24/2021	CREDIT SUISSE SECURITIES (USA)		20,018,000	20,000,000	19,760,200	19,682,218		34,146		34,146		19,716,364		301,636	301,636	205,138	01/20/2031
05682B-AN-6	BCC 2016-2 CR - CDO	C	02/18/2021	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				97,582	01/16/2029
05683E-AG-7	BCC 2020-2 C - CDO	C	07/21/2021	Paydown		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				111,257	07/21/2031
05683T-AA-7	BCC 2019-3 A - CDO	C	12/30/2021	Paydown		35,000,000	35,000,000	35,000,000	35,000,000						35,000,000				642,214	10/21/2032
05766B-AE-8	BOBA 2020-1 C - CDO	C	12/28/2021	Paydown		5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				152,079	01/20/2032
05766B-AG-3	BOBA 2020-1 D - CDO	C	12/28/2021	Paydown		1,250,000	1,250,000	1,250,000	1,250,000						1,250,000				52,990	01/20/2032
05875J-AC-3	BALLY 191 B - CDO	C	07/12/2021	Call @ 100.00		2,000,000	2,000,000	1,960,000	1,960,089		(112)		(112)		1,959,977		40,023	40,023	42,021	07/15/2032
05875P-AG-0	BALLY 201 B - CDO	C	07/21/2021	Paydown		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				295,157	07/22/2030
05875P-AJ-4	BALLY 201 C - CDO	C	07/21/2021	Paydown		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				99,102	07/22/2030
059165-ED-8	BALTIMORE GAS AND ELECTRIC CO		08/11/2021	Call @ 100.00		7,500,000	7,500,000	7,684,275	7,514,184		(14,184)		(14,184)		7,500,000				196,875	11/15/2021
060352-AK-7	BANK 2017-BNK6 B - CMBS		08/10/2021	Morgan Stanley & Co		1,161,357	1,050,000	1,020,961	1,026,628		1,789		1,789		1,028,417		132,941	132,941	29,020	07/16/2060
06051G-HT-9	BANK OF AMERICA CORP		06/23/2021	DAIWA SECURITIES AMERICA INC.		7,989,850	7,300,000	8,182,643	8,147,015		(74,220)		(74,220)		8,072,795		(82,945)	(82,945)	174,648	04/23/2027
06051G-JD-2	BANK OF AMERICA CORP		07/14/2021	MERRILL LYNCH PIERCE FENNER		7,515,750	7,500,000	7,500,000	7,500,000						7,500,000		15,750	15,750	56,882	06/19/2026
07134Q-AG-1	BATLN 18 C - CDO		10/20/2021	Paydown		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				160,348	10/15/2032
07134Q-AJ-5	BATLN 18 D1 - CDO		10/20/2021	Paydown		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				88,353	10/15/2032
07274N-AU-7	BAYER US FINANCE II LLC		07/15/2021	Maturity @ 100.00		19,000,000	19,000,000	18,828,730	18,984,662		15,338		15,338		19,000,000				522,500	07/15/2021
075887-BA-6	BECTON DICKINSON AND CO		03/15/2021	Call @ 100.00		25,005,903	24,550,000	25,449,139	24,646,103		(22,603)		(22,603)		24,623,500		(73,500)	(73,500)	722,287	11/08/2021
080555-AE-5	BELO CORP		09/16/2021	FLOW TRADERS U.S. INSTITUTIONAL TRA		251,819	215,000	229,513	226,246		(1,026)		(1,026)		225,220		26,599	26,599	13,376	06/01/2027
08179X-AW-5	BSP II AR2 - CDO	C	10/15/2021	Paydown		768,589	768,589	768,589							768,589				3,618	07/15/2029
08182F-AG-4	BSP 20 C - CDO	C	08/19/2021	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				48,837	07/15/2031
08576P-AA-9	BERRY GLOBAL INC		04/30/2021	Various		40,900	40,000	39,200	39,365		41		41		39,406		594	594	1,341	02/15/2026
09143#-AA-3	BISHOP HILL ENERGY, LLC		12/31/2021	Paydown		350,098	350,095	350,095	350,095						350,095		3	3	9,420	06/30/2037
092174-AA-9	BLACK KNIGHT INFOSERV LLC		11/04/2021	Various		745,899	747,000	756,252	756,042		(634)		(634)		755,408		(9,509)	(9,509)	31,844	09/01/2028
095370-AD-4	BLUE CUBE SPINCO LLC		05/11/2021	Call @ 100.00		320,250	305,000	305,000	305,000						305,000				30,664	10/15/2025
095796-AE-8	BLUE RACER MIDSTREAM LLC		07/13/2021	Various		219,793	210,000	208,150	208,464		132		132		208,596		11,196	11,196	13,692	07/15/2026
095796-AH-1	BLUE RACER MIDSTREAM LLC		05/25/2021	MERRILL LYNCH PIERCE FENNER		156,629	145,000	148,168	148,165		(61)		(61)		148,104		8,525	8,525	4,730	12/15/2025
09609F-AA-0	BLUE WING ASSET VEHICLE, SERIES 2012-1		12/11/2021	Paydown		413,911	519,138	538,203	559,452		(5,500)		(5,500)		553,952		(140,041)	(140,041)	11,529	01/11/2023
09626U-AW-8	BLUEM 131RR A2R - CDO	C	12/03/2021	Paydown		28,000,000	28,000,000	28,000,000	28,000,000						28,000,000				609,578	01/22/2029
09627F-AC-4	BLUEM XXV A2 - CDO	C	07/12/2021	Redemption @ 100.00		8,125,000	8,125,000	8,125,000	8,125,000						8,125,000				115,257	07/15/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
09627F-AE-0	BLUEM XXV B - CDO	C	07/16/2021	Paydown		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				229,844	07/15/2032
09627F-AG-5	BLUEM XXV C - CDO	C	07/16/2021	Various		8,500,000	8,500,000	8,500,000	8,500,000						8,500,000				172,143	07/15/2032
09628W-AL-6	BLUEM 162R A1R - CDO		09/03/2021	Call @ 100.00		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				243,128	08/20/2032
09628W-AQ-5	BLUEM 162R BR - CDO		09/03/2021	Call @ 100.00		13,000,000	13,000,000	13,000,000	13,000,000						13,000,000				305,103	08/20/2032
099724-AL-0	BORGWARNER INC		12/16/2021	MIZUHO_SECURITIES		4,504,233	4,352,000	4,639,319	4,637,318		(41,784)		(41,784)		4,595,534		(91,301)	(91,301)	173,312	07/01/2027
10004*-AA-3	BORROWED SUNSHINE, LLC - ABS		11/22/2021	Paydown		625,292	625,292	625,292	625,292						625,292				14,618	01/13/2040
10240*-AA-7	BOWIE ACQUISITIONS LLC		12/31/2021	Paydown		974,559	974,559	974,559	974,559						974,559				32,373	09/30/2038
10302V-BJ-3	BOWPK 1501R D1R - CDO	C	03/01/2021	Paydown		7,485,000	7,485,000	7,517,934	7,468,660		16,340		16,340		7,485,000				65,184	11/24/2025
103304-BM-2	BOYD GAMING CORP		06/04/2021	Call @ 100.00		1,253,734	1,215,000	1,230,543	1,229,483		(922)		(922)		1,228,560		(13,560)	(13,560)	92,093	04/01/2026
10373Q-AY-6	BP CAPITAL MARKETS AMERICA INC		12/20/2021	Call @ 100.00		2,153,812	2,050,000	2,094,198	2,073,271		(7,050)		(7,050)		2,066,220		(16,220)	(16,220)	182,572	04/14/2024
10373Q-BA-7	BP CAPITAL MARKETS AMERICA INC		07/08/2021	Call @ 100.00		17,943,450	17,500,000	17,514,300	17,505,156		(1,614)		(1,614)		17,503,542		(3,542)	(3,542)	803,600	09/19/2022
10638M-AA-8	BABS 21RM2 A - CMO/RMBS		11/25/2021	Paydown		163,722	163,722	160,586			3,137		3,137		163,722				445	10/25/2061
110122-AA-6	BRISTOL-MYERS SQUIBB CO		01/20/2021	GOLDMAN SACHS AND CO. LLC		311,121	268,000	263,029	267,128		19		19		267,147		43,974	43,974	1,969	06/15/2023
11124T-AE-4	BORVR 2020-1 C - CDO	C	06/15/2021	Paydown		2,500,000	2,500,000	2,475,000	2,477,401		22,599		22,599		2,500,000				56,251	04/20/2029
11124T-AG-9	BORVR 2020-1 D - CDO	C	06/15/2021	Paydown		2,500,000	2,500,000	2,375,000	2,385,873		114,127		114,127		2,500,000				85,340	04/20/2029
11283W-AC-8	BROOKFIELD RESIDENTIAL PROPERTIES INC	C	06/10/2021	Call @ 100.00		612,750	600,000	600,000	600,000						600,000				34,531	05/15/2025
12189P-AM-4	BNSF RAILWAY CO PASS THROUGH TRUST - ABS		01/15/2021	Various		352	352	352	352						352				9	01/15/2021
12189T-AX-2	BURLINGTON NORTHERN SANTA FE LLC		10/27/2021	Morgan Stanley & Co		16,930,440	12,000,000	12,388,150	12,285,593		(9,454)		(9,454)		12,276,139		4,654,301	4,654,301	896,933	08/15/2036
12327B-AA-4	BJETS 211 A - ABS		12/15/2021	Paydown		4,795,654	4,795,654	4,795,610			44		44		4,795,654				44,680	04/15/2036
124857-AS-2	VIACOMCBS INC		03/15/2021	Call @ 100.00		9,473,700	9,106,000	9,016,397	9,069,504		3,343		3,343		9,072,847		33,153	33,153	500,496	02/15/2023
124857-AY-9	VIACOMCBS INC		03/15/2021	Call @ 100.00		6,322,482	5,991,000	5,938,818	5,967,289		1,908		1,908		5,969,197		21,803	21,803	381,673	06/01/2023
1248EP-BM-4	CCO HOLDINGS LLC		08/27/2021	Various		3,878,388	3,770,000	3,827,861	3,802,690		(2,249)		(2,249)		3,800,441		(30,441)	(30,441)	297,154	02/15/2026
1248EP-BR-3	CCO HOLDINGS LLC		08/05/2021	Call @ 100.00		513,750	500,000	503,750	502,233		(226)		(226)		502,007		(2,007)	(2,007)	13,750	05/01/2026
1248EP-CB-7	CCO HOLDINGS LLC		07/20/2021	RBC CAPITAL MARKETS, LLC		922,250	850,000	926,670			(1,782)		(1,782)		924,862		(2,612)	(2,612)	6,472	06/01/2029
12510H-AF-7	CAUTO 2020-1 A6 - ABS		07/15/2021	Various		5,314,725	4,997,917	4,994,844	4,995,083		145		145		4,995,229		319,496	319,496	126,858	02/15/2050
12519#-AA-3	CED CALIFORNIA HOLDINGS 3 LLC		07/06/2021	Redemption @ 100.00		193,088	193,088	193,088	193,088						193,088				5,967	06/30/2036
12519*-AA-7	CED ALAMO 5 LLC		06/30/2021	Redemption @ 100.00		347,282	347,282	347,282	347,282						347,282				11,701	12/31/2040
12519@-AA-5	CED ALAMO 7 LLC		07/09/2021	Redemption @ 100.00		144,512	144,512	144,512	144,512						144,512				3,042	06/30/2041
12527G-AC-7	CF INDUSTRIES INC		09/10/2021	Call @ 100.00		15,076,645	14,334,000	14,158,994	14,281,372		14,598		14,598		14,295,970		38,030	38,030	540,155	06/01/2023
12530M-AA-3	SORT 2020-1 A1 - ABS		12/15/2021	Paydown		762,195	762,195	762,090	762,090		105		105		762,195				10,928	07/15/2060
12530M-AB-1	SORT 2020-1 A2 - ABS		12/15/2021	Paydown		192,983	192,983	192,893	192,894		90		90		192,983				2,980	07/15/2060
12531W-AZ-5	CFCRE 2016-C3 ASB - CMBS		12/01/2021	Paydown		2,257,056	2,257,056	2,324,648	2,279,541		(22,485)		(22,485)		2,257,056				52,686	01/10/2048
12545C-AD-2	CWHL 2007-10 A4 - CMO/RMBS		12/01/2021	Paydown		495,569	506,892	355,529	281,034		214,535		214,535		495,569				15,147	07/25/2037
12547L-AA-6	CIFC 2020-II A1 - CDO	C	09/30/2021	Paydown		9,500,000	9,500,000	9,500,000	9,500,000						9,500,000				198,535	08/24/2032
12547L-AC-2	CIFC 2020-II A2 - CDO	C	09/30/2021	Paydown		5,375,000	5,375,000	5,375,000	5,375,000						5,375,000				127,334	08/24/2032
12550T-AQ-8	CIFC 154R A2R - CDO	C	03/17/2021	Paydown		5,000,000	5,000,000	4,998,550	4,999,591		409		409		5,000,000				42,560	10/20/2027
125523-BR-0	CIGNA CORP		03/15/2021	Call @ 100.00		23,916,212	23,200,000	23,602,056	23,259,103		(10,796)		(10,796)		23,248,307		(48,307)	(48,307)	1,251,552	02/15/2022
12553D-AA-5	CIFC 191 A - CDO	C	04/21/2021	Paydown		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				238,292	04/20/2032
12553D-AC-1	CIFC 191 B - CDO	C	04/21/2021	Paydown		15,265,000	15,265,000	15,233,777	15,051,120		213,880		213,880		15,265,000				155,979	04/20/2032
12553D-AE-7	CIFC 191 C - CDO	C	04/21/2021	Paydown		900,000	900,000	902,250	902,244		(2,244)		(2,244)		900,000				13,291	04/20/2032
12553D-AJ-6	CIFC 2019-1 AR - CDO	C	08/05/2021	JP MORGAN CHASE BANK/HSBCSI		20,028,000	20,000,000	20,000,000							20,000,000		28,000	28,000	76,785	04/20/2032
12554A-AC-6	CIFC 192 B - CDO	C	04/30/2021	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				105,548	04/17/2030
12554V-AA-4	CIFC 2019-III A1A - CDO	C	08/27/2021	Paydown		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				151,209	07/16/2032
12555Q-AG-1	CIFC 2020-I C - CDO	C	08/05/2021	Paydown		3,400,000	3,400,000	3,400,000	3,400,000						3,400,000				72,578	07/15/2032
12560E-AA-4	CIFC 2020-III A1 - CDO	C	11/15/2021	Paydown		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				495,930	10/20/2031
12565K-AA-5	CLIF 211 A - RMBS		12/18/2021	Paydown		831,190	831,190	831,175			16		16		831,190				6,107	02/18/2046
12565K-AC-1	CLIF 211 B - RMBS		12/18/2021	Paydown		374,036	374,036	373,966			70		70		374,036				3,988	02/18/2046
12591K-AC-9	COMM 2013-CCRE12 ASB - CMBS		12/01/2021	Paydown		3,180,099	3,180,099	3,275,318	3,196,511		(16,412)		(16,412)		3,180,099				68,593	10/15/2046
126307-AU-1	CSC HOLDINGS LLC		05/12/2021	Call @ 100.00		1,027,500	1,000,000	1,022,500	1,015,368		(941)		(941)		1,014,428		(14,428)	(14,428)	55,000	05/15/2026
126307-AZ-0	CSC HOLDINGS LLC		09/24/2021	WELLS FARGO		1,095,000	1,000,000	1,069,569	1,059,538		(9,149)		(9,149)		1,050,389		44,611	44,611	75,292	02/01/2029
126307-BB-2	CSC HOLDINGS LLC		08/06/2021	MORGAN STANLEY CO		789,013	790,000	791,810	791,727		(84)		(84)		791,643		(2,631)	(2,631)	22,540	12/01/2030
126307-BH-9	CSC HOLDINGS LLC		12/09/2021	DEUTSCHE BANK SECURITIES, INC.		197,000	200,000	200,000							200,000		(3,000)	(3,000)	5,250	11/15/2031
12641L-BD-4	CSX CORP		02/12/2021	Maturity @ 100.00		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				485,275	02/12/2021
12647G-AX-6	CSMC 2013-IVR4 A11 - CMO/RMBS		12/01/2021	Paydown		823,291	823,291	824,577	824,337		(1,046)		(1,046)		823,291				13,479	07/27/2043

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12652A-AA-1	CAESARS RESORT COLLECTION LLC		09/27/2021	Various		347,504	343,000	336,141	338,485		668		668		339,203		3,797	3,797	22,511	10/15/2025
126650-AW-0	CVSPAS NOTES CTF - CMBS		12/10/2021	Paydown		1,037,522	1,037,522	1,026,660	1,033,465		4,057		4,057		1,037,522				30,015	01/11/2027
126650-CV-0	CVS HEALTH CORP		12/23/2021	Call @ 100.00		4,850,867	4,690,000	5,045,059	4,984,999		(138,287)		(138,287)		4,846,712		(156,712)	(156,712)	386,938	03/09/2023
126694-JT-6	CWHL 2005-24 A3 - CMO/RMBS		12/01/2021	Paydown		819,061	810,259	741,560	596,716		222,345		222,345		819,061				19,823	11/25/2035
126694-TX-6	CWHL 2005-30 A8 - CMO/RMBS		12/01/2021	Paydown		546,542	551,047	515,314	426,475		120,067		120,067		546,542				13,292	01/25/2036
126694-W4-6	CWHL 2006-9 A3 - CMO/RMBS		11/01/2021	Paydown		567,928	536,628	461,724	356,937		210,991		210,991		567,928				13,723	05/25/2036
126694-W7-9	CWHL 2006-9 A6 - CMO/RMBS		11/01/2021	Paydown		691,915	653,782	553,753	434,937		256,979		256,979		691,915				16,718	05/25/2036
126694-X5-2	CWHL 2006-9 A12 - CMO/RMBS		11/01/2021	Paydown		344,542	325,554	275,718	216,579		127,964		127,964		344,542				8,325	05/25/2036
12669F-F3-2	CWHL 2004-J5 A5 - CMO/RMBS		12/01/2021	Paydown		516,890	516,890	497,991	504,349		12,541		12,541		516,890				10,935	07/25/2034
12669G-2V-2	CWHL 2005-16 A3 - CMO/RMBS		12/01/2021	Paydown		319,275	319,275	308,098	261,951		57,323		57,323		319,275				8,569	09/25/2035
126948-AA-2	CONTROL PASS-THRU TRUST SERIES 2016-A (A		12/10/2021	Paydown		473,613	473,614	464,204	465,230		8,383		8,383		473,613				9,262	09/10/2031
12708#-AA-4	CHARTER CLUB		12/15/2021	Paydown		626,742	626,744	626,744	626,744						626,744		(1)	(1)	19,401	07/15/2035
12806*-AH-4	CAITHNESS LONG ISLAND, LLC		07/15/2021	Redemption @ 100.00		521,310	521,310	521,310	521,310						521,310				22,786	01/15/2032
12807C-AA-1	CAI 2020-1 A - ABS	C	12/25/2021	Paydown		1,700,000	1,700,000	1,699,616	1,699,622		378		378		1,700,000				20,732	09/25/2045
131347-CK-0	CALPINE CORP		12/01/2021	Call @ 100.00		650,643	634,000	634,000	634,000						634,000				37,147	06/01/2026
134011-AJ-4	CAMP PENDLETON & QUANTICO HOUSING LLC		09/02/2021	Call @ 100.00		300,000	300,000	339,042	337,707		(194)		(194)		337,512		(37,512)	(37,512)	2,844	10/01/2050
136375-BG-6	CANADIAN NATIONAL RAILWAY CO	C	11/17/2021	MARKETAXESS CORPORATION		15,549,834	10,882,000	10,991,747	10,948,217		(3,886)		(3,886)		10,944,331		4,605,503	4,605,503	878,344	10/15/2031
136385-AR-2	CANADIAN NATURAL RESOURCES LTD	C	08/11/2021	Call @ 100.00		13,000,000	13,000,000	13,475,080	13,036,365		(36,702)		(36,702)		12,999,663		337	337	336,375	11/15/2021
136440-AL-8	CANADIAN PACIFIC RAILWAY CO	C	08/01/2021	Maturity @ 100.00		2,500,000	2,500,000	3,468,770	2,550,269		(50,269)		(50,269)		2,500,000				236,250	08/01/2021
13805A-AA-5	CANPACK SA	C	07/20/2021	MERRILL LYNCH PIERCE FENNER		507,500	500,000	500,000	500,000						500,000		7,500	7,500	11,545	11/01/2025
13876C-AQ-0	CANYC 2015-1 BR - CDO	C	05/03/2021	Various		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				27,959	04/15/2029
13876L-AE-7	CANYC 2020-1 C - CDO	C	05/24/2021	Paydown		1,250,000	1,250,000	1,237,500	1,238,425		11,575		11,575		1,250,000				30,766	07/17/2028
13876N-AG-8	CANYC 2020-2 C - CDO	C	10/15/2021	Paydown		3,125,000	3,125,000	3,125,000	3,125,000						3,125,000				86,689	10/15/2031
14042R-BT-7	CAPITAL ONE NA		08/10/2021	Call @ 100.00		10,000,000	10,000,000	9,616,700	9,906,514		82,116		82,116		9,988,630		11,370	11,370	206,250	09/13/2021
14149Y-AV-0	CARDINAL HEALTH INC		06/10/2021	Call @ 100.00		6,686,485	6,500,000	6,699,290	6,543,513		(13,383)		(13,383)		6,530,130		(30,130)	(30,130)	290,485	06/15/2022
14161T-AA-0	CARDTRONICS PLC (DELAWARE)		02/22/2021	CANTOR		1,035,300	1,000,000	1,000,000	1,000,000						1,000,000		35,300	35,300	17,264	05/01/2025
141781-AC-8	CARGILL INC		07/27/2021	BARCLAYS CAPITAL INC FIXED INC		2,585,400	2,085,000	2,141,487	2,103,798		(1,953)		(1,953)		2,101,845		483,555	483,555	127,286	10/01/2025
141781-AE-4	CARGILL INC		07/27/2021	Fifth Third Bank Sec		1,564,764	1,202,000	1,403,852	1,279,038		(6,618)		(6,618)		1,272,420		292,344	292,344	82,137	09/01/2026
141784-AR-9	CARGILL INC		10/06/2021	Fifth Third Bank Sec		6,344,300	5,000,000	4,600,650	4,823,363		16,342		16,342		4,839,705		1,504,595	1,504,595	317,528	07/29/2027
141784-BH-0	CARGILL INC		09/28/2021	Fifth Third Bank Sec		2,195,390	1,725,000	1,607,857	1,669,064		4,408		4,408		1,673,472		521,919	521,919	108,382	05/01/2028
14309Y-BE-3	CGMS 2012-4 A1R - CDO		09/27/2021	Paydown		19,855,816	19,855,816	19,855,816	19,855,816						19,855,816				286,397	04/22/2032
14312L-AN-7	CGMS 2016-2 A2R - CDO	C	03/05/2021	Paydown		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				204,262	07/15/2027
14315G-AG-0	CGMS 202 B - CDO	C	11/23/2021	Paydown		1,750,000	1,750,000	1,750,000	1,750,000						1,750,000				47,230	10/27/2031
14316E-AA-7	CGMS 192 A1 - CDO		12/21/2021	Paydown		38,000,000	38,000,000	38,000,000	38,000,000						38,000,000				668,253	07/15/2032
143658-BR-2	CARNIVAL CORP		10/29/2021	Various		1,503,125	1,500,000	1,500,000							1,500,000		3,125	3,125		05/01/2029
14855J-AB-1	CLAST 161 A - ABS		12/15/2021	Paydown		1,006,080	1,006,080	1,013,626			(7,546)		(7,546)		1,006,080				17,783	08/15/2041
148888-AA-4	Catalyst Old River Hydroelectric Limited		12/31/2021	Paydown		692,100	692,100	692,100	692,100						692,100				18,354	11/30/2029
15103J-AA-0	CELEO REDES OPERACION CHILE SA	C	12/22/2021	Paydown		130,839	130,839	131,130	131,135		(296)		(296)		130,839				5,074	06/22/2047
15135U-AS-8	CENOVUS ENERGY INC	C	07/13/2021	Barclays Capital		1,142,500	1,000,000	1,000,000	1,000,000						1,000,000		142,500	142,500	51,510	07/15/2025
15137K-AG-4	CECLO 24R A2R - CDO		02/12/2021	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				62,930	10/15/2026
15137K-AJ-8	CECLO 24R B1R - CDO		02/09/2021	Various		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				77,930	10/15/2026
15137K-AL-3	CECLO 24R CR - CDO		02/09/2021	Various		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				112,930	10/15/2026
156700-AR-7	LUMEN TECHNOLOGIES INC		06/15/2021	Maturity @ 100.00		1,250,000	1,250,000	1,209,038	1,245,946		4,054		4,054		1,250,000				40,313	06/15/2021
156700-BB-1	LUMEN TECHNOLOGIES INC		08/19/2021	MERRILL LYNCH PIERCE FENNER		616,500	600,000	600,000	600,000						600,000		16,500	16,500	31,433	12/15/2026
15723R-AC-8	COLFAX CORP		03/31/2021	Call @ 100.00		80,845	76,000	76,000	76,000						76,000				3,887	02/15/2026
15911N-AA-3	CHANGE HEALTHCARE HOLDINGS LLC		08/19/2021	JEFFERIES		857,438	850,000	850,000	850,000						850,000		7,438	7,438	47,789	03/01/2025
159864-AC-1	CHARLES RIVER LABORATORIES INTERNATIONAL		03/23/2021	Call @ 100.00		416,934	400,000	417,036	415,373		(566)		(566)		414,807		(14,807)	(14,807)	27,445	04/01/2026
16162Y-AE-5	CHASE 2006-S4 A5 - CMO/RMBS		12/01/2021	Paydown		238,286	238,286	178,162	137,585		100,701		100,701		238,286				6,039	12/25/2036
163851-AD-0	CHEMOURS CO		08/18/2021	Various		1,994,975	2,005,000	1,882,363	1,925,843		7,890		7,890		1,923,250		71,725	71,725	166,582	05/15/2025
16411Q-AB-7	CHENIERE ENERGY PARTNERS LP		03/24/2021	Various		1,001,760	1,000,000	1,000,000	1,000,000						1,000,000		(11,365)	(11,365)	62,625	10/01/2025
16411Q-AD-3	CHENIERE ENERGY PARTNERS LP		09/29/2021	Call @ 100.00		2,056,260	2,000,000	2,000,000	2,000,000						2,000,000				168,760	10/01/2026
166756-AX-4	CHEVRON USA INC		10/12/2021	Various		16,185,260	13,000,000	12,507,040	12,517,363		7,369		7,369		12,524,617		475,383	475,383	3,726,710	10/15/2049
17025A-AL-6	CWHL 2006-17 A11 - CMO/RMBS		10/01/2021	Paydown		296,639	297,827	152,239	134,493		162,146		162,146		296,639				9,846	12/25/2036
17182X-AE-1	CIFC 194 B - CDO	C	10/15/2021	Various		13,045,000	13,045,000	13,045,000	13,045,000						13,045,000				343,457	07/15/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
17182X-AG-6	CIFC 194 C - CDO	C	10/15/2021	Various		12,500,000	12,500,000	12,500,000	12,500,000						12,500,000				468,518	07/15/2032
17252M-AK-6	CINTAS CORPORATION NO 2		06/01/2021	Maturity @ 100.00		26,700,000	26,700,000	28,313,426	26,786,987		(86,987)		(86,987)		26,700,000				574,050	06/01/2021
17252M-AN-0	CINTAS CORPORATION NO 2		07/14/2021	CITIGROUP GLOBAL MARKETS, INC		7,822,999	6,991,000	8,032,799	7,961,687		(83,879)		(83,879)		7,877,808		(54,809)	(54,809)	204,778	04/01/2027
17305E-FY-6	CCCIT 2016-A3 A3 - ABS		12/07/2021	Various		8,000,000	8,000,000	8,031,250	7,921,827		78,174		78,174		8,000,000				48,303	12/07/2023
17321J-AE-4	CGCMT 2013-GC15 AAB - CMBS		12/01/2021	Paydown		1,468,305	1,468,305	1,512,319	1,475,517		(7,212)		(7,212)		1,468,305				31,533	09/12/2046
17322N-AA-2	CMLTI 2014-J1 A1 - CMO/RMBS		12/01/2021	Paydown		5,236,396	5,236,396	5,259,892	5,251,579		(15,183)		(15,183)		5,236,396				75,775	05/25/2044
17323E-AD-5	CMLTI 2014-J2 A1 - CMO/RMBS		12/01/2021	Paydown		2,711,613	2,711,613	2,735,128	2,726,841		(15,228)		(15,228)		2,711,613				43,387	11/25/2044
184496-AP-2	CLEAN HARBORS INC		08/05/2021	JP MORGAN CHASE BANK/HSBCSI		218,250	200,000	201,956	201,724		(97)		(97)		201,627		16,623	16,623	10,933	07/15/2029
18539U-AB-1	CLEARWAY ENERGY OPERATING LLC		03/17/2021	Call @ 100.00		428,644	405,000	405,000	405,000						405,000				33,476	10/15/2025
189158-AA-2	CLOVER US BLOCKER LLC		12/31/2021	Paydown		407,611	407,611	407,611	407,611						407,611				11,389	12/31/2037
19123M-AB-9	COCA-COLA EUROPACIFIC PARTNERS PLC	C	05/26/2021	Call @ 100.00		19,875,000	19,875,000	20,152,310	19,894,014		(19,037)		(19,037)		19,874,977		23	23	505,984	08/19/2021
19123M-AC-7	COCA-COLA EUROPACIFIC PARTNERS PLC	C	05/26/2021	Call @ 100.00		33,950,000	33,950,000	34,463,054	33,975,362		(26,040)		(26,040)		33,949,321		679	679	1,145,813	09/01/2021
197363-AL-8	CECLO 29 C1 - CDO	C	11/12/2021	Paydown		2,000,000	2,000,000	1,995,000	1,995,053		4,947		4,947		2,000,000				86,572	07/21/2031
20030N-CT-6	COMCAST CORP		12/10/2021	GOLDMAN		5,676,800	5,000,000	5,987,650	5,982,203		(118,348)		(118,348)		5,863,856		(187,056)	(187,056)	241,507	10/15/2028
201723-AL-7	COMMERCIAL METALS CO		10/08/2021	MERRILL LYNCH PIERCE FENNER		20,800	20,000	21,006	20,846		(154)		(154)		20,691		109	109	1,338	07/15/2027
201723-AN-3	COMMERCIAL METALS CO		02/03/2021	Various		463,450	460,000	460,000	460,000						460,000				25,185	04/15/2026
202795-JR-2	COMMONWEALTH EDISON CO		12/16/2021	WELLS FARGO		5,027,300	5,000,000	4,984,800	4,986,038		1,343		1,343		4,987,381		39,919	39,919	143,306	03/01/2030
20338Q-AD-5	COMMSCOPE INC		07/29/2021	TRUIST		313,875	300,000	300,000	300,000						300,000		13,875	13,875	16,550	03/01/2026
205887-AC-6	CONAGRA BRANDS INC		03/01/2021	Maturity @ 100.00		9,180,000	9,180,000	9,603,234	9,187,429		(7,429)		(7,429)		9,180,000				447,525	03/01/2021
205887-AX-0	CONAGRA BRANDS INC		07/16/2021	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		16,311,790	11,000,000	14,022,110	12,680,321		(70,984)		(70,984)		12,609,337		3,702,453	3,702,453	768,854	09/15/2030
206786-AA-3	CONDUENT FINANCE INC		04/28/2021	Call @ 100.00		526,250	500,000	493,360	496,096		273		273		496,369		3,631	3,631	46,083	12/15/2024
210383-AA-3	CONSTELLIUM SE	C	05/25/2021	CL KING		809,120	800,000	789,912	793,850		666		666		794,516		14,604	14,604	24,406	05/15/2024
212015-AH-4	CONTINENTAL RESOURCES INC		04/19/2021	Call @ 100.00		124,000	124,000	124,000	124,000						124,000				7,068	09/15/2022
219350-AZ-8	CORNING INC		07/16/2021	Call @ 100.00		27,993,583	26,000,000	25,960,120	25,987,442		2,316		2,316		25,989,757		10,243	10,243	2,650,950	11/15/2023
219350-BB-0	CORNING INC		05/05/2021	Call @ 100.00		6,163,011	6,000,000	5,985,960	5,997,077		748		748		5,997,825		2,175	2,175	247,594	05/15/2022
22100*-AA-1	CORVIAS CAMPUS LIVING - USG, LLC		12/31/2021	Redemption @ 100.00		109,656	109,656	109,656	109,656						109,656				4,939	07/01/2050
221644-AA-5	PRIMO WATER HOLDINGS INC		04/28/2021	Call @ 100.00		1,566,938	1,525,000	1,476,890	1,490,984		2,372		2,372		1,493,356		31,644	31,644	91,098	04/01/2025
22282E-AG-7	COVANTA HOLDING CORP		11/24/2021	Call @ 100.00		772,035	750,000	750,000	750,000						750,000				84,334	07/01/2025
22541Q-BT-8	CSFB 2003-11 A32 - CMO/RMBS		12/01/2021	Paydown		82,411	82,411	85,280	81,690		721		721		82,411				3,628	06/25/2033
22546Q-AR-8	CREDIT SUISSE AG (NEW YORK BRANCH)		10/29/2021	Maturity @ 100.00		20,000,000	20,000,000	20,339,000	20,045,179		(45,179)		(45,179)		20,000,000				600,000	10/29/2021
226373-AL-2	CRESTWOOD MIDSTREAM PARTNERS LP		01/21/2021	Various		1,285,710	1,275,000	1,275,000	1,275,000						1,275,000				35,059	04/01/2023
228187-AB-6	CROWN AMERICAS LLC		07/20/2021	Barclays Capital		1,036,250	1,000,000	1,041,773	1,032,003		(4,578)		(4,578)		1,027,425		8,825	8,825	46,313	02/01/2026
228227-BD-5	CROWN CASTLE INTERNATIONAL CORP		03/10/2021	Call @ 100.00		10,454,990	9,641,000	10,575,020	9,991,785		(31,334)		(31,334)		9,960,451		(319,451)	(319,451)	1,144,395	01/15/2023
22822R-BB-5	CROCAS 2015-1 C22 - RMBS		07/15/2021	Paydown		27,915,000	27,915,000	28,397,954	28,042,962		(127,962)		(127,962)		27,915,000				524,662	05/15/2042
22945D-AS-2	CSAIL 2019-C15 B - CMBS		08/10/2021	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		7,674,961	6,750,000	6,952,473	6,919,172		(11,828)		(11,828)		6,907,345		767,616	767,616	210,638	03/15/2052
23291G-AC-8	DLL 2019-1 A3 - ABS		12/20/2021	Paydown		7,138,863	7,138,863	7,138,619	7,138,803		60		60		7,138,863				105,529	04/20/2023
23307E-AG-6	DBGS 191735 C - CMBS		07/15/2021	Journal Broker		3,123,429	2,850,000	2,935,445	2,929,674		(13,670)		(13,670)		2,916,004		207,425	207,425	70,551	04/10/2037
23311V-AF-4	DCP MIDSTREAM OPERATING LP		07/29/2021	GOLDMAN		570,000	500,000	394,369	400,929		984		984		401,913		168,087	168,087	23,411	04/01/2044
23317*-AA-8	DD SOUTH 4 LC - ABS		12/15/2021	Redemption @ 100.00		320,461	320,461	324,675	324,082		(184)		(184)		323,898		(3,437)	(3,437)	6,494	07/15/2029
23317*-AC-4	DULLES DISCOVERY IV - ABS		12/06/2021	Redemption @ 100.00		327,755	327,755	326,477	326,595		35		35		326,630		1,125	1,125	6,336	09/05/2033
233331-AJ-6	DTE ENERGY CO		07/28/2021	Various		32,933,640	22,800,000	24,965,508	24,160,324		(9,651)		(9,651)		24,150,673		6,236,327	6,236,327	3,090,215	04/15/2033
233331-AS-6	DTE ENERGY CO		07/06/2021	Call @ 100.00		36,200,590	33,400,000	33,521,909	33,449,297		(7,446)		(7,446)		33,441,851		(41,851)	(41,851)	3,501,990	06/01/2024
233851-BE-3	DAIMLER FINANCE NORTH AMERICA LLC		03/10/2021	Maturity @ 100.00		25,000,000	25,000,000	24,952,750	24,998,649		1,351		1,351		25,000,000				359,375	03/10/2021
233851-CH-5	DAIMLER FINANCE NORTH AMERICA LLC		07/06/2021	Maturity @ 100.00		14,000,000	14,000,000	13,829,300	13,980,141		19,859		19,859		14,000,000				280,000	07/06/2021
233851-CK-8	DAIMLER FINANCE NORTH AMERICA LLC		10/30/2021	Maturity @ 100.00		2,500,000	2,500,000	2,453,025	2,491,715		8,285		8,285		2,500,000				55,000	10/30/2021
235822-AA-1	DANA FINANCING LUXEMBOURG SARL	C	06/10/2021	Call @ 100.00		815,675	790,000	790,000	790,000						790,000				50,637	06/01/2026
237266-AH-4	DARLING INGREDIENTS INC		11/24/2021	SMBC NIKKO SECURITIES		139,219	135,000	140,946	139,466		(1,106)		(1,106)		138,360		859	859	7,954	04/15/2027
24422E-RH-4	JOHN DEERE CAPITAL CORP		10/15/2021	Maturity @ 100.00		10,000,000	10,000,000	10,242,900	10,022,655		(22,655)		(22,655)		10,000,000				315,000	10/15/2021
247361-ZV-3	DELTA AIRLINES 2020-1 CLASS AA PASS THRO		12/10/2021	Paydown		657,733	657,733	657,733	657,733						657,733				9,866	12/10/2029
250847-DU-1	DTE ELECTRIC CO		10/27/2021	KEYBANC CAPITAL MARKETS INC		1,078,520	800,000	827,200	816,836		(829)		(829)		816,008		262,512	262,512	52,776	10/15/2032
25156P-BB-8	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	C	12/13/2021	Market Axess		4,734,766	4,214,000	4,998,310	4,948,771		(91,680)		(91,680)		4,857,091		(122,325)	(122,325)	181,290	06/21/2028
25179M-AZ-6	DEVON ENERGY CORP		07/13/2021	Barclays Capital		144,300	130,000	130,000	130,000						130,000		14,300	14,300	9,448	06/15/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
25243Y-AU-3	DIAGEO CAPITAL PLC	C	05/05/2021	CITIGROUP GLOBAL MARKETS, INC		2,081,700	2,000,000	1,995,100	1,998,762		179		179		1,998,942		82,758	82,758	27,417	04/29/2023
25243Y-AZ-2	DIAGEO CAPITAL PLC	C	12/13/2021	Barclays Capital		2,248,620	2,000,000	2,341,760	2,339,878		(43,526)		(43,526)		2,296,352		(47,732)	(47,732)	83,313	05/18/2028
25272K-AW-3	DELL INTERNATIONAL LLC		10/28/2021	Call @ 100.00		2,035,620	2,000,000	2,000,000	2,000,000						2,000,000				161,099	06/15/2024
25389J-AS-5	DIGITAL REALTY TRUST LP		02/04/2021	Call @ 100.00		3,663,768	3,499,000	3,496,551	3,498,040		41		41		3,498,081		919	919	213,681	02/01/2023
254683-CL-7	DCENT 2019-2 A - ABS		06/15/2021	Various		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				29,590	12/15/2023
254687-FB-7	WALT DISNEY CO		09/15/2021	Various		6,628,133	5,015,000	4,978,643	4,981,537		429		429		4,981,966		1,646,167	1,646,167	183,605	11/15/2046
254687-FL-5	WALT DISNEY CO		12/15/2021	CREDIT SUISSE SECURITIES (USA)		4,483,035	4,500,000	4,495,365	4,495,783		432		432		4,496,214		(13,179)	(13,179)	116,500	09/01/2029
25470D-AE-9	DISCOVERY COMMUNICATIONS LLC		03/22/2021	Call @ 100.00		5,048,022	5,000,000	5,459,800	5,026,068		(12,639)		(12,639)		5,013,429		(13,429)	(13,429)	106,355	06/15/2021
25470D-AF-6	DISCOVERY COMMUNICATIONS LLC		07/28/2021	Call @ 100.00		37,871,376	37,000,000	36,846,740	36,976,228		10,024		10,024		36,986,252		13,748	13,748	1,739,643	05/15/2022
25470X-AL-9	DISH DBS CORP		07/21/2021	CITIGROUP GLOBAL MARKETS, INC		626,250	600,000	550,500	581,580		4,419		4,419		585,998		40,252	40,252	25,667	03/15/2023
25470X-BE-4	DISH DBS CORP		12/08/2021	Barclays Capital		1,005,000	1,000,000	1,000,000							1,000,000		5,000	5,000	2,042	12/01/2026
256746-AF-5	DOLLAR TREE INC		11/26/2021	Call @ 100.00		8,694,507	8,330,000	8,219,294	8,271,035		22,087		22,087		8,293,122		36,878	36,878	686,415	05/15/2023
256746-AG-3	DOLLAR TREE INC		07/14/2021	JP MORGAN CHASE BANK/HSBCSI		7,031,414	6,374,000	7,180,948	7,093,780		(90,170)		(90,170)		7,003,610		27,805	27,805	170,682	05/15/2025
256746-AH-1	DOLLAR TREE INC		12/10/2021	Stifel, Nicolaus & Co., Inc.		3,413,225	3,050,000	3,596,530	3,565,126		(65,253)		(65,253)		3,499,873		(86,648)	(86,648)	138,419	05/15/2028
25746U-BP-3	DOMINION ENERGY INC		12/13/2021	JEFFERIES		2,021,600	2,000,000	2,072,194	2,054,171		(35,486)		(35,486)		2,018,684		2,916	2,916	68,750	09/15/2022
260543-BA-0	DOW CHEMICAL CO		04/01/2021	Maturity @ 100.00		4,500,000	4,500,000	5,390,865	4,521,420		(21,420)		(21,420)		4,500,000				202,500	04/01/2021
26244Q-AA-1	DRSLF 49 A - CDO		04/19/2021	Paydown		11,520,000	11,520,000	11,496,960	11,415,592		104,408		104,408		11,520,000				83,379	07/18/2030
26245X-AA-5	DRSLF 86 A - CDO	C	07/19/2021	Paydown		52,200,000	52,200,000	52,200,000	52,200,000						52,200,000				881,228	07/17/2030
26245X-AC-1	DRSLF 86 B - CDO	C	07/19/2021	Paydown		14,170,000	14,170,000	14,170,000	14,170,000						14,170,000				310,006	07/17/2030
26246B-AG-9	DRSLF 85 C - CDO	C	10/15/2021	Paydown		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				91,360	10/15/2032
26252N-AC-3	DRSLF 72 A - CDO	C	05/12/2021	Call @ 100.00		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				233,191	05/15/2032
26252Q-AA-0	DRSLF 68 A - CDO		07/16/2021	Paydown		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				232,143	07/15/2032
26252Q-AB-8	DRSLF 68 B - CDO		07/02/2021	Redemption @ 100.00		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				223,019	07/15/2032
26252Q-AC-6	DRSLF 68 C - CDO		07/02/2021	Redemption @ 100.00		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				191,146	07/15/2032
26252Q-AD-4	DRSLF 68 D - CDO		07/02/2021	Redemption @ 100.00		6,500,000	6,500,000	6,500,000	6,500,000						6,500,000				178,466	07/15/2032
26252Y-AL-5	DRSLF 77 D1 - CDO	C	05/27/2021	Paydown		3,800,000	3,800,000	3,610,000	3,620,264		179,736		179,736		3,800,000				106,010	05/20/2031
26441C-AF-2	DUKE ENERGY CORP		06/10/2021	Call @ 100.00		15,000,000	15,000,000	14,993,350	14,999,594		261		261		14,999,854		146	146	399,375	09/15/2021
26882P-AR-3	ERAC USA FINANCE LLC		05/20/2021	US BANCORP INVESTMENTS INC.		17,242,980	12,500,000	12,576,590	12,554,383		(874)		(874)		12,553,509		4,689,471	4,689,471	388,321	06/01/2034
26884U-AB-5	EPR PROPERTIES		07/22/2021	Various		5,782,300	5,420,000	5,327,643	5,354,853		7,730		7,730		5,362,583		419,717	419,717	196,613	04/01/2025
26884U-AC-3	EPR PROPERTIES		07/28/2021	Various		14,310,000	13,500,000	13,325,175	13,363,515		8,630		8,630		13,372,145		937,855	937,855	306,507	12/15/2026
27409L-AA-1	EAST OHIO GAS CO		06/23/2021	GOLDMAN		5,069,087	5,036,000	5,071,202	5,067,456		(3,381)		(3,381)		5,064,075		5,012	5,012	34,553	06/15/2025
278062-AE-4	EATON CORP		05/17/2021	MARKETAXESS CORPORATION		194,154	170,000	165,254	165,892		44		44		165,935		28,218	28,218	3,861	11/02/2042
27829P-AE-6	EATON 2020-2 C - CDO	C	12/20/2021	Paydown		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				95,347	10/15/2032
27829P-AG-1	EATON 2020-2 D - CDO	C	12/20/2021	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				490,324	10/15/2032
27830D-AE-8	EATON 2020-1 C - CDO	C	09/15/2021	Paydown		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				126,832	10/15/2030
27830D-AG-3	EATON 2020-1 D - CDO	C	09/15/2021	Paydown		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				92,971	10/15/2030
28470R-AH-5	CAESARS ENTERTAINMENT INC		10/01/2021	Barclays Capital		527,500	500,000	500,000	500,000						500,000		27,500	27,500	38,976	07/01/2025
29089Q-AC-9	EMERGENT BIOSOLUTIONS INC		04/05/2021	JEFFERIES		965,913	985,000	1,008,831	1,008,151		(410)		(410)		1,007,741		(41,829)	(41,829)	23,965	08/15/2028
29260F-AD-2	ENDEAVOR ENERGY RESOURCES LP		10/08/2021	Call @ 100.00		859,031	825,000	825,000	825,000						825,000				88,733	01/30/2026
29272W-AB-5	ENERGIZER HOLDINGS INC		01/08/2021	Call @ 100.00		83,322	75,000	75,000	75,000						75,000				11,116	01/15/2027
29272W-AC-3	ENERGIZER HOLDINGS INC		09/01/2021	WELLS FARGO		140,768	137,000	136,878	136,884		9		9		136,893		3,875	3,875	4,664	06/15/2028
29272W-AD-1	ENERGIZER HOLDINGS INC		09/01/2021	WELLS FARGO		612,288	610,000	612,870	612,806		(184)		(184)		612,622		(334)	(334)	24,686	03/31/2029
29273D-AB-6	ENDO DAC	C	03/15/2021	Various		478,173	437,000	429,015	429,568		185		185		429,753		48,419	48,419	31,257	07/31/2027
29273D-AC-4	ENDO DAC	C	03/15/2021	JP MORGAN CHASE BANK/HSBCSI		493,813	587,000	340,137	349,251		3,564		3,564		352,815		140,998	140,998	7,233	06/30/2028
29273E-AC-2	ENDO DAC	C	03/23/2021	JP MORGAN CHASE BANK/HSBCSI		450	500	306	344		8		8		352		98	98	21	07/15/2023
29273R-AQ-2	ENERGY TRANSFER LP		10/27/2021	Call @ 100.00		10,741,000	10,741,000	11,015,755	10,825,554		(84,554)		(84,554)		10,741,000				698,165	02/01/2022
293562-AD-6	EOG RESOURCES INC		09/28/2021	FTN FINANCIAL SECURITIES CORP		3,881,647	3,070,000	2,795,266	2,939,872		10,402		10,402		2,950,273		931,373	931,373	203,588	04/01/2028
29362U-AB-0	ENTEGRIS INC		04/29/2021	Call @ 100.00		1,107,118	1,070,000	1,093,063	1,085,321		(914)		(914)		1,084,407		(14,407)	(14,407)	72,722	02/10/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
29414H-AA-9	EOLE FINANCE SPC	C	11/24/2021	Paydown		3,165,879	3,165,879	3,163,444	3,164,964		915		915		3,165,879				46,441	02/24/2024
29429M-AE-3	CGCMT 2019-SMRT B - CMBS		09/24/2021	CREDIT SUISSE SECURITIES		10,178,359	9,500,000	9,784,581	9,676,339		(43,872)		(43,872)		9,632,466		545,893	545,893	343,283	01/10/2036
30251G-AY-3	FMG RESOURCES (AUGUST 2006) PTY LTD	C	05/28/2021	Call @ 100.00		539,826	500,000	500,000	500,000						500,000				57,834	03/15/2023
30288*-AC-4	FREEPORT LNG		12/30/2021	Redemption @ 100.00		1,254,000	1,254,000	1,254,000	1,254,000						1,254,000				14,095	06/30/2038
30288*-AE-0	FLNG LIQUEFACTION 2, LLC		12/31/2021	Paydown		1,179,000	1,179,000	1,179,000	1,179,000						1,179,000				32,146	12/31/2038
30295#-AA-5	Fidelity Real Estate Company LLC CTL		12/31/2021	Paydown		581,153	581,153	581,153	581,153						581,153				10,376	04/30/2040
30306V-A@-8	FLNG LIQUEFACTION 3, LLC		12/31/2021	Paydown		734,000	734,000	734,000	734,000						734,000				24,067	06/30/2039
30325D-AE-4	FAIR ISAAC CORP		07/20/2021	JEFFERIES		253,406	225,000	222,638	223,210		164		164		223,375		30,032	30,032	8,105	05/15/2026
31428X-AS-5	FEDEX CORP		05/17/2021	Call @ 100.00		11,307,089	11,000,000	10,203,970	10,840,004		37,876		37,876		10,877,881		122,119	122,119	538,891	08/01/2022
31428X-AV-8	FEDEX CORP		05/17/2021	Call @ 100.00		10,455,334	10,000,000	9,973,000	9,993,287		1,091		1,091		9,994,378		5,622	5,622	616,584	04/15/2023
31428X-AY-2	FEDEX CORP		05/17/2021	Call @ 100.00		50,256,273	46,000,000	47,774,650	46,630,847		(76,147)		(76,147)		46,554,700		(554,700)	(554,700)	5,815,162	01/15/2024
31428X-BC-9	FEDEX CORP		05/17/2021	Call @ 100.00		5,487,099	5,000,000	4,986,530	4,992,746		641		641		4,993,387		6,613	6,613	615,543	02/01/2025
31428X-BM-7	FEDEX CORP		05/17/2021	Call @ 100.00		8,739,719	7,768,000	7,723,412	7,732,218		1,990		1,990		7,734,208		33,792	33,792	1,146,175	03/15/2027
314353-AA-1	FEDERAL EXPRESS CORPORATION 2020-1 PASS		12/14/2021	Various		5,194,481	5,267,363	5,267,363	5,267,363						5,267,363		(72,883)	(72,883)	126,770	08/20/2035
31738K-AA-7	FASST 2020-JR4 Class A1 - ABS		12/25/2021	Paydown		4,396,101	4,396,101	4,323,908	4,324,246		71,855		71,855		4,396,101				47,179	10/25/2050
33738-AU-2	FISERV INC		12/16/2021	Market Axess		8,046,150	7,500,000	8,067,000	8,018,090		(55,253)		(55,253)		7,962,837		83,313	83,313	385,729	07/01/2029
33835A-AA-7	MORGN 2020-6 A - CDO	C	11/12/2021	Call @ 100.00		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				479,402	10/24/2033
33835A-AE-9	MORGN 2020-6 C - CDO	C	11/22/2021	Paydown		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				84,577	10/24/2033
340711-AG-5	FLORIDA GAS TRANSMISSION COMPANY LLC		11/01/2021	Paydown		900,000	900,000	933,125	911,911		(11,911)		(11,911)		900,000				82,710	11/01/2024
34528Q-GJ-7	FORDF 2018-3 A2 - ABS		10/15/2021	Various		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				47,022	10/15/2023
345370-DA-5	FORD MOTOR CO		11/08/2021	State Street		1,003,450	1,000,000	1,000,000							1,000,000		3,450	3,450		02/12/2032
345397-VU-4	FORD MOTOR CREDIT COMPANY LLC		08/02/2021	Maturity @ 100.00		950,000	950,000	950,000	950,000						950,000				55,813	08/02/2021
345397-YZ-0	FORD MOTOR CREDIT COMPANY LLC		04/05/2021	Maturity @ 100.00		5,000,000	5,000,000	4,980,750	4,998,264		1,736		1,736		5,000,000				86,750	04/05/2021
34961C-AA-7	FCO 8 A - CDO	C	07/30/2021	Paydown		18,430,177	18,430,177	18,430,177	18,430,177						18,430,177				308,264	07/15/2028
34961C-AC-3	FCO 8 B1 - CDO	C	07/27/2021	Call @ 100.00		13,000,000	13,000,000	13,000,000	13,000,000						13,000,000				308,432	07/15/2028
34963W-AJ-2	FCBSL 14 B2 - CDO	C	12/03/2021	CANTOR		2,777,500	2,750,000	2,750,000							2,750,000		27,500	27,500	1,753	10/23/2034
35671D-BL-8	FREEPORT-MCMORAN INC		07/07/2021	Barclays Capital		1,909,688	1,750,000	1,646,875	1,693,480		6,933		6,933		1,700,412		209,275	209,275	51,977	11/14/2024
35906A-BF-4	FRONTIER COMMUNICATIONS PARENT INC		08/30/2021	CITIGROUP GLOBAL MARKETS, INC		993,938	950,000	959,656	959,597		(734)		(734)		958,863		35,075	35,075	36,417	05/01/2028
36248G-AE-0	GSMS 2013-GCJ16 AAB - CMBS		12/01/2021	Paydown		2,615,720	2,615,720	2,694,100	2,629,921		(14,201)		(14,201)		2,615,720				54,944	11/13/2046
362636-AM-4	GSR 2007-2F 2A7 - CMO/RMBS		12/01/2021	Paydown		242,873	259,508	225,388	245,920		(3,047)		(3,047)		242,873				6,481	02/25/2037
36320T-AR-4	GALXY XXII DR - CDO	C	05/18/2021	Call @ 100.00		2,000,000	2,000,000	2,002,500	1,992,264		881		881		1,993,145		6,855	6,855	40,024	07/17/2028
36361U-AG-5	GALL 2017-1 D - CDO		12/28/2021	Paydown		5,000,000	5,000,000	4,980,625			20,689		20,689		5,000,000				162,538	07/15/2027
369550-AR-9	GENERAL DYNAMICS CORP		07/15/2021	Maturity @ 100.00		5,000,000	5,000,000	5,308,000	5,010,622		(10,622)		(10,622)		5,000,000				193,750	07/15/2021
36962G-3P-7	GENERAL ELECTRIC CO		12/01/2021	Various		72,902,894	53,476,000	49,929,458	50,735,192		82,149		82,149		50,816,370		3,555,224	3,555,224	25,327,508	01/14/2038
370334-BJ-2	GENERAL MILLS INC		01/27/2021	CORPORATE REORGANIZATIONS		748,912	500,000	493,315	494,607		11		11		494,618		254,294	254,294	3,150	06/15/2040
370334-BM-5	GENERAL MILLS INC		10/08/2021	Call @ 100.00		8,000,000	8,000,000	7,967,120	7,996,474		2,895		2,895		7,999,369		631	631	209,300	12/15/2021
37045X-BM-7	GENERAL MOTORS FINANCIAL COMPANY INC		06/02/2021	Call @ 100.00		20,000,000	20,000,000	20,222,650	20,021,007		(21,007)		(21,007)		20,000,000				586,667	07/06/2021
37045X-CJ-3	GENERAL MOTORS FINANCIAL COMPANY INC		04/09/2021	Maturity @ 100.00		7,000,000	7,000,000	6,997,270	6,999,743		257		257		7,000,000				124,250	04/09/2021
375558-BS-1	GILEAD SCIENCES INC		12/16/2021	SUSQUEHANNA		2,245,113	2,339,000	2,358,835	2,358,790		(748)		(748)		2,358,042		(112,929)	(112,929)	74,328	10/01/2040
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC		05/14/2021	BARCLAYS CAPITAL INC FIXED INC		361,090	250,000	278,315	272,208		(291)		(291)		271,916		89,174	89,174	8,102	05/15/2038
377372-AN-7	GLAXOSMITHKLINE CAPITAL INC		12/14/2021	US BANCORP INVESTMENTS INC.		8,391,697	7,496,000	8,841,532	8,756,490		(155,935)		(155,935)		8,600,555		(208,858)	(208,858)	315,483	05/15/2028
378272-AV-0	GLENCORE FUNDING LLC		02/10/2021	GOLDMAN SACHS AND CO. LLC		21,420,000	18,000,000	17,940,780	17,949,473		581		581		17,950,054		3,469,946	3,469,946	365,625	03/12/2029
38136F-BA-0	GLM 1 CR - CDO	C	04/21/2021	Paydown		250,000	250,000	241,875	242,161		7,839		7,839		250,000				2,430	04/20/2029
38138L-AG-3	GLM 7 D - CDO	C	04/20/2021	Paydown		2,000,000	2,000,000	1,980,000	1,980,917		19,083		19,083		2,000,000				32,367	04/21/2031
38141G-VU-5	GOLDMAN SACHS GROUP INC		03/22/2021	Call @ 100.00		5,000,000	5,000,000	4,892,100	4,988,288		8,527		8,527		4,996,815		3,185	3,185	54,688	04/25/2021
38141G-XM-1	GOLDMAN SACHS GROUP INC		07/13/2021	MORGAN STANLEY CO		4,928,800	5,000,000	5,000,000	5,000,000						5,000,000		(71,200)	(71,200)	32,790	12/09/2026
38148L-AF-3	GOLDMAN SACHS GROUP INC		05/17/2021	GOLDMAN SACHS AND CO. LLC		2,574,300	2,000,000	1,963,420	1,964,883		274		274		1,965,157		609,143	609,143	50,642	05/22/2045
38177K-AA-0	GOCAP 49 A1 - CDO	C	09/01/2021	Paydown		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				461,193	07/20/2032
38217T-AA-3	GOODG 2020-1 A - ABS		12/15/2021	Paydown		2,720,988	2,720,988	2,719,627	2,719,385		1,603		1,603		2,720,988				45,597	04/15/2055
38217U-AA-0	GOODG 2021-1 A - ABS		12/15/2021	Paydown		847,091	847,091	846,876			215		215		847,091				3,988	10/16/2056
384802-AC-8	W W GRAINGER INC		09/15/2021	BNP PARIBAS SEC SVCS		13,603,815	11,490,000	11,451,604	11,456,096		576		576		11,456,673		2,147,143	2,147,143	361,456	05/15/2046

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38869A-AA-5	GRAPHIC PACKAGING INTERNATIONAL LLC		03/02/2021	GOLDMAN		44,451	40,000	40,000	40,000						40,000		4,451	4,451	1,209	07/15/2027
389375-AL-0	GRAY TELEVISION INC		05/03/2021	Various		29,663	30,000	30,000	30,000						30,000		(338)	(338)	776	10/15/2030
39121J-A*-1	GREAT RIVER ENERGY		07/01/2021	Maturity @ 100.00		2,344,187	2,344,187	2,344,187	2,344,187						2,344,187				136,197	07/01/2021
398905-AN-9	GROUP 1 AUTOMOTIVE INC		10/06/2021	BAIRD ROBERT W & CO		1,013,750	1,000,000	1,007,501	701,467		(573)		(573)		1,006,656		7,094	7,094	34,979	08/15/2028
404030-AH-1	H&E EQUIPMENT SERVICES INC		02/01/2021	Call @ 100.00															125	09/01/2025
404119-CA-5	HCA INC		10/08/2021	Various		1,548,527	1,490,000	1,485,406	1,485,714		302		302		1,486,015		62,512	62,512	42,942	09/01/2030
40470#-AA-1	HANNON ARMSTRONG		12/06/2021	Redemption @ 100.00		415,039	415,039	415,039	415,039						415,039				10,837	01/06/2039
410345-AN-2	HANESBRANDS INC		11/16/2021	Call @ 100.00		834,568	795,000	795,000	795,000						795,000				82,774	05/15/2025
41163G-AF-8	RELX INC		10/04/2021	BARCLAYS CAPITAL INC FIXED INC		6,533,592	5,200,000	5,596,450	5,384,353		(17,653)		(17,653)		5,366,701		1,166,891	1,166,891	442,000	08/01/2027
413717-AG-4	HRPK 1 C - CDO	C	04/27/2021	Paydown		2,000,000	2,000,000	1,930,000	1,936,144		63,856		63,856		2,000,000				28,559	04/21/2031
413717-AJ-8	HRPK 1 D - CDO	C	04/27/2021	Paydown		3,000,000	3,000,000	2,970,000	2,965,828		34,172		34,172		3,000,000				60,794	04/21/2031
413875-AT-2	L3HARRIS TECHNOLOGIES INC		11/10/2021	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		14,861,392	11,200,000	11,798,528	11,771,627		(11,658)		(11,658)		11,759,969		3,101,423	3,101,423	594,350	04/27/2045
415864-AM-9	HARSCO CORP		07/07/2021	JP MORGAN CHASE BANK/HSBCSI		551,250	525,000	525,000	525,000						525,000		26,250	26,250	28,427	07/31/2027
418056-AT-4	HASBRO INC		03/24/2021	Call @ 100.00		6,500,000	6,500,000	6,512,210	6,500,361		(398)		(398)		6,499,963		37	37	75,644	05/15/2021
423012-AG-8	HEINEKEN NV	C	05/12/2021	WELLS FARGO SECURITIES LLC		2,943,450	2,500,000	2,650,125	2,640,925		(1,159)		(1,159)		2,639,766		303,684	303,684	67,969	03/29/2047
432833-AD-3	HILTON DOMESTIC OPERATING COMPANY INC		02/04/2021	Call @ 100.00		1,554,810	1,500,000	1,500,000	1,500,000						1,500,000				74,669	05/01/2026
437076-AW-2	HOME DEPOT INC		01/01/2021	Call @ 100.00															255,750	04/01/2021
43789C-AA-8	HOF 182 A1 - CMO/RMBS		07/15/2021	Various		10,842,600	10,185,141	10,184,904	10,186,173		1,667		1,667		10,187,839		654,761	654,761	208,419	11/25/2058
440405-AE-8	HORZN 181 A - ABS		09/15/2021	Paydown		1,263,173	1,263,173	1,283,505			(20,333)		(20,333)		1,263,173				12,630	12/15/2038
443201-AA-6	HOWMET AEROSPACE INC		09/03/2021	Various		1,126,894	1,000,000	1,112,080	1,106,713		(15,567)		(15,567)		1,091,146		(85,252)	(85,252)	226,919	05/01/2025
443510-AF-9	HUBBELL INC		03/30/2021	Call @ 100.00		8,426,116	8,000,000	7,879,040	7,977,560		2,926		2,926		7,980,486		19,514	19,514	536,477	11/15/2022
448055-AJ-2	CENOVUS ENERGY INC	C	10/15/2021	Call @ 100.00		13,942,253	13,700,000	14,231,013	13,783,754		(64,414)		(64,414)		13,719,341		(19,341)	(19,341)	790,919	04/15/2022
44919*-AC-2	I-595 EXPRESS LLC		12/31/2021	Redemption @ 100.00		383,630	383,630	383,630	383,630						383,630				7,341	12/31/2031
44986U-AD-1	INEOS GROUP HOLDINGS SA	C	11/04/2021	Various		2,000,750	2,000,000	1,975,000	1,987,535		2,589		2,589		1,990,124		10,626	10,626	137,500	08/01/2024
45167R-AF-1	IDEX CORP		06/11/2021	Call @ 100.00		27,683,785	27,170,000	27,662,005	27,223,724		(35,497)		(35,497)		27,188,227		(18,227)	(18,227)	1,087,525	12/15/2021
45258L-AA-5	IMOLA MERGER CORP		04/07/2021	Various		205,000	200,000	200,000							200,000		5,000	5,000		05/15/2029
45783N-AA-5	INSTR 2021-1 A - RMBS		12/15/2021	Paydown		565,357	565,357	565,050			307		307		565,357				6,105	02/16/2054
460146-CL-5	INTERNATIONAL PAPER CO		10/28/2021	Call @ 100.00		50,685,279	45,704,000	45,272,619	45,474,173		34,458		34,458		45,508,631		195,369	195,369	7,214,935	01/15/2026
460146-CP-6	INTERNATIONAL PAPER CO		10/12/2021	Call @ 100.00		16,365,889	15,020,000	14,963,525	14,985,413		3,129		3,129		14,988,542		31,458	31,458	1,788,328	02/15/2027
46132B-AD-1	INVERSIONES ALSACIA SA	C	12/24/2021	Paydown			18,861	472	472		(472)		(472)						569	12/31/2018
46284V-AC-5	IRON MOUNTAIN INC		07/20/2021	JP MORGAN CHASE BANK/HSBCSI		517,500	500,000	500,000	500,000						500,000		17,500	17,500	20,786	09/15/2027
466247-N2-5	JPMMT 2006-S1 2A3 - CMO/RMBS		12/01/2021	Paydown		409,024	409,024	435,100	419,384		(10,360)		(10,360)		409,024				14,608	04/25/2036
46630U-AC-8	JPMMT 2007-A3 2A1 - CMO/RMBS		12/01/2021	Paydown		135,156	142,030	112,556	105,831		29,326		29,326		135,156				2,196	05/25/2037
46639G-AL-0	JPMMT 2013-1 1A2 - CMO/RMBS		12/27/2021	Paydown		4,442,122	4,442,122	4,237,196	4,285,959		156,163		156,163		4,442,122				98,046	03/25/2043
46640B-AC-8	JPMMT 2013-2 A2 - CMO/RMBS		12/27/2021	Paydown		5,226,651	5,226,651	5,343,645	5,349,829		(123,179)		(123,179)		5,226,651				114,344	05/25/2043
46640N-AF-5	JPMBB 2013-C15 ASB - CMBS		12/01/2021	Paydown		2,500,243	2,500,243	2,575,250	2,512,932		(12,689)		(12,689)		2,500,243				58,381	11/17/2045
46641C-AA-9	JPMMT 2014-1 1A1 - CMO/RMBS		12/01/2021	Paydown		694,617	694,617	721,099	716,729		(22,112)		(22,112)		694,617				12,532	01/25/2044
46641C-AH-4	JPMMT 2014-1 1A9 - CMO/RMBS		12/01/2021	Paydown		1,156,079	1,156,079	1,182,684	1,175,209		(19,131)		(19,131)		1,156,079				19,084	01/25/2044
46641C-BK-6	JPMMT 2014-1 1AA - CMO/RMBS		12/01/2021	Paydown		1,314,910	1,314,910	1,367,507	1,363,675		(48,765)		(48,765)		1,314,910				23,723	01/25/2044
46644V-BK-1	JPMMT 154 2A3 - CMO/RMBS		12/01/2021	Paydown		3,828,169	3,828,169	3,820,393	3,820,447		7,722		7,722		3,828,169				52,962	06/26/2045
46647P-BR-6	JPMORGAN CHASE & CO		12/13/2021	MERRILL LYNCH PIERCE FENNER		2,415,792	2,400,000	2,522,784	2,521,536		(17,397)		(17,397)		2,504,139		(88,347)	(88,347)	54,405	06/01/2028
47009L-AC-9	JAGGED PEAK ENERGY LLC		01/29/2021	Call @ 100.00		1,295,120	1,242,000	1,242,000	1,242,000						1,242,000				70,957	05/01/2026
47010L-AA-0	JAGUAR HOLDING COMPANY II		12/15/2021	Call @ 100.00		119,242	110,000	110,000	110,000						110,000				14,788	06/15/2028
47048X-AE-2	JTWN XIV B - CDO		10/15/2021	Call @ 100.00		4,100,000	4,100,000	3,823,250	3,839,849		21,203		21,203		3,861,052		238,948	238,948	130,572	10/20/2032
47232M-AF-9	JEFFERIES FINANCE LLC		07/28/2021	MIZUHO_SECURITIES		1,008,750	1,000,000	1,000,000							1,000,000		8,750	8,750		08/15/2028
477143-AH-4	JBLU AA - ABS		11/15/2021	Paydown		877,886	877,886	877,886	877,886						877,886				17,771	11/15/2033
478375-AE-8	JOHNSON CONTROLS INTERNATIONAL PLC	C	03/01/2021	Maturity @ 100.00		25,000,000	25,000,000	24,808,117	24,992,050		7,950		7,950		25,000,000				531,250	03/01/2021
48250N-AB-1	KFC HOLDING CO		05/26/2021	Various		2,001,375	1,950,000	1,927,725	1,933,016		1,078		1,078		1,934,094		35,781	35,781	82,141	06/01/2026
48252U-AC-1	KKR 25 B1 - CDO	C	06/22/2021	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				151,412	04/15/2032
48252U-AF-4	KKR 25 D - CDO	C	06/22/2021	Paydown		1,000,000	1,000,000	998,750	994,856		5,144		5,144		1,000,000				27,731	04/15/2032
482748-AA-4	KWIK TRIP		11/24/2021	Redemption @ 100.00		269,849	269,849	269,849	269,849						269,849				6,609	02/24/2035
48662G-AE-2	KAYNE 8 C - CDO	C	11/15/2021	Paydown		500,000	500,000	500,000	500,000						500,000				19,503	07/15/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
49255P-AA-1	KSTRL 2018-1 A - ABS	C	06/15/2021	Paydown		104,012	104,012	101,078	101,273		2,739		2,739		104,012				368	12/15/2038
50076Q-AE-6	KRAFT HEINZ FOODS CO		06/14/2021	Various		5,937,500	5,000,000	4,766,750	4,779,049		2,531		2,531		4,781,580		218,420	218,420	1,069,444	06/04/2042
50077L-AM-8	KRAFT HEINZ FOODS CO		11/09/2021	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		6,525,000	5,000,000	4,787,350	4,796,149		3,514		3,514		4,799,663		1,725,337	1,725,337	344,500	07/15/2045
50077L-AS-5	KRAFT HEINZ FOODS CO		04/28/2021	Call @ 100.00		12,028,464	11,200,000	11,334,136	11,277,806		(10,590)		(10,590)		11,267,216		(67,216)	(67,216)	997,708	06/15/2023
50077L-AV-8	KRAFT HEINZ FOODS CO		06/14/2021	Adjustment		261,000	240,000	247,162	246,585		(281)		(281)		246,358		14,642	14,642	6,325	04/01/2030
501044-BT-7	KROGER CO		02/12/2021	JEFFERIES LLC. [GOVT/EQUITY]		7,067,610	5,000,000	5,540,100	5,287,361		(3,252)		(3,252)		5,284,109		1,783,501	1,783,501	80,208	06/01/2029
501044-BV-2	KROGER CO		08/12/2021	Fifth Third Bank Sec		11,121,902	7,890,000	9,680,872	8,972,607		(60,150)		(60,150)		8,912,457		2,209,445	2,209,445	580,353	09/15/2029
501044-CX-7	KROGER CO		01/15/2021	Maturity @ 100.00		4,000,000	4,000,000	4,010,080	4,000,000						4,000,000				66,000	01/15/2021
501044-DE-8	KROGER CO		12/15/2021	Market Axess		7,361,052	7,098,000	7,281,057	7,258,102		(26,224)		(26,224)		7,231,877		129,175	129,175	220,491	10/15/2026
50152#-AC-1	KT REAL ESTATE HOLDINGS LLC		11/24/2021	Redemption @ 100.00		250,481	250,481	250,481	250,481						250,481				5,629	05/24/2035
501797-AS-3	L BRANDS INC		04/07/2021	Call @ 100.00		61,076	55,000	55,000	55,000						55,000				9,164	07/01/2025
50200R-AA-1	CIRSA FINANCE INTERNATIONAL SARL	C	09/22/2021	Call @ 100.00		896,306	879,000	849,225	861,103		4,064		4,064		865,167		13,833	13,833	70,568	12/20/2023
505742-AM-8	LADDER CAPITAL FINANCE HOLDINGS LLLP		10/01/2021	US BANCORP INVESTMENTS INC.		496,250	500,000	500,000	500,000						500,000		(3,750)	(3,750)	24,969	02/01/2027
513075-BR-1	LAMAR MEDIA CORP		10/08/2021	TRUIST		250,513	245,000	245,000	245,000						245,000		5,513	5,513	11,433	02/15/2028
513272-AB-0	LAMB WESTON HOLDINGS INC		11/15/2021	Call @ 100.00		921,942	900,000	890,000	892,182		1,066		1,066		893,249		6,751	6,751	67,889	11/01/2026
524678-AY-1	KOHLS CORP		12/16/2021	Redemption @ 100.00		316,151	316,151	360,652	334,680		(1,304)		(1,304)		333,377		(17,226)	(17,226)	12,893	01/15/2027
52604A-AA-6	LFT 192 A - ABS		03/24/2021	WELLS FARGO SECURITIES LLC		11,562,314	11,255,000	11,252,040	11,252,403		75		75		11,252,478		309,836	309,836	83,437	04/20/2028
526057-CT-9	LENNAR CORP		02/24/2021	BONDDESK TRADING		316,815	270,000	265,950	267,408		64		64		267,472		49,343	49,343	3,347	06/01/2026
526057-CV-4	LENNAR CORP		05/25/2021	Jane Street		516,031	445,000	445,910	445,646		(38)		(38)		445,608		70,423	70,423	10,013	06/15/2027
531359-AC-1	LIBERTY TIRE RECYCLING HOLDCO		05/05/2021	Call @ 100.00		139,082	139,082	142,527	137,316	3,677	(241)		3,436		140,751		(1,669)	(1,669)	5,211	06/30/2023
532522-AA-7	LIMA METRO LINE 2 FINANCE LTD	C	10/05/2021	Paydown		337,141	337,141	345,884	343,797		(6,655)		(6,655)		337,141				12,470	07/05/2034
536797-AC-7	LITHIA MOTORS INC		07/28/2021	Call @ 100.00		1,031,381	1,005,000	1,057,763	1,005,000						1,005,000				79,144	08/01/2025
539830-AR-0	LOCKHEED MARTIN CORP		03/16/2021	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		12,311,584	8,778,000	8,770,841	8,775,316		22		22		8,775,337		3,536,247	3,536,247	295,416	09/01/2036
54143M-AA-4	AMZN 1 A1C - CMBS		01/01/2021						1,448		(1,448)		(1,448)							10/10/2042
543064-AA-7	LONGITUDINAL 2 PAMPI FUNDING B.V.	C	10/31/2021	Paydown		1,064,970	1,064,970	1,064,970	1,064,970						1,064,970				41,604	10/31/2033
548661-CV-7	LOWE'S COMPANIES INC		11/15/2021	Maturity @ 100.00		8,750,000	8,750,000	9,417,713	8,799,296		(49,296)		(49,296)		8,750,000				332,500	11/15/2021
55280Q-AL-1	MCFCL V AR - CDO		03/31/2021	Paydown		32,000,000	32,000,000	32,000,000	32,000,000						32,000,000				254,996	04/20/2029
55280Q-AN-7	MCFCL V BR - CDO		03/31/2021	Paydown		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				163,405	04/20/2029
55305B-AQ-4	M/I HOMES INC		08/19/2021	Call @ 100.00		1,161,787	1,130,000	1,131,966	1,131,252		(152)		(152)		1,131,100		(1,100)	(1,100)	99,410	08/01/2025
55316A-AD-2	MMAF 2017-B A4 - ABS		12/15/2021	Paydown		2,168,620	2,168,620	2,108,644	2,150,636		17,984		17,984		2,168,620				40,854	11/15/2024
55336V-AS-9	MPLX LP		01/21/2021	Susquehanna Fin. Grp.		5,978,850	5,000,000	4,999,600	4,999,531		3		3		4,999,534		979,316	979,316	106,667	02/15/2029
55348U-AN-8	MRCD 19PARK C - CMBS		09/24/2021	Morgan Stanley & Co		10,187,891	10,000,000	9,847,890	9,875,505		20,342		20,342		9,895,846		292,044	292,044	224,195	12/15/2036
55354G-AD-2	MSCI INC		04/07/2021	Call @ 100.00		1,119,409	1,080,000	1,080,338	1,080,206		(9)		(9)		1,080,197		(197)	(197)	75,177	08/01/2026
55354G-AF-7	MSCI INC		08/30/2021	Call @ 100.00		533,565	500,000	500,000	500,000						500,000				54,990	05/15/2027
55354G-AH-3	MSCI INC		03/24/2021	Various		61,730	60,000	60,000	60,000						60,000		1,730	1,730	852	11/15/2029
55354G-AK-6	MSCI INC		03/02/2021	MERRILL LYNCH PIERCE FENNER		231,046	220,000	220,000	220,000						220,000		11,046	11,046	4,054	09/01/2030
55616X-AL-1	MACY'S RETAIL HOLDINGS LLC		07/07/2021	CITIGROUP GLOBAL MARKETS, INC		61,650	60,000	57,392	57,405		367		367		57,772		3,878	3,878	1,317	06/01/2024
55616X-AN-7	MACY'S RETAIL HOLDINGS LLC		01/15/2021	Maturity @ 100.00		6,000,000	6,000,000	5,993,940	5,999,954		46		46		6,000,000				103,500	01/15/2021
55817E-AC-0	MDPK XXXVII A2 - CDO	C	06/25/2021	Call @ 100.00		3,900,000	3,900,000	3,900,000	3,900,000						3,900,000				53,535	07/15/2032
55818V-BE-6	MDPK XV CR - CDO		05/20/2021	Call @ 100.00		750,000	750,000	750,000	750,000						750,000				16,014	01/27/2026
55820B-AA-5	MDPK XLV A - CDO	C	07/16/2021	Paydown		13,000,000	13,000,000	13,000,000	13,000,000						13,000,000				252,004	07/15/2031
55820B-AC-1	MDPK XLV B - CDO	C	07/16/2021	Paydown		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				171,764	07/15/2031
55820J-AL-4	MDPK XXI A1R - CDO		10/28/2021	Call @ 100.00		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				162,559	10/15/2032
55820J-AN-0	MDPK XXI ABR - CDO		10/29/2021	Paydown		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				409,341	10/15/2032
55820J-AQ-3	MDPK XXI A2R - CDO		10/28/2021	Various		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				451,452	10/15/2032
55820R-AC-6	MDPK XXV A2 - CDO		04/13/2021	Paydown		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				138,449	04/25/2029
55880#-AA-3	MADRID BIDCO LLC		12/31/2021	Redemption @ 100.00		3,168,487	3,168,487	3,168,487	3,168,487						3,168,487				81,838	12/31/2030
55954P-AC-8	MAGNE 21 A - CDO	C	03/24/2021	Call @ 100.00		28,000,000	28,000,000	28,000,000	28,000,000						28,000,000				180,913	04/20/2030
55955E-AJ-7	MAGNE XXVII D - CDO	C	09/22/2021	Paydown		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				69,598	07/20/2033
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENTS, LLC		07/07/2021	Redemption @ 100.00		1,099,004	1,099,004	1,099,004	1,099,004						1,099,004				35,946	09/30/2025
565849-AK-2	MARATHON OIL CORP		04/26/2021	Call @ 100.00		10,684,142	10,300,000	9,621,902	10,144,980		26,736		26,736		10,171,716		128,284	128,284	526,739	11/01/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
565849-AL-0	MARATHON OIL CORP		08/31/2021	Call @ 100.00		22,184,225	20,000,000	19,954,200	19,977,803		3,142		3,142		19,980,945		19,055	19,055	2,766,003	06/01/2025
571903-AM-5	MARRIOTT INTERNATIONAL INC		08/04/2021	Call @ 100.00		6,680,000	6,680,000	6,657,021	6,676,762		2,479		2,479		6,679,241		759	759	170,479	10/15/2021
571903-AN-3	MARRIOTT INTERNATIONAL INC		03/01/2021	Maturity @ 100.00		17,285,000	17,285,000	17,273,380	17,284,484		516		516		17,285,000				248,472	03/01/2021
573284-AU-0	MARTIN MARIETTA MATERIALS INC		11/10/2021	MARKETAXESS CORPORATION		4,787,720	4,000,000	3,429,920	3,450,410		8,356		8,356		3,458,765		1,328,955	1,328,955	155,833	12/15/2047
575385-AE-9	MASONITE INTERNATIONAL CORP		07/09/2021	BAIRD ROBERT W & CO		1,507,500	1,500,000	1,500,000							1,500,000		7,500	7,500		02/15/2030
576485-AE-6	MATADOR RESOURCES CO		03/23/2021	MERRILL LYNCH PIERCE FENNER		778,513	807,000	397,649	408,527		3,656		3,656		412,183		366,330	366,330	25,023	09/15/2026
57701R-AM-4	MATTAMY CORP	C	11/04/2021	JEFFERIES		863,813	850,000	850,000	850,000						850,000		13,813	13,813	46,629	03/01/2030
577081-BB-7	MATTEL INC		07/01/2021	Various		310,012	295,000	300,575	299,889		(306)		(306)		299,583		(2,077)	(2,077)	17,621	12/31/2025
577778-AT-0	MACY'S RETAIL HOLDINGS LLC		04/15/2021	Maturity @ 100.00		20,750	20,750	22,975	20,849		(99)		(99)		20,750				986	04/15/2021
579780-AH-0	MCCORMICK & COMPANY INC		07/15/2021	Maturity @ 100.00		19,830,000	19,830,000	22,030,860	19,909,615		(79,615)		(79,615)		19,830,000				773,370	07/15/2021
58013M-EL-4	MCDONALD'S CORP		05/20/2021	Maturity @ 100.00		6,000,000	6,000,000	6,361,320	6,027,831		(27,831)		(27,831)		6,000,000				108,750	05/20/2021
581760-AF-2	MCLAREN HEALTH CARE CORP		05/15/2021	Maturity @ 100.00		2,845,000	2,845,000	2,845,000	2,845,000						2,845,000				41,622	05/15/2021
58933Y-AJ-4	MERCK & CO INC		05/14/2021	US BANCORP INVESTMENTS INC.		105,829	90,000	90,494	90,453		(5)		(5)		90,448		15,381	15,381	1,868	05/18/2043
59001K-AD-2	MERITOR INC		05/28/2021	Call @ 100.00		305,147	302,000	302,000	302,000						302,000				18,247	02/15/2024
59111R-AA-0	METAL 2017-1 A - ABS	C	12/15/2021	Paydown		65,725	65,725	65,725	65,725						65,725				3,214	10/15/2042
59111R-AB-8	METAL 2017-1 B - ABS	C	04/15/2021	Paydown		(3)	(10)	(10)	(3)						(3)					10/15/2042
59156R-BN-7	METLIFE INC		07/27/2021	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		3,735,718	3,071,000	3,140,312	3,137,887		(964)		(964)		3,136,923		598,795	598,795	113,320	03/01/2045
594087-AV-0	MICHAELS STORES INC		04/12/2021	Various		489,039	445,000	442,264	442,336		97		97		442,433		21,292	21,292	35,590	10/01/2027
594457-BT-9	DTE GAS CO		10/27/2021	AMHERST SEC DTC&MBS		3,925,650	3,000,000	2,900,472	2,931,942		3,217		3,217		2,935,158		990,492	990,492	191,900	03/15/2033
61691A-BJ-1	MSC 2015-UBS8 ASB - CMBS		12/01/2021	Paydown		2,435,687	2,435,687	2,508,736	2,458,110		(22,423)		(22,423)		2,435,687				48,071	12/17/2048
61691R-AH-9	MSC 2018-H4 AS - CMBS		08/10/2021	Morgan Stanley & Co		11,705,469	10,000,000	10,299,315	10,245,633		(17,309)		(17,309)		10,228,324		1,477,145	1,477,145	322,186	12/15/2051
61691R-AJ-5	MSC 2018-H4 B - CMBS		07/15/2021	Journal Broker		23,233,000	20,000,000	20,599,524	20,492,989		(30,200)		(30,200)		20,462,789		2,770,211	2,770,211	612,640	12/15/2051
61746B-ED-4	MORGAN STANLEY		11/17/2021	Maturity @ 100.00		9,987,000	9,987,000	9,935,966	9,977,606		9,394		9,394		9,987,000				262,159	11/17/2021
61761A-AZ-1	MSBAM 2012-C5 A4 - CMBS		12/01/2021	Paydown		1,319,979	1,319,979	1,355,139	1,324,277		(4,299)		(4,299)		1,319,979				40,430	08/17/2045
61766C-AF-6	MSC 2016-UBS9 ASB - CMBS		12/01/2021	Paydown		710,612	710,612	731,915	718,041		(7,429)		(7,429)		710,612				15,688	03/17/2049
61766E-BC-8	MSBAM 2016-C29 ASB - CMBS		12/01/2021	Paydown		1,447,135	1,447,135	1,490,534	1,462,808		(15,673)		(15,673)		1,447,135				33,209	05/17/2049
61768H-BA-3	MSC 2019-L2 B - CMBS		08/10/2021	CREDIT SUISSE SECURITIES (USA)		10,321,523	9,000,000	9,269,972	9,226,357		(15,590)		(15,590)		9,210,767		1,110,756	1,110,756	281,999	03/15/2052
61945C-AE-3	MOSAIC CO		01/08/2021	MARKETAXESS CORPORATION		1,915,455	1,500,000	1,662,750	1,657,419		(120)		(120)		1,657,299		258,156	258,156	13,359	11/15/2043
628530-AV-9	MYLAN INC		07/14/2021	MORGAN STANLEY CO		5,180,500	5,000,000	5,256,175	5,207,525		(54,622)		(54,622)		5,152,903		27,597	27,597	156,684	01/15/2023
629377-CC-4	NRG ENERGY INC		09/23/2021	Call @ 100.00		719,058	696,000	696,000	696,000						696,000				52,762	01/15/2027
62940Q-AA-3	NSG HOLDINGS LLC		12/15/2021	Paydown		76,858	76,859	76,859	76,861		(2)		(2)		76,859				2,979	12/15/2025
62946A-AD-6	NPRL 2017-1 A2 - ABS		07/15/2021	Journal Broker		2,048,239	2,000,000	1,999,883	1,999,894		1		1		1,999,895		48,344	48,344	48,050	10/21/2047
637417-AF-3	NATIONAL RETAIL PROPERTIES INC		03/12/2021	Call @ 100.00		12,166,823	11,468,000	11,530,042	11,491,574		(2,125)		(2,125)		11,489,449		(21,449)	(21,449)	853,355	04/15/2023
63861C-AD-1	NATIONSTAR MORTGAGE HOLDINGS INC		08/30/2021	JEFFERIES		408,500	400,000	404,467	404,445		(229)		(229)		404,217		4,283	4,283	15,204	12/15/2030
63935C-AB-7	NAVSL 2019-F A2 - ABS		12/15/2021	Paydown		6,182,626	6,182,626	6,180,386	6,180,893		1,733		1,733		6,182,626				83,076	08/15/2068
63938C-AE-8	NAVIENT CORP		11/19/2021	Call @ 100.00		338,657	306,000	305,991	306,049		24		24		306,073		(73)	(73)	22,185	09/25/2023
63938C-AF-5	NAVIENT CORP		12/10/2021	Call @ 100.00		1,030,100	1,000,000	999,580	1,000,015		13		13		1,000,028		(28)	(28)	94,197	06/15/2022
63941J-AA-6	NAVSL 2019-G A - ABS		12/15/2021	Paydown		3,097,206	3,097,206	3,097,195	3,097,209		(4)		(4)		3,097,206				33,309	10/15/2068
64130D-AW-0	NEUB 21R BR - CDO		05/03/2021	Call @ 100.00		21,000,000	21,000,000	21,000,000	21,000,000						21,000,000				161,527	04/20/2027
64132D-AC-2	NEUB 32 B - CDO	C	03/05/2021	Paydown		10,975,000	10,975,000	10,975,000	10,975,000						10,975,000				86,439	01/20/2032
64133G-AN-0	NEUB 37 D - CDO	C	06/25/2021	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				29,019	07/20/2031
64133K-AG-6	NEUB 36 D - CDO	C	01/21/2021	Paydown		16,250,000	16,250,000	16,250,000	16,250,000						16,250,000				181,409	04/20/2033
64829Y-AA-8	NRZT 2019-NQM1 A1 - CMO/RMBS		01/25/2021	Paydown		1,632,369	1,632,369	1,632,369	1,632,369						1,632,369				4,999	01/25/2049
65339K-BH-2	NEXTERA ENERGY CAPITAL HOLDINGS INC		12/17/2021	Call @ 100.00		11,655,502	10,802,000	10,801,656	10,801,751		30		30		10,801,781		219	219	1,283,556	04/01/2026
65339K-BQ-2	NEXTERA ENERGY CAPITAL HOLDINGS INC		12/17/2021	Call @ 100.00		7,299,157	7,000,000	6,990,060	6,991,513		1,818		1,818		6,993,331		6,669	6,669	518,928	05/01/2025
65341K-BN-5	NFMOT 201 A2 - ABS		12/15/2021	CITIGROUP GLOBAL MARKETS, INC		12,099,844	12,000,000	11,999,662	11,999,754		110		110		11,999,865		99,979	99,979	187,033	02/18/2025
65364U-AN-6	NIAGARA MOHAWK POWER CORP		12/16/2021	WELLS FARGO		3,857,600	4,000,000	4,000,000	4,000,000						4,000,000		(142,400)	(142,400)	76,876	06/27/2030
654902-AC-9	NOKIA OYJ	C	05/26/2021	CITIGROUP GLOBAL MARKETS, INC		181,237	140,000	161,000	159,072		(248)		(248)		158,824		22,413	22,413	4,972	05/15/2039
65548P-AF-3	NORBORD INC	C	05/03/2021	Call @ 100.00		523,066	480,000	483,063	482,595		(115)		(115)		482,480		(2,480)	(2,480)	65,376	07/15/2027
664675-AF-2	NORTHEASTERN UNIVERSITY		03/01/2021	Maturity @ 100.00		1,100,000	1,100,000	1,100,000	1,100,000						1,100,000				19,795	03/01/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
666807-BE-1	NORTHROP GRUMMAN CORP		03/15/2021	Maturity @ 100.00		20,000,000	20,000,000	18,223,600	19,956,333		43,667		43,667		20,000,000				350,000	03/15/2021
667748-AF-4	NORTHWEST PIPELINE LLC		09/28/2021	FTN FINANCIAL SECURITIES CORP		4,841,000	4,000,000	3,984,000	3,995,379		603		603		3,995,982		845,018	845,018	236,708	12/01/2025
66860T-AG-1	WOODS 20 C - CDO	C	01/25/2021	Paydown		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				45,724	01/25/2030
670001-AC-0	NOVELIS CORP		08/20/2021	Call @ 100.00		1,033,810	1,000,000	1,000,000	1,000,000						1,000,000				79,504	09/30/2026
67059T-AD-7	NUSTAR LOGISTICS LP		02/01/2021	Maturity @ 100.00		1,310,000	1,310,000	1,310,000	1,310,000						1,310,000				44,213	02/01/2021
67059T-AF-2	NUSTAR LOGISTICS LP		09/22/2021	WELLS FARGO		674,250	620,000	620,000	620,000						620,000		54,250	54,250	30,277	06/01/2026
67077M-AC-2	NUTRIEN LTD	C	12/13/2021	Call @ 100.00		20,036,959	18,985,000	18,932,601	18,966,874		5,195		5,195		18,972,069		12,931	12,931	1,914,128	03/15/2024
67077M-AS-7	NUTRIEN LTD	C	12/16/2021	Call @ 100.00		171,520	128,000	137,740	137,400		(214)		(214)		137,186		(9,186)	(9,186)	9,195	01/15/2045
670881-AE-1	OCP 2020-19 C - CDO	C	09/01/2021	Paydown		4,750,000	4,750,000	4,750,000	4,750,000						4,750,000				181,807	07/21/2031
670881-AG-6	OCP 2020-19 D - CDO	C	09/01/2021	Paydown		4,250,000	4,250,000	4,165,000	4,168,136		81,864		81,864		4,250,000				240,369	07/21/2031
67091G-AC-7	OCI NV	C	10/27/2021	Call @ 100.00		1,786,425	1,740,000	1,740,000	1,740,000						1,740,000				131,854	11/01/2024
67091G-AE-3	OCI NV	C	12/21/2021	Call @ 100.00		206,000	200,000	200,000	200,000						200,000				6,124	10/15/2025
67091Y-AJ-3	OCP 2015-9 A1R - CDO	C	10/15/2021	Paydown		66,560	66,560	66,506	66,075		485		485		66,560				400	07/15/2027
67098D-AC-7	OAKC 4 A1 - CDO	C	10/25/2021	Paydown		29,000,000	29,000,000	29,000,000	29,000,000						29,000,000				446,885	10/22/2032
67098U-AA-3	OAKC 6 A1 - CDO	C	07/20/2021	Paydown		40,000,000	40,000,000	40,000,000	40,000,000						40,000,000				739,671	07/20/2031
67098U-AC-9	OAKC 6 B - CDO	C	07/20/2021	Paydown		8,250,000	8,250,000	8,250,000	8,250,000						8,250,000				197,428	07/20/2031
67100*-AA-6	ONY Funding LLC - ABS		04/15/2021	Redemption @ 100.00		132,330	132,330	132,330							132,330				702	12/31/2037
67102Q-AK-4	OAKC VIIR B1R - CDO		03/05/2021	Paydown		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				181,074	11/22/2027
67102Q-AR-9	OAKC VIIR DR - CDO		03/05/2021	Paydown		2,000,000	2,000,000	1,780,000	1,800,132		199,868		199,868		2,000,000				25,780	11/22/2027
67102Q-AT-5	OAKC B2R2 - CDO		03/05/2021	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				63,846	02/21/2034
671078-AG-8	OCP 2018 C - CDO	C	05/07/2021	Paydown		1,250,000	1,250,000	1,237,500	1,238,116		11,884		11,884		1,250,000				21,577	04/20/2030
671078-AJ-2	OCP 2018 D - CDO	C	05/07/2021	Paydown		1,500,000	1,500,000	1,425,000	1,430,037		69,963		69,963		1,500,000				37,525	04/20/2030
67107U-AW-4	OZLMF 1RR A2R - CDO		03/11/2021	Paydown		17,850,000	17,850,000	17,850,000	17,850,000						17,850,000				142,528	07/23/2029
67107U-AY-0	OZLMF 1RR BR2 - CDO		03/11/2021	Paydown		14,100,000	14,100,000	14,100,000	14,100,000						14,100,000				137,084	07/23/2029
67109K-AS-3	OZLM IX A1A - CDO		10/19/2021	Various		40,662,690	40,652,105	40,599,257	40,313,448		22,387		22,387		40,335,835		326,855	326,855	548,026	10/20/2031
67109K-AU-8	OZLM IX A2R - CDO		10/20/2021	Various		12,380,000	12,380,000	12,380,000	12,380,000						12,380,000				262,467	10/20/2031
67110N-AE-5	OAKC XIII C1 - CDO		08/19/2021	Paydown		4,000,000	4,000,000	4,006,800	4,006,691		(6,691)		(6,691)		4,000,000				142,378	01/21/2030
67110U-AS-8	OHALF 2016-1 DR - CDO		01/06/2021	Unknown		1,477,500	1,500,000	1,500,000	1,500,000						1,500,000		(22,500)	(22,500)	10,728	01/20/2033
67111K-AC-4	OZLM XVI A2 - CDO	C	03/18/2021	Call @ 100.00		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				218,386	05/16/2030
67112R-AC-8	OAKC 3 A1 - CDO		07/08/2021	Paydown		35,000,000	35,000,000	35,000,000	35,000,000						35,000,000				379,743	07/20/2032
67112R-AE-4	OAKC 3 A2 - CDO		07/08/2021	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				131,873	07/20/2032
67181D-AA-9	OAKIG 2020-1 A1 - CMBS/RMBS		12/20/2021	Various		3,355,193	3,382,787	3,382,653	3,382,658		38		38		3,382,696		(27,503)	(27,503)	58,855	11/21/2050
67181D-AB-7	OAKIG 2020-1 A2 - CMBS/RMBS		12/20/2021	Paydown		261,585	261,585	261,476	261,478		108		108		261,585				3,131	11/21/2050
67190A-AB-2	OAKIG 2021-1 A2 - RMBS		12/20/2021	Paydown		311,430	311,430	311,388			42		42		311,430				2,888	01/20/2051
67400E-AC-8	OAKCL 193 A2 - CDO		08/25/2021	Various		12,500,000	12,500,000	12,500,000	12,500,000						12,500,000				227,563	07/21/2031
67400E-AE-4	OAKCL 193 B - CDO		08/25/2021	Various		18,000,000	18,000,000	18,000,000	18,000,000						18,000,000				379,591	07/21/2031
67400E-AG-9	OAKCL 193 C1 - CDO		08/25/2021	Various		17,600,000	17,600,000	17,600,000	17,600,000						17,600,000				540,311	07/21/2031
674599-CC-7	OCCIDENTAL PETROLEUM CORP		12/10/2021	Various		7,005,625	7,000,000	6,866,510	6,983,546		11,833		11,833		6,995,379		10,246	10,246	259,722	02/15/2022
674599-DL-6	OCCIDENTAL PETROLEUM CORP		02/24/2021	Morgan Stanley & Co		3,405,000	3,000,000	3,390,150	3,376,762		(1,094)		(1,094)		3,375,668		29,332	29,332	88,550	03/15/2046
67516C-AJ-8	OCTR 10 C - CDO	C	11/03/2021	Paydown		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				86,910	10/15/2031
67575B-AG-4	OCT25 25 C - CDO	C	01/20/2021	Paydown		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				35,455	10/20/2026
67575B-AN-9	OCT25 25 BR - CDO	C	01/20/2021	Paydown		24,225,000	24,225,000	24,225,000	24,225,000						24,225,000				87,810	10/20/2026
67576X-AG-5	OCT47 47 C - CDO	C	06/10/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				22,477	04/21/2031
67576X-AJ-9	OCT47 47 D - CDO	C	06/10/2021	Paydown		1,000,000	1,000,000	959,789	962,095		37,905		37,905		1,000,000				32,125	04/21/2031
67577L-AA-3	OCT44 44 A - CDO	C	08/27/2021	Redemption @ 100.00		26,500,000	26,500,000	26,500,000	26,500,000						26,500,000				363,664	07/20/2032
67577V-AE-3	OCT46 46 C - CDO	C	08/16/2021	Paydown		2,250,000	2,250,000	2,250,000	2,250,000						2,250,000				74,042	07/15/2033
67592M-AA-2	OCT50 50 A1 - CDO	C	11/16/2021	Call @ 100.00		40,500,000	40,500,000	40,500,000	40,500,000						40,500,000				607,545	10/17/2033
67777L-AC-7	OI EUROPEAN GROUP BV	C	11/15/2021	Call @ 100.00		455,588	440,000	440,000	440,000						440,000				36,268	03/15/2023
679574-AG-8	OLD DOMINION ELECTRIC COOPERATIVE		12/01/2021	Paydown		833,333	833,333	833,333	833,488		(155)		(155)		833,333				51,750	12/01/2028
680665-AK-2	OLIN CORP		10/01/2021	MERRILL LYNCH PIERCE FENNER		600,313	565,000	565,000	565,000						565,000		35,313	35,313	33,272	02/01/2030
68233D-AR-8	ONCOR ELECTRIC DELIVERY COMPANY LLC		01/20/2021	MARKETAXESS CORPORATION		398,847	361,000	359,769	360,869		4		4		360,873		37,974	37,974	9,897	09/01/2022
682696-AA-7	OMFIT 2020-2 A - ABS		12/16/2021	MITSUBISHI		4,989,063	5,000,000	4,999,573	5,012,415		11,934		11,934		5,024,349		(35,287)	(35,287)	88,958	09/14/2035
683720-AA-4	OPEN TEXT HOLDINGS INC		03/08/2021	RBC CAPITAL MARKETS, LLC		321,300	315,000	316,181	316,096		(19)		(19)		316,078		5,222	5,222	7,399	02/15/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
68389X-BU-8	ORACLE CORP		12/13/2021	CREDIT SUISSE SECURITIES (USA)		7,273,700	7,000,000	7,635,810	7,588,082		(89,028)		(89,028)		7,499,054		(225,354)	(225,354)	236,289	04/01/2027
684181-AA-8	ORANGE COGEN FUNDING CORP		12/15/2021	Paydown		600,400	600,400	600,400	600,400						600,400				31,270	03/15/2022
687846-AE-5	OSCAR 2017-1 A4 - ABS	D	04/12/2021	Paydown		9,738,504	9,738,504	9,721,287	9,734,730		3,774		3,774		9,738,504				90,938	05/10/2024
68784A-AE-6	OSCAR 172 A4 - ABS	D	12/10/2021	Paydown		7,802,754	7,802,754	7,761,291	7,653,069		149,685		149,685		7,802,754				108,322	12/10/2024
68784E-AC-2	OSCAR 2019-2 A3 - ABS	D	12/10/2021	Paydown		3,507,600	3,507,600	3,507,349	3,505,884		1,716		1,716		3,507,600				73,522	09/11/2023
68784X-AD-8	OSCAR 182 A3 - ABS	D	08/10/2021	Paydown		1,107,100	1,107,100	1,107,046	1,107,093		7		7		1,107,100				12,785	09/12/2022
68784Y-AD-6	OSCAR X A3 - ABS	D	12/10/2021	Paydown		4,559,460	4,559,460	4,559,357	4,559,433		27		27		4,559,460				90,950	05/10/2023
69007T-AC-8	OUTFRONT MEDIA CAPITAL LLC		09/22/2021	Various		999,875	990,000	991,750	991,562		(75)		(75)		991,487		8,388	8,388	45,610	03/15/2030
690872-AB-2	OWENS-BROCKWAY GLASS CONTAINER INC		07/15/2021	Various		2,612,600	2,440,000	2,505,545	2,488,838		(5,933)		(5,933)		2,482,905		129,695	129,695	98,530	01/15/2025
69352P-AD-5	PPL CAPITAL FUNDING INC		07/12/2021	Call @ 100.00		1,932,682	1,870,000	1,966,698	1,890,069		(8,811)		(8,811)		1,881,258		(11,258)	(11,258)	108,497	06/15/2022
69352P-AE-3	PPL CAPITAL FUNDING INC		07/12/2021	Call @ 100.00		9,064,878	8,700,000	9,201,285	8,843,455		(45,417)		(45,417)		8,798,038		(98,038)	(98,038)	554,345	12/01/2022
69352P-AF-0	PPL CAPITAL FUNDING INC		07/12/2021	Call @ 100.00		32,380,518	30,700,000	32,150,617	31,206,215		(122,428)		(122,428)		31,083,788		(383,788)	(383,788)	2,329,994	06/01/2023
69352P-AK-9	PPL CAPITAL FUNDING INC		07/12/2021	Call @ 100.00		47,695,337	43,760,000	45,462,544	44,480,988		(124,857)		(124,857)		44,356,131		(596,131)	(596,131)	5,375,770	03/15/2024
69353R-EY-0	PNC BANK NA		11/04/2021	Call @ 100.00		15,994,000	15,994,000	15,970,169	15,989,350		4,241		4,241		15,993,591		409	409	373,860	12/09/2021
69355E-AE-5	PPMC 3 C - CDO	C	03/25/2021	Paydown		2,000,000	2,000,000	1,999,000	1,991,135		8,865		8,865		2,000,000				25,470	07/17/2030
69370C-AC-4	PTC INC		03/23/2021	Various		81,890	80,000	83,100	83,025		(141)		(141)		82,885		(994)	(994)	1,925	02/15/2028
695114-BT-4	PACIFICORP		11/17/2021	MARKETAXESS CORPORATION		10,540,090	7,309,000	7,287,950	7,298,187		583		583		7,298,770		3,241,319	3,241,319	569,046	11/15/2031
69701B-AG-7	PLMRS 2020-2 B - CDO	C	09/15/2021	Paydown		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				63,120	07/15/2031
69701H-AE-9	PLMRS 2020-1 B - CDO	C	05/21/2021	Paydown		5,000,000	5,000,000	4,950,000	4,954,282		45,718		45,718		5,000,000				109,864	04/20/2029
69701K-AE-2	PSTAT 203 B - CDO	C	07/20/2021	Paydown		2,800,000	2,800,000	2,786,000	2,786,741		13,259		13,259		2,800,000				74,533	07/20/2028
69701K-AG-7	PSTAT 203 C - CDO	C	07/20/2021	Paydown		500,000	500,000	475,000	477,070		22,930		22,930		500,000				15,698	07/20/2028
69888X-AA-7	PAR PHARMACEUTICAL INC		07/23/2021	JEFFERIES		207,555	202,000	204,113	204,010		(139)		(139)		203,871		3,684	3,684	12,457	04/01/2027
70014L-AA-8	PARK AEROSPACE HOLDINGS LTD	C	02/11/2021	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		351,980	336,000	319,200	323,158		922		922		324,081		27,900	27,900	8,869	08/15/2022
701885-AD-7	PARSLEY ENERGY LLC		01/29/2021	Various		832,191	810,000	807,750	808,312		33		33		808,345		15,782	15,782	30,917	01/15/2025
70342B-AE-8	PATTERSON COMPANIES INC		12/08/2021	Maturity @ 100.00		18,750,000	18,750,000	18,750,000	18,750,000						18,750,000				673,125	12/08/2021
705322-AJ-4	PEDERNALES ELECTRIC COOP INC		11/10/2021	Call @ 100.00		1,900,000	1,900,000	1,900,000	1,900,000						1,900,000				56,544	11/15/2022
70932M-AA-5	PENNYMAC FINANCIAL SERVICES INC		08/06/2021	MERRILL LYNCH PIERCE FENNER		963,700	920,000	927,344	927,227		(603)		(603)		926,624		37,076	37,076	42,719	10/15/2025
70959W-AG-8	PENSKE AUTOMOTIVE GROUP INC		06/24/2021	Call @ 100.00		996,675	970,000	947,450	956,175		1,062		1,062		957,237		12,763	12,763	59,130	05/15/2026
70959W-AJ-2	PENSKE AUTOMOTIVE GROUP INC		07/12/2021	MORGAN STANLEY CO		972,900	940,000	953,325	953,091		(1,380)		(1,380)		951,710		21,190	21,190	29,610	09/01/2025
713448-EH-7	PEPSICO INC		10/25/2021	Various		757,879	575,000	523,526	538,563		1,322		1,322		539,885		35,115	35,115	229,997	05/15/2035
71376L-AE-0	PERFORMANCE FOOD GROUP INC		10/01/2021	BMO CAPITAL MARKETS CORP		501,250	500,000	500,000							500,000		1,250	1,250	4,073	08/01/2029
71644E-AE-2	SUNCOR ENERGY INC	C	04/28/2021	BARCLAYS CAPITAL INC FIXED INC		6,378,900	5,000,000	4,975,500	4,991,877		397		397		4,992,274		1,386,626	1,386,626	147,656	06/15/2026
716768-AC-0	PETSMART LLC		02/12/2021	Call @ 100.00		340,725	331,000	336,605	335,837		(113)		(113)		335,724		(4,724)	(4,724)	13,560	06/01/2025
72132Y-AG-0	PIPK 6 D - CDO	C	05/18/2021	Paydown		2,635,000	2,635,000	2,650,283	2,649,911		(14,911)		(14,911)		2,635,000				131,187	08/18/2030
73019#-AA-0	PNC EQUIPMENT FINANCE, LLC		09/13/2021	Redemption @ 100.00		214,924	214,924	214,924	214,924						214,924				4,836	09/13/2027
73019#-AB-8	PNC EQUIPMENT FINANCE, LLC		09/13/2021	Redemption @ 100.00		223,013	223,013	223,013	223,013						223,013				5,018	09/13/2027
73019#-AC-6	PNC EQUIPMENT FINANCE, LLC		09/13/2021	Redemption @ 100.00		203,716	203,716	203,716	203,716						203,716				4,584	09/13/2027
73651H-AV-3	PORTLAND GENERAL ELECTRIC CO		08/11/2021	Maturity @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				382,744	08/11/2021
737446-AK-0	POST HOLDINGS INC		03/11/2021	Call @ 100.00		161,787	155,000	154,994	154,996						154,996		4	4	11,222	08/15/2026
73943#-AD-5	PRAIRIE BREEZE CLASS B HOLDINGS LLC		12/31/2021	Paydown		35,344	35,344	35,344	35,344						35,344				782	05/01/2039
74005P-BA-1	LINDE INC		11/09/2021	Call @ 100.00		10,300,000	10,300,000	10,164,864	10,282,689		13,422		13,422		10,296,111		3,889	3,889	315,438	02/15/2022
742741-AA-9	PROCTER & GAMBLE PROFIT SHARING TRUST &		01/01/2021	Various		2,086,438	2,086,438	2,453,236	2,086,438						2,086,438				97,645	01/01/2021
74340X-BE-0	PROLOGIS LP		03/08/2021	Call @ 100.00		21,286,251	18,927,000	18,804,627	18,839,611		3,013		3,013		18,842,624		84,376	84,376	2,609,639	11/01/2025
74352B-AA-5	CTL - AMZN PROJECT DIXIE FUNDED		12/10/2021	Paydown		28,596	57,263	57,263	57,263						57,263		(28,667)	(28,667)	1,564	08/10/2041
74531E-AA-0	PUGET SOUND ENERGY INC		08/17/2021	BARCLAYS CAPITAL INC FIXED INC		14,239,940	11,000,000	11,052,500	11,026,221		(1,840)		(1,840)		11,024,381		3,215,559	3,215,559	716,430	12/01/2027
74733V-AC-4	QEP RESOURCES INC		03/24/2021	Various		1,047,500	1,000,000	680,000	697,517		8,096		8,096		705,613		294,387	294,387	98,354	05/01/2023
74736K-AJ-0	QORVO INC		03/08/2021	Various		1,826,795	1,845,000	1,855,133	1,855,084		(33)		(33)		1,855,051		(28,256)	(28,256)	27,136	04/01/2031
74955D-AA-9	RGS (AEGCO) FUNDING CORP		12/07/2021	Paydown		544,249	544,249	532,468	534,196		10,052		10,052		544,249				53,391	12/07/2022
74955D-AB-7	RGS (AEGCO) FUNDING CORP		12/07/2021	Paydown		619,290	619,290	598,710	617,066		2,224		2,224		619,290				39,096	12/07/2022
74955E-AA-7	RGS (I&M) FUNDING CORP - RMBS		12/07/2021	Paydown		174,570	174,570	170,018	173,894		677		677		174,570				17,125	12/07/2022
74955E-AB-5	RGS (I&M) FUNDING CORP - ABS		12/07/2021	Paydown		1,512,100	1,512,083	1,534,882	1,514,357		(2,274)		(2,274)		1,512,083		17	17	95,463	12/07/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74957E-AR-8	RFMSI 2006-S5 A16 - CMO/RMBS		12/01/2021	Paydown		800,895	848,042	730,824	695,276		105,619		105,619		800,895				28,052	06/25/2036
750731-AA-9	RAIDERS FOOTBALL CLUB HENDERSON NV SENIO		12/10/2021	Paydown		39,381	39,380	39,380	39,380						39,380		1	1	803	02/10/2049
75513E-BU-4	RAYTHEON TECHNOLOGIES CORP		11/17/2021	Call @ 100.00		17,058,755	11,500,000	10,042,295	10,358,576		29,402		29,402		10,387,979		1,112,021	1,112,021	7,010,311	04/15/2038
75625Q-AD-1	RECKITT BENCKISER TREASURY SERVICES PLC	C	07/14/2021	GOLDMAN		5,278,650	5,000,000	5,292,150	5,251,967		(40,208)		(40,208)		5,211,759		66,891	66,891	76,389	06/26/2024
75625Q-AE-9	RECKITT BENCKISER TREASURY SERVICES PLC	C	12/13/2021	MORGAN STANLEY CO		4,522,818	4,285,000	4,749,151	4,739,083		(67,225)		(67,225)		4,671,858		(149,041)	(149,041)	124,622	06/26/2027
75820Q-AC-6	RELX CAPITAL INC		09/08/2021	BARCLAYS CAPITAL INC FIXED INC		12,078,000	10,000,000	10,980,400	10,343,317		(48,058)		(48,058)		10,295,259		1,782,741	1,782,741	614,583	05/15/2025
758465-AU-2	RESPK 2011 C2 - CDO	C	11/23/2021	Paydown		2,400,000	2,400,000	2,400,000	2,400,000						2,400,000				55,704	10/15/2032
75887N-AQ-2	REGT6 6R CR - CDO		05/26/2021	Paydown		4,000,000	4,000,000	3,840,000	3,853,252		146,748		146,748		4,000,000				51,648	07/20/2028
76011Q-AA-7	CVR NITROGEN LP		04/15/2021	Maturity @ 100.00		390,000	390,000	387,075	389,847		153		153		390,000				12,675	04/15/2021
76761R-AQ-2	RSRVA 1R BR - CDO		03/18/2021	Paydown		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				159,994	10/18/2028
77340E-AS-5	ROCKT 17IR DR - CDO		04/12/2021	Call @ 100.00		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				58,423	04/15/2029
775371-AU-1	ROHM AND HAAS CO		08/24/2021	Various		50,923	37,000	46,320	41,669		(278)		(278)		41,391		(4,391)	(4,391)	18,309	07/15/2029
78110F-AG-4	RRAM 9 B - CDO	C	04/15/2021	Paydown		3,000,000	3,000,000	2,940,000	2,939,046		60,954		60,954		3,000,000				79,459	04/15/2031
78355H-KK-4	RYDER SYSTEM INC		07/14/2021	MERRILL LYNCH PIERCE FENNER		5,156,292	4,802,000	5,211,659	5,155,107		(66,136)		(66,136)		5,088,971		67,320	67,320	116,298	12/01/2023
78355H-KP-3	RYDER SYSTEM INC		07/14/2021	Barclays Capital		4,291,200	4,000,000	4,352,800	4,342,995		(30,983)		(30,983)		4,312,012		(20,812)	(20,812)	72,500	12/01/2026
784178-AF-2	LIVESTYLE INC		07/21/2021	Unknown		13,966	1,650,000	33,000	6,295	26,705			26,705		33,000		(19,034)	(19,034)		02/01/2019
78419C-AE-4	SGCMS 2016-C5 ASB - CMBS		12/01/2021	Paydown		626,996	626,996	645,786	634,236		(7,240)		(7,240)		626,996				15,192	10/13/2048
78433X-AA-8	SALTT 211 AA - ABS		12/15/2021	Paydown		1,050,392	1,050,392	1,050,363			29		29		1,050,392				1,347	02/28/2033
78433X-AB-6	SALTT 211 A - ABS		12/15/2021	Paydown		1,066,887	1,066,887	1,066,886			1		1		1,066,887				1,581	02/28/2033
78434T-AJ-7	SCFF 1 C - CDO	C	04/15/2021	Paydown		7,000,000	7,000,000	7,078,400	7,065,848		(65,848)		(65,848)		7,000,000				176,557	04/15/2031
78454L-AH-3	SM ENERGY CO		03/23/2021	MORGAN STANLEY CO		280,500	300,000	81,000	94,073		4,807		4,807		98,880		181,621	181,621	10,417	01/15/2024
78454L-AN-0	SM ENERGY CO		01/11/2021	CITIGROUP GLOBAL MARKETS, INC		616,000	700,000	196,000	208,105		572		572		208,677		407,323	407,323	15,488	09/15/2026
78454L-AP-5	SM ENERGY CO		01/11/2021	CITIGROUP GLOBAL MARKETS, INC		83,125	95,000	95,000	95,000						95,000		(11,875)	(11,875)	3,112	01/15/2027
78469X-AE-7	SPX FLOW INC		08/30/2021	Call @ 100.00		797,770	775,000	743,031	750,260		2,564		2,564		752,824		22,176	22,176	70,451	08/15/2026
78471W-AB-1	SCLP 2018-2 A2 - ABS		02/25/2021	Paydown		2,191,645	2,191,645	2,190,753	2,191,572		73		73		2,191,645				8,374	04/26/2027
78500A-AA-6	SWF ESCROW ISSUER CORP		09/17/2021	JP MORGAN CHASE BANK/HSBCSI		1,500,000	1,500,000	1,500,000							1,500,000					10/01/2029
795758-AL-1	SALTCHUK RESOURCES, INC. - ABS		09/02/2021	Redemption @ 100.00		541,667	541,667	541,667	541,667						541,667				18,281	09/02/2029
80105N-AG-0	SANOFI SA	C	03/29/2021	Maturity @ 100.00		3,000,000	3,000,000	3,004,170	3,000,138		(138)		(138)		3,000,000				60,000	03/29/2021
806854-AB-1	SCHLUMBERGER INVESTMENT SA	C	06/28/2021	Call @ 100.00		10,000,000	10,000,000	9,803,500	9,980,625		13,470		13,470		9,994,094		5,906	5,906	260,333	09/14/2021
81104P-AA-7	SCRIPPS ESCROW INC		07/30/2021	JP MORGAN CHASE BANK/HSBCSI		755,550	730,000	736,517	735,582		(412)		(412)		735,171		20,379	20,379	45,032	07/15/2027
811054-AG-0	E W SCRIPPS CO		05/12/2021	Call @ 100.00		820,504	800,000	760,000	769,098		2,339		2,339		771,436		28,564	28,564	41,004	05/15/2025
81728U-AA-2	SENSATA TECHNOLOGIES INC		03/05/2021	Various		1,014,960	960,000	972,156	971,204		(190)		(190)		971,013		43,947	43,947	23,800	02/15/2030
81744N-AA-8	SEMT 2012-6 A1 - CMO/RMBS		12/01/2021	Paydown		612,499	612,499	581,491	588,383		24,116		24,116		612,499				5,620	12/26/2042
81745B-AB-1	SEMT 2013-6 A2 - CMO/RMBS		12/01/2021	Paydown		3,472,375	3,472,375	3,478,965	3,476,246		(3,871)		(3,871)		3,472,375				43,576	05/26/2043
817565-CE-2	SERVICE CORPORATION INTERNATIONAL		11/24/2021	Barclays Capital		2,003,238	1,870,000	1,924,856	1,916,216		(6,579)		(6,579)		1,909,637		93,601	93,601	95,305	06/01/2029
817565-CF-9	SERVICE CORPORATION INTERNATIONAL		07/30/2021	Barclays Capital		114,425	115,000	115,356	115,344		(17)		(17)		115,327		(902)	(902)	3,806	08/15/2030
81883M-AG-8	SHACK 1915 D - CDO	C	03/02/2021	Paydown		1,500,000	1,500,000	1,485,000	1,477,406		22,594		22,594		1,500,000				21,856	01/15/2030
82088K-AE-8	SHEA HOMES LIMITED PARTNERSHIP A CALIFOR		09/22/2021	Barclays Capital		345,888	335,000	335,000	335,000						335,000		10,888	10,888	17,636	02/15/2028
822804-AJ-9	SAFT 2013-1 A2 - CMO/RMBS		12/01/2021	Paydown		1,909,251	1,909,251	1,849,068	1,861,845		47,406		47,406		1,909,251				30,847	07/31/2043
824348-BB-1	SHERWIN-WILLIAMS CO		10/12/2021	Call @ 100.00		10,000,000	10,000,000	10,086,190	10,017,368		(17,564)		(17,564)		9,999,804		196	196	525,000	01/15/2022
82481L-AB-5	SHIRE ACQUISITIONS INVESTMENTS IRELAND D	C	01/22/2021	Call @ 100.00		17,879,596	17,662,000	17,617,775	17,655,313		531		531		17,655,845		6,155	6,155	357,714	09/23/2021
82667C-AA-3	SRL 211 A - RMBS		12/17/2021	Paydown		157,448	157,448	157,372			76		76		157,448				714	08/17/2051
827304-AA-4	SLVRR 2019-1 A - ABS	C	12/15/2021	Paydown		258,316	258,316	258,281	249,845		35		35		258,316				2,811	07/15/2044
829259-AU-4	SINCLAIR TELEVISION GROUP INC		09/09/2021	Merril Lynch Pierce Fenner Smith		1,022,500	1,000,000	1,025,000	1,014,555		(1,713)		(1,713)		1,012,841		9,659	9,659	58,424	03/15/2026
82967N-AW-8	SIRIUS XM RADIO INC		08/30/2021	Call @ 100.00		1,026,880	1,000,000	1,001,200	1,000,828		(74)		(74)		1,000,754		(754)	(754)	87,647	07/15/2026
82967N-BE-7	SIRIUS XM RADIO INC		08/11/2021	Call @ 100.00		511,565	500,000	500,000	500,000						500,000				36,681	07/15/2024
831865-D#-4	A. O. SMITH CORPORATION		01/15/2021	Redemption @ 100.00		2,272,725	2,272,725	2,277,293	2,276,762		(14)		(14)		2,276,748		(4,023)	(4,023)	40,000	01/15/2030
832696-AB-4	J M SMUCKER CO		10/15/2021	Maturity @ 100.00		10,000,000	10,000,000	10,401,500	10,037,946		(37,946)		(37,946)		10,000,000				350,000	10/15/2021
833034-AH-4	SNAP-ON INC		09/01/2021	Maturity @ 100.00		14,700,000	14,700,000	16,110,580	14,807,070		(107,070)		(107,070)		14,700,000				900,375	09/01/2021
83405B-AA-0	SCLP 2019-4 A - ABS		12/25/2021	Paydown		2,223,451	2,223,451	2,223,159	2,223,277		174		174		2,223,451				27,536	08/25/2028
83405R-AB-3	SCLP 2018-1 A2 - ABS		03/25/2021	Paydown		2,060,966	2,060,966	2,047,068	2,059,305		1,661		1,661		2,060,966				8,682	02/25/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
83405T-AB-9	SCLP 2019-3 B - ABS		12/25/2021	Paydown		9,809,810	9,809,811	9,807,749	9,808,877		933		933		9,809,810				286,762	05/25/2028
83405X-AB-0	SCLP 2018-3 A2 - ABS		05/25/2021	Paydown		3,267,855	3,267,855	3,268,946	3,268,018		(163)		(163)		3,267,855				26,039	08/25/2027
835495-AK-8	SONOCO PRODUCTS CO		07/28/2021	Call @ 100.00		8,750,000	8,750,000	9,263,363	8,788,003		(38,003)		(38,003)		8,750,000				287,109	11/01/2021
83610C-AN-1	SNDPT 12R AR - CDO		01/20/2021	Paydown		44,500,000	44,500,000	44,500,000	44,500,000						44,500,000				171,536	10/20/2028
83610C-AQ-4	SNDPT 12R BR - CDO		01/20/2021	Paydown		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				154,742	10/20/2028
83610C-AW-1	SNDPT 12RR AR2 - CDO		10/20/2021	Paydown		8,666,297	8,666,297	8,666,297	8,666,297						8,666,297				57,531	10/20/2028
83610H-AE-0	SNDPT 7RR B - CDO		06/08/2021	Paydown		25,000,000	25,000,000	25,025,000	24,699,525		300,475		300,475		25,000,000				317,481	10/23/2031
83611K-AC-6	SNDPT 22 B1 - CDO		08/11/2021	Paydown		12,770,000	12,770,000	12,770,000	12,770,000						12,770,000				221,020	01/20/2032
83614B-AA-7	SNDPT 23 A1 - CDO		06/09/2021	Paydown		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				314,577	04/15/2032
83614B-AC-3	SNDPT 23 A2A - CDO		06/09/2021	Paydown		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				191,122	04/15/2032
83614B-AG-4	SNDPT 23 B - CDO		06/09/2021	Paydown		14,000,000	14,000,000	14,042,000	13,814,583		185,417		185,417		14,000,000				203,643	04/15/2032
83614N-AE-3	SNDPT 24 B - CDO	C	10/27/2021	Redemption @ 100.00		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				470,398	10/25/2032
83614N-AG-8	SNDPT 24 C - CDO	C	11/01/2021	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				338,254	10/25/2032
842587-CS-4	SOUTHERN CO		05/26/2021	Call @ 100.00		6,400,000	6,400,000	6,467,904	6,406,025		(6,025)		(6,025)		6,400,000				137,867	07/01/2021
845467-AL-3	SOUTHWESTERN ENERGY CO		02/24/2021	GOLDMAN SACHS AND CO. LLC		1,970,250	1,850,000	1,796,338	1,822,715		905		905		1,823,620		146,630	146,630	70,601	01/23/2025
846031-AA-0	STHWK 1 A1 - CDO		11/23/2021	Paydown		37,000,000	37,000,000	37,000,000	37,000,000						37,000,000				609,373	07/20/2032
846031-AJ-1	STHWK 1 D - CDO		11/23/2021	Paydown		13,500,000	13,500,000	13,500,000	13,500,000						13,500,000				603,883	07/20/2032
85207U-AE-5	SPRINT CORP		09/15/2021	Maturity @ 100.00		2,550,000	2,550,000	2,550,000	2,550,000						2,550,000				184,875	09/15/2021
85208H-AA-1	SPRTE 2017-1 A - ABS	C	12/15/2021	Paydown		1,803,446	1,803,446	1,796,695	1,798,513		4,933		4,933		1,803,446				62,430	12/15/2037
85234#-AB-1	STADIUM FUNDING TRUST		10/01/2021	Paydown		673,224	526,172	597,700	595,868		(69,696)		(69,696)		526,172		147,052	147,052	16,845	04/01/2039
853496-AC-1	STANDARD INDUSTRIES INC		11/09/2021	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		1,170,072	1,135,000	1,135,000	1,135,000						1,135,000		35,072	35,072	70,465	02/15/2027
85571K-AD-7	STAR 2019-1 M1 - CMO/RMBS		07/15/2021	Journal Broker		5,000,000	5,000,000	4,999,939	4,998,597		(620)		(620)		4,997,977		2,023	2,023	130,694	06/25/2049
85572N-AA-6	STARS GROUP HOLDINGS BV	C	07/20/2021	Call @ 100.00		1,035,000	1,000,000	1,000,000	1,000,000						1,000,000				108,667	07/15/2026
85573L-AA-9	STARR 2019-1 A - ABS	C	12/15/2021	Paydown		30,967	30,967	31,151			(184)		(184)		30,967				470	03/15/2044
86190B-AB-0	STR 2021-1 A2 - ABS		12/20/2021	Paydown		8,750	8,750	8,746			4		4		8,750				69	06/20/2051
86190B-AC-8	STR 2021-1 A3 - ABS		12/20/2021	Paydown		10,000	10,000	9,995			5		5		10,000				76	06/20/2051
86190B-AD-6	STR 2021-1 A4 - ABS		12/20/2021	Paydown		3,750	3,750	3,748			1		1		3,750				37	06/20/2051
863173-AL-4	STRAS 202 D - CDO	C	06/15/2021	Paydown		1,250,000	1,250,000	1,250,000	1,250,000						1,250,000				37,710	10/16/2028
867224-AA-5	SUNCOR ENERGY INC	C	09/23/2021	Call @ 100.00		22,689,634	20,935,000	21,311,432	21,172,414		(45,943)		(45,943)		21,126,471		(191,471)	(191,471)	2,376,404	12/01/2024
86765L-AL-1	SUNOCO LP		10/21/2021	Call @ 100.00		1,644,000	1,600,000	1,615,200	1,611,343		(4,071)		(4,071)		1,607,272		(7,272)	(7,272)	148,378	02/15/2026
867914-BM-4	TRUIST FINANCIAL CORP		12/22/2021	Call @ 100.00		9,500,000	9,500,000	9,487,840	9,497,477		2,323		2,323		9,499,800		200	200	363,375	01/27/2022
86803N-AA-5	SNSTR 181 A - ABS		11/20/2021	Paydown		715,184	715,184	714,979	714,980		204		204		715,184				26,242	11/20/2048
870845-AC-8	UBS AG (STAMFORD BRANCH)		08/13/2021	UBS SECURITIES LLC		15,985,732	12,491,000	12,521,265	12,506,329		(1,381)		(1,381)		12,504,948		3,480,784	3,480,784	930,406	09/01/2026
871503-AU-2	NORTONLIFELOCK INC		03/03/2021	RBC CAPITAL MARKETS, LLC		1,199,175	1,180,000	1,191,538	1,187,489		(278)		(278)		1,187,211		11,964	11,964	22,944	04/15/2025
87167N-AC-9	SYMP XXIII A - CDO	C	12/03/2021	Paydown		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				464,134	01/16/2034
87167N-AG-0	SYMP XXIII C - CDO	C	12/03/2021	Paydown		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				41,546	01/16/2034
87233G-AE-0	TCP 1612 A1J - CDO		12/15/2021	Paydown		3,414,962	3,414,962	3,419,231			(4,269)		(4,269)		3,414,962				41,965	12/15/2028
87241E-AJ-4	TCW 191 C - CDO	C	02/16/2021	CORPORATE REORGANIZATIONS		7,000,000	7,000,000	6,946,800	6,934,161		1,565		1,565		6,935,726		64,274	64,274	40,608	02/15/2029
87241E-AL-9	TCW 2019-1 D - CDO	C	08/16/2021	Paydown		4,000,000	4,000,000	4,000,800	3,987,011		12,989		12,989		4,000,000				96,469	02/15/2029
87246M-AN-2	TICP 162R DR - CDO		02/25/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				13,072	01/15/2029
87250A-AE-1	TICP 13 C - CDO	C	05/18/2021	Paydown		1,000,000	1,000,000	1,001,000	1,000,996		(996)		(996)		1,000,000				16,307	07/15/2032
872540-AP-4	TJX COMPANIES INC		12/15/2021	Market Axess		1,020,140	1,000,000	999,110	999,778		88		88		999,866		20,274	20,274	27,222	05/15/2023
872540-AS-8	TJX COMPANIES INC		06/01/2021	Call @ 100.00		11,083,709	9,777,000	10,178,084	10,148,405		(24,625)		(24,625)		10,123,780		(346,780)	(346,780)	1,539,931	04/15/2027
87264A-AM-7	T-MOBILE USA INC		05/19/2021	Call @ 100.00		250,000	250,000	250,000	250,000						250,000				10,917	03/01/2023
87264A-AU-9	T-MOBILE USA INC		08/18/2021	Call @ 100.00		511,250	500,000	500,000	500,000						500,000				35,125	02/01/2026
87422V-AA-6	TALEN ENERGY SUPPLY LLC		08/19/2021	Various		508,981	1,272,500	1,055,565	1,138,244		16,123		16,123		1,154,368		(645,386)	(645,386)	60,196	06/01/2025
87422V-AF-5	TALEN ENERGY SUPPLY LLC		08/17/2021	CREDIT SUISSE SECURITIES (USA)		418,275	495,000	495,000	495,000						495,000		(76,725)	(76,725)	27,314	05/15/2027
87470L-AD-3	TALLGRASS ENERGY PARTNERS LP		09/14/2021	GOLDMAN		788,563	775,000	778,294	777,743		(216)		(216)		777,527		11,035	11,035	49,848	01/15/2028
87612B-BB-7	TARGA RESOURCES PARTNERS LP		02/18/2021	Call @ 100.00		512,815	500,000	480,000	485,950		400		400		486,351		13,649	13,649	26,838	02/01/2025
87724R-AB-8	TAYLOR MORRISON COMMUNITIES INC		11/24/2021	GOLDMAN		510,919	465,000	465,000	465,000						465,000		45,919	45,919	36,690	01/15/2028
87724R-AJ-1	TAYLOR MORRISON COMMUNITIES INC		11/24/2021	GOLDMAN		210,113	195,000	206,284	206,145		(944)		(944)		205,200		4,912	4,912	13,519	08/01/2030
87901J-AH-8	TEGNA INC		09/30/2021	Various		778,908	750,000	750,000	750,000						750,000		28,908	28,908	38,701	09/15/2029
879369-AG-1	TELEFLEX INC		07/23/2021	MORGAN STANLEY CO		387,695	371,000	388,680	388,333		(2,486)		(2,486)		385,848		1,847	1,847	10,336	06/01/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
87946F-A*-1	TELEPERFORMANCE SE	C	12/09/2021	Maturity @ 100.00		15,300,000	15,300,000	15,300,000	15,300,000						15,300,000				556,920	12/09/2021
87946F-A@-9	TELEPERFORMANCE SE	C	12/09/2021	Call @ 100.00		7,550,295	7,030,000	6,835,902	6,925,682		23,219		23,219		6,948,901		81,099	81,099	800,089	12/09/2024
87952V-AM-8	TELESAT CANADA	C	07/06/2021	WELLS FARGO		950,000	1,000,000	1,000,000	1,000,000						1,000,000		(50,000)	(50,000)	47,486	10/15/2027
880779-AZ-6	TEREX CORP		03/31/2021	Call @ 100.00		1,614,164	1,570,000	1,573,925	1,572,709		(154)		(154)		1,572,555		(2,555)	(2,555)	104,020	02/01/2025
88167A-AE-1	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	C	05/27/2021	GOLDMAN		264,600	280,000	232,875	244,256		2,201		2,201		246,456		18,144	18,144	5,880	10/01/2026
88167A-AK-7	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	C	06/01/2021	GOLDMAN		217,000	200,000	210,750	208,626		(427)		(427)		208,199		8,801	8,801	10,200	03/01/2028
88307*-AA-3	TEXOMA WIND LLC		12/31/2021	Redemption @ 100.00		1,300,725	1,300,725	1,300,725	1,300,725						1,300,725				39,206	06/30/2034
88315L-AE-8	TMCL 2020-1 A - ABS	C	12/20/2021	Paydown		563,390	563,390	578,179	577,434		(14,044)		(14,044)		563,390				8,273	08/21/2045
88315L-AQ-1	TMCL 212 A - ABS	C	12/20/2021	Paydown		1,066,622	1,066,668	1,066,477			145		145		1,066,622				8,920	04/20/2046
88315L-AS-7	TMCL 2021-3 A - RMBS	C	12/20/2021	Paydown		400,000	400,000	399,931			69		69		400,000				1,650	08/20/2046
883556-CF-7	THERMO FISHER SCIENTIFIC INC		11/30/2021	Call @ 100.00		5,443,750	5,000,000	5,000,000	5,000,000						5,000,000				689,434	03/25/2025
88603U-AA-7	THRST 2021 A - ABS	C	12/15/2021	Paydown		188,527	188,527	188,520			7		7		188,527				2,333	06/15/2040
88606W-AA-0	TBOLT 2017 A - ABS	C	12/15/2021	Paydown		309,967	309,967	313,164			(3,197)		(3,197)		309,967				4,681	05/17/2032
88947E-AU-4	TOLL BROTHERS FINANCE CORP		10/01/2021	SUMRIDGE PARTNERS LLC		384,850	358,000	366,035	365,449		(561)		(561)		364,888		19,962	19,962	12,621	11/01/2029
89148B-D*-9	TORTOISE MIDSTREAM ENERGY FUND, INC.		04/17/2021	Maturity @ 100.00		2,042,781	2,042,781	2,042,781	2,042,781						2,042,781				37,996	04/17/2021
89236T-FQ-3	TOYOTA MOTOR CREDIT CORP		01/08/2021	Maturity @ 100.00		2,000,000	2,000,000	1,998,800	1,999,988		12		12		2,000,000				30,500	01/08/2021
893800-AA-0	TRANSOCEAN GUARDIAN LTD		09/23/2021	Various		510,032	511,680	505,710	508,027		1,022		1,022		509,049		983	983	34,166	01/15/2024
893828-AA-1	TRANSOCEAN PHOENIX 2 LTD	C	10/15/2021	Paydown		50,000	50,000	52,086	51,238		(1,237)		(1,237)		50,000				1,938	10/15/2024
893829-AA-9	TRANSOCEAN PROTEUS LTD	C	12/01/2021	Paydown		22,500	22,500	22,976	22,866		(366)		(366)		22,500				703	12/01/2024
89382P-AA-3	TRANSOCEAN PONTUS LTD	C	08/01/2021	Paydown		42,350	42,350	42,143	42,213		137		137		42,350				1,297	08/01/2025
89469A-AD-6	TREEHOUSE FOODS INC		08/03/2021	WELLS FARGO		910,860	912,000	924,282	924,073		(660)		(660)		923,414		(12,554)	(12,554)	33,035	09/01/2028
89566E-AB-4	TRI-STATE GENERATION AND TRANSMISSION AS		01/31/2021	Paydown		919,675	919,675	962,851	939,867		(20,193)		(20,193)		919,675				32,851	07/31/2033
89613D-AA-1	TAH 2017-SFR1 A - RMBS		11/18/2021	Paydown		13,293,159	13,293,159	13,292,772	13,282,694		10,465		10,465		13,293,159				329,717	09/19/2034
89680H-AA-0	TCF 2020-1 A - ABS		12/20/2021	Various		11,858,961	11,912,434	11,910,213	11,910,200		745		745		11,910,945		(51,984)	(51,984)	221,527	09/20/2045
897051-AA-6	TRONOX INC		03/26/2021	Various		1,687,892	1,630,000	1,620,656	1,621,744		265		265		1,622,010		27,785	27,785	84,730	04/15/2026
89705P-AA-3	TRONOX FINANCE PLC	C	03/29/2021	Call @ 100.00		344,233	330,000	327,544	328,268		78		78		328,346		1,654	1,654	23,720	10/01/2025
89788J-AA-7	TRUIST BANK		12/15/2021	TRUIST		2,013,100	2,000,000	1,995,880	1,996,530		775		775		1,997,305		15,795	15,795	38,083	03/10/2025
899042-AA-3	TUFTS MEDICAL CENTER INC		01/01/2021	Call @ 100.00		2,141,000	2,141,000	2,141,000	2,141,000						2,141,000				57,518	01/01/2023
90171V-AA-3	BALLY'S CORP		09/30/2021	Call @ 100.00		1,351,759	1,250,000	1,250,000	1,250,000						1,250,000				182,873	06/01/2027
902133-AM-9	TYCO ELECTRONICS GROUP SA	C	10/29/2021	Call @ 100.00		24,775,000	24,775,000	24,658,592	24,756,734		4,974		4,974		24,761,709		13,291	13,291	1,083,906	02/03/2022
90276E-AF-4	UBSCM 2017-C1 XA - CMBS		04/21/2021	UBS		2,574,324		4,340,922	2,820,128		(168,358)		(168,358)		2,651,770		(77,446)	(77,446)	229,597	06/17/2050
90276R-BF-4	UBSCM 2017-C4 XA - CMBS		07/28/2021	CREDIT SUISSE SECURITIES (USA)		8,106,995		13,053,415	9,086,298		(845,007)		(845,007)		8,241,291		(134,296)	(134,296)	1,132,751	10/17/2050
90276X-AW-5	UBSCM 2018-C11 XA - CMBS		02/10/2021	PERSHING LLC		4,538,546		6,050,125	4,677,810		(75,892)		(75,892)		4,601,918		(63,372)	(63,372)	148,950	06/16/2051
90320W-AA-1	UPMC		04/12/2021	Call @ 100.00		30,697,658	30,000,000	30,000,000	30,000,000						30,000,000				1,082,958	12/15/2021
90331H-NX-7	US BANK NA		10/12/2021	Call @ 100.00		8,000,000	8,000,000	8,038,480	8,011,336		(11,336)		(11,336)		8,000,000				252,233	11/16/2021
90351D-AB-3	UBS GROUP AG	C	06/23/2021	MORGAN STANLEY CO		4,410,789	3,957,000	4,512,682	4,507,329		(54,631)		(54,631)		4,452,698		(41,909)	(41,909)	122,873	09/24/2025
90352J-AC-7	UBS GROUP AG	D	12/13/2021	CREDIT SUISSE SECURITIES (USA)		2,322,824	2,099,500	2,452,993	2,450,451		(51,785)		(51,785)		2,398,665		(75,842)	(75,842)	109,630	03/23/2028
90352W-AB-0	STEAM 2018-1 A2 - ABS		02/22/2021	Call @ 100.00		19,283,315	18,000,000	17,999,361	17,999,477		9		9		17,999,486		514	514	1,421,645	04/27/2048
90363@-AA-8	USTA NATIONAL TENNIS CENTER INC.		07/08/2021	Redemption @ 100.00		523,924	523,924	523,924	523,924						523,924				12,252	09/08/2024
904311-AA-5	UNDER ARMOUR INC		11/04/2021	JEFFERIES		469,125	450,000	412,228	415,872		4,771		4,771		420,643		48,482	48,482	13,122	06/15/2026
90931E-AA-2	UAL A - ABS		08/25/2021	Paydown		876,660	876,661	876,661	876,661						876,660				29,916	08/25/2033
90931L-AA-6	UNITED AIRLINES 2016-1 PASS THROUGH TRUS		07/07/2021	Paydown		376,800	376,800	377,357	377,250		(451)		(451)		376,800				8,761	01/07/2030
911365-BE-3	UNITED RENTALS (NORTH AMERICA) INC		09/10/2021	Call @ 100.00		1,019,086	990,000	985,050	986,971		419		419		987,390		2,610	2,610	87,249	09/15/2026
911365-BN-3	UNITED RENTALS (NORTH AMERICA) INC		08/10/2021	MORGAN STANLEY CO		1,197,700	1,160,000	1,159,944	1,159,946		3		3		1,159,950		37,750	37,750	49,880	07/15/2030
91752*-AA-7	UTAH SOLAR HOLDINGS LLC		12/31/2021	Paydown		603,189	603,192	603,192	603,192						603,192		(3)	(3)	20,367	12/31/2036
918005-AT-6	EVERGY MISSOURI WEST INC		11/15/2021	Maturity @ 100.00		1,000,000	1,000,000	750,000	973,494		26,506		26,506		1,000,000				82,700	11/15/2021
91831A-AC-5	BAUSCH HEALTH COMPANIES INC	C	08/05/2021	Call @ 100.00		234,697	230,000	234,600	233,915		(632)		(632)		233,284		(3,284)	(3,284)	7,631	04/15/2025
918374-AA-7	VTR FINANCE NV	C	07/30/2021	JP MORGAN CHASE BANK/HSBCSI		212,000	200,000	200,000	200,000						200,000		12,000	12,000	20,258	07/15/2028
91862@-AA-2	VC 3 LS 2021 L P - ABS		12/15/2021	Paydown		94,993	94,993	94,993							94,993				151	09/15/2031
91862@-AB-0	VIVA3 2021 B - ABS		12/15/2021	Paydown		101,006	101,006	101,006							101,006				749	09/15/2041
92211M-AE-3	VDC 2018-2 A2 - ABS		12/15/2021	Paydown		140,000	140,000	140,000	140,000						140,000				3,182	11/16/2043
92212K-AA-4	VDC 2019-1 A2 - ABS		09/24/2021	Various		2,587,449	2,506,133	2,506,133	2,506,133						2,506,133		81,316	81,316	62,582	07/15/2044
92338B-AG-0	VERDE 2019-4 C - CDO		04/12/2021	Call @ 100.00		3,250,000	3,250,000	3,257,638	3,257,218		(174)		(174)		3,257,044		(7,044)	(7,044)	47,469	04/15/2032
92343V-BR-4	VERIZON COMMUNICATIONS INC		05/25/2021	Call @ 100.00		18,753,720	17,000,000	18,397,630	17,450,582		(64,269)		(64,269)		17,386,313		(386,313)	(386,313)	2,369,002	09/15/2023
92343V-ER-1	VERIZON COMMUNICATIONS INC		12/15/2021	WELLS FARGO		3,740,008	3,294,000	3,962,616	3,958,569		(78,375)		(78,375)		3,880,194		(140,186)	(140,186)	176,662	09/21/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92537R-AA-7	TK ELEVATOR US NEWCO INC		09/01/2021	Barclays Capital		210,750	200,000	200,000	200,000						200,000		10,750	10,750	11,900	07/15/2027
92553P-AT-9	VIACOMCBS INC		03/24/2021	Call @ 100.00		33,779,770	31,000,000	31,959,910	31,286,981		(27,088)		(27,088)		31,259,893		(259,893)	(259,893)	3,540,992	09/01/2023
927375-AA-3	VINE OIL & GAS LP		04/05/2021	Call @ 100.00		1,731,649	1,625,000	481,369	506,522	13,153	12,059		25,212		531,734		1,093,266	1,093,266	174,978	04/15/2023
92769X-AR-6	VIRGIN MEDIA SECURED FINANCE PLC	C	07/21/2021	JP MORGAN CHASE BANK/HSBCSI		790,000	790,000	790,000	790,000						790,000				37,920	08/15/2030
927804-FK-5	VIRGINIA ELECTRIC AND POWER CO		11/17/2021	Call @ 100.00		2,000,000	2,000,000	1,995,180	1,999,451		471		471		1,999,922		78	78	79,814	01/15/2022
928668-BL-5	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		12/13/2021	JP MORGAN CHASE BANK/HSBCSI		975,801	996,000	998,998	998,970		(573)		(573)		998,397		(22,596)	(22,596)	13,176	11/24/2025
92915Q-AC-7	VOYA 2017-3 A1A - CDO	C	04/01/2021	Paydown		4,750,000	4,750,000	4,741,450	4,744,912		5,088		5,088		4,750,000				31,203	07/22/2030
92918H-AC-4	VOYA 2020-2 C - CDO	C	09/08/2021	Paydown		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				59,718	07/21/2031
92922F-RE-0	WAMU 2004-CB1 3A3 - CMO/RMBS		12/01/2021	Paydown		935,901	935,901	877,727	898,942		36,959		36,959		935,901				23,286	06/25/2034
92933B-AP-9	WMG ACQUISITION CORP		04/12/2021	Call @ 100.00		25,688	25,000	24,750	24,821		8		8		24,830		170	170	1,375	04/15/2026
92938E-AT-0	WFRBS 2013-C16 ASB - CMBS		12/01/2021	Paydown		995,445	995,445	1,025,301	1,000,171		(4,726)		(4,726)		995,445				24,359	09/17/2046
931427-AF-5	WALGREENS BOOTS ALLIANCE INC		09/15/2021	Call @ 100.00		5,500,000	5,500,000	5,474,150	5,496,073		3,205		3,205		5,499,278		722	722	151,250	11/18/2021
94353W-AA-3	WAAV 171 A - ABS		12/15/2021	Paydown		533,050	533,050	525,888			7,163		7,163		533,050				9,738	11/15/2042
94354K-AA-8	WAAV 2019-1 A - ABS		12/15/2021	Paydown		758,797	758,797	758,764	758,765		33		33		758,797				13,154	09/15/2044
948626-AA-4	WW INTERNATIONAL INC		04/08/2021	Call @ 100.00		1,017,052	975,000	993,281	989,190		(668)		(668)		988,522		(13,522)	(13,522)	72,886	12/01/2025
94946D-AA-9	WLKRG 2019-A A - RMBS		12/15/2021	Paydown		1,312,687	1,312,687	1,312,620	1,312,624		62		62		1,312,687				20,170	06/15/2038
949746-TB-7	WELLS FARGO & CO		05/27/2021	MARKETAXESS CORPORATION		1,363,840	1,000,000	1,214,170	1,114,643		(4,091)		(4,091)		1,110,552		253,288	253,288	43,283	11/15/2029
94978#-HS-9	OLD NATIONAL BANK - ABS		12/21/2021	Redemption @ 100.00		95,908	95,908	95,908	95,909						95,909				3,480	09/21/2027
94989T-BA-1	WFCM 2015-LC22 ASB - CMBS		12/01/2021	Paydown		2,440,258	2,440,258	2,513,368	2,462,300		(22,042)		(22,042)		2,440,258				52,742	09/17/2058
95000A-AV-9	WFCM 2015-P2 ASB - CMBS		12/01/2021	Paydown		1,100,155	1,100,155	1,133,088	1,110,808		(10,653)		(10,653)		1,100,155				21,978	12/17/2048
95001R-AY-5	WFCM 2018-C48 XA - CMBS		05/18/2021	CREDIT SUISSE SECURITIES (USA)		4,023,790		4,937,874	4,034,257		(192,380)		(192,380)		3,841,877		181,913	181,913	312,170	01/17/2052
95002D-BK-4	WFCM 2018-C47 XA - CMBS		07/28/2021	CREDIT SUISSE SECURITIES (USA)		7,173,140		9,401,872	7,487,513		(566,320)		(566,320)		6,921,193		251,947	251,947	841,176	09/16/2061
95753T-AL-9	WSTCT 1R DR - CDO	C	05/21/2021	Paydown		1,000,000	1,000,000	995,420	995,445		4,555		4,555		1,000,000				20,127	07/20/2028
96188#-AA-6	WETT HOLDINGS LLC		12/31/2021	Redemption @ 100.00		124,444	124,444	124,444	124,444						124,444				3,017	12/18/2024
962166-AW-4	WEYERHAEUSER CO		03/23/2021	Various		17,252,895	13,500,000	14,572,575	13,985,465		(12,464)		(12,464)		13,973,001		3,279,894	3,279,894	440,939	10/01/2027
969133-AK-3	WEYERHAEUSER CO		09/15/2021	BARCLAYS CAPITAL INC FIXED INC		5,056,200	4,000,000	3,998,160	3,999,986		2		2		3,999,987		1,056,213	1,056,213	380,289	07/01/2026
97063Q-AA-0	WESTF 2017-A A - ABS		04/15/2021	Paydown		147,078	147,078	149,190	146,987		91		91		147,078				1,306	08/15/2042
97064E-AA-6	WESTF 2018-A A - ABS		12/15/2021	Paydown		1,397,391	1,397,391	1,397,321	1,397,346		44		44		1,397,391				35,894	09/15/2043
97064G-AA-1	WESTF 2021-A A - ABS		12/15/2021	Paydown		288,863	288,863	288,848			15		15		288,863				3,009	05/15/2046
976657-AL-0	WEC ENERGY GROUP INC		11/18/2021	Call @ 100.00		24,639,761	22,951,000	22,983,080	22,966,206		(3,295)		(3,295)		22,962,911		(11,911)	(11,911)	1,750,146	06/15/2025
98212B-AL-7	WPX ENERGY INC		06/09/2021	Call @ 100.00		507,920	500,000	500,000	500,000						500,000				26,888	01/15/2030
98212B-AM-5	WPX ENERGY INC		06/09/2021	Call @ 100.00		176,110	170,000	170,000	170,000						170,000				4,902	06/15/2028
983130-AV-7	WYNN LAS VEGAS LLC		07/15/2021	JP MORGAN CHASE BANK/HSBCSI		460,103	429,000	413,589	417,925		1,297		1,297		419,223		40,880	40,880	20,842	03/01/2025
984121-CB-7	XEROX CORP		07/28/2021	JP MORGAN CHASE BANK/HSBCSI		177,410	157,000	167,786	167,516		(174)		(174)		167,342		10,068	10,068	6,623	12/15/2039
984121-CL-5	XEROX CORP		07/28/2021	JP MORGAN CHASE BANK/HSBCSI		25,375	25,000	22,563	22,673		63		63		22,736		2,639	2,639	1,097	03/01/2035
984851-AD-7	YARA INTERNATIONAL ASA	C	12/13/2021	DEUTSCHE BANK SECURITIES, INC.		2,464,933	2,300,000	2,574,229	2,572,139		(48,581)		(48,581)		2,523,557		(58,624)	(58,624)	89,585	06/06/2026
988498-AL-5	YUM! BRANDS INC		10/08/2021	JEFFERIES		145,463	135,000	135,500	135,446		(32)		(32)		135,414		10,049	10,049	7,980	01/15/2030
98954N-AA-7	ZIGGO BV	C	03/02/2021	Call @ 100.00		154,500	150,000	147,788	148,186		47		47		148,233		1,767	1,767	6,250	01/15/2027
98955D-AA-8	ZIGGO BV	C	07/21/2021	JP MORGAN CHASE BANK/HSBCSI		1,143,900	1,116,000	1,120,860	1,120,422		(219)		(219)		1,120,202		23,698	23,698	42,013	01/15/2030
ABA993-8X-0	Meade Pipeline Investment LLC		12/31/2021	Paydown		257,608	257,609	257,609	257,609						257,609		(1)	(1)	2,872	10/30/2026
C0104*-AB-8	AIR CANADA PASS THROUGH TRUST SERIES 201		10/15/2021	Paydown		965,385	964,919	944,522	942,965					1,557	944,522	20,862		20,862	29,873	10/15/2027
C0461#-AA-3	AURORA SOLAR LIMITED PARTNERSHIP		12/31/2021	Paydown		507,915	503,916	484,080	499,905					(15,826)	484,080	23,835		23,835	33,691	12/31/2033
C1465*-AK-9	CGI INC.	A	09/13/2021	Redemption @ 100.00		2,142,856	2,142,856	2,142,856	2,142,856						2,142,856				80,143	09/12/2024
C1466#-AA-6	CANADIAN PACIFIC RAILWAY COMPANY	C	09/03/2021	Paydown		1,417,025	1,417,026	1,562,469	1,554,851		(137,825)		(137,825)		1,417,026				57,752	03/03/2024
C9716#-AA-7	WASTE CONNECTIONS, INC.	C	06/01/2021	Maturity @ 100.00		8,500,000	8,500,000	8,500,000	8,500,000						8,500,000				101,575	06/01/2021
C9716#-AB-5	WASTE CONNECTIONS, INC.	C	09/20/2021	Redemption @ 100.00		10,866,211	10,500,000	10,500,000	10,500,000						10,500,000				598,013	06/01/2023
F9876*-AA-4	YOPLAIT SAS	B	06/24/2021	Maturity @ 100.00		13,119,150	13,142,800	15,065,050	13,459,050					1,606,000	15,065,050	(1,945,900)		(1,945,900)	144,311	06/24/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G2003*-AA-4	CAMPO PALOMAS FINANCE LIMITED	C	11/16/2021	Redemption @ 100.00		655,380	655,380	655,380	655,380						655,380				26,711	11/15/2036
G2885Y-AF-1	GLCCUK 1 B1 - ABS		03/31/2021	Various		14,003,955	13,917,173	20,083,534	13,997,195		(142,791)		(142,791)	2,313,566	16,167,968	(2,164,013)		(2,164,013)	967,253	03/31/2021
G3028K-AA-8	EASTERN POWER NETWORKS PLC	B	09/30/2021	Maturity @ 100.00		13,483,500	13,425,000	17,763,400	13,885,678		(241,421)		(241,421)	1,631,296	15,275,552	(1,792,052)		(1,792,052)	640,466	09/30/2021
G3157J-AA-4	ENW FINANCE PLC	B	07/21/2021	Maturity @ 100.00		12,717,285	12,658,695	17,920,655	12,907,309		(228,704)		(228,704)	2,249,821	14,928,426	(2,211,141)		(2,211,141)	780,400	07/21/2021
G3257N-AC-0	EXPERIAN FINANCE PLC	B	08/04/2021	Call @ 100.00		12,935,835	12,921,885	15,891,471	12,717,145		(5,613)		(5,613)	3,115,219	15,826,750	(2,890,915)		(2,890,915)	363,444	10/15/2021
G4588#-BJ-9	INTERMEDIATE CAPITAL GROUP PLC	C	09/29/2021	Maturity @ 100.00		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				335,200	09/29/2021
G4706#-AB-4	ICON Investments Five Unlimited Company	C	07/01/2021	Various		4,562,154	4,400,000	4,400,000	4,400,000						4,400,000				213,194	12/08/2023
G49898-AA-6	JACINTA SOLAR FARM FINANCE LIMITED	C	11/23/2021	Redemption @ 100.00		660,520	660,520	660,520	660,520						660,520				17,835	05/15/2042
G7178*-AE-4	PORTERBROOK RAIL FINANCE LIMITED	B	10/16/2021	Paydown		993,186	992,214	932,652	984,204					(51,552)	932,652	60,534		60,534	19,262	04/16/2028
G7885V-FQ-7	SSE PLC	B	09/14/2021	Maturity @ 100.00		4,209,623	4,208,863	5,239,336	4,186,976		(38,033)		(38,033)	672,796	4,821,740	(612,117)		(612,117)	178,909	09/14/2021
G8059#-AA-0	SEMPERIAN PPP INVESTMENT PARTNERS GP LIM	B	09/30/2021	Paydown		317,259	315,882	301,035	321,635					(20,600)	301,035	16,224		16,224	9,853	03/31/2037
G8290E-AJ-3	SOUTHERN WATER SERVICES FINANCE LTD	B	03/31/2021	Maturity @ 100.00		9,519,930	9,460,935	12,787,848	9,465,446		(41,683)		(41,683)	2,318,813	11,742,576	(2,222,646)		(2,222,646)	475,997	03/31/2021
G8967#-AS-2	TRITON INTERNATIONAL LIMITED	C	08/31/2021	Various		14,990,648	14,285,714	14,285,714	14,285,714						14,285,714				1,077,852	03/31/2025
G8967#-AT-0	TRITON INTERNATIONAL LIMITED	C	08/31/2021	Various		16,516,400	15,000,000	15,000,000	15,000,000						15,000,000				1,973,218	03/31/2027
L8367#-AA-1	SHURGARD LUXEMBOURG S.? R.L.	B	07/24/2021	Maturity @ 100.00		4,822,215	4,822,215	5,589,735	5,016,555					573,180	5,589,735	(767,520)		(767,520)	74,031	07/24/2021
N7660F-AD-9	E ON INTERNATIONAL FINANCE BV	B	04/20/2021	Maturity @ 100.00		14,201,100	14,238,766	20,248,424	14,054,688		(161,924)		(161,924)	2,297,335	16,190,100	(1,989,000)		(1,989,000)	923,072	04/20/2021
P4001#-AA-8	E?LICA MESA LA PAZ, S. DE R. L. DE C. V.	D	12/20/2021	Redemption @ 100.00		407,528	407,528	407,528	407,528						407,528				11,845	12/20/2044
P8711*-AA-4	SOCIEDAD CONCESIONARIA OPERADORA AEROPOR	C	12/15/2021	Paydown		2,705,129	2,705,129	2,705,129	2,705,129						2,705,129				89,389	12/15/2026
96329*-LJ-9	Wheels, Inc		10/28/2021	Redemption @ 100.00		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				421,677	05/06/2023
PPEG1L-JG-6	Triton TAL Finance III 2017-2 - ABS	C	12/20/2021	Paydown		1,400,000	1,400,000	1,365,343	1,365,439		34,116		34,116		1,400,000				12,928	08/20/2024
PPQD4S-GE-0	Linia Nou Tram Dos SA	B	12/31/2021	Paydown		208,556	208,594	195,784	219,732					(23,948)	195,784	12,772		12,772	10,624	12/31/2037
Q0455#-AK-4	APT PIPELINES LIMITED	D	04/13/2021	Redemption @ 100.00		21,201,530	20,000,000	20,000,000	20,000,000						20,000,000				1,713,197	05/15/2022
ZQ0157-S3-2	SOCIETA DI PROGETTO AUTOSTRADA DIRETTA B	B	12/30/2021	Paydown		248,445	249,129	236,340	262,563					(26,223)	236,340	12,105		12,105	3,221	12/31/2038
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,474,701,151	5,250,444,373	5,351,523,288	5,230,108,431	43,535	(2,218,220)		(2,174,684)	16,641,434	5,301,743,335	(16,448,972)	98,395,828	81,946,856	225,156,913	XXX
00138G-AC-3	AIG LIFE HOLDINGS INC		05/26/2021	Various		30,810,780	19,250,000	21,321,824	21,174,696		(11,018)		(11,018)		21,163,679		(1,913,679)	(1,913,679)	13,228,779	03/15/2046
01039X-AA-8	ALABAMA POWER CAPITAL TRUST V		07/01/2021	Call @ 100.00		18,000,000	18,000,000	18,189,520	17,995,272		108		108		17,995,380		4,620	4,620	453,349	10/01/2042
054536-AA-5	AXA FINANCIAL INC.	C	06/23/2021	Various		22,877,180	15,000,000	14,956,800	14,977,589		551		551		14,978,140		7,899,040	7,899,040	547,743	12/15/2030
064058-AD-2	BANK OF NEW YORK MELLON CORP		11/09/2021	UBS SECURITIES LLC		4,478,940	4,470,000	4,268,850	4,270,653		3,156		3,156		4,273,809		205,131	205,131	145,563	12/29/2049
22546D-AB-2	CREDIT SUISSE AG	C	03/30/2021	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		541,250	500,000	500,000	500,000						500,000		41,250	41,250	11,458	12/29/2049
553086-AC-3	TRAVELERS COMPANIES INC		10/05/2021	ROBERT W. BAIRD COMPANY INC.		6,431,250	5,000,000	4,427,350	4,717,825		23,541		23,541		4,741,366		1,689,884	1,689,884	309,236	12/15/2027
59156R-BP-2	METLIFE INC		06/10/2021	Call @ 100.00		9,080,000	9,080,000	8,240,100	8,247,540		6,485		6,485		8,254,026		825,974	825,974	173,290	12/29/2049
857477-AQ-6	STATE STREET CORP		11/09/2021	Various		6,664,038	6,658,000	6,371,608	6,374,386		1,767		1,767		6,376,153		287,885	287,885	119,288	12/29/2049
902973-AY-2	U.S. BANCORP		04/12/2021	Call @ 100.00		10,000,000	10,000,000	9,700,000	9,702,004		1,269		1,269		9,703,273		296,727	296,727	349,431	12/29/2049
92553P-BD-3	VIACOMCBS INC		11/24/2021	CREDIT SUISSE SECURITIES (USA)		588,930	586,000	580,296	577,402		(352)		(352)		577,050		11,880	11,880	43,130	02/28/2057
92978A-AA-0	WACHOVIA CAPITAL TRUST III		01/07/2021	WELLS FARGO SECURITIES LLC		10,125,000	10,000,000	9,914,350	9,929,682		68		68		9,929,751		195,250	195,250	41,773	12/29/2049
4899999. Subtotal - Bonds - Hybrid Securities						119,597,368	98,544,000	98,470,697	98,467,051		25,575		25,575		98,492,626		9,543,962	9,543,962	15,423,040	XXX
464287-24-2	ISHARES: IBOXX $IG CORP		06/11/2021	CREDIT SUISSE SECURITIES (USA)	0.000	534,280		495,167	498,643		2,614		2,614		501,257		33,023	33,023	5,209	
8099999. Subtotal - Bonds - SVO Identified Funds						534,280		495,167	498,643		2,614		2,614		501,257		33,023	33,023	5,209	XXX
00145A-AB-9	AIT WORLDWIDE LOGISTICS HOLDINGS, INC. -		12/31/2021	Redemption @ 100.00		1,375	1,375	1,372							1,372		3	3		04/06/2028
01881U-AJ-4	ALLIANT HOLDINGS INTERMEDIATE, LLC - TER		12/31/2021	Redemption @ 100.00		1,125	1,125	1,124							1,124		1	1		11/05/2027
01957T-AH-0	ALLIED UNIVERSAL HOLDCO LLC (F/K/A USAGM		12/31/2021	Redemption @ 100.00		1,813	1,813	1,803							1,804		9	9	4	05/12/2028
02474R-AH-6	AMERICAN BUILDERS & CONTRACTORS SUPPLY C		12/31/2021	Redemption @ 100.00		445	445	443							443		2	2	1	01/15/2027
03835E-AF-1	APPLOVIN CORPORATION - TERM LOAN B		12/31/2021	Redemption @ 100.00		1,000	1,000	998							998		2	2		10/25/2028
05350N-AL-8	AVANTOR FUNDING, INC.		12/31/2021	Redemption @ 100.00		500	500	501							501		(1)	(1)	1	11/08/2027
05825H-AD-6	BALDWIN RISK PARTNERS, LLC - TERM B-1 LO		12/31/2021	Redemption @ 100.00		376	376	371							371		4	4		10/14/2027
05988H-AE-7	BOXER PARENT COMPANY INC.		12/31/2021	Redemption @ 100.00		289	289	286							287		2	2	2	10/02/2025
07368R-AE-1	BECN TL B 1L USD		09/30/2021	Redemption @ 100.00		492	492	489							489		2	2	1	04/23/2028
07368R-AF-8	BEACON ROOFING SUPPLY, INC.		12/31/2021	Redemption @ 100.00		492	492	489							489		2	2	4	05/19/2028
10801X-AG-2	BRIGHTVIEW LANDSCAPES, LLC		12/31/2021	Redemption @ 100.00		517	517	517							517				3	08/15/2025
11132V-AR-0	BROADSTREET PARTNERS, INC.		12/31/2021	Redemption @ 100.00		875	875	871							871		4	4	4	01/27/2027
11565H-AA-4	SIGLN TL B 1L USD		09/30/2021	Redemption @ 100.00		43,636	43,636	43,458			2		2		43,460		176	176	10	04/22/2028
11565H-AB-2	BROWN GROUP HOLDINGS, LLC		12/31/2021	Redemption @ 100.00		1,663	1,663	1,656			1		1		1,656		6	6	13	06/07/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
11823L-AK-1	BUCKEYE PARTNERS, L.P.		12/31/2021	Redemption @ 100.00		566	566	565							565		1	1	2	11/01/2026
12658H-AG-7	CP ATLAS BUYER, INC.		12/31/2021	Redemption @ 100.00		306	306	304							304		1	1	3	11/23/2027
12670U-AE-7	CWGS GROUP, LLC		12/31/2021	Redemption @ 100.00		1,253	1,253	1,248							1,249		5	5		06/03/2028
12769L-AB-5	CAESARS RESORT COLLECTION, LLC		12/31/2021	Redemption @ 100.00		519	519	518							518		2	2	3	12/23/2024
12769L-AD-1	CAESARS RESORT COLLECTION, LLC		12/31/2021	Redemption @ 100.00		2,771	2,771	2,771							2,771				17	07/21/2025
13134M-BT-9	CALPINE CORPORATION		12/31/2021	Redemption @ 100.00		754	754	752							752		2	2	5	12/16/2027
20337E-AQ-4	COMMSCOPE, INC.		12/31/2021	Redemption @ 100.00		1,272	1,272	1,271							1,271		2	2	6	04/06/2026
21870F-BA-6	CORELOGIC, INC. (FKA FIRST AMERICAN CORP		12/31/2021	Redemption @ 100.00		500	500	499							499		1	1	2	06/02/2028
23340D-AP-7	CUSHMAN & WAKEFIELD U.S. BORROWER, LLC		12/31/2021	Redemption @ 100.00		571	571	568							568		3	3	4	08/21/2025
23345N-AB-1	DT MIDSTREAM, INC.		12/31/2021	Redemption @ 100.00		752	752	753							753		(1)	(1)	2	06/26/2028
26483N-AN-0	THE DUN & BRADSTREET CORPORATION		09/27/2021	Redemption @ 100.00		6,551	6,551	6,553	6,553						6,552		(2)	(2)	101	02/06/2026
26483N-AN-0	DUN & BRADSTREET CORPORATION, THE		12/29/2021	Redemption @ 100.00		3,000	3,000	3,002	2,184						3,002		(2)	(2)	76	02/06/2026
30233P-AG-5	EYECARE PARTNERS, LLC - DELAYED DRAW FIR		10/21/2021	DIRECT		74,084	74,176	74,129							74,129		(45)	(45)	(65)	11/15/2028
30233P-AH-3	EYECARE PARTNERS, LLC - INCREMENTAL TERM		10/21/2021	DIRECT		296,335	296,706	295,964							295,964		371	371		11/15/2028
31732F-AR-7	FILTRATION GROUP CORPORATION - INCREMENT		12/31/2021	Redemption @ 100.00		863	863	860							860		2	2	3	10/21/2028
36740U-AT-9	GATES GLOBAL LLC		12/31/2021	Redemption @ 100.00		630	630	631							631		(1)	(1)	4	03/31/2027
38469E-AD-5	GRAHAM PACKAGING COMPANY INC.		12/31/2021	Redemption @ 100.00		628	628	629							629		(1)	(1)	5	08/04/2027
39854K-AB-6	GRINDING MEDIA INC. (MOLYCOP LTD.)		12/30/2021	Redemption @ 100.00		1,250	1,250	1,244							1,244		6	6		10/12/2028
44332E-AU-0	HUB INTERNATIONAL LIMITED		12/31/2021	Redemption @ 100.00		630	630	628							628		2	2		04/25/2025
44920J-AL-7	IAP		09/30/2021	Various		2,419	2,419	2,177	1,919		499		499		2,418		1	1	2,704	07/18/2023
44920J-AM-5	IAP WORLDWIDE SERVICES, INC.		12/31/2021	Redemption @ 100.00		191	191	172	191						191				4	07/18/2023
44988L-AG-2	TERM LOAN B : INSPIRE BRANDS (FKA ARBY'S		09/30/2021	Redemption @ 100.00		4,500	4,500	4,457	1,856		2		2		4,459		41	41	288	11/19/2027
44988L-AG-2	IRB HOLDING CORP.		12/31/2021	Redemption @ 100.00		1,500	1,500	1,486	619		2		2		1,487		13	13	55	12/15/2027
45567Y-AJ-4	MH SUB I, LLC (MICRO HOLDING CORP.)		12/31/2021	Redemption @ 100.00		521	521	520							520		1	1	4	09/13/2024
51508P-AG-9	GOLDEN NUGGET, INC.		12/31/2021	Redemption @ 100.00		640	640	638							638		2	2	1	10/04/2023
51809E-AB-1	LASERSHIP, INC. - INITIAL TERM LOAN (FIR		12/31/2021	Redemption @ 100.00		500	500	498							498		2	2	4	05/07/2028
57165K-AB-2	RED PLANET BORROWER, LLC		12/31/2021	Redemption @ 100.00		500	500	498							498		2	2	1	10/02/2028
591611-AK-4	Metro-Goldwyn-Mayer Inc. - Initial Term		12/31/2021	Redemption @ 100.00		451	451	451							451		1	1	1	07/03/2025
59408U-AB-3	Michaels Companies, Inc. The - Term B Lo		12/31/2021	Redemption @ 100.00		627	627	627							627				5	04/15/2028
62871N-AM-7	NAB HOLDINGS, LLC - COV-LITE TL		11/18/2021	DIRECT		449,394	450,000	448,875							448,875		519	519		11/23/2028
71360H-AB-3	Peraton Corp (Peraton Inc.) Initial Term		09/30/2021	Redemption @ 100.00		1,750	1,750	1,741							1,742		8	8	21	02/23/2028
71360H-AB-3	PERATON CORP.		12/31/2021	Various		3,381	3,381	3,374			1		1		3,374		7	7	42	02/01/2028
72814C-AF-5	PLAYTIKA HOLDING CORP.	C	12/31/2021	Redemption @ 100.00		1,256	1,256	1,256							1,256					03/13/2028
74834Y-AH-5	QUEST SOFTWARE US HOLDINGS INC.		10/29/2021	Redemption @ 100.00		1,542	1,542	1,535							1,535		8	8	3	05/16/2025
76009W-AW-0	RENT-A-CENTER, INC.		12/31/2021	Redemption @ 100.00		1,253	1,253	1,253							1,253				6	02/17/2028
76133M-AB-7	RESTORATION HARDWARE, INC. - TERM LOAN B		12/31/2021	Redemption @ 100.00		750	750	749							749		1	1	4	10/20/2028
76171J-AB-7	REYNOL TL 1L USD		08/24/2021	Redemption @ 100.00		162,740	164,105	163,899	163,922		19		19		163,941		(1,201)	(1,201)	1,000	01/30/2027
78466D-BD-5	SS&C TECHNOLOGIES, INC.		11/30/2021	Various		12,017	12,017	11,987	12,002		3		3		12,005		12	12	260	04/16/2025
78466D-BE-3	SS&C TECHNOLOGIES		08/31/2021	Various		17,729	17,729	17,684	17,702		3		3		17,705		24	24	146	02/28/2025
78466D-BE-3	SS&C TECHNOLOGIES, INC.		10/29/2021	Redemption @ 100.00		48,705	48,759	48,635	48,688		13		13		48,701		4	4	1,231	04/16/2025
82925B-AF-2	SINCLAIR TELEVISION GROUP, INC.		12/31/2021	Redemption @ 100.00		625	625	620							620		5	5	5	04/01/2028
85232B-AS-5	SRAMCP TL B 1L USD		09/30/2021	Redemption @ 100.00		5,682	5,682	5,668							5,668		14	14	1	05/13/2028
85232B-AT-3	SRAM LLC		11/30/2021	Redemption @ 100.00		7,431	7,431	7,428			1		1		7,428		2	2	21	05/18/2028
85570D-AF-9	STARWOOD PROPERTY MORTGAGE, L.L.C.		12/31/2021	Redemption @ 100.00		300	300	299							299		1	1	3	07/26/2026
85856C-AB-5	TTF HOLDINGS, LLC - INITIAL TERM LOAN		12/31/2021	Redemption @ 100.00		401	401	400							400		1	1	1	03/31/2028
89364M-BS-2	TRANSDIGM INC.		12/31/2021	Redemption @ 100.00		509	509	505							505		4	4	2	08/22/2024
89705D-AG-7	TRONOX FINANCE LLC		12/31/2021	Redemption @ 100.00		13,153	13,153	13,134			1		1		13,135		19	19	73	03/10/2028
90350H-AL-3	U.S. ANESTHESIA PARTNERS, INC.		12/31/2021	Redemption @ 100.00		1,250	1,250	1,244							1,244		6	6		10/01/2028
90351H-AD-0	US FOODS, INC.		09/30/2021	Redemption @ 100.00		3,375	3,375	3,358	3,361		1		1		3,362		13	13	32	08/15/2026
90351H-AD-0	US FOODS, INC.		12/31/2021	Redemption @ 100.00		1,125	1,125	1,119	1,120		1		1		1,121		4	4	20	09/13/2026
92941P-AC-7	WW TL B 1L USD		09/30/2021	Redemption @ 100.00		250	250	249							249		1	1	3	04/13/2028
92941P-AC-7	WW INTERNATIONAL, INC.		12/31/2021	Redemption @ 100.00		5,250	5,250	5,224			2		2		5,226		24	24	117	04/13/2028
98932T-AE-3	ZELIS COST MANAGEMENT BUYER, INC.		12/31/2021	Redemption @ 100.00		1,284	1,284	1,274							1,275		9	9	4	09/30/2026
BL2481-62-2	ASURION LLC		02/03/2021	Not Available		375,758	375,758	375,758	375,758						375,758				2,357	08/04/2025
C4127D-AB-4	NORMID TL B 1L USD	C	09/29/2021	Redemption @ 100.00		2,325	2,325	2,325	2,325						2,325				57	10/01/2025
C4127D-AB-4	NORTHRIVER MIDSTREAM FINANCE LP	A	12/31/2021	Redemption @ 100.00		775	775	775	775						775				36	10/01/2025
C8000C-AB-9	POWSOL TL B 1L USD		09/30/2021	Redemption @ 100.00		75,283	75,283	74,530	74,698		68		68		74,766		517	517	1,447	03/18/2026
C9413P-AY-9	BAUSCH HEALTH CO (VALEANT PHARMA)		08/02/2021	Redemption @ 100.00		66,781	66,781	66,113	66,367						66,367		414	414		11/27/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
C9413P-BB-8	BAUSCH HEALTH CO (VALEANT PHARMA)		10/01/2021	Redemption @ 100.00		21,829	21,829	21,611	21,694						21,694		136	136		11/27/2025
G3679Y-AA-0	ICECR TL B 1L USD		09/30/2021	Various		2,025	2,025	2,020	2,020						2,021		4	4	25	01/29/2027
G3679Y-AC-6	FRONERI INTERNATIONAL LIMITED	D	12/31/2021	Redemption @ 100.00		889	889	887	887						887		2	2	18	01/29/2027
G4712J-AR-3	HOWDEN GROUP HOLDINGS LIMITED	C	11/05/2021	DIRECT		99,750	100,000	99,000			21		21		99,021		729	729	405	11/12/2027
L5000D-AC-1	Icon plc (Icon US Holdings Inc. / Icon L	C	09/27/2021	Redemption @ 100.00		380	380	378							378		2	2		07/03/2028
L5000D-AC-1	ICON PUBLIC LIMITED COMPANY	D	12/29/2021	Redemption @ 100.00		13,790	13,790	13,709			6		6		13,714		76	76	96	07/03/2028
L5000D-AD-9	Icon plc (Icon US Holdings Inc. / Icon L	C	09/27/2021	Redemption @ 100.00		95	95	94							94					07/01/2028
L5000D-AD-9	ICON PUBLIC LIMITED COMPANY	D	12/29/2021	Redemption @ 100.00		3,436	3,436	3,416			1		1		3,417		19	19		07/03/2028
N2611U-AC-9	Diamond BC BV	D	09/29/2021	Redemption @ 100.00		1,520,651	1,520,651	1,520,700	1,520,431		49		49		1,520,480		171	171	44,437	09/06/2024
N8232N-AB-3	NOURYON FINANCE BV (Starfruit Finance)	C	09/30/2021	Redemption @ 100.00		54,039	54,039	53,769	53,854		20		20		53,874		160	160	835	10/01/2025
N8232N-AB-3	NOURYON FINANCE B.V.	D	12/31/2021	Various		34,589	34,589	34,445	11,378		9		9		34,472		117	117	285	10/01/2025
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						3,473,227	3,475,964	3,469,829	2,390,304		729		729		3,470,769		2,452	2,452	56,271	XXX
8399997. Total - Bonds - Part 4						6,439,058,707	6,193,629,746	6,299,465,859	6,172,987,546	43,535	(2,228,463)	4,557,124	(6,742,052)	16,641,434	6,242,456,236	(16,448,972)	110,220,323	93,771,350	252,856,961	XXX
8399998. Total - Bonds - Part 5						666,372,877	668,140,347	676,216,078			(1,054,550)	3,955,916	(5,010,466)		671,205,162		(5,113,814)	(5,113,814)	6,496,447	XXX
8399999. Total - Bonds						7,105,431,585	6,861,770,094	6,975,681,937	6,172,987,546	43,535	(3,283,013)	8,513,041	(11,752,518)	16,641,434	6,913,661,398	(16,448,972)	105,106,509	88,657,537	259,353,408	XXX
172967-35-8	CITIGROUP INC		09/02/2021	BAIRD ROBERT W & CO	34,965.000	1,001,207	0.00	874,125	874,125						874,125		127,082	127,082	31,141	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,001,207	XXX	874,125	874,125						874,125		127,082	127,082	31,141	XXX
184692-6#-3	CLEARBRIDGE MLP AND MIDSTREAM FUND INC		06/11/2021	Maturity @ 100000.00	30.000	3,000,000	0.00	3,000,000	3,000,000						3,000,000				71,593	
33765A-20-2	FIRSTAR REALTY LLC		12/31/2021	Call @ 1000.00	17,000.000	17,000,000	0.00	16,843,714	16,845,208		1,050		1,050		16,846,258		153,742	153,742	1,575,806	
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						20,000,000	XXX	19,843,714	19,845,208		1,050		1,050		19,846,258		153,742	153,742	1,647,398	XXX
8999997. Total - Preferred Stocks - Part 4						21,001,207	XXX	20,717,839	20,719,333		1,050		1,050		20,720,383		280,825	280,825	1,678,539	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						21,001,207	XXX	20,717,839	20,719,333		1,050		1,050		20,720,383		280,825	280,825	1,678,539	XXX
0556EL-10-9	BP MIDSTREAM PARTNERS UNT		09/23/2021	Various	118,903.000	1,593,704		1,574,603	1,260,372	314,232			314,232		1,574,603		19,100	19,100	113,277	
16411Q-10-1	CHENIERE ENERGY PARTNERS UNT		12/31/2021	RAYMOND JAMES & ASSOCIATES INC.	4,922.000	206,694		212,061	58,198	14,046			14,046		212,061		(5,367)	(5,367)	6,616	
18539C-20-4	CLEARWAY ENERGY CL C ORD		05/11/2021	Various	22,746.000	610,831		559,836	726,280	(166,444)			(166,444)		559,836		50,996	50,996	7,370	
226344-20-8	CRESTWOOD EQUITY PARTNERS UNT		09/29/2021	US Capital	12,124.000	346,564		187,831	230,598	(42,768)			(42,768)		187,831		158,733	158,733	22,733	
23311P-10-0	DCP MIDSTREAM UNT		09/30/2021	US Capital	5,096.000	144,614		109,331							109,331		35,284	35,284	5,962	
29250N-10-5	ENBRIDGE ORD	C	07/19/2021	Various	57,229.000	2,033,799		2,033,382	1,830,756	202,626			202,626		2,033,382		417	417	23,818	
29273V-10-0	ENERGY TRANSFER UNT		10/14/2021	Barclays Capital	886.000	8,838		9,028							9,028		(191)	(191)	135	
29336T-10-0	ENLINK MIDSTREAM COM UNT		09/28/2021	MERRILL LYNCH PIERCE FENNER	62,146.000	438,494		402,085							402,085		36,409	36,409	5,826	
293792-10-7	ENTERPRISE PRODUCTS PARTNERS UNT		09/28/2021	Various	60,518.000	1,369,245		1,352,280							1,352,280		16,966	16,966	74,016	
294600-10-1	EQUITRANS MIDSTREAM ORD		05/14/2021	Various	247,582.000	1,849,156		2,174,470	1,990,559	183,911			183,911		2,174,470		(325,315)	(325,315)	48,426	
49456B-10-1	KINDER MORGAN CL P ORD		05/13/2021	Various	81,919.000	1,316,415		1,286,674	1,119,833	166,841			166,841		1,286,674		29,741	29,741	15,057	
521865-20-4	LEAR ORD		07/23/2021	BAIRD ROBERT W & CO	501.006	83,931		58,523	79,675	(21,152)			(21,152)		58,523		25,409	25,409	251	
55336V-10-0	MPLX COM UNT		09/28/2021	MERRILL LYNCH PIERCE FENNER	7,606.000	219,868		186,835							186,835		33,032	33,032	15,687	
559080-10-6	MAGELLAN MIDSTREAM PARTNERS UNT		10/15/2021	Various	43,358.000	2,054,046		1,979,551							1,979,551		74,495	74,495	129,604	
65339F-10-1	NEXTERA ENERGY ORD		03/04/2021	Various	9,632.000	737,150		640,791	743,109	(102,318)			(102,318)		640,791		96,359	96,359	1,659	
65341B-10-6	NEXTERA ENERGY PARTNERS UNT		05/11/2021	Various	22,919.000	1,620,625		1,376,795	1,536,719	(159,924)			(159,924)		1,376,795		243,830	243,830	18,794	
65506L-10-5	NOBLE MIDSTREAM PARTNERS UNT		05/11/2021	Adjustment	35,901.000	390,046		390,046	374,088	15,958			15,958		390,046				6,731	
67058H-10-2	NUSTAR ENERGY UNT		09/30/2021	US Capital	68,222.000	1,077,052		1,056,264							1,056,264		20,788	20,788	81,866	
718549-20-7	PHILLIPS 66 PARTNERS COM UNT		09/28/2021	Various	65,127.000	2,016,619		3,159,695	1,687,467	1,422,189			1,422,189		3,159,695		(1,143,076)	(1,143,076)	100,046	
726503-10-5	PLAINS ALL AMERICAN PIPELINE UNT		09/28/2021	MERRILL LYNCH PIERCE FENNER	95,563.000	971,852		959,352							959,352		12,500	12,500	49,824	
816851-10-9	SEMPRA ENERGY ORD		01/12/2021	Various	1,563.000	184,859		221,456	199,142	22,314			22,314		221,456		(36,597)	(36,597)	1,633	
87233Q-10-8	TC PIPELINES UNT		01/12/2021	Various	10,133.000	303,243		306,277	298,417	7,860			7,860		306,277		(3,034)	(3,034)		
87612G-10-1	TARGA RESOURCES ORD		10/12/2021	Various	123,724.000	6,402,599		2,238,900	3,263,839	(1,024,939)			(1,024,939)		2,238,900		4,163,699	4,163,699	33,515	
87807B-10-7	TC ENERGY ORD	C	07/13/2021	Various	59,197.000	2,631,781		2,882,100	2,410,502	471,598			471,598		2,882,100		(250,319)	(250,319)	37,142	
958669-10-3	WESTERN MIDSTREAM PARTNERS COM UNT		09/30/2021	Various	78,562.000	1,658,667		1,248,941							1,248,941		409,725	409,725	74,241	
966387-50-8	WHITING PETROLEUM ORD		03/23/2021	Adjustment	13,883.390	440,316		209,611	347,085	(137,474)			(137,474)		209,611		230,706	230,706		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
969457-10-0	WILLIAMS ORD		05/14/2021	Various	132,482.000	3,207,713		2,204,820	2,656,264	(451,444)			(451,444)		2,204,820		1,002,892	1,002,892	47,296	
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD		07/23/2021	BAIRD ROBERT W & CO	185.000	17,773		16,311	16,957	(647)			(647)		16,311		1,462	1,462	403	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						33,936,492	XXX	29,037,849	20,829,859	714,467			714,467		29,037,849		4,898,642	4,898,642	921,927	XXX
31340#-10-0	FEDERAL HOME LOAN BANK OF DES MOINES		12/31/2021	DIRECT	31,960.000	3,196,000		3,196,000	3,196,000						3,196,000				151,273	
99Z090-6X-7	LIBERTY TIRE RECYCLING LLC		05/07/2021	Unknown	1,542.580	403,219		46,015	146,468	(100,453)			(100,453)		46,015		357,204	357,204		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						3,599,219	XXX	3,242,015	3,342,468	(100,453)			(100,453)		3,242,015		357,204	357,204	151,273	XXX
56167N-72-0	TORTOISE N AMER PIPELINE		01/12/2021	Various	2,382,512.000	43,394,679		39,215,884	41,265,108	(2,049,224)			(2,049,224)		39,215,884		4,178,795	4,178,795	577,759	
723682-10-0	PIONEER FUND A		12/31/2021	Pioneer	1,129.475	43,770		37,454	39,012	(1,558)			(1,558)		37,454		6,316	6,316		
723750-10-8	PIONEER MID CAP VAL A		12/31/2021	Pioneer	260.876	7,000		6,182	6,112	69			69		6,182		818	818		
72387W-40-8	PIONEER SEL MC GR A		12/31/2021	Pioneer	1,071.864	61,842		35,398	58,288	(22,890)			(22,890)		35,398		26,444	26,444		
724010-10-3	PIONEER CORE EQTY A		12/31/2021	Pioneer	280.000	6,933		4,657	6,314	(1,657)			(1,657)		4,657		2,276	2,276		
9499999. Subtotal - Common Stocks - Mutual Funds						43,514,224	XXX	39,299,575	41,374,834	(2,075,260)			(2,075,260)		39,299,575		4,214,649	4,214,649	577,759	XXX
9799997. Total - Common Stocks - Part 4						81,049,934	XXX	71,579,439	65,547,161	(1,461,246)			(1,461,246)		71,579,439		9,470,495	9,470,495	1,650,960	XXX
9799998. Total - Common Stocks - Part 5						25,318,367	XXX	21,861,085							21,861,085		3,457,283	3,457,283	887,681	XXX
9799999. Total - Common Stocks						106,368,302	XXX	93,440,524	65,547,161	(1,461,246)			(1,461,246)		93,440,524		12,927,778	12,927,778	2,538,641	XXX
9899999. Total - Preferred and Common Stocks						127,369,509	XXX	114,158,363	86,266,494	(1,461,246)	1,050		(1,460,196)		114,160,907		13,208,603	13,208,603	4,217,180	XXX
9999999 - Totals						7,232,801,094	XXX	7,089,840,300	6,259,254,040	(1,417,710)	(3,281,963)	8,513,041	(13,212,714)	16,641,434	7,027,822,304	(16,448,972)	118,315,112	101,866,139	263,570,588	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
91282C-AV-3	UNITED STATES TREASURY		02/16/2021	Various	06/21/2021	Various	15,520,000	15,404,105	14,504,127	14,485,160		6,733	925,678	(918,944)			18,967	18,967	58,131	20,157
91282C-BB-6	UNITED STATES TREASURY		01/07/2021	Various	05/07/2021	Various	14,060,000	14,027,102	13,465,873	13,970,665		2,081	58,518	(56,437)			(504,792)	(504,792)	22,897	1,270
91282C-BJ-9	UNITED STATES DEPARTMENT OF THE TREASURY		02/16/2021	DEUTSCHE BANK SECURITIES, INC.	06/21/2021	JP MORGAN CHASE BANK/HSBCSI	910,000	899,976	884,616	900,461		485		485			(15,845)	(15,845)	2,677	321
91282C-BL-4	UNITED STATES TREASURY		05/04/2021	Various	12/14/2021	Various	19,175,000	18,379,654	18,604,724	18,397,857		18,204		18,204			206,867	206,867	89,254	35,866
91282C-BP-5	UNITED STATES TREASURY		03/02/2021	DEUTSCHE BANK SECURITIES, INC.	12/14/2021	JP MORGAN CHASE BANK/HSBCSI	1,020,000	1,023,267	1,007,330	1,022,915		(352)		(352)			(15,586)	(15,586)	9,098	94
91282C-BS-9	UNITED STATES TREASURY		04/16/2021	Various	12/14/2021	JP MORGAN CHASE BANK/HSBCSI	17,315,000	17,291,384	17,344,645	17,292,530		1,146		1,146			52,116	52,116	52,999	10,572
91282C-BZ-3	UNITED STATES TREASURY		05/17/2021	Various	12/14/2021	Various	3,060,000	3,052,348	3,054,351	3,052,884		536		536			1,468	1,468	21,101	1,500
91282C-CB-5	UNITED STATES TREASURY		07/01/2021	Various	11/29/2021	Various	18,360,000	18,598,013	18,486,819	18,588,998		(9,015)		(9,015)			(102,179)	(102,179)	156,768	33,607
91282C-CE-9	UNITED STATES TREASURY		06/02/2021	RBC CAPITAL MARKETS, LLC	12/10/2021	MERRILL LYNCH PIERCE FENNER	700,000	699,699	695,078	699,723		24		24			(4,645)	(4,645)	4,688	72
91282C-CH-2	UNITED STATES TREASURY		07/19/2021	Various	11/24/2021	Various	170,440,000	173,099,631	170,475,920	171,400,708		(57,351)	1,641,572	(1,698,923)			(924,788)	(924,788)	614,177	106,348
91282C-CR-0	UNITED STATES TREASURY		08/16/2021	Barclays Capital	11/24/2021	Various	28,350,000	28,338,926	27,315,262	27,798,025		12,279	553,180	(540,901)			(482,763)	(482,763)	90,493	13,096
91282C-CS-8	UNITED STATES TREASURY		11/01/2021	Various	11/24/2021	Various	34,580,000	34,546,912	33,358,269	33,780,548		10,604	776,969	(766,364)			(422,279)	(422,279)	116,288	10,398
91282C-CV-1	UNITED STATES TREASURY		09/03/2021	Various	11/22/2021	Various	2,905,000	2,913,109	2,867,624	2,912,986		(124)		(124)			(45,362)	(45,362)	4,340	367
91282C-CY-5	UNITED STATES TREASURY		10/05/2021	CITIGROUP GLOBAL MARKETS, INC	11/22/2021	MORGAN STANLEY CO	2,650,000	2,641,926	2,607,973	2,642,072		147		147			(34,100)	(34,100)	4,914	546
91282C-DF-5	UNITED STATES TREASURY		11/01/2021	CITIGROUP GLOBAL MARKETS, INC	11/22/2021	RBC CAPITAL MARKETS, LLC	675,000	670,649	669,595	670,684		34		34			(1,089)	(1,089)	590	51
91282C-DJ-7	UNITED STATES TREASURY		12/01/2021	JEFFERIES	12/10/2021	MORGAN STANLEY CO	1,335,000	1,322,954	1,321,546	1,322,988		34		34			(1,442)	(1,442)	1,420	862
91282C-DL-2	UNITED STATES TREASURY		12/01/2021	JP MORGAN CHASE BANK/HSBCSI	12/10/2021	RBC CAPITAL MARKETS, LLC	1,335,000	1,343,917	1,342,249	1,343,881		(37)		(37)			(1,632)	(1,632)	715	110
0599999. Subtotal - Bonds - U.S. Governments							332,390,000	334,253,571	328,006,000	330,283,085		(14,570)	3,955,916	(3,970,486)			(2,277,085)	(2,277,085)	1,250,549	235,238
3132D5-6U-1	FH SB8083 - RMBS		01/06/2021	KEYBANK	04/27/2021	Various	9,934,059	10,202,589	10,023,132	10,183,595		(18,994)		(18,994)			(160,463)	(160,463)	55,825	4,139
31418D-VW-9	FN MA4228 - RMBS		01/06/2021	KEYBANK	04/27/2021	Various	14,908,025	15,311,007	15,043,238	15,282,151		(28,856)		(28,856)			(238,913)	(238,913)	83,754	6,212
31418D-XH-0	FN MA4279 - RMBS		02/05/2021	KEYBANK	04/27/2021	Various	20,000,000	20,912,500	20,589,369	20,861,544		(50,956)		(50,956)			(272,175)	(272,175)	117,720	16,667
3199999. Subtotal - Bonds - U.S. Special Revenues							44,842,084	46,426,096	45,655,739	46,327,290		(98,806)		(98,806)			(671,551)	(671,551)	257,299	27,018
00162L-CW-5	ALM XVI C2R - CDO	C	01/21/2021	Royal Bank of Canada - Private Wealth	02/12/2021	Paydown	2,150,000	2,148,925	2,150,000	2,150,000		1,075		1,075					4,918	1,757
00489L-AH-6	ACRISURE LLC		07/27/2021	JP MORGAN CHASE BANK/HSBCSI	11/09/2021	JP MORGAN CHASE BANK/HSBCSI	1,000,000	1,000,000	983,750	1,000,000							(16,250)	(16,250)	15,333	
013822-AG-6	ALCOA NEDERLAND HOLDING BV	C	03/08/2021	MORGAN STANLEY CO	10/01/2021	CREDIT SUISSE SECURITIES (USA)	400,000	400,000	417,000	400,000							17,000	17,000	8,754	
01609W-AT-9	ALIBABA GROUP HOLDING LTD	C	02/09/2021	MIZUHO_SECURITIES	12/13/2021	DEUTSCHE BANK SECURITIES, INC.	3,956,000	4,427,199	4,189,997	4,369,244		(57,955)		(57,955)			(179,247)	(179,247)	137,867	24,285
03763Y-BS-4	APID XI DR3 - CDO		04/08/2021	RBC CAPITAL MARKETS	09/08/2021	Royal Bank of Canada - Private Wealth	2,000,000	2,000,000	2,024,000	2,000,000							24,000	24,000	31,080	2,019
03969Y-AA-6	ARDAGH METAL PACKAGING FINANCE USA LLC	C	07/09/2021	Various	10/08/2021	BNP PARIBAS SECURITIES BOND	1,405,000	1,405,000	1,389,194	1,405,000							(15,806)	(15,806)	26,763	10,924
043436-AU-8	ASBURY AUTOMOTIVE GROUP INC		06/16/2021	MERRILL LYNCH PIERCE FENNER	07/26/2021	WELLS FARGO	60,000	61,650	62,400	61,633		(17)		(17)			767	767	1,103	803
043436-AX-2	ASBURY AUTOMOTIVE GROUP INC		11/04/2021	MERRILL LYNCH PIERCE FENNER	11/24/2021	WELLS FARGO	1,000,000	1,000,000	1,010,000	1,000,000							10,000	10,000	1,389	
045086-AM-7	ASHTON WOODS USA LLC		07/21/2021	JP MORGAN CHASE BANK/HSBCSI	09/13/2021	Various	3,000,000	3,000,000	3,018,125	3,000,000							18,125	18,125	5,524	
05608Q-AA-5	BY CROWN PARENT LLC		03/08/2021	Various	09/13/2021	Various	175,000	181,473	183,804	180,464		(1,009)		(1,009)			(5,464)	(5,464)	13,473	758
06051G-HD-4	BANK OF AMERICA CORP		03/24/2021	CANTOR	05/05/2021	WELLS FARGO	2,298,000	2,478,209	2,499,489	2,475,392		(2,817)		(2,817)			24,096	24,096	29,900	20,952
06051G-JQ-3	BANK OF AMERICA CORP		03/08/2021	MERRILL LYNCH PIERCE FENNER	12/15/2021	MERRILL LYNCH PIERCE FENNER	5,000,000	5,000,000	4,945,100	5,000,000							(54,900)	(54,900)	63,557	
092174-AA-9	BLACK KNIGHT INFOSERV LLC		04/29/2021	Various	11/04/2021	MERRILL LYNCH PIERCE FENNER	200,000	196,383	199,250	196,629		245		245			2,621	2,621	4,974	1,035
094234-AA-9	BLOOMIN' BRANDS INC		04/06/2021	JP MORGAN CHASE BANK/HSBCSI	07/07/2021	CITIGROUP GLOBAL MARKETS, INC	55,000	55,000	56,788	55,000							1,788	1,788	650	
12008R-AP-2	BUILDERS FIRSTSOURCE INC		07/21/2021	MERRILL LYNCH PIERCE FENNER	07/21/2021	MERRILL LYNCH PIERCE FENNER	100,000	100,000	100,750	100,000							750	750		
12528J-AE-6	CFIP 2017-1 C - CDO		04/20/2021	Various	09/16/2021	Paydown	2,500,000	2,499,250	2,500,000	2,500,000		750		750					29,276	2,674
126307-BH-9	CSC HOLDINGS LLC		04/29/2021	JP MORGAN CHASE BANK/HSBCSI	12/09/2021	DEUTSCHE BANK SECURITIES, INC.	300,000	300,000	295,500	300,000							(4,500)	(4,500)	7,875	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
141781-BK-9	CARGILL INC		03/23/2021	NATIONAL FINANCIAL SERVICES CO	05/05/2021	Jane Street	2,400,000	2,598,384	2,608,128	2,595,705		(2,679)		(2,679)			12,423	12,423	35,533	26,433
14316M-AE-1	CGMS 2021-1 B - CDO	C	02/02/2021	BNP Paribas	10/18/2021	MIZUHO CORPORATE BANK	2,750,000	2,750,000	2,743,400	2,750,000							(6,600)	(6,600)	32,673	
172967-LP-4	CITIGROUP INC		01/26/2021	CITIGROUP GLOBAL MARKETS, INC	12/15/2021	CITIGROUP GLOBAL MARKETS, INC	10,000,000	11,335,700	10,753,300	11,160,893		(174,807)		(174,807)			(407,593)	(407,593)	329,101	4,076
191241-AH-1	COCA-COLA FEMSA SAB DE CV	C	07/19/2021	MORGAN STANLEY CO	12/10/2021	Market Axess	1,866,000	1,974,191	1,914,255	1,969,380		(4,811)		(4,811)			(55,125)	(55,125)	45,898	25,515
201723-AP-8	COMMERCIAL METALS CO		07/07/2021	Various	10/08/2021	MERRILL LYNCH PIERCE FENNER	1,040,000	1,058,750	1,040,000	1,058,353		(397)		(397)			(18,353)	(18,353)	28,098	16,899
205887-CC-4	CONAGRA BRANDS INC		03/16/2021	CITIGROUP GLOBAL MARKETS, INC	05/05/2021	Market Axess	2,528,000	2,952,628	2,980,259	2,945,511		(7,117)		(7,117)			34,748	34,748	63,347	46,659
225401-AT-5	CREDIT SUISSE GROUP AG	C	02/09/2021	Various	12/13/2021	MORGAN STANLEY CO	7,600,000	7,605,520	7,351,070	7,602,864		(2,656)		(2,656)			(251,794)	(251,794)	86,123	1,501
227046-AB-5	CROCS INC		09/01/2021	Various	11/09/2021	WELLS FARGO	1,000,000	1,009,375	1,015,000	1,009,235		(140)		(140)			5,765	5,765	10,542	1,977
23076R-AQ-4	CPARK 1R DR - CDO	D	01/26/2021	CANTOR	12/07/2021	Paydown	4,250,000	4,250,893	4,250,000	4,250,000		(893)		(893)					108,924	2,761
25179M-AZ-6	DEVON ENERGY CORP		06/09/2021	FIRST UNION CAPITAL	07/13/2021	Barclays Capital	66,000	66,000	73,260	66,000							7,260	7,260	2,262	1,874
25179M-BA-0	DEVON ENERGY CORP		06/09/2021	Barclays Capital	07/13/2021	Barclays Capital	324,000	324,000	354,780	324,000							30,780	30,780	7,290	5,832
25257D-AA-6	DIAMOND BC BV	C	09/15/2021	GOLDMAN	09/29/2021	GOLDMAN	100,000	100,000	101,625	100,000							1,625	1,625	26	
25461L-AA-0	DIRECTV FINANCING LLC		12/06/2021	CREDIT SUISSE SECURITIES (USA)	12/06/2021	Various	1,250,000	1,254,375	1,280,000	1,254,375							25,625	25,625	5,181	5,181
25470X-BC-8	DISH DBS CORP		05/10/2021	MORGAN STANLEY CO	08/17/2021	RBC CAPITAL MARKETS, LLC	1,030,000	1,030,000	1,006,825	1,030,000							(23,175)	(23,175)	12,464	
26208K-AG-5	DRIVE 2018-3 D - ABS		01/14/2021	Various	02/24/2021	SOCIETE GENERALE	11,492,000	11,896,560	11,839,453	11,866,097		(30,463)		(30,463)			(26,643)	(26,643)	74,167	19,205
26209B-AG-4	DRIVE 2018-4 D - ABS		01/15/2021	MIZUHO_SECURITIES	02/24/2021	SEAPORT	12,295,000	12,806,011	12,757,984	12,757,780		(48,231)		(48,231)			204	204	57,271	6,984
26252W-AJ-8	DRSLF 76 D1 - CDO	C	03/02/2021	Royal Bank of Canada - Private Wealth	11/18/2021	Paydown	500,000	502,250	500,000	500,000		(2,250)		(2,250)					16,890	2,433
267475-AD-3	DYCOM INDUSTRIES INC		05/27/2021	Various	09/22/2021	JP MORGAN CHASE BANK/HSBCSI	700,000	699,954	707,000	699,964		9		9			7,036	7,036	15,138	5,023
29002L-AE-0	ELM11 11 C - CDO	C	08/18/2021	Royal Bank of Canada - Private Wealth	10/18/2021	Mitsubishi UFJ Securities USA, Inc.	3,605,460	3,605,460	3,607,984	3,605,460							2,524	2,524	4,390	
29364W-AK-4	ENTERGY LOUISIANA LLC		10/29/2021	Unknown	12/31/2021	Unknown	13,557,000	13,557,000	13,557,000	13,557,000									488,052	361,972
30166P-AG-6	EART 183 D - ABS		01/07/2021	WELLS FARGO	02/24/2021	CITIGROUP GLOBAL MARKETS, INC	9,790,000	10,203,016	10,193,838	10,160,213		(42,803)		(42,803)			33,625	33,625	83,990	30,757
33844P-AE-5	FCAT 2018-3 C - ABS		01/07/2021	WELLS FARGO	02/24/2021	JP MORGAN CHASE BANK/HSBCSI	4,000,000	4,165,000	4,143,594	4,150,527		(14,473)		(14,473)			(6,933)	(6,933)	29,899	10,949
33845F-AC-0	FCAT 2019-4 B - ABS		01/07/2021	WELLS FARGO	02/24/2021	Barclays Capital	4,640,000	4,809,650	4,788,444	4,798,801		(10,849)		(10,849)			(10,357)	(10,357)	23,152	8,478
33846A-AC-0	FCAT 193 B - ABS		01/12/2021	Various	02/24/2021	JP MORGAN CHASE BANK/HSBCSI	6,550,000	6,736,266	6,720,146	6,722,440		(13,826)		(13,826)			(2,294)	(2,294)	32,037	12,295
34963Q-AE-6	FCBSL 11 B2 - CDO		07/15/2021	Natixis SA, New York Branch	10/22/2021	CREDIT SUISEE FIRST BOSTON	2,500,000	2,500,000	2,520,000	2,500,000							20,000	20,000	17,292	
35906A-BF-4	FRONTIER COMMUNICATIONS PARENT INC		03/04/2021	Jane Street	08/30/2021	CITIGROUP GLOBAL MARKETS, INC	15,000	15,424	15,694	15,418		(6)		(6)			276	276	575	215
362320-BA-0	VERIZON COMMUNICATIONS INC		10/29/2021	Unknown	11/30/2021	Unknown	6,553,000	2,203,100	2,204,891	2,204,891		1,791		1,791					185,341	81,814
364760-AQ-1	GAP INC		09/13/2021	CITIGROUP GLOBAL MARKETS, INC	11/09/2021	CITIGROUP GLOBAL MARKETS, INC	200,000	200,000	201,500	200,000							1,500	1,500	969	
36962G-XZ-2	GENERAL ELECTRIC CO		10/29/2021	Unknown	11/30/2021	Unknown	4,609,000	4,609,000	4,609,000	4,609,000									64,814	26,339
370334-CM-4	GENERAL MILLS INC		01/27/2021	CORPORATE REORGANIZATIONS	05/12/2021	Various	501,285	533,302	461,585	533,092		(210)		(210)			(71,507)	(71,507)	4,467	
37045X-CW-4	GENERAL MOTORS FINANCIAL COMPANY INC		04/19/2021	Barclays Capital	09/15/2021	Call @ 100.00	3,500,000	3,792,530	3,738,035	3,729,663		(62,867)		(62,867)			(229,663)	(229,663)	329,035	15,672
37045X-DH-6	GENERAL MOTORS FINANCIAL COMPANY INC		04/06/2021	CITIGROUP GLOBAL MARKETS, INC	12/16/2021	SUSQUEHANNA	5,000,000	4,994,550	5,002,550	4,995,138		588		588			7,412	7,412	83,667	
38016L-AC-9	GO DADDY OPERATING COMPANY LLC		02/22/2021	Various	10/01/2021	CREDIT SUISSE SECURITIES (USA)	780,000	780,000	774,150	780,000							(5,850)	(5,850)	16,683	
38136F-BA-0	GLM 1 CR - CDO	C	01/14/2021	BOFA Securities Comm Sharing Account	04/21/2021	Paydown	500,000	498,750	500,000	500,000		1,250		1,250					4,861	2,614
38141G-WV-2	GOLDMAN SACHS GROUP INC		08/26/2021	MORGAN STANLEY CO	12/10/2021	SUSQUEHANNA	2,652,000	2,963,292	2,886,702	2,950,545		(12,747)		(12,747)			(63,843)	(63,843)	64,903	35,683
38141G-YA-6	GOLDMAN SACHS GROUP INC		03/01/2021	GOLDMAN	07/14/2021	CITIGROUP GLOBAL MARKETS, INC	3,600,000	3,600,000	3,595,140	3,600,000							(4,860)	(4,860)	18,317	
38141G-YG-3	GOLDMAN SACHS GROUP INC		06/07/2021	GOLDMAN	12/13/2021	GOLDMAN	15,000,000	15,000,000	14,694,900	15,000,000							(305,100)	(305,100)	118,863	
38178B-AE-1	GOCAP 19BR2 B2R - CDO	C	03/18/2021	GREENSLEDGE CAPITAL MARKETS	07/19/2021	CANTOR	2,500,000	2,500,000	2,531,250	2,500,000							31,250	31,250	20,067	
40172D-AA-7	GUGG 211 D - CDO	C	02/08/2021	CANTOR	04/12/2021	Call @ 100.00	1,250,000	1,255,875	1,250,000	1,255,667		(208)		(208)			(5,667)	(5,667)	17,316	5,003
40390F-AA-8	HCRX INVESTMENTS HOLDCO LP		07/15/2021	CREDIT SUISSE SECURITIES (USA)	10/26/2021	Call @ 100.00	2,000,000	2,000,000	2,000,000	2,000,000									22,500	
404119-BU-2	HCA INC		02/19/2021	BNP PARIBAS SECURITIES BOND	12/15/2021	MORGAN STANLEY CO	3,912,000	4,518,243	4,307,503	4,431,232		(87,011)		(87,011)			(123,729)	(123,729)	147,678	3,912
428102-AE-7	HESS MIDSTREAM OPERATIONS LP		08/02/2021	GOLDMAN	08/31/2021	GOLDMAN	500,000	500,000	506,250	500,000							6,250	6,250	1,594	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
45674G-AA-2	INEOS QUATTRO FINANCE 2 PLC	C	01/21/2021	CITIGROUP GLOBAL MARKETS, INC	07/21/2021	GOLDMAN	750,000	750,000	752,813	750,000							2,813	2,813	12,234	
50220P-AC-7	LSEGA FINANCING PLC	C	08/04/2021	WELLS FARGO	12/13/2021	Jane Street	2,329,000	2,388,040	2,301,797	2,384,952		(3,088)		(3,088)			(83,155)	(83,155)	32,218	15,527
513272-AB-0	LAMB WESTON HOLDINGS INC		10/08/2021	GOLDMAN	11/15/2021	Call @ 100.00	500,000	512,500	512,190	512,001		(499)		(499)			(12,001)	(12,001)	25,529	10,969
513272-AD-6	LAMB WESTON HOLDINGS INC		10/19/2021	MERRILL LYNCH PIERCE FENNER	10/20/2021	State Street	1,000,000	1,000,000	1,002,100	1,000,000							2,100	2,100		
521088-AA-2	LD HOLDINGS GROUP LLC		02/16/2021	Various	09/24/2021	Barclays Capital	880,000	941,600	888,800	930,071		(11,529)		(11,529)			(41,271)	(41,271)	52,592	17,514
55616X-AL-1	MACY'S RETAIL HOLDINGS LLC		02/19/2021	Various	07/07/2021	CITIGROUP GLOBAL MARKETS, INC	175,000	169,025	179,813	169,792		767		767			10,021	10,021	3,842	987
55617L-AP-7	MACY'S RETAIL HOLDINGS LLC		03/05/2021	Various	07/07/2021	CITIGROUP GLOBAL MARKETS, INC	210,000	212,041	226,275	211,980		(61)		(61)			14,295	14,295	3,838	
585055-BS-4	MEDTRONIC INC		10/29/2021	Unknown	11/30/2021	Unknown	3,000,000	3,000,000	3,000,000	3,000,000									21,875	12,833
59523U-AP-2	MID-AMERICA APARTMENTS LP		03/23/2021	Market Axess	05/05/2021	WELLS FARGO	5,000,000	5,626,800	5,654,900	5,616,947		(9,853)		(9,853)			37,953	37,953	82,833	57,750
61772B-AB-9	MORGAN STANLEY		04/19/2021	MORGAN STANLEY CO	06/23/2021	JP MORGAN CHASE BANK/HSBCSI	10,000,000	10,000,000	10,067,200	10,000,000							67,200	67,200	27,878	
62432M-AG-4	MVEW 14 C - CDO		01/14/2021	BOFA Securities Comm Sharing Account	10/15/2021	Paydown	3,000,000	3,000,600	3,000,000	3,000,000		(600)		(600)					64,452	4,712
62929R-AC-2	NMG HOLDING COMPANY INC		03/19/2021	JP MORGAN SECURITIES INC.	10/04/2021	CITIGROUP GLOBAL MARKETS, INC	155,000	155,000	165,075	155,000							10,075	10,075	5,706	
62957H-AJ-4	NABORS INDUSTRIES INC		11/18/2021	GOLDMAN	11/22/2021	BAIRD ROBERT W & CO	100,000	100,000	101,250	100,000							1,250	1,250	20	
63861C-AD-1	NATIONSTAR MORTGAGE HOLDINGS INC		03/09/2021	Various	08/30/2021	JEFFERIES	395,000	407,215	403,394	406,722		(492)		(492)			(3,329)	(3,329)	15,014	4,209
641423-CC-0	NEVADA POWER CO		10/29/2021	Unknown	11/30/2021	Unknown	250,000	250,000	250,000	250,000									5,370	4,574
665531-AG-4	NORTHERN OIL AND GAS INC		11/09/2021	RBC CAPITAL MARKETS, LLC	11/09/2021	RBC CAPITAL MARKETS, LLC	1,000,000	1,067,500	1,072,500	1,067,500							5,000	5,000	16,701	16,701
670881-AG-6	OCP 2020-19 D - CDO	C	05/25/2021	CANTOR	09/01/2021	Paydown	600,000	602,280	600,000	600,000		(2,280)		(2,280)					10,365	2,873
67576X-AQ-3	OCT47 47 CR - CDO	C	05/12/2021	CITIGROUP GLOBAL MARKETS INC.	10/18/2021	SMBC Capital Markets	2,000,000	2,000,000	1,999,560	2,000,000							(440)	(440)	15,502	
67623C-AD-1	OFFICE PROPERTIES INCOME TRUST		05/13/2021	Merril Lynch Pierce Fenner Smith	09/16/2021	BARCLAYS CAPITAL INC FIXED INC	3,286,000	3,280,512	3,342,092	3,280,885		373		373			61,207	61,207	29,510	
67690A-AJ-0	OAKC 9 C - CDO	C	04/28/2021	BOFA Securities Comm Sharing Account	10/18/2021	Societe Generale	1,500,000	1,500,000	1,499,550	1,500,000							(450)	(450)	11,633	
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CO	C	06/15/2021	JP MORGAN CHASE BANK/HSBCSI	07/14/2021	MORGAN STANLEY CO	1,350,000	1,353,375	1,363,500	1,353,370		(5)		(5)			10,130	10,130	17,583	16,130
683720-AC-0	OPEN TEXT HOLDINGS INC		11/09/2021	Barclays Capital	11/10/2021	State Street	1,000,000	1,000,000	999,700	1,000,000							(300)	(300)		
69336V-AB-7	PGT INNOVATIONS INC		09/10/2021	TRUIST	09/10/2021	TRUIST	1,000,000	1,000,000	1,010,000	1,000,000							10,000	10,000		
69527A-AA-4	PACTIV EVERGREEN GROUP ISSUER INC		09/17/2021	CREDIT SUISSE SECURITIES (USA)	09/17/2021	OPPENHEIMER	1,000,000	1,000,000	1,001,250	1,000,000							1,250	1,250		
69701X-AE-4	PLMRS 212 C - CDO	C	04/21/2021	Wells Fargo Bank	10/18/2021	DEUTSCHE BANK SECURITIES, INC.	3,000,000	3,000,000	2,997,780	3,000,000							(2,220)	(2,220)	23,350	
70932M-AC-1	PENNYMAC FINANCIAL SERVICES INC		09/13/2021	CREDIT SUISSE SECURITIES (USA)	09/14/2021	Various	1,000,000	1,000,000	1,006,250	1,000,000							6,250	6,250		
72147K-AG-3	PILGRIMS PRIDE CORP		08/19/2021	BMO CAPITAL MARKETS CORP	11/04/2021	MERRILL LYNCH PIERCE FENNER	1,000,000	1,000,000	1,007,500	1,000,000							7,500	7,500	6,417	
737446-AR-5	POST HOLDINGS INC		02/24/2021	GOLDMAN	07/14/2021	Barclays Capital	760,000	760,000	764,750	760,000							4,750	4,750	11,970	
74112B-AM-7	PRESTIGE BRANDS INC		02/10/2021	MORGAN STANLEY CO	02/17/2021	MORGAN STANLEY CO	500,000	500,000	500,000	500,000										
75884E-AD-4	REG18 XVIII C - CDO	C	02/18/2021	Nomura	10/18/2021	CITIGROUP GLOBAL MARKETS INC.	5,000,000	5,000,000	4,981,550	5,000,000							(18,450)	(18,450)	53,550	
771196-BP-6	ROCHE HOLDINGS INC		10/29/2021	Unknown	11/30/2021	Unknown	575,000	575,000	575,000	575,000									4,227	2,432
77289K-AA-3	ROCKCLIFF ENERGY II LLC		09/28/2021	RBC CAPITAL MARKETS, LLC	09/29/2021	RBC CAPITAL MARKETS, LLC	100,000	100,000	101,750	100,000							1,750	1,750		
7846EL-AE-7	SPCM SA	C	09/09/2021	MERRILL LYNCH PIERCE FENNER	09/09/2021	MERRILL LYNCH PIERCE FENNER	1,000,000	1,000,000	1,010,000	1,000,000							10,000	10,000		
817565-CG-7	SERVICE CORPORATION INTERNATIONAL		05/11/2021	Various	07/30/2021	Barclays Capital	145,000	145,000	149,713	145,000							4,713	4,713	1,112	
82967N-BL-1	SIRIUS XM RADIO INC		08/02/2021	CITIGROUP GLOBAL MARKETS, INC	08/03/2021	MITSUBISHI	1,000,000	1,000,000	1,001,250	1,000,000							1,250	1,250		
83611V-AL-2	SNDPT 27 D - CDO	C	06/03/2021	GOLDMAN	10/25/2021	Paydown	1,500,000	1,509,750	1,500,000	1,500,000		(9,750)		(9,750)					31,475	7,308
845467-AM-1	SOUTHWESTERN ENERGY CO		02/17/2021	MERRILL LYNCH PIERCE FENNER	08/30/2021	Various	750,000	794,063	772,500	786,518		(7,544)		(7,544)			(36,518)	(36,518)	96,406	21,563
845467-AS-8	SOUTHWESTERN ENERGY CO		08/16/2021	MERRILL LYNCH PIERCE FENNER	08/30/2021	MERRILL LYNCH PIERCE FENNER	100,000	100,000	103,500	100,000							3,500	3,500	15	
87166R-AJ-6	SYMP XXI D - CDO	C	03/23/2021	JANEY MONTGOMERY SEC	07/15/2021	Paydown	1,000,000	1,000,000	1,000,000	1,000,000									19,419	7,458
87232B-AD-4	TSYMP 2017-1 C - CDO	C	03/22/2021	Morgan Stanley & Co. LLC	10/15/2021	Paydown	4,000,000	4,000,000	4,000,000	4,000,000									76,843	19,578
87246M-AW-2	TICP VI CR2 - CDO	C	02/08/2021	BOFA Securities Comm Sharing Account	10/18/2021	CITIGROUP GLOBAL MARKETS INC.	1,650,000	1,650,000	1,650,743	1,650,000							743	743	22,280	
87264A-BD-6	T-MOBILE USA INC		01/05/2021	CREDIT SUISSE SECURITIES (USA)	12/13/2021	CITIGROUP GLOBAL MARKETS, INC	10,000,000	11,359,900	10,817,100	11,158,452		(201,448)		(201,448)			(341,352)	(341,352)	437,500	85,417

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
88315L-AS-7	TMCL 2021-3 A - RMBS	C	08/03/2021	WELLS FARGO	12/14/2021	Various	5,000,000	4,999,138	4,907,359	4,999,166		29		29			(91,807)	(91,807)	33,379	
89055F-AB-9	TOPBUILD CORP		02/24/2021	MERRILL LYNCH PIERCE FENNER	06/04/2021	Various	175,000	175,000	171,744	175,000							(3,256)	(3,256)	1,463	
896288-AA-5	TRINET GROUP INC		03/04/2021	Various	11/04/2021	FLOW TRADERS U.S. INSTITUTIONAL TRA	785,000	784,837	784,372	784,849		12		12			(477)	(477)	19,233	12
89642D-AN-8	TRNTS XVI C2 - CDO	C	06/14/2021	JP Morgan Securities Inc.	12/01/2021	CANTOR	2,500,000	2,500,000	2,497,500	2,500,000							(2,500)	(2,500)	31,606	
897051-AC-2	TRONOX INC		03/01/2021	CREDIT SUISSE SECURITIES (USA)	10/01/2021	CITIGROUP GLOBAL MARKETS, INC	465,000	465,000	462,675	465,000							(2,325)	(2,325)	11,948	
89788M-AE-2	TRUIST FINANCIAL CORP		06/02/2021	BNY/SUNTRUST CAPITAL MARKETS	12/10/2021	Market Axess	5,000,000	5,000,000	4,923,200	5,000,000							(76,800)	(76,800)	49,010	
90138F-AC-6	TWILIO INC		03/04/2021	JP MORGAN CHASE BANK/HSBCSI	11/24/2021	Various	1,000,000	1,000,000	999,625	1,000,000							(375)	(375)	23,653	
90320B-AA-7	UPC BROADBAND FINCO BV	C	04/07/2021	Various	08/19/2021	Various	1,950,000	1,950,000	1,978,178	1,950,000							28,178	28,178	32,216	
90352J-AC-7	UBS GROUP AG	D	01/22/2021	CITIGROUP GLOBAL MARKETS, INC	12/13/2021	CREDIT SUISSE SECURITIES (USA)	5,227,500	6,092,390	5,783,549	5,972,396		(119,544)		(119,544)			(188,847)	(188,847)	272,966	75,961
904764-AS-6	UNILEVER CAPITAL CORP		09/30/2021	Unknown	10/29/2021	Unknown	1,082,000	1,082,000	1,082,000	1,082,000									8,292	5,590
931142-DQ-3	WALMART INC		10/29/2021	Unknown	12/31/2021	Unknown	7,362,000	7,362,000	7,362,000	7,362,000									154,268	6,155
947075-AU-1	WEATHERFORD INTERNATIONAL LTD	C	10/14/2021	MORGAN STANLEY CO	10/14/2021	BAIRD ROBERT W & CO	500,000	500,000	504,375	500,000							4,375	4,375		
98421M-AB-2	XEROX HOLDINGS CORP		06/10/2021	MORGAN STANLEY CO	08/17/2021	CITIGROUP GLOBAL MARKETS, INC	360,000	375,120	377,550	374,825		(295)		(295)			2,725	2,725	10,120	6,545
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							289,471,245	294,103,822	291,278,911	293,162,032		(941,341)		(941,341)			(2,164,650)	(2,164,650)	4,981,238	1,236,058
02208H-AA-6	ALTRA INDUSTRIAL MOTION CORP.		10/14/2021	DIRECT	11/17/2021	Redemption @ 100.00	217,582	218,126	217,582	218,121		(5)		(5)			(539)	(539)	268	
07014Q-AM-3	Bass Pro Group, LLC Refinanced Term Loan		03/25/2021	Not Available	09/30/2021	Various	495,000	492,525	492,709	492,697		172		172			12	12	5,829	
69355H-AB-4	PPD, INC.		09/07/2021	DIRECT	12/08/2021	Redemption @ 100.00	224,436	224,436	224,436	224,436									1,264	
N2611U-AF-2	Diamond (BC) B.V.	C	09/15/2021	DIRECT	10/28/2021	Adjustment	500,000	497,500	497,500	497,500										
8299999. Subtotal - Bonds - Unaffiliated Bank Loans							1,437,019	1,432,587	1,432,228	1,432,755		167		167			(527)	(527)	7,361	
8399998. Total - Bonds							668,140,347	676,216,078	666,372,877	671,205,162		(1,054,550)	3,955,916	(5,010,466)			(5,113,814)	(5,113,814)	6,496,447	1,498,314
8999998. Total - Preferred Stocks																				
166764-10-0	CHEVRON ORD		05/11/2021	Various	05/14/2021	Various	9,119.414	808.548	982.096	808.548							173.549	173.549		
226344-20-8	CRESTWOOD EQUITY PARTNERS UNT		09/20/2021	Various	09/29/2021	Various	39,635.000	1,116,718	1,126,640	1,116,718							9,922	9,922	4,269	
23311P-10-0	DCP MIDSTREAM UNT		04/27/2021	Various	09/30/2021	Various	59,644.000	1,448,789	1,677,629	1,448,789							228,840	228,840	52,233	
292480-10-0	ENABLE MIDSTREAM PARTNERS COM UNT		07/12/2021	Various	09/30/2021	Various	85,792.000	777,322	692,383	777,322							(84,939)	(84,939)	14,177	
29273V-10-0	ENERGY TRANSFER UNT		05/14/2021	SCOTIABANK	10/14/2021	Barclays Capital	47,844.000	487,530	477,237	487,530							(10,294)	(10,294)	7,296	
29336T-10-0	ENLINK MIDSTREAM COM UNT		07/13/2021	CITIGROUP GLOBAL MARKETS, INC	09/28/2021	MERRILL LYNCH PIERCE FENNER	14,113.000	91,311	99,579	91,311							8,268	8,268	1,323	
293792-10-7	ENTERPRISE PRODUCTS PARTNERS UNT		03/04/2021	GOLDMAN	05/19/2021	CITIGROUP GLOBAL MARKETS INC.	3,558.000	81,139	84,216	81,139							3,078	3,078	1,601	
559080-10-6	MAGELLAN MIDSTREAM PARTNERS UNT		03/09/2021	Various	09/29/2021	Various	28,226.000	1,305,728	1,330,061	1,305,728							24,333	24,333	83,752	
65341B-10-6	NEXTERA ENERGY PARTNERS UNT		02/03/2021	CITIGROUP GLOBAL MARKETS, INC	05/06/2021	Various	2,128.000	179,576	145,395	179,576							(34,181)	(34,181)	2,665	
65506L-10-5	NOBLE MIDSTREAM PARTNERS UNT		03/04/2021	Various	05/11/2021	Unknown	29,565.000	418,502	418,502	418,502										
67058H-10-2	NUSTAR ENERGY UNT		06/02/2021	Various	09/29/2021	Various	140,047.000	2,490,078	2,226,340	2,490,078							(263,738)	(263,738)	113,307	
682680-10-3	ONEOK ORD		09/30/2021	Various	10/12/2021	GOLDMAN	121,036.000	5,804,467	7,661,939	5,804,467							1,857,472	1,857,472	206,070	
718549-20-7	PHILLIPS 66 PARTNERS COM UNT		06/02/2021	Various	09/28/2021	COWEN & CO.	7,648.000	310,812	273,773	310,812							(37,039)	(37,039)	6,692	
822634-10-1	SHELL MIDSTREAM PARTNERS UNT		01/12/2021	Various	09/15/2021	Various	287,847.000	3,201,787	3,821,991	3,201,787							620,204	620,204	309,191	
87612G-10-1	TARGA RESOURCES ORD		09/29/2021	Various	10/12/2021	GOLDMAN	40,078.000	1,582,063	2,169,155	1,582,063							587,092	587,092	3,263	
958669-10-3	WESTERN MIDSTREAM PARTNERS COM UNT		06/30/2021	Various	09/30/2021	Various	101,226.000	1,756,717	2,131,433	1,756,717							374,716	374,716	81,842	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								21,861,085	25,318,367	21,861,085							3,457,283	3,457,283	887,681	
9799998. Total - Common Stocks								21,861,085	25,318,367	21,861,085							3,457,283	3,457,283	887,681	
9899999. Total - Preferred and Common Stocks								21,861,085	25,318,367	21,861,085							3,457,283	3,457,283	887,681	
9999999 - Totals								698,077,163	691,691,245	693,066,246		(1,054,550)	3,955,916	(5,010,466)			(1,656,531)	(1,656,531)	7,384,128	1,498,314

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks									XXX	XXX
000000-00-0	First Symetra National Life Ins Co of NY		78417	91-1367496	8BI	179,158,769		14,853,687	20,000.000	100.0
000000-00-0	Symetra National Life Insurance Co		90581	91-1079693	8BI	12,170,872		1,768,189	20,000.000	100.0
000000-00-0	Symetra Reinsurance Company		00000	47-2354842	8BI	33,873,603		25,927	20,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer						225,203,244		16,647,803	XXX	XXX
1899999. Total Common Stocks						225,203,244		16,647,803	XXX	XXX
1999999 - Totals						225,203,244		16,647,803	XXX	XXX

1. Total amount of goodwill nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

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

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
.011420Y EEJ EUR001/14/22|.011420Y| EEJ EUR0 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank,	7H6GLXDRUGQFU57RNE97	01/14/2020	01/14/2022	6,581	920,000	139.8	38,732			75,127		75,146	44,762					0010
.U011420 SPX EUR001/14/22|.U011420| SPX EUR0 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank	JJKC32MCHWDI71265Z06	01/14/2020	01/14/2022	282	925,000	3283.15	81,308			417,667		417,667	242,613					0010
.A021420 EEJ EUR002/14/22|.A021420| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank,	7H6GLXDRUGQFU57RNE97	02/14/2020	02/14/2022	9,676	1,375,000	142.11	58,163			87,924		87,924	53,129					0010
.X021420 SPX EUR002/14/22|.X021420| SPX EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/14/2020	02/14/2022	240	810,000	3380.16	69,765			332,259		332,259	198,219					0010
.031620U EEJ EUR003/14/22|.031620U| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank,	7H6GLXDRUGQFU57RNE97	03/16/2020	03/14/2022	14,937	1,910,000	127.87	79,456			347,939		347,939	143,357					0010
.T031620 SPX EUR003/14/22|.T031620| SPX EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/16/2020	03/14/2022	461	1,100,000	2386.13	162,360			1,094,819		1,094,819	454,906					0010
.Q041420 SPX EUR004/14/22|.Q041420| SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat	B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2022	430	1,225,001	2846.06	144,918			824,975		824,975	398,740					0010
.041420R EEJ EUR004/14/22|.041420R| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank,	7H6GLXDRUGQFU57RNE97	04/14/2020	04/14/2022	16,026	2,165,000	135.09	93,312			257,204		257,204	130,557					0010
.Y051420 SPX EUR005/16/22|.Y051420| SPX EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba	2IGI19DL77OXOHC3ZE78	05/14/2020	05/16/2022	561	1,600,000	2852.5	205,120			1,072,686		1,072,686	517,557					0010
.051420Z EEJ EUR005/16/22|.051420Z| EEJ EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank,	7H6GLXDRUGQFU57RNE97	05/14/2020	05/16/2022	20,004	2,695,000	134.72	116,694			327,904		327,904	162,868					0010
.0514200 EEJ EUR001/14/22|.051420Q| EEJ EUR0 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank,	7H6GLXDRUGQFU57RNE97	05/14/2020	01/14/2022	5,901	825,000	139.8	19,800			67,383		67,383	40,140					0010
.X061520 SPX EUR006/14/22|.X061520| SPX EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co.	4PQUHN3JPFGFNF3BB653	06/15/2020	06/14/2022	277	850,000	3066.59	101,575			472,691		472,691	244,771					0010
.061520Z EEJ EUR006/14/22|.061520Z| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank,	7H6GLXDRUGQFU57RNE97	06/15/2020	06/14/2022	9,437	1,280,000	135.63	54,912			145,986		145,986	73,248					0010
.061620B SGIXCGMS EUR006/|.061620B|SGIXC GMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E	SNZ2OJLFK8MNNCLQOF39	06/16/2020	06/14/2022	1,288	465,501	361.54	16,429			3,711		24,538	(8,248)					0010
.062320N SGIXCGMS EUR006/|.062320N|SGIXC GMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E	SNZ2OJLFK8MNNCLQOF39	06/23/2020	06/21/2022	483	175,472	363.25	6,236			1,469		8,489	(3,135)					0010
.063020B SGIXCGMS EUR006/|.063020B|SGIXC GMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E	SNZ2OJLFK8MNNCLQOF39	06/30/2020	06/28/2022	1,211	440,121	363.55	15,786			3,871		20,998	(7,937)					0010
.070820B SGIXCGMS EUR007/|.070820B|SGIXC GMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E	SNZ2OJLFK8MNNCLQOF39	07/08/2020	07/07/2022	898	327,342	364.45	12,045			3,098		14,934	(6,047)					0010
.X071420 SPX EUR007/14/22|.X071420| SPX EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank	JJKC32MCHWDI71265Z06	07/14/2020	07/14/2022	214	685,000	3197.52	80,282			339,198		339,198	183,069					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 Year-end (b)
.C071420 EEJ EUR007/14/22|.C071420| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/14/2020	07/14/2022	7,337	1,005,000	136.97	43,215			103,776		103,776	52,881						0010
.Y072220 SGIXCGMS EUR007/|.Y072220|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	07/22/2020	07/21/2022	1,517	560,766	369.65	20,161			5,574		19,195			(10,122)				0010
.072920A SGIXCGMS EUR007/|.072920A|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	07/29/2020	07/28/2022	1,797	664,999	369.96	24,733			7,076		22,454			(12,418)				0010
.081020B SGIXCGMS EUR008/|.081020B|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	08/10/2020	08/08/2022	3,210	1,198,074	373.29	41,820			12,615		33,199			(21,025)				0010
.Z081420 SPX EUR008/15/22|.Z081420| SPX EUR0 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	08/14/2020	08/15/2022	255	860,000	3372.85	96,406			363,173		363,173	207,721						0010
.C081420 EEJ EUR008/15/22|.C081420| EEJ EUR0 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/14/2020	08/15/2022	9,647	1,330,000	137.86	57,057			128,277		128,277	65,561						0010
.081720B SGIXCGMS EUR008/|.081720B|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	08/17/2020	08/15/2022	1,241	459,535	370.19	16,771			5,221		15,505			(8,432)				0010
.082420N SGIXCGMS EUR008/|.082420N|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	08/24/2020	08/08/2022	536	200,001	373.29	7,056			2,170		5,542			(3,617)				0010
.082420P SGIXCGMS EUR008/|.082420P|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	08/24/2020	08/22/2022	1,268	472,169	372.52	17,289			5,549		13,921			(8,692)				0010
.090920B SGIXCGMS EUR008/|.090920B|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	09/09/2020	08/29/2022	1,909	716,759	375.53	22,312			7,469		17,574			(11,358)				0010
.090920F PDLV5E EUR009/07|.090920F|PDL V5E EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank, N.A. E57ODZWZ7FF32TWEFA76	09/09/2020	09/07/2022	2,897	1,215,000	419.4	46,778			16,044		60,903			(23,518)				0010
.090920D SGIXCGMS EUR009/|.090920D|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	09/09/2020	09/07/2022	2,661	982,131	369.1	38,663			13,260		35,798			(19,438)				0010
.091420Y EEJ EUR009/14/22|.091420Y| EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2022	11,389	1,570,000	137.85	67,981			151,793		151,793	76,598						0010
.X091420 SPX EUR009/14/22|.X091420| SPX EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2022	374	1,265,000	3383.54	142,313			531,380		531,380	303,919						0010
.091520D SGIXCGMS EUR009/|.091520D|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	09/15/2020	09/14/2022	2,084	773,611	371.25	28,006			9,862		25,076			(14,061)				0010
.091520B SGIXCGMS EUR009/|.091520B|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	09/15/2020	09/07/2022	9,583	3,537,259	369.1	137,427			47,527		128,929			(69,668)				0010
.092220N SGIXCGMS EUR009/|.092220N|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	09/22/2020	09/21/2022	762	281,108	368.72	10,216			3,696		10,546			(5,129)				0010
.100820A SGIXCGMS EUR009/|.100820A|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	10/08/2020	09/28/2022	811	300,468	370.29	11,076			4,177		10,385			(5,646)				0010
.100820H PDLV5E EUR010/07|.100820H|PDL V5E EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank, N.A. E57ODZWZ7FF32TWEFA76	10/08/2020	10/07/2022	852	360,000	422.4	12,348			4,758		15,936			(6,225)				0010

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.100820C SGIXCGMS EUR010/|.100820C|SGIXC GMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	10/08/2020	10/07/2022	2,696	1,000,916	371.21	35,942			13,832		33,058			(18,095)				0010
.100820F PDLV5E EUR009/28|.100820F|PDL V5E EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank, N.A. E570DZWZ7FF32TWEFA76	10/08/2020	09/28/2022	1,089	460,000	422.29	15,732			5,941		20,391			(8,031)				0010
.101420U EEJ EUR010/14/22|.101420U| EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/14/2020	10/14/2022	19,229	2,655,000	138.07	114,962			252,856		252,856	126,445						0010
.S101420 SPX EUR010/14/22|.S101420| SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/14/2020	10/14/2022	503	1,755,000	3488.67	194,314			670,445		670,445	397,135						0010
.101520B SGIXCGMS EUR010/|.101520B|SGIXC GMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	10/15/2020	10/14/2022	1,940	724,395	373.39	24,910			9,827		21,230			(12,541)				0010
.102220B SGIXCGMS EUR010/|.102220B|SGIXC GMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	10/22/2020	10/21/2022	1,857	688,253	370.69	24,100			9,740		23,614			(12,133)				0010
.111020D SGIXCGMS EUR011/|.111020D|SGIXC GMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	11/10/2020	11/07/2022	5,411	2,030,869	375.35	66,280			28,379		54,197			(33,415)				0010
.111020L PDLV5E EUR010/28|.111020L|PDL V5E EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank, N.A. E570DZWZ7FF32TWEFA76	11/10/2020	10/28/2022	1,263	527,855	417.98	18,974			7,972		28,372			(9,700)				0010
.111020K PDLV5E EUR010/21|.111020K|PDL V5E EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank, N.A. E570DZWZ7FF32TWEFA76	11/10/2020	10/21/2022	826	348,794	422.24	10,678			4,425		15,675			(5,513)				0010
.111020J PDLV5E EUR010/14|.111020J|PDL V5E EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank, N.A. E570DZWZ7FF32TWEFA76	11/10/2020	10/14/2022	767	326,206	425.31	8,788			3,590		12,722			(4,582)				0010
.111020B SGIXCGMS EUR010/|.111020B|SGIXC GMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	11/10/2020	10/28/2022	2,541	934,600	367.74	39,545			16,616		37,598			(20,216)				0010
.V111620 SPX EUR011/14/22|.V111620| SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	11/16/2020	11/14/2022	378	1,370,000	3626.91	147,686			459,941		459,941	285,548						0010
.111620Y EEJ EUR011/14/22|.111620Y| EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/16/2020	11/14/2022	15,681	2,170,000	138.38	94,612			202,230		202,230	100,451						0010
.111720B SGIXCGMS EUR011/|.111720B|SGIXC GMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	11/17/2020	11/14/2022	3,124	1,175,087	376.2	41,450			18,124		30,021			(20,868)				0010
.1124200 SGIXCGMS EUR011/|.1124200|SGIXC GMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	11/24/2020	11/21/2022	3,522	1,324,880	376.21	47,472			21,244		34,058			(23,933)				0010
.112420S PDLV5E EUR011/07|.112420S|PDL V5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank, N.A. E570DZWZ7FF32TWEFA76	11/24/2020	11/07/2022	284	119,373	419.68	4,345			1,897		5,963			(2,234)				0010
.112420T PDLV5E EUR011/21|.112420T|PDL V5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank, N.A. E570DZWZ7FF32TWEFA76	11/24/2020	11/21/2022	1,571	664,416	422.8	21,992			9,842		29,479			(11,087)				0010
.120120B SGIXCGMS EUR011/|.120120B|SGIXC GMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	12/01/2020	11/28/2022	1,817	684,986	376.89	23,936			10,928		17,032			(12,051)				0010
.120820B SGIXCGMS EUR012/|.120820B|SGIXC GMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	12/08/2020	12/07/2022	1,329	502,497	378.11	18,047			8,440		11,728			(9,061)				0010

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.A121420 EEJ EUR012/14/22|.A121420| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2022	18,475	2,590,000	140.19	114,219			209,578		209,578	105,643						0010
.Y121420 SPX EUR012/14/22|.Y121420| SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2022	439	1,600,000	3647.49	173,600			529,978		529,978	330,007						0010
.121520G PDLV5E EUR011/21|.121520G|PDL V5E EUR0 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/15/2020	11/21/2022	733	310,638	423.63	10,791			4,966		13,367			(5,595)				0010
.121520H PDLV5E EUR011/21|.121520H|PDL V5E EUR0 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/15/2020	11/21/2022	513	217,500	424.1	7,460			3,433		9,207			(3,868)				0010
.121520B SGIXCGMS EUR012/|.121520B|SGIXC GMS EUR0 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	12/15/2020	12/14/2022	5,276	1,996,732	378.48	71,538			34,145		45,923			(35,917)				0010
.121520F PDLV5E EUR011/07|.121520F|PDL V5E EUR0 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/15/2020	11/07/2022	708	300,393	424.17	10,122			4,547		12,596			(5,354)				0010
.122220Z SGIXCGMS EUR012/|.122220Z|SGIXC GMS EUR0 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	12/22/2020	12/14/2022	444	167,962	378.48	5,707			2,750		3,863			(2,893)				0010
.B122220 SGIXCGMS EUR012/|.B122220|SGIXC GMS EUR0 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	12/22/2020	12/21/2022	2,410	910,993	377.93	31,722			15,446		21,801			(15,926)				0010
.122920B SGIXCGMS EUR012/|.122920B|SGIXC GMS EUR0 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	12/29/2020	12/28/2022	8,883	3,359,124	378.14	120,813			59,991		79,967			(60,822)				0010
.010721D EEJ EUR001/07/22|.010721D| EEJ EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/07/2021	01/07/2022	3,963	565,000	142.57	11,887			201		30,066			(11,890)				0010
.G010721 SPX EUR001/07/22|.G010721| SPX EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/07/2021	01/07/2022	4,413	16,785,000	3803.79	473,169			7,864		845,933			(465,305)				0010
.010721C EEJ EUR001/07/22|.010721C| EEJ EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/07/2021	01/07/2022	3,682	525,000	142.57	10,658			177		25,865			(10,480)				0010
.010721P EEJ EUR001/07/22|.010721P| EEJ EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/07/2021	01/07/2022	26,667	3,840,000	143.9957	104,064			1,730		194,696			(102,334)				0010
.010721U SPX ASIAN01/07/2|.010721U| SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	01/07/2021	01/07/2022	995	3,785,000	3803.79	44,663			742		75,702			(43,921)				0010
.010721Q EEJ EUR001/07/22|.010721Q| EEJ EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/07/2021	01/07/2022	5,840	845,000	144.694293	21,210			353		38,703			(20,857)				0010
.010721R EEJ EUR001/07/22|.010721R| EEJ EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/07/2021	01/07/2022	6,363	925,000	145.378629	21,460			357		37,927			(21,103)				0010
.010721G EEJ EUR001/07/22|.010721G| EEJ EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/07/2021	01/07/2022	11,924	1,700,000	142.57	40,970			681		101,525			(40,289)				0010
.J010721 SPX EUR001/07/22|.J010721| SPX EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/07/2021	01/07/2022	2,542	9,670,000	3803.79	339,224			5,638		628,537			(333,586)				0010
.010721V SPX ASIAN01/07/2|.010721V| SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	01/07/2021	01/07/2022	426	1,620,000	3803.79	29,970			498		54,917			(29,472)				0010

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
.I010721 SPX EUR001/07/22|.I010721| SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/07/2021	01/07/2022	974	3,705,000	3803.79		119,042		1,979		217,104			(117,063)				0010
.010721F EEJ EUR001/07/22|.010721F| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/07/2021	01/07/2022	6,909	985,000	142.57		22,852		380		57,587			(22,472)				0010
.E010721 SPX EUR001/07/22|.E010721| SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/07/2021	01/07/2022	4,372	16,630,000	3803.79		424,231		7,051		748,325			(417,180)				0010
.F010721 SPX EUR001/07/22|.F010721| SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/07/2021	01/07/2022	4,101	15,600,000	3803.79		416,676		6,925		739,418			(409,751)				0010
.010721E EEJ EUR001/07/22|.010721E| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/07/2021	01/07/2022	19,184	2,735,000	142.57		61,811		1,027		156,080			(60,784)				0010
.H010721 SPX EUR001/07/22|.H010721| SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/07/2021	01/07/2022	3,675	13,980,000	3803.79		417,862		6,945		753,482			(410,917)				0010
.0107210 EEJ EUR001/07/22|.0107210| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/07/2021	01/07/2022	2,834	405,000	142.926425		12,312		205		23,572			(12,107)				0010
.010721N EEJ EUR001/07/22|.010721N| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/07/2021	01/07/2022	15,361	2,190,000	142.57		63,729		1,059		132,937			(62,670)				0010
.0107211 EEJ EUR001/07/22|.0107211| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/07/2021	01/07/2022	35,211	5,020,000	142.57		128,010		2,128		304,157			(125,882)				0010
.010721J EEJ EUR001/07/22|.010721J| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/07/2021	01/07/2022	17,886	2,550,000	142.57		66,555		1,106		154,716			(65,449)				0010
.010721Y SPX ASIAN01/07/2|.010721Y| SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/07/2021	01/07/2022	1,213	4,615,000	3803.79		127,374		2,117		261,658			(125,257)				0010
.010721T EEJ EUR001/07/22|.010721T| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/07/2021	01/07/2022	2,372	350,000	147.55995		6,265		104		9,001			(6,161)				0010
.010721H EEJ EUR001/07/22|.010721H| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/07/2021	01/07/2022	38,823	5,535,000	142.57		137,268		2,281		333,970			(134,987)				0010
.B010721 SPX EUR001/07/22|.B010721| SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/07/2021	01/07/2022	791	3,010,000	3803.79		53,458		888		90,595			(52,569)				0010
.010721X SPX ASIAN01/07/2|.010721X| SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/07/2021	01/07/2022	1,276	4,855,000	3803.79		119,919		1,993		236,912			(117,925)				0010
.010721S EEJ EUR001/07/22|.010721S| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/07/2021	01/07/2022	1,505	220,000	146.162764		4,664		78		7,811			(4,586)				0010
.A010721 SPX EUR001/07/22|.A010721| SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/07/2021	01/07/2022	3,307	12,580,000	3803.79		154,608		2,570		252,864			(152,039)				0010
.010721W SPX ASIAN01/07/2|.010721W| SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/07/2021	01/07/2022	958	3,645,000	3803.79		82,377		1,369		157,821			(81,008)				0010
.010721A EEJ EUR001/07/22|.010721A| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/07/2021	01/07/2022	13,467	1,920,000	142.57		33,984		565		76,100			(33,419)				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 Year-end (b)
.C010721 SPX EUR001/07/22|.C010721| SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/07/2021	01/07/2022	885	3,365,000	3803.79		69,218		1,150		119,114			(68,068)				0010
.010721M EEJ EUR001/07/22|.010721M| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/07/2021	01/07/2022	46,679	6,655,000	142.57		189,002		3,141		403,970			(185,861)				0010
.010721K EEJ EUR001/07/22|.010721K| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/07/2021	01/07/2022	25,952	3,700,000	142.57		98,790		1,642		224,574			(97,148)				0010
.D010721 SPX EUR001/07/22|.D010721| SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/07/2021	01/07/2022	2,164	8,230,000	3803.79		191,924		3,190		334,942			(188,734)				0010
.010721Z SPX ASIAN01/07/2|.010721Z| SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/07/2021	01/07/2022	519	1,975,000	3803.79		61,028		1,014		131,925			(60,013)				0010
.010721B EEJ EUR001/07/22|.010721B| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/07/2021	01/07/2022	5,681	810,000	142.57		15,066		250		34,783			(14,816)				0010
.010721L EEJ EUR001/07/22|.010721L| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/07/2021	01/07/2022	1,648	235,000	142.57		6,486		108		14,265			(6,378)				0010
.010821C SGIXCGMS EUR001/|.010821C|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	01/08/2021	01/09/2023	3,757	1,418,980	377.74		50,675		26,000		34,971			(24,675)				0010
.010821A SGIXCGMS EUR012/|.010821A|SGIXC GMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	01/08/2021	12/28/2022	2,916	1,102,501	378.14		38,486		19,431		26,246			(19,055)				0010
.010821B SGIXCGMS EUR001/|.010821B|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	01/08/2021	01/07/2022	1,220	460,888	377.74		11,628		194		3,995			(11,434)				0010
.011421W EEJ EUR001/17/23|.011421W| EEJ EURO 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/14/2021	01/17/2023	22,326	3,200,000	143.33		140,800		198,159		198,159	57,370						0010
.N011421 SPX EUR001/14/22|.N011421| SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/14/2021	01/14/2022	1,047	3,974,993	3795.54		163,373		317,704		317,704	154,331						0010
.M011421 SPX EUR001/14/22|.M011421| SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/14/2021	01/14/2022	8,156	30,954,982	3795.54		1,207,245		2,310,374		2,310,374	1,103,129						0010
.011421V EEJ EUR001/14/22|.011421V| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/14/2021	01/14/2022	34,919	5,005,000	143.33		158,659		275,465		275,465	116,807						0010
.0011421 SPX EUR001/14/22|.0011421| SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/14/2021	01/14/2022	7,722	29,309,995	3795.54		1,368,777		2,781,351		2,781,351	1,412,574						0010
.P011421 SPX EUR001/14/22|.P011421| SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/14/2021	01/14/2022	1,107	4,199,993	3795.54		203,280		419,489		419,489	216,209						0010
.R011421 SPX EUR001/17/23|.R011421| SPX EURO 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/14/2021	01/17/2023	547	2,074,984	3795.54		224,308		596,818		596,818	372,510						0010
.Q011421 SPX EUR001/14/22|.Q011421| SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/14/2021	01/14/2022	1,266	4,805,002	3795.54		255,146		551,746		551,746	296,600						0010
.011421B EEJ EUR001/14/22|.011421B| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/14/2021	01/14/2022	12,210	1,750,000	143.33		30,800		1,112		66,995			(29,688)				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 Year-end (b)
.011421N EEJ EUR001/14/22 EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/14/2021	01/14/2022	5,058	725,000	143.33		21,170		764		39,903			(20,406)				0010
.B011421 SPX ASIAN01/14/2 SPX ASIAN 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	01/14/2021	01/14/2022	825	3,130,000	3795.54		86,701		3,131		176,526			(83,570)				0010
.011421C EEJ EUR001/14/22 EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/14/2021	01/14/2022	4,884	700,000	143.33		13,020		470		29,023			(12,550)				0010
.011421M EEJ EUR001/14/22 EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/14/2021	01/14/2022	34,431	4,935,000	143.33		141,141		5,097		271,611			(136,044)				0010
.C011421 SPX ASIAN01/14/2 SPX ASIAN 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	01/14/2021	01/14/2022	588	2,230,000	3795.54		68,907		2,488		147,176			(66,419)				0010
.011421D EEJ EUR001/14/22 EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/14/2021	01/14/2022	5,756	825,000	143.33		16,665		602		37,955			(16,063)				0010
.011421K EEJ EUR001/14/22 EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/14/2021	01/14/2022	23,791	3,410,000	143.33		89,342		3,226		187,349			(86,116)				0010
.011421L EEJ EUR001/14/22 EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/14/2021	01/14/2022	18,105	2,595,000	143.33		69,546		2,511		142,730			(67,035)				0010
.011421U EEJ EUR001/14/22 EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/14/2021	01/14/2022	2,934	435,000	148.246219		7,961		287		9,210			(7,673)				0010
.011421S EEJ EUR001/14/22 EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/14/2021	01/14/2022	2,405	350,000	145.537282		8,750		316		13,877			(8,434)				0010
.F011421 SPX EUR001/14/22 SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/14/2021	01/14/2022	1,194	4,530,015	3795.54		95,130		3,435		165,710			(91,695)				0010
.011421T EEJ EUR001/14/22 EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/14/2021	01/14/2022	6,766	990,000	146.311264		22,671		819		33,928			(21,852)				0010
.011421G EEJ EUR001/14/22 EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/14/2021	01/14/2022	6,419	920,000	143.33		21,252		767		48,433			(20,485)				0010
.E011421 SPX EUR001/14/22 SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/14/2021	01/14/2022	1,168	4,435,013	3795.54		77,613		2,803		133,429			(74,810)				0010
.011421F EEJ EUR001/14/22 EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/14/2021	01/14/2022	2,407	345,000	143.33		7,694		278		17,681			(7,416)				0010
.011421X SPX ASIAN01/14/2 SPX ASIAN 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	01/14/2021	01/14/2022	1,112	4,220,000	3795.54		49,796		1,798		84,396			(47,998)				0010
.D011421 SPX EUR001/14/22 SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/14/2021	01/14/2022	3,150	11,955,002	3795.54		142,265		5,137		238,986			(137,127)				0010
.G011421 SPX EUR001/14/22 SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/14/2021	01/14/2022	1,222	4,640,010	3795.54		108,576		3,921		191,061			(104,655)				0010
.011421E EEJ EUR001/14/22 EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/14/2021	01/14/2022	2,163	310,000	143.33		6,634		240		15,303			(6,394)				0010

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.H011421 SPX EUR001/14/22|.H011421| SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/14/2021	01/14/2022	3,538	13,429,987	3795.54		341,122		12,318		603,983			(328,804)				0010
.011421Z SPX ASIAN01/14/2|.011421Z| SPX ASIAN 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	01/14/2021	01/14/2022	773	2,935,000	3795.54		67,505		2,438		129,425			(65,067)				0010
.0114210 EEJ EUR001/14/22|.011421Q| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/14/2021	01/14/2022	4,281	615,000	143.673992		18,819		680		32,373			(18,139)				0010
.011421J EEJ EUR001/14/22|.011421J| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/14/2021	01/14/2022	30,036	4,305,000	143.33		110,208		3,980		235,918			(106,228)				0010
.011421Y SPX ASIAN01/14/2|.011421Y| SPX ASIAN 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	01/14/2021	01/14/2022	353	1,340,000	3795.54		26,264		948		48,238			(25,316)				0010
.I011421 SPX EUR001/14/22|.I011421| SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/14/2021	01/14/2022	3,779	14,345,016	3795.54		381,577		13,779		679,533			(367,798)				0010
.011421I EEJ EUR001/14/22|.011421I| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/14/2021	01/14/2022	44,268	6,345,000	143.33		157,991		5,705		345,855			(152,285)				0010
.011421R EEJ EUR001/14/22|.011421R| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/14/2021	01/14/2022	21,209	3,070,000	144.748967		83,811		3,027		138,581			(80,784)				0010
.J011421 SPX EUR001/14/22|.J011421| SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/14/2021	01/14/2022	2,560	9,714,988	3795.54		272,020		9,823		488,359			(262,197)				0010
.L011421 SPX EUR001/14/22|.L011421| SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/14/2021	01/14/2022	2,204	8,364,991	3795.54		290,266		10,482		540,799			(279,784)				0010
.011421H EEJ EUR001/14/22|.011421H| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/14/2021	01/14/2022	11,756	1,685,000	143.33		40,609		1,466		90,914			(39,142)				0010
.K011421 SPX EUR001/14/22|.K011421| SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/14/2021	01/14/2022	3,636	13,800,014	3795.54		411,240		14,850		746,082			(396,390)				0010
.A011421 SPX ASIAN01/14/2|.A011421| SPX ASIAN 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	01/14/2021	01/14/2022	1,121	4,255,000	3795.54		105,950		3,826		207,633			(102,124)				0010
.011521A SGIXCGMS EUR001/|.011521A|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	01/15/2021	01/14/2022	2,121	800,513	377.41		19,026		689		8,168			(18,337)				0010
.011521B SGIXCGMS EUR001/|.011521B|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	01/15/2021	01/17/2023	3,909	1,475,398	377.41		50,625		26,531		37,317			(24,094)				0010
.012121P EEJ EUR001/07/22|.012121P| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/21/2021	01/07/2022	3,476	500,000	143.85313		15,950		276		25,851			(15,674)				0010
.012121Z SPX ASIAN01/21/2|.012121Z| SPX ASIAN 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	01/21/2021	01/21/2022	664	2,560,000	3853.07		78,336		4,340		169,720			(73,996)				0010
.012121K EEJ EUR001/21/22|.012121K| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/21/2021	01/21/2022	17,245	2,485,000	144.1		65,107		3,607		122,402			(61,500)				0010
.C012121 SPX EUR001/21/22|.C012121| SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2021	01/21/2022	1,204	4,640,000	3853.07		97,301		5,391		168,341			(91,910)				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 Year-end (b)
.0121210 EEJ EUR001/07/22|.012121Q| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/21/2021	01/07/2022	1,719	250,000	145.407143		6,750		117		10,201			(6,633)				0010
.E012121 SPX EUR001/21/22|.E012121| SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2021	01/21/2022	2,022	7,790,000	3853.07		198,022		10,971		349,328			(187,051)				0010
.012121L EEJ EUR001/21/22|.012121L| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/21/2021	01/21/2022	12,630	1,820,000	144.1		48,776		2,702		89,760			(46,074)				0010
.012121Y SPX ASIAN01/21/2|.012121Y| SPX ASIAN 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	01/21/2021	01/21/2022	1,408	5,425,000	3853.07		148,645		8,235		305,949			(140,410)				0010
.F012121 SPX EUR001/21/22|.F012121| SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2021	01/21/2022	3,431	13,220,000	3853.07		352,049		19,504		624,410			(332,545)				0010
.012121R EEJ EUR001/21/22|.012121R| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/21/2021	01/21/2022	15,430	2,245,000	145.49777		61,289		3,395		89,136			(57,893)				0010
.012121A EEJ EUR001/07/22|.012121A| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/21/2021	01/07/2022	13,677	1,950,000	142.57		41,340		715		86,526			(40,625)				0010
.012121X SPX ASIAN01/21/2|.012121X| SPX ASIAN 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	01/21/2021	01/21/2022	1,094	4,215,000	3853.07		102,846		5,698		204,412			(97,148)				0010
.D012121 SPX EUR001/21/22|.D012121| SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2021	01/21/2022	3,127	12,050,000	3853.07		279,078		15,461		487,562			(263,617)				0010
.012121J EEJ EUR001/21/22|.012121J| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/21/2021	01/21/2022	21,999	3,170,000	144.1		81,152		4,496		155,739			(76,656)				0010
.A012121 SPX EUR001/21/22|.A012121| SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2021	01/21/2022	3,270	12,600,000	3853.07		150,570		8,342		251,264			(142,228)				0010
.012121S EEJ EUR001/21/22|.012121S| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/21/2021	01/21/2022	8,440	1,235,000	146.31914		30,875		1,711		42,088			(29,164)				0010
.G012121 SPX EUR001/21/22|.G012121| SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2021	01/21/2022	3,238	12,475,000	3853.07		350,173		19,400		625,205			(330,773)				0010
.012121C EEJ EUR001/21/22|.012121C| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/21/2021	01/21/2022	12,214	1,760,000	144.1		31,680		1,755		65,903			(29,925)				0010
.H012121 SPX EUR001/21/22|.H012121| SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2021	01/21/2022	4,145	15,970,000	3853.07		476,225		26,384		857,546			(449,842)				0010
.012121B EEJ EUR001/07/22|.012121B| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/21/2021	01/07/2022	20,130	2,870,000	142.57		87,248		1,509		174,196			(85,739)				0010
.B012121 SPX EUR001/21/22|.B012121| SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2021	01/21/2022	561	2,160,000	3853.07		38,081		2,110		65,027			(35,971)				0010
.012121D EEJ EUR001/21/22|.012121D| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/21/2021	01/21/2022	3,817	550,000	144.1		11,000		609		23,243			(10,391)				0010
.012121M EEJ EUR001/21/22|.012121M| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/21/2021	01/21/2022	2,186	315,000	144.1		8,757		485		15,548			(8,272)				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 Year-end (b)
.I012121 SPX EUR001/21/22|.I012121| SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2021	01/21/2022	1,411	5,435,000	3853.07		188,540		10,445		348,033			(178,095)				0010
.012121N EEJ EUR001/21/22|.012121N| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/21/2021	01/21/2022	27,134	3,910,000	144.1		111,826		6,195		193,022			(105,631)				0010
.012121U EEJ EUR001/21/22|.012121U| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/21/2021	01/21/2022	4,898	730,000	149.04263		13,359		740		12,196			(12,619)				0010
.012121G EEJ EUR001/21/22|.012121G| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/21/2021	01/21/2022	2,429	350,000	144.1		8,155		452		16,717			(7,703)				0010
.012121V SPX ASIAN01/21/2|.012121V| SPX ASIAN 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	01/21/2021	01/21/2022	1,228	4,730,000	3853.07		54,868		3,040		94,593			(51,828)				0010
.012121T EEJ EUR001/21/22|.012121T| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/21/2021	01/21/2022	4,218	620,000	146.982		14,384		797		18,358			(13,587)				0010
.012121W SPX ASIAN01/21/2|.012121W| SPX ASIAN 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	01/21/2021	01/21/2022	539	2,075,000	3853.07		41,085		2,276		77,393			(38,809)				0010
.012121I EEJ EUR001/21/22|.012121I| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/21/2021	01/21/2022	19,882	2,865,000	144.1		71,339		3,952		140,065			(67,386)				0010
.012121H EEJ EUR001/21/22|.012121H| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/21/2021	01/21/2022	7,599	1,095,000	144.1		26,390		1,462		53,067			(24,927)				0010
.012121E EEJ EUR001/21/22|.012121E| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/21/2021	01/21/2022	2,429	350,000	144.1		7,525		417		15,844			(7,108)				0010
.012121F EEJ EUR001/21/22|.012121F| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/21/2021	01/21/2022	3,262	470,000	144.1		10,622		588		22,048			(10,034)				0010
.012121O EEJ EUR001/21/22|.012121O| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/21/2021	01/21/2022	8,779	1,265,000	144.1		36,938		2,046		62,449			(34,892)				0010
.012221B MXEA ASIAN01/07/|.012221B|M XEA ASIAN 01/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/22/2021	01/07/2022	868	1,903,376	2192.83		49,033		850		97,233			(48,183)				0010
.012221N MXEA EUR001/14/2|.012221N|M XEA EURO 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/22/2021	01/14/2022	1,170	2,584,963	2209.37		61,565		2,267		110,431			(59,298)				0010
.012221Q SGIXCGMS EUR001/|.012221Q|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	01/22/2021	01/23/2023	3,849	1,459,712	379.28		50,802		27,043		33,382			(23,759)				0010
.0122210 MXEA EUR001/14/2|.0122210|M XEA EURO 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/22/2021	01/14/2022	603	1,332,250	2209.37		36,017		1,326		64,954			(34,691)				0010
.012221Z PDLV5E EUR001/07|.012221Z|PDL V5E EURO 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank, N.A. E57ODZWZ7FF32TWEFA76	01/22/2021	01/07/2022	1,296	550,918	425.17		9,751		169		18,901			(9,582)				0010
.012221P SGIXCGMS EUR001/|.012221P|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	01/22/2021	01/21/2022	2,503	949,232	379.28		23,050		1,281		7,186			(21,769)				0010
.012221K MXEA EUR001/07/2|.012221K|M XEA EURO 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/22/2021	01/07/2022	1,784	3,912,009	2192.83		100,992		1,751		186,783			(99,241)				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 Year-end (b)
.012221D MXEA ASIAN01/21/|.012221D|M XEA ASIAN 01/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/22/2021	01/21/2022	761	1,681,802	2209.99		36,870		2,048		66,878			(34,822)				0010
.012221J MXEA EUR001/07/2|.012221J|M XEA EURO 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/22/2021	01/07/2022	460	1,008,702	2192.83		18,216		316		31,224			(17,900)				0010
.012221X PDLV5E EUR001/17|.012221X|PDL V5E EURO 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank, N.A. E57ODZWZ7FF32TWEFA76	01/22/2021	01/17/2023	962	406,710	422.83		14,194		7,501		18,293			(6,694)				0010
.012221T PDLV5E EUR001/07|.012221T|PDL V5E EURO 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank, N.A. E57ODZWZ7FF32TWEFA76	01/22/2021	01/07/2022	474	201,636	425.17		4,557		79		6,935			(4,478)				0010
.012221W PDLV5E EUR001/09|.012221W|PDL V5E EURO 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank, N.A. E57ODZWZ7FF32TWEFA76	01/22/2021	01/09/2023	1,433	609,308	425.17		19,559		10,232		24,902			(9,327)				0010
.012221L MXEA EUR001/07/2|.012221L|M XEA EURO 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/22/2021	01/07/2022	600	1,315,698	2192.83		40,266		698		75,585			(39,568)				0010
.012221C MXEA ASIAN01/14/|.012221C|M XEA ASIAN 01/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/22/2021	01/14/2022	707	1,562,025	2209.37		33,879		1,248		74,220			(32,632)				0010
.012221M MXEA EUR001/14/2|.012221M|M XEA EURO 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/22/2021	01/14/2022	438	967,704	2209.37		14,060		518		23,029			(13,542)				0010
.012221V PDLV5E EUR012/28|.012221V|PDL V5E EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank, N.A. E57ODZWZ7FF32TWEFA76	01/22/2021	12/28/2022	1,875	797,431	425.23		25,279		13,018		32,338			(12,261)				0010
.012221U PDLV5E EUR012/21|.012221U|PDL V5E EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank, N.A. E57ODZWZ7FF32TWEFA76	01/22/2021	12/21/2022	286	121,559	424.57		3,926		2,003		5,050			(1,924)				0010
.012821A EEJ EUR001/14/22|.012821A| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/28/2021	01/14/2022	5,791	830,000	143.33		13,280		498		27,567			(12,782)				0010
.A012821 SPX ASIAN01/28/2|.A012821| SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	01/28/2021	01/28/2022	1,510	5,720,000	3787.38		166,452		12,449		326,015			(154,003)				0010
.B012821 SPX ASIAN01/28/2|.B012821| SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	01/28/2021	01/28/2022	779	2,950,000	3787.38		95,580		7,149		193,800			(88,431)				0010
.K012821 SPX EUR001/28/22|.K012821| SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2021	01/28/2022	3,704	14,030,000	3787.38		495,259		37,042		905,846			(458,217)				0010
.012821L EEJ EUR001/28/22|.012821L| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/28/2021	01/28/2022	51,451	7,375,000	143.34		188,800		14,121		397,757			(174,679)				0010
.012821N EEJ EUR001/28/22|.012821N| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/28/2021	01/28/2022	26,580	3,810,000	143.34		102,108		7,637		208,005			(94,471)				0010
.012821B EEJ EUR001/14/22|.012821B| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/28/2021	01/14/2022	5,233	750,000	143.33		17,400		652		39,504			(16,748)				0010
.J012821 SPX EUR001/28/22|.J012821| SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2021	01/28/2022	5,869	22,230,000	3787.38		669,123		50,045		1,199,520			(619,078)				0010
.012821M EEJ EUR001/28/22|.012821M| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/28/2021	01/28/2022	25,324	3,630,000	143.34		95,106		7,113		197,246			(87,993)				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 Year-end (b)
.012821C EEJ EUR001/21/22|.012821C| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/28/2021	01/21/2022	18,841	2,715,000	144.1		63,531		3,589		132,956			(59,942)				0010
.C012821 SPX EUR001/28/22|.C012821| SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2021	01/28/2022	5,658	21,430,000	3787.38		252,874		18,913		426,514			(233,961)				0010
.0128210 EEJ EUR001/28/22|.012821O| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/28/2021	01/28/2022	66,695	9,560,000	143.34		272,460		20,378		524,636			(252,082)				0010
.012821P EEJ EUR001/28/22|.012821P| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/28/2021	01/28/2022	22,534	3,230,000	143.34		94,316		7,054		177,306			(87,262)				0010
.D012821 SPX EUR001/28/22|.D012821| SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2021	01/28/2022	762	2,885,000	3787.38		51,065		3,819		87,806			(47,245)				0010
.012821Y SPX ASIAN01/28/2|.012821Y| SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	01/28/2021	01/28/2022	1,304	4,940,000	3787.38		125,476		9,385		236,615			(116,091)				0010
.012821W SPX ASIAN01/28/2|.012821W| SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	01/28/2021	01/28/2022	1,864	7,060,000	3787.38		84,014		6,284		141,194			(77,730)				0010
.012821G EEJ EUR001/28/22|.012821G| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/28/2021	01/28/2022	3,349	480,000	143.34		10,368		775		22,817			(9,593)				0010
.0128210 EEJ EUR001/28/22|.012821Q| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/28/2021	01/28/2022	5,604	805,000	143.641014		24,714		1,848		42,505			(22,865)				0010
.012821X SPX ASIAN01/28/2|.012821X| SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	01/28/2021	01/28/2022	803	3,040,000	3787.38		64,752		4,843		117,638			(59,909)				0010
.012821F EEJ EUR001/28/22|.012821F| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/28/2021	01/28/2022	5,825	835,000	143.34		16,951		1,268		37,093			(15,683)				0010
.012821S EEJ EUR001/28/22|.012821S| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/28/2021	01/28/2022	6,805	990,000	145.475766		24,948		1,866		39,715			(23,082)				0010
.012821R EEJ EUR001/28/22|.012821R| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/28/2021	01/28/2022	27,042	3,915,000	144.7734		106,488		7,964		175,971			(98,524)				0010
.E012821 SPX EUR001/28/22|.E012821| SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2021	01/28/2022	1,665	6,305,000	3787.38		131,144		9,809		228,224			(121,335)				0010
.012821H EEJ EUR001/28/22|.012821H| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/28/2021	01/28/2022	3,558	510,000	143.34		11,424		854		25,176			(10,570)				0010
.012821E EEJ EUR001/28/22|.012821E| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/28/2021	01/28/2022	6,593	945,000	143.34		18,617		1,392		40,331			(17,224)				0010
.G012821 SPX EUR001/28/22|.G012821| SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2021	01/28/2022	3,566	13,505,000	3787.38		343,027		25,656		601,451			(317,371)				0010
.F012821 SPX EUR001/28/22|.F012821| SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2021	01/28/2022	2,704	10,240,000	3787.38		235,520		17,615		411,333			(217,905)				0010
.012821D EEJ EUR001/28/22|.012821D| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/28/2021	01/28/2022	9,488	1,360,000	143.34		23,936		1,790		50,513			(22,146)				0010

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.012821J EEJ EUR001/28/22|.012821J| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/28/2021	01/28/2022	5,581	800,000	143.34		19,280		1,442		41,909			(17,838)				0010
.H012821 SPX EUR001/28/22|.H012821| SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2021	01/28/2022	5,555	21,040,000	3787.38		559,664		41,859		991,325			(517,805)				0010
.012821U EEJ EUR001/28/22|.012821U| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/28/2021	01/28/2022	1,871	275,000	146.980836		5,830		436		8,255			(5,394)				0010
.I012821 SPX EUR001/28/22|.I012821| SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2021	01/28/2022	1,964	7,440,000	3787.38		211,296		15,803		376,386			(195,493)				0010
.012821V EEJ EUR001/28/22|.012821V| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/28/2021	01/28/2022	4,145	615,000	148.3569		11,070		828		13,175			(10,242)				0010
.012821Z SPX ASIAN01/28/2|.012821Z| SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	01/28/2021	01/28/2022	490	1,855,000	3787.38		50,642		3,788		97,196			(46,854)				0010
.012821K EEJ EUR001/28/22|.012821K| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/28/2021	01/28/2022	46,742	6,700,000	143.34		166,830		12,478		357,161			(154,352)				0010
.012821T EEJ EUR001/28/22|.012821T| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/28/2021	01/28/2022	6,840	1,000,000	146.192466		23,200		1,735		35,249			(21,465)				0010
.012821I EEJ EUR001/28/22|.012821I| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/28/2021	01/28/2022	23,650	3,390,000	143.34		78,987		5,908		173,006			(73,079)				0010
.012921B SGIXCGMS EUR001/|.012921B|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	01/29/2021	01/30/2023	4,217	1,592,564	377.63		46,348		25,118		40,248			(21,229)				0010
.012921A SGIXCGMS EUR001/|.012921A|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	01/29/2021	01/28/2022	1,692	638,950	377.63		11,776		883		7,134			(10,893)				0010
.020821S EEJ EUR002/07/22|.020821S| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	02/07/2022	3,192	465,000	145.679792		14,229		1,454		17,822			(12,775)				0010
.H020821 SPX EUR002/07/22|.H020821| SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/08/2021	02/07/2022	3,015	11,805,000	3915.59		254,044		25,966		440,665			(228,078)				0010
.E020821 SPX ASIAN02/07/2|.E020821| SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	02/08/2021	02/07/2022	743	2,910,000	3915.59		90,210		9,220		196,688			(80,990)				0010
.020821U EEJ EUR002/07/22|.020821U| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	02/07/2022	10,036	1,480,000	147.46772		37,444		3,827		39,914			(33,617)				0010
.020821H EEJ EUR002/07/22|.020821H| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	02/07/2022	6,295	915,000	145.36		20,679		2,114		35,112			(18,565)				0010
.I020821 SPX EUR002/07/22|.I020821| SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/08/2021	02/07/2022	2,023	7,920,000	3915.59		180,259		18,424		314,305			(161,835)				0010
.020821R EEJ EUR001/21/22|.020821R| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	01/21/2022	3,805	560,000	147.18374		13,944		808		15,830			(13,136)				0010
.020821F EEJ EUR002/07/22|.020821F| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	02/07/2022	6,054	880,000	145.36		17,864		1,826		31,352			(16,038)				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 Year-end (b)
.F020821 SPX EUR002/07/22|.F020821| SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	02/08/2021	02/07/2022	7,023	27,500,000	3915.59		325,600		33,280		542,453			(292,320)				0010
.020821G EEJ EUR002/07/22|.020821G| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	02/07/2022	7,155	1,040,000	145.36		22,464		2,296		38,821			(20,168)				0010
.G020821 SPX EUR002/07/22|.G020821| SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	02/08/2021	02/07/2022	1,111	4,350,000	3915.59		77,082		7,879		131,612			(69,203)				0010
.020821W EEJ EUR002/07/22|.020821W| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	02/07/2022	2,345	350,000	149.226576		7,245		741		6,015			(6,504)				0010
.020821K EEJ EUR002/07/22|.020821K| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	02/07/2022	76,259	11,085,000	145.36		274,908		28,098		441,759			(246,810)				0010
.020821E EEJ EUR002/07/22|.020821E| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	02/07/2022	7,636	1,110,000	145.36		21,756		2,224		38,421			(19,532)				0010
.L020821 SPX EUR002/07/22|.L020821| SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	02/08/2021	02/07/2022	2,591	10,145,000	3915.59		287,205		29,355		512,961			(257,850)				0010
.020821D EEJ EUR002/07/22|.020821D| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	02/07/2022	15,685	2,280,000	145.36		40,584		4,148		71,981			(36,436)				0010
.B020821 SPX ASIAN02/07/2|.B020821| SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	02/08/2021	02/07/2022	866	3,390,000	3915.59		76,614		7,831		149,824			(68,783)				0010
.C020821 SPX ASIAN02/07/2|.C020821| SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	02/08/2021	02/07/2022	739	2,895,000	3915.59		72,954		7,457		147,049			(65,497)				0010
.020821A EEJ EUR001/21/22|.020821A| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	01/21/2022	15,926	2,295,000	144.1		51,179		2,967		100,508			(48,212)				0010
.020821X EEJ EUR002/07/22|.020821X| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	02/07/2022	3,462	520,000	150.200488		9,620		983		6,588			(8,637)				0010
.020821C EEJ EUR002/07/22|.020821C| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	02/07/2022	1,617	235,000	145.36		3,831		392		6,768			(3,439)				0010
.020821L EEJ EUR002/07/22|.020821L| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	02/07/2022	50,358	7,320,000	145.36		186,660		19,079		293,480			(167,581)				0010
.020821M EEJ EUR002/07/22|.020821M| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	02/07/2022	40,383	5,870,000	145.36		153,794		15,719		236,228			(138,075)				0010
.020821V EEJ EUR002/07/22|.020821V| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	02/07/2022	9,174	1,360,000	148.252664		31,552		3,225		30,438			(28,327)				0010
.D020821 SPX ASIAN02/07/2|.D020821| SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	02/08/2021	02/07/2022	2,367	9,270,000	3915.59		253,998		25,961		526,488			(228,037)				0010
.M020821 SPX EUR002/07/22|.M020821| SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	02/08/2021	02/07/2022	5,868	22,975,000	3915.59		680,290		69,532		1,222,368			(610,757)				0010
.020821B EEJ EUR001/21/22|.020821B| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	01/21/2022	19,813	2,855,000	144.1		87,934		5,098		140,937			(82,836)				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 Year-end (b)
.020821N EEJ EUR002/07/22|.020821N| EEJ EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	02/07/2022	37,975	5,520,000	145.36		147,384		15,064		222,649			(132,320)				0010
.N020821 SPX EUR002/07/22|.N020821| SPX EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/08/2021	02/07/2022	3,830	14,995,000	3915.59		507,431		51,864		931,129			(455,566)				0010
.0020821 SPX EUR002/07/22|.0020821| SPX EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/08/2021	02/07/2022	2,166	8,480,000	3915.59		297,309		30,388		548,898			(266,921)				0010
.0208210 EEJ EUR002/07/22|.0208210| EEJ EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	02/07/2022	61,743	8,975,000	145.36		255,788		26,144		362,932			(229,643)				0010
.020821Y SPX ASIAN02/07/2|.020821Y| SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/08/2021	02/07/2022	2,223	8,705,000	3915.59		99,237		10,143		174,080			(89,094)				0010
.020821P EEJ EUR002/07/22|.020821P| EEJ EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	02/07/2022	24,044	3,495,000	145.36		102,054		10,431		141,352			(91,623)				0010
.A020821 SPX ASIAN02/07/2|.A020821| SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/08/2021	02/07/2022	1,568	6,140,000	3915.59		128,326		13,116		245,570			(115,210)				0010
.020821Q EEJ EUR001/21/22|.020821Q| EEJ EUR0 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	01/21/2022	2,927	425,000	145.19516		13,133		761		17,761			(12,371)				0010
.020821Z SPX ASIAN02/07/2|.020821Z| SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/08/2021	02/07/2022	487	1,905,000	3915.59		34,671		3,544		64,764			(31,127)				0010
.020821I EEJ EUR002/07/22|.020821I| EEJ EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	02/07/2022	22,874	3,325,000	145.36		77,473		7,918		129,441			(69,554)				0010
.020821T EEJ EUR002/07/22|.020821T| EEJ EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	02/07/2022	34,193	5,020,000	146.8136		136,042		13,905		155,646			(122,137)				0010
.J020821 SPX EUR002/07/22|.J020821| SPX EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/08/2021	02/07/2022	4,612	18,060,000	3915.59		452,403		46,240		796,420			(406,163)				0010
.020821J EEJ EUR002/07/22|.020821J| EEJ EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	02/07/2022	10,113	1,470,000	145.36		35,427		3,621		58,023			(31,806)				0010
.K020821 SPX EUR002/07/22|.K020821| SPX EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/08/2021	02/07/2022	8,074	31,615,000	3915.59		833,055		85,147		1,474,729			(747,909)				0010
.020921A SGIXCGMS EUR002/|.020921A|SGIXC GMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	02/09/2021	02/07/2022	895	335,701	375.11		8,645		886		5,691			(7,759)				0010
.020921B SGIXCGMS EUR002/|.020921B|SGIXC GMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	02/09/2021	02/07/2023	5,426	2,035,381	375.11		73,632		40,771		59,335			(32,861)				0010
.N021621 SPX EUR002/14/22|.N021621| SPX EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2022	926	3,640,000	3932.59		150,077		283,315		283,315	133,238						0010
.P021621 SPX EUR002/14/22|.P021621| SPX EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2022	1,318	5,185,000	3932.59		251,576		502,086		502,086	250,509						0010
.R021621 SPX EUR002/14/23|.R021621| SPX EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2023	493	1,940,000	3932.59		224,167		487,792		487,792	263,625						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 Year-end (b)
.021621W EEJ EUR002/14/23	EQUITY INDEXED ANNUITY			JPMorgan Chase																		
EEJ EUR0 02/14/		EXH 5	Equity/Index.	Bank, 7H6GLXDRUGQFU57RNE97	02/16/2021	02/14/2023	21,073	3,065,000	145.45		134,554		157,032		157,032	22,479						0010
.0021621 SPX EUR002/14/22	EQUITY INDEXED ANNUITY			Morgan Stanley &																		
SPX EUR0 02/14/		EXH 5	Equity/Index.	Co. 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2022	5,135	20,195,000	3932.59		942,703		1,860,474		1,860,474	917,771						0010
.M021621 SPX EUR002/14/22	EQUITY INDEXED ANNUITY			Morgan Stanley &																		
SPX EUR0 02/14/		EXH 5	Equity/Index.	Co. 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2022	1,214	4,775,000	3932.59		185,175		345,066		345,066	159,891						0010
.Q021621 SPX EUR002/14/22	EQUITY INDEXED ANNUITY			Morgan Stanley &																		
SPX EUR0 02/14/		EXH 5	Equity/Index.	Co. 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2022	1,166	4,585,000	3932.59		245,802		508,152		508,152	262,350						0010
.021621V EEJ EUR002/14/22	EQUITY INDEXED ANNUITY			JPMorgan Chase																		
EEJ EUR0 02/14/		EXH 5	Equity/Index.	Bank, 7H6GLXDRUGQFU57RNE97	02/16/2021	02/14/2022	38,261	5,565,000	145.45		175,854		222,412		222,412	46,558						0010
.021621I EEJ EUR002/14/22	EQUITY INDEXED ANNUITY			JPMorgan Chase																		
EEJ EUR0 02/14/		EXH 5	Equity/Index.	Bank, 7H6GLXDRUGQFU57RNE97	02/16/2021	02/14/2022	45,411	6,605,000	145.45		163,804		19,965		258,517		(143,839)					0010
.D021621 SPX EUR002/14/22	EQUITY INDEXED ANNUITY			Morgan Stanley &																		
SPX EUR0 02/14/		EXH 5	Equity/Index.	Co. 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2022	4,055	15,945,000	3932.59		192,297		23,438		315,920		(168,859)					0010
.021621U EEJ EUR002/14/22	EQUITY INDEXED ANNUITY			JPMorgan Chase																		
EEJ EUR0 02/14/		EXH 5	Equity/Index.	Bank, 7H6GLXDRUGQFU57RNE97	02/16/2021	02/14/2022	2,690	405,000	150.54075		7,290		889		4,885		(6,401)					0010
.A021621 SPX ASIAN02/14/2	EQUITY INDEXED ANNUITY			Canadian Imperial																		
SPX ASIAN 02/14		EXH 5	Equity/Index.	Ba 2IGI19DL770X0HC3ZE78	02/16/2021	02/14/2022	809	3,180,000	3932.59		83,316		10,155		170,079		(73,161)					0010
.021621H EEJ EUR002/14/22	EQUITY INDEXED ANNUITY			JPMorgan Chase																		
EEJ EUR0 02/14/		EXH 5	Equity/Index.	Bank, 7H6GLXDRUGQFU57RNE97	02/16/2021	02/14/2022	12,238	1,780,000	145.45		42,720		5,207		68,824		(37,513)					0010
.021621J EEJ EUR002/14/22	EQUITY INDEXED ANNUITY			JPMorgan Chase																		
EEJ EUR0 02/14/		EXH 5	Equity/Index.	Bank, 7H6GLXDRUGQFU57RNE97	02/16/2021	02/14/2022	46,580	6,775,000	145.45		172,763		21,057		267,227		(151,706)					0010
.C021621 SPX ASIAN02/14/2	EQUITY INDEXED ANNUITY			Canadian Imperial																		
SPX ASIAN 02/14		EXH 5	Equity/Index.	Ba 2IGI19DL770X0HC3ZE78	02/16/2021	02/14/2022	422	1,660,000	3932.59		50,630		6,171		109,354		(44,459)					0010
.021621S EEJ EUR002/14/22	EQUITY INDEXED ANNUITY			JPMorgan Chase																		
EEJ EUR0 02/14/		EXH 5	Equity/Index.	Bank, 7H6GLXDRUGQFU57RNE97	02/16/2021	02/14/2022	9,979	1,480,000	148.315365		34,336		4,185		33,381		(30,151)					0010
.021621K EEJ EUR002/14/22	EQUITY INDEXED ANNUITY			JPMorgan Chase																		
EEJ EUR0 02/14/		EXH 5	Equity/Index.	Bank, 7H6GLXDRUGQFU57RNE97	02/16/2021	02/14/2022	8,594	1,250,000	145.45		32,750		3,992		49,560		(28,758)					0010
.B021621 SPX ASIAN02/14/2	EQUITY INDEXED ANNUITY			Canadian Imperial																		
SPX ASIAN 02/14		EXH 5	Equity/Index.	Ba 2IGI19DL770X0HC3ZE78	02/16/2021	02/14/2022	998	3,925,000	3932.59		107,938		13,156		224,049		(94,782)					0010
.021621L EEJ EUR002/14/22	EQUITY INDEXED ANNUITY			JPMorgan Chase																		
EEJ EUR0 02/14/		EXH 5	Equity/Index.	Bank, 7H6GLXDRUGQFU57RNE97	02/16/2021	02/14/2022	22,757	3,310,000	145.45		88,377		10,772		131,652		(77,605)					0010
.G021621 SPX EUR002/14/22	EQUITY INDEXED ANNUITY			Morgan Stanley &																		
SPX EUR0 02/14/		EXH 5	Equity/Index.	Co. 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2022	2,517	9,900,000	3932.59		247,500		30,166		432,868		(217,334)					0010
.021621A EEJ EUR001/28/22	EQUITY INDEXED ANNUITY			JPMorgan Chase																		
EEJ EUR0 01/28/		EXH 5	Equity/Index.	Bank, 7H6GLXDRUGQFU57RNE97	02/16/2021	01/28/2022	11,127	1,595,000	143.34		36,207		2,842		66,699		(33,365)					0010
.F021621 SPX EUR002/14/22	EQUITY INDEXED ANNUITY			Morgan Stanley &																		
SPX EUR0 02/14/		EXH 5	Equity/Index.	Co. 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2022	4,290	16,870,000	3932.59		374,683		45,668		647,299		(329,015)					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 Year-end (b)
.021621T EEJ EUR002/14/22|.021621T| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/16/2021	02/14/2022	1,745	260,000	148.984435		5,590		681		4,952			(4,909)				0010
.E021621 SPX EUR002/14/22|.E021621| SPX EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2022	1,279	5,030,000	3932.59		96,023		11,704		163,567			(84,319)				0010
.I021621 SPX EUR002/14/22|.I021621| SPX EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2022	1,723	6,775,000	3932.59		186,855		22,775		330,470			(164,080)				0010
.0216210 EEJ EUR002/14/22|.0216210| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/16/2021	02/14/2022	6,738	980,000	145.45		28,714		3,500		39,164			(25,214)				0010
.021621C EEJ EUR002/14/22|.021621C| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/16/2021	02/14/2022	8,560	1,245,000	145.45		22,037		2,686		37,785			(19,351)				0010
.J021621 SPX EUR002/14/22|.J021621| SPX EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2022	2,633	10,355,000	3932.59		295,739		36,046		525,185			(259,693)				0010
.021621D EEJ EUR002/14/22|.021621D| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/16/2021	02/14/2022	6,188	900,000	145.45		17,820		2,172		30,531			(15,648)				0010
.H021621 SPX EUR002/14/22|.H021621| SPX EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2022	5,485	21,570,000	3932.59		568,370		69,275		999,709			(499,095)				0010
.021621B EEJ EUR001/28/22|.021621B| EEJ EUR0 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/16/2021	01/28/2022	10,918	1,565,000	143.34		52,271		4,103		85,689			(48,168)				0010
.L021621 SPX EUR002/14/22|.L021621| SPX EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2022	2,544	10,005,000	3932.59		340,870		41,547		620,780			(299,324)				0010
.021621Y SPX ASIAN02/14/2|.021621Y| SPX ASIAN 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	02/16/2021	02/14/2022	1,011	3,975,000	3932.59		79,500		9,690		151,414			(69,810)				0010
.021621R EEJ EUR002/14/22|.021621R| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/16/2021	02/14/2022	6,472	955,000	147.559025		24,162		2,945		25,618			(21,217)				0010
.021621M EEJ EUR002/14/22|.021621M| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/16/2021	02/14/2022	31,248	4,545,000	145.45		125,897		15,345		181,361			(110,552)				0010
.021621G EEJ EUR002/14/22|.021621G| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/16/2021	02/14/2022	34,135	4,965,000	145.45		115,188		14,040		188,804			(101,148)				0010
.021621Z SPX ASIAN02/14/2|.021621Z| SPX ASIAN 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	02/16/2021	02/14/2022	1,140	4,485,000	3932.59		103,604		12,628		203,571			(90,976)				0010
.021621E EEJ EUR002/14/22|.021621E| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/16/2021	02/14/2022	8,628	1,255,000	145.45		26,732		3,258		45,078			(23,473)				0010
.021621N EEJ EUR002/14/22|.021621N| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/16/2021	02/14/2022	56,033	8,150,000	145.45		232,275		28,311		325,576			(203,964)				0010
.0216210 EEJ EUR002/14/22|.0216210| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/16/2021	02/14/2022	24,982	3,670,000	146.9045		99,457		12,122		112,811			(87,335)				0010
.K021621 SPX EUR002/14/22|.K021621| SPX EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2022	4,810	18,915,000	3932.59		560,262		68,287		999,689			(491,975)				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 Year-end (b)
.021621P EEJ EUR002/14/22|.021621P| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/16/2021	02/14/2022	6,966	1,015,000	145.71181		31,161		3,798		38,837			(27,363)				0010
.021621F EEJ EUR002/14/22|.021621F| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/16/2021	02/14/2022	3,266	475,000	145.45		10,545		1,285		17,590			(9,260)				0010
.021621X SPX ASIAN02/14/2|.021621X| SPX ASIAN 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	02/16/2021	02/14/2022	1,168	4,595,000	3932.59		52,843		6,441		92,350			(46,402)				0010
.021721J PDLV5E EUR002/07|.021721J|PDL V5E EUR0 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank, N.A. E57ODZWZ7FF32TWEFA76	02/17/2021	02/07/2023	1,055	447,753	424.36		13,836		7,746		19,290			(6,089)				0010
.021721D PDLV5E EUR001/21|.021721D|PDL V5E EUR0 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank, N.A. E57ODZWZ7FF32TWEFA76	02/17/2021	01/21/2022	292	124,176	425.21		2,446		146		4,288			(2,301)				0010
.021721I PDLV5E EUR001/30|.021721I|PDL V5E EUR0 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank, N.A. E57ODZWZ7FF32TWEFA76	02/17/2021	01/30/2023	605	256,297	423.71		8,048		4,466		11,290			(3,582)				0010
.021721F PDLV5E EUR002/07|.021721F|PDL V5E EUR0 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank, N.A. E57ODZWZ7FF32TWEFA76	02/17/2021	02/07/2022	1,370	581,175	424.36		12,321		1,291		21,245			(11,029)				0010
.021721H PDLV5E EUR001/23|.021721H|PDL V5E EUR0 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank, N.A. E57ODZWZ7FF32TWEFA76	02/17/2021	01/23/2023	816	347,125	425.21		10,275		5,656		14,372			(4,619)				0010
.021721A SGIXCGMS EUR002/|.021721A|SGIXC GMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	02/17/2021	02/14/2022	1,415	528,071	373.29		12,788		1,563		11,265			(11,225)				0010
.021721B SGIXCGMS EUR002/|.021721B|SGIXC GMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	02/17/2021	02/14/2023	3,984	1,487,031	373.29		51,587		29,102		47,853			(22,485)				0010
.021721G PDLV5E EUR002/14|.021721G|PDL V5E EUR0 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank, N.A. E57ODZWZ7FF32TWEFA76	02/17/2021	02/14/2022	673	283,626	421.62		6,977		853		12,188			(6,124)				0010
.021721K PDLV5E EUR002/14|.021721K|PDL V5E EUR0 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank, N.A. E57ODZWZ7FF32TWEFA76	02/17/2021	02/14/2023	833	351,016	421.62		11,970		6,753		16,819			(5,217)				0010
.021721E PDLV5E EUR001/28|.021721E|PDL V5E EUR0 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank, N.A. E57ODZWZ7FF32TWEFA76	02/17/2021	01/28/2022	1,166	493,872	423.71		10,668		840		18,796			(9,828)				0010
.022221C EEJ EUR002/22/22|.022221C| EEJ EUR0 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/22/2021	02/22/2022	6,995	1,010,000	144.39		17,877		2,561		33,219			(15,316)				0010
.D022221 SPX EUR002/22/22|.D022221| SPX EUR0 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	02/22/2021	02/22/2022	2,484	9,630,001	3876.5		234,972		33,660		404,894			(201,312)				0010
.0222210 EEJ EUR002/22/22|.022221O| EEJ EUR0 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/22/2021	02/22/2022	14,994	2,165,000	144.39		62,136		8,901		102,489			(53,235)				0010
.022221V SPX ASIAN02/22/2|.022221V| SPX ASIAN 02/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	02/22/2021	02/22/2022	1,241	4,810,000	3876.5		56,758		8,131		97,148			(48,627)				0010
.022221B EEJ EUR002/07/22|.022221B| EEJ EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/22/2021	02/07/2022	13,381	1,945,000	145.36		47,458		5,046		78,435			(42,412)				0010
.022221W SPX ASIAN02/22/2|.022221W| SPX ASIAN 02/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	02/22/2021	02/22/2022	1,447	5,610,000	3876.5		117,249		16,796		219,850			(100,453)				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 Year-end (b)
.B022221 SPX EUR002/22/22|.B022221| SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	02/22/2021	02/22/2022	1,437	5,569,988	3876.5		102,488		14,681		173,022			(87,807)				0010
.F022221 SPX EUR002/22/22|.F022221| SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	02/22/2021	02/22/2022	3,820	14,810,013	3876.5		395,427		56,645		690,166			(338,782)				0010
.C022221 SPX EUR002/22/22|.C022221| SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	02/22/2021	02/22/2022	3,445	13,355,008	3876.5		300,488		43,045		516,135			(257,442)				0010
.022221A EEJ EUR002/07/22|.022221A| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/22/2021	02/07/2022	15,032	2,185,000	145.36		40,641		4,321		77,265			(36,320)				0010
.A022221 SPX EUR002/22/22|.A022221| SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	02/22/2021	02/22/2022	4,157	16,114,998	3876.5		191,769		27,471		315,252			(164,298)				0010
.022221L EEJ EUR002/22/22|.022221L| EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/22/2021	02/22/2022	6,268	905,000	144.39		23,711		3,397		42,044			(20,314)				0010
.022221Q EEJ EUR002/22/22|.022221Q| EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/22/2021	02/22/2022	32,101	4,680,000	145.790583		127,764		18,302		178,953			(109,462)				0010
.022221X SPX ASIAN02/22/2|.022221X| SPX ASIAN 02/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	02/22/2021	02/22/2022	1,130	4,380,000	3876.5		105,120		15,059		204,035			(90,061)				0010
.022221F EEJ EUR002/22/22|.022221F| EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/22/2021	02/22/2022	6,753	975,000	144.39		20,865		2,989		39,408			(17,876)				0010
.G022221 SPX EUR002/22/22|.G022221| SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	02/22/2021	02/22/2022	1,425	5,524,982	3876.5		157,463		22,557		276,719			(134,906)				0010
.022221P EEJ EUR002/22/22|.022221P| EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/22/2021	02/22/2022	2,106	305,000	144.82317		9,211		1,319		13,584			(7,892)				0010
.022221M EEJ EUR002/22/22|.022221M| EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/22/2021	02/22/2022	26,214	3,785,000	144.39		101,060		14,477		177,072			(86,583)				0010
.022221D EEJ EUR002/22/22|.022221D| EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/22/2021	02/22/2022	12,328	1,780,000	144.39		33,820		4,845		63,402			(28,975)				0010
.022221Z SPX ASIAN02/22/2|.022221Z| SPX ASIAN 02/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	02/22/2021	02/22/2022	512	1,985,000	3876.5		59,550		8,531		124,598			(51,019)				0010
.H022221 SPX EUR002/22/22|.H022221| SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	02/22/2021	02/22/2022	5,446	21,109,985	3876.5		629,078		90,116		1,112,433			(538,962)				0010
.022221N EEJ EUR002/22/22|.022221N| EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/22/2021	02/22/2022	56,652	8,180,000	144.39		226,586		32,459		385,760			(194,127)				0010
.022221E EEJ EUR002/22/22|.022221E| EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/22/2021	02/22/2022	9,627	1,390,000	144.39		28,356		4,062		53,325			(24,294)				0010
.I022221 SPX EUR002/22/22|.I022221| SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	02/22/2021	02/22/2022	2,273	8,810,005	3876.5		290,730		41,647		520,386			(249,083)				0010
.022221Y SPX ASIAN02/22/2|.022221Y| SPX ASIAN 02/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	02/22/2021	02/22/2022	1,234	4,785,000	3876.5		131,588		18,850		266,898			(112,738)				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 Year-end (b)
.022221U EEJ EUR002/22/22|.022221U|EEJ EUR0 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/22/2021	02/22/2022	4,117	615,000	149.371455		11,193		1,603		11,027			(9,590)				0010
.022221G EEJ EUR002/22/22|.022221G|EEJ EUR0 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/22/2021	02/22/2022	14,128	2,040,000	144.39		45,696		6,546		85,796			(39,150)				0010
.022221S EEJ EUR002/22/22|.022221S|EEJ EUR0 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/22/2021	02/22/2022	6,176	910,000	147.335556		20,930		2,998		26,159			(17,932)				0010
.022221I EEJ EUR002/22/22|.022221I|EEJ EUR0 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/22/2021	02/22/2022	5,229	755,000	144.39		18,196		2,607		33,622			(15,589)				0010
.022221R EEJ EUR002/22/22|.022221R|EEJ EUR0 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/22/2021	02/22/2022	14,431	2,115,000	146.55585		53,087		7,605		70,705			(45,482)				0010
.022221T EEJ EUR002/22/22|.022221T|EEJ EUR0 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/22/2021	02/22/2022	3,818	565,000	147.99975		12,035		1,724		14,107			(10,311)				0010
.022221K EEJ EUR002/22/22|.022221K|EEJ EUR0 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/22/2021	02/22/2022	27,356	3,950,000	144.39		101,120		14,486		181,698			(86,634)				0010
.022221J EEJ EUR002/22/22|.022221J|EEJ EUR0 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/22/2021	02/22/2022	9,107	1,315,000	144.39		32,744		4,691		59,664			(28,053)				0010
.022221H EEJ EUR002/22/22|.022221H|EEJ EUR0 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/22/2021	02/22/2022	20,327	2,935,000	144.39		67,212		9,628		125,985			(57,583)				0010
.E022221 SPX EUR002/22/22|.E022221|SPX EUR0 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	02/22/2021	02/22/2022	3,974	15,405,017	3876.5		391,287		56,052		677,573			(335,235)				0010
.022321K MXEA EUR002/07/2|.022321K|MXEA EUR0 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/23/2021	02/07/2022	2,180	4,801,406	2202.48		125,459		13,377		194,249			(112,082)				0010
.022321E MXEA EUR001/21/2|.022321E|MXEA EUR0 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/23/2021	01/21/2022	483	1,067,425	2209.99		16,181		981		24,015			(15,200)				0010
.022321J MXEA EUR002/07/2|.022321J|MXEA EUR0 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/23/2021	02/07/2022	610	1,343,513	2202.48		23,686		2,526		34,261			(21,161)				0010
.0223210 SGIXCGMS EUR002/|.0223210|SGIXCGMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	02/23/2021	02/22/2022	1,633	605,264	370.7		14,760		2,120		16,801			(12,640)				0010
.022321F MXEA EUR001/21/2|.022321F|MXEA EUR0 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/23/2021	01/21/2022	1,647	3,639,854	2209.99		100,747		6,106		163,896			(94,641)				0010
.022321I MXEA EUR001/28/2|.022321I|MXEA EUR0 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/23/2021	01/28/2022	558	1,205,085	2159.65		43,172		3,459		68,824			(39,714)				0010
.022321G MXEA EUR001/28/2|.022321G|MXEA EUR0 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/23/2021	01/28/2022	510	1,101,422	2159.65		20,976		1,681		30,114			(19,296)				0010
.022321H MXEA EUR001/28/2|.022321H|MXEA EUR0 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/23/2021	01/28/2022	2,279	4,921,842	2159.65		144,283		11,560		223,395			(132,724)				0010
.022321C MXEA ASIAN02/16/|.022321C|MXEA ASIAN 02/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/23/2021	02/16/2022	638	1,439,889	2256.88		27,000		3,489		42,918			(23,511)				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 Year-end (b)
.022321L MXEA EUR002/07/2|.022321L|MXEA EURO 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/23/2021	02/07/2022	1,000	2,202,480	2202.48		67,740		7,223		106,523			(60,517)				0010
.022321M MXEA EUR002/14/2|.022321M|MXEA EURO 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/23/2021	02/14/2022	984	2,220,770	2256.88		48,285		6,002		69,923			(42,283)				0010
.022321A MXEA ASIAN01/28/|.022321A|MXEA ASIAN 01/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/23/2021	01/28/2022	931	2,010,634	2159.65		66,911		5,361		122,064			(61,550)				0010
.022321P SGIXCGMS EUR002/|.022321P|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	02/23/2021	02/21/2023	2,127	788,535	370.7		27,440		15,723		28,956			(11,717)				0010
.022321B MXEA ASIAN02/08/|.022321B|MXEA ASIAN 02/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/23/2021	02/08/2022	1,315	2,896,261	2202.48		75,087		8,199		148,093			(66,887)				0010
.022321D MXEA ASIAN02/22/|.022321D|MXEA ASIAN 02/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/23/2021	02/22/2022	668	1,492,145	2233.75		33,908		4,871		54,215			(29,037)				0010
.022321N MXEA EUR002/14/2|.022321N|MXEA EURO 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/23/2021	02/14/2022	1,433	3,234,109	2256.88		79,703		9,907		112,952			(69,797)				0010
.H030121 SPX EUR002/28/22|.H030121|SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/01/2021	02/28/2022	2,117	8,260,000	3901.82		269,689		43,210		486,700			(226,479)				0010
.030121V SPX ASIAN02/28/2|.030121V|SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/01/2021	02/28/2022	1,087	4,240,000	3901.82		101,378		16,243		201,716			(85,135)				0010
.030121Z SPX EUR002/28/22|.030121Z|SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/01/2021	02/28/2022	1,293	5,045,000	3901.82		88,641		14,202		149,906			(74,439)				0010
.A030121 SPX EUR002/28/22|.A030121|SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/01/2021	02/28/2022	1,606	6,265,000	3901.82		128,245		20,547		219,430			(107,697)				0010
.030121Y SPX EUR002/28/22|.030121Y|SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/01/2021	02/28/2022	5,241	20,450,000	3901.82		242,946		38,925		401,728			(204,021)				0010
.D030121 SPX EUR002/28/22|.D030121|SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/01/2021	02/28/2022	3,644	14,220,000	3901.82		356,495		57,118		621,278			(299,377)				0010
.030121S SPX ASIAN02/28/2|.030121S|SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/01/2021	02/28/2022	1,589	6,200,000	3901.82		71,300		11,424		123,966			(59,876)				0010
.B030121 SPX EUR002/28/22|.B030121|SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/01/2021	02/28/2022	2,892	11,285,000	3901.82		255,492		40,935		440,920			(214,557)				0010
.C030121 SPX EUR002/28/22|.C030121|SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/01/2021	02/28/2022	4,156	16,215,000	3901.82		390,944		62,637		678,826			(328,306)				0010
.030121T SPX ASIAN02/28/2|.030121T|SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/01/2021	02/28/2022	498	1,945,000	3901.82		32,793		5,254		60,273			(27,539)				0010
.E030121 SPX EUR002/28/22|.E030121|SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/01/2021	02/28/2022	1,543	6,020,000	3901.82		157,423		25,222		275,751			(132,201)				0010
.030121U SPX ASIAN02/28/2|.030121U|SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/01/2021	02/28/2022	1,507	5,880,000	3901.82		122,480		19,624		235,084			(102,856)				0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.G030121 SPX EUR002/28/22|.G030121| SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	03/01/2021	02/28/2022	7,148	27,890,000	3901.82		819,687		131,331		1,456,722			(688,356)				0010
.030121X SPX ASIAN02/28/2|.030121X| SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	03/01/2021	02/28/2022	957	3,735,000	3901.82		109,286		17,510		234,381			(91,776)				0010
.F030121 SPX EUR002/28/22|.F030121| SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	03/01/2021	02/28/2022	1,663	6,490,000	3901.82		182,109		29,178		321,558			(152,932)				0010
.030121W SPX ASIAN02/28/2|.030121W| SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	03/01/2021	02/28/2022	1,362	5,315,000	3901.82		143,664		23,018		297,975			(120,646)				0010
.030221V EEJ EUR002/28/22|.030221V| EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/28/2022	3,808	560,000	147.057616		12,656		2,033		17,210			(10,623)				0010
.030221I EEJ EUR002/28/22|.030221I| EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/28/2022	18,140	2,615,000	144.16		59,361		9,537		114,553			(49,823)				0010
.030221J EEJ EUR002/28/22|.030221J| EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/28/2022	9,642	1,390,000	144.16		32,943		5,293		63,109			(27,650)				0010
.030221Z SGIXCGMS EUR002/|.030221Z|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	03/02/2021	02/28/2022	1,263	465,990	369.06		11,578		1,860		14,910			(9,718)				0010
.030221T EEJ EUR002/28/22|.030221T| EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/28/2022	16,243	2,365,000	145.6016		62,909		10,107		93,847			(52,802)				0010
.030221W EEJ EUR002/28/22|.030221W| EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/28/2022	6,463	955,000	147.764		19,960		3,207		25,489			(16,753)				0010
.030221X EEJ EUR002/28/22|.030221X| EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/28/2022	6,571	980,000	149.13352		17,444		2,803		19,190			(14,641)				0010
.A030221 SGIXCGMS EUR002/|.A030221|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	03/02/2021	02/28/2023	7,370	2,720,098	369.06		95,962		55,912		108,297			(40,050)				0010
.030221M EEJ EUR002/28/22|.030221M| EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/28/2022	30,071	4,335,000	144.16		114,011		18,317		208,850			(95,693)				0010
.030221A EEJ EUR002/14/22|.030221A| EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/14/2022	7,803	1,135,000	145.45		19,636		2,490		38,462			(17,146)				0010
.030221L EEJ EUR002/28/22|.030221L| EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/28/2022	6,971	1,005,000	144.16		25,929		4,166		47,995			(21,763)				0010
.030221B EEJ EUR002/14/22|.030221B| EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/14/2022	5,191	755,000	145.45		17,139		2,173		30,017			(14,965)				0010
.030221U EEJ EUR002/28/22|.030221U| EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/28/2022	19,616	2,870,000	146.307984		70,602		11,343		101,168			(59,259)				0010
.030221K EEJ EUR002/28/22|.030221K| EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/28/2022	68,916	9,935,000	144.16		250,362		40,224		468,781			(210,138)				0010
.030221D EEJ EUR002/28/22|.030221D| EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/28/2022	37,112	5,350,000	144.16		94,695		15,214		178,556			(79,481)				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 Year-end (b)
.0302210 EEJ EUR002/28/22|.0302210| EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/28/2022	28,337	4,085,000	144.16		114,380		18,377		199,915			(96,003)				0010
.030221P EEJ EUR002/28/22|.030221P| EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/28/2022	1,665	240,000	144.16		7,104		1,141		11,784			(5,963)				0010
.030221E EEJ EUR002/28/22|.030221E| EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/28/2022	15,053	2,170,000	144.16		41,013		6,589		78,216			(34,424)				0010
.030221C EEJ EUR002/28/22|.030221C| EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/28/2022	2,879	415,000	144.16		6,723		1,080		12,396			(5,643)				0010
.030221N EEJ EUR002/28/22|.030221N| EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/28/2022	64,928	9,360,000	144.16		255,528		41,054		455,778			(214,474)				0010
.030221G EEJ EUR002/28/22|.030221G| EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/28/2022	12,347	1,780,000	144.16		37,736		6,063		72,784			(31,673)				0010
.030221S EEJ EUR002/28/22|.030221S| EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/28/2022	2,593	375,000	144.621312		11,100		1,783		17,267			(9,317)				0010
.030221F EEJ EUR002/28/22|.030221F| EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/28/2022	9,330	1,345,000	144.16		27,304		4,387		52,678			(22,917)				0010
.030221H EEJ EUR002/28/22|.030221H| EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/28/2022	13,319	1,920,000	144.16		42,432		6,817		81,924			(35,615)				0010
.030221Q EEJ EUR002/14/22|.030221Q| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/14/2022	1,913	280,000	146.38088		6,636		841		9,517			(5,795)				0010
.030221R EEJ EUR002/14/22|.030221R| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/14/2022	2,546	375,000	147.297215		7,988		1,013		10,638			(6,975)				0010
.030821P EEJ EUR003/07/22|.030821P| EEJ EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/08/2021	03/07/2022	92,653	13,255,000	143.06		367,164		65,927		741,468			(301,236)				0010
.030821D EEJ EUR003/07/22|.030821D| EEJ EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/08/2021	03/07/2022	14,330	2,050,000	143.06		36,900		6,626		72,594			(30,274)				0010
.G030821 SPX EUR003/07/22|.G030821| SPX EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZ0031MB27	03/08/2021	03/07/2022	1,060	4,049,981	3821.35		67,230		12,072		114,861			(55,158)				0010
.030821Q EEJ EUR003/07/22|.030821Q| EEJ EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/08/2021	03/07/2022	10,730	1,535,000	143.06		43,901		7,883		86,751			(36,018)				0010
.030821R EEJ EUR002/22/22|.030821R| EEJ EUR0 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/08/2021	02/22/2022	1,796	260,000	144.794292		7,020		1,046		11,629			(5,974)				0010
.J030821 SPX EUR003/07/22|.J030821| SPX EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZ0031MB27	03/08/2021	03/07/2022	3,728	14,244,999	3821.35		340,456		61,132		596,563			(279,324)				0010
.A030821 SPX ASIAN03/07/2|.A030821| SPX ASIAN 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/08/2021	03/07/2022	385	1,470,000	3821.35		26,166		4,698		48,203			(21,468)				0010
.030821G EEJ EUR003/07/22|.030821G| EEJ EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/08/2021	03/07/2022	6,011	860,000	143.06		18,576		3,335		38,295			(15,241)				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 Year-end (b)
.030821Z SPX ASIAN03/07/2|.030821Z| SPX ASIAN 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/08/2021	03/07/2022	1,462	5,585,000	3821.35		65,345		11,733		112,788			(53,611)				0010
.030821F EEJ EUR003/07/22|.030821F| EEJ EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/08/2021	03/07/2022	13,701	1,960,000	143.06		40,572		7,285		82,851			(33,287)				0010
.030821N EEJ EUR003/07/22|.030821N| EEJ EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/08/2021	03/07/2022	7,619	1,090,000	143.06		28,558		5,128		59,030			(23,430)				0010
.030821X EEJ EUR003/07/22|.030821X| EEJ EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/08/2021	03/07/2022	4,932	730,000	148.024182		13,213		2,373		18,932			(10,841)				0010
.0308210 EEJ EUR003/07/22|.030821O| EEJ EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/08/2021	03/07/2022	36,453	5,215,000	143.06		139,762		25,095		286,379			(114,667)				0010
.030821E EEJ EUR003/07/22|.030821E| EEJ EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/08/2021	03/07/2022	15,902	2,275,000	143.06		43,680		7,843		87,471			(35,837)				0010
.030821Y|EEJ EQFWD 03/07/2022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/08/2021	03/07/2022	1,466,685	2,100,000	143.18						116,974							0010
.D030821 SPX ASIAN03/07/2|.D030821| SPX ASIAN 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/08/2021	03/07/2022	1,430	5,465,000	3821.35		150,834		27,083		309,219			(123,751)				0010
.M030821 SPX EUR003/07/22|.M030821| SPX EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/08/2021	03/07/2022	1,779	6,800,016	3821.35		189,040		33,944		337,775			(155,096)				0010
.030821J EEJ EUR003/07/22|.030821J| EEJ EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/08/2021	03/07/2022	7,934	1,135,000	143.06		26,559		4,769		55,399			(21,790)				0010
.030821U EEJ EUR003/07/22|.030821U| EEJ EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/08/2021	03/07/2022	39,806	5,780,000	145.2059		145,078		26,050		247,046			(119,028)				0010
.N030821 SPX EUR003/07/22|.N030821| SPX EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/08/2021	03/07/2022	6,617	25,284,994	3821.35		735,794		132,118		1,323,949			(603,676)				0010
.030821T EEJ EUR003/07/22|.030821T| EEJ EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/08/2021	03/07/2022	24,154	3,490,000	144.4906		94,928		17,045		165,443			(77,883)				0010
.K030821 SPX EUR003/07/22|.K030821| SPX EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/08/2021	03/07/2022	3,699	14,134,983	3821.35		350,548		62,944		616,464			(287,604)				0010
.C030821 SPX ASIAN03/07/2|.C030821| SPX ASIAN 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/08/2021	03/07/2022	725	2,770,000	3821.35		67,034		12,036		131,815			(54,998)				0010
.030821H EEJ EUR003/07/22|.030821H| EEJ EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/08/2021	03/07/2022	19,118	2,735,000	143.06		61,264		11,000		127,565			(50,264)				0010
.L030821 SPX EUR003/07/22|.L030821| SPX EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/08/2021	03/07/2022	1,197	4,574,997	3821.35		117,578		21,112		208,331			(96,466)				0010
.B030821 SPX ASIAN03/07/2|.B030821| SPX ASIAN 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/08/2021	03/07/2022	1,527	5,835,000	3821.35		123,119		22,107		233,329			(101,012)				0010
.030821I EEJ EUR003/07/22|.030821I| EEJ EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/08/2021	03/07/2022	15,553	2,225,000	143.06		50,953		9,149		106,194			(41,804)				0010
.030821S EEJ EUR002/22/22|.030821S| EEJ EUR0 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/08/2021	02/22/2022	2,073	305,000	147.13341		6,314		941		9,131			(5,373)				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 Year-end (b)
.0030821 SPX EUR003/07/22|.0030821| SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A	B4TYDEB6GKMZO031MB27	03/08/2021	03/07/2022	1,490	5,694,996	3821.35		181,671		32,620		330,393		(149,050)				0010
.030821L EEJ EUR003/07/22|.030821L| EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/08/2021	03/07/2022	7,794	1,115,000	143.06		27,764		4,985		57,961		(22,778)				0010
.I030821 SPX EUR003/07/22|.I030821| SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A	B4TYDEB6GKMZO031MB27	03/08/2021	03/07/2022	3,250	12,419,999	3821.35		276,966		49,731		484,233		(227,235)				0010
.030821A EEJ EUR002/22/22|.030821A| EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/08/2021	02/22/2022	14,509	2,095,000	144.39		40,434		6,024		83,047		(34,409)				0010
.H030821 SPX EUR003/07/22|.H030821| SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A	B4TYDEB6GKMZO031MB27	03/08/2021	03/07/2022	1,793	6,849,999	3821.35		135,630		24,353		234,009		(111,277)				0010
.030821B EEJ EUR002/22/22|.030821B| EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/08/2021	02/22/2022	9,280	1,340,000	144.39		32,696		4,872		62,745		(27,824)				0010
.030821K EEJ EUR003/07/22|.030821K| EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/08/2021	03/07/2022	8,004	1,145,000	143.06		27,595		4,955		57,830		(22,640)				0010
.E030821 SPX ASIAN03/07/2|.E030821| SPX ASIAN 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba	2IGI19DL770X0HC3ZE78	03/08/2021	03/07/2022	718	2,745,000	3821.35		81,801		14,688		172,051		(67,113)				0010
.030821M EEJ EUR003/07/22|.030821M| EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/08/2021	03/07/2022	73,501	10,515,000	143.06		269,184		48,334		559,288		(220,850)				0010
.030821V EEJ EUR003/07/22|.030821V| EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/08/2021	03/07/2022	5,724	835,000	145.878282		19,456		3,493		32,126		(15,962)				0010
.F030821 SPX EUR003/07/22|.F030821| SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat	B4TYDEB6GKMZO031MB27	03/08/2021	03/07/2022	4,204	16,064,994	3821.35		186,354		33,461		312,451		(152,893)				0010
.030821W EEJ EUR003/07/22|.030821W| EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/08/2021	03/07/2022	7,604	1,115,000	146.6365		23,861		4,284		37,723		(19,577)				0010
.030821C EEJ EUR003/07/22|.030821C| EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/08/2021	03/07/2022	2,132	305,000	143.06		4,941		887		9,383		(4,054)				0010
.030921V SGIXCGMS EUR003/|.030921V|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E	SNZ2OJLFK8MNNCLQOF39	03/09/2021	03/07/2023	4,641	1,699,587	366.19		63,632		37,688		77,254		(25,944)				0010
.030921U SGIXCGMS EUR003/|.030921U|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E	SNZ2OJLFK8MNNCLQOF39	03/09/2021	03/07/2022	1,271	465,255	366.19		12,578		2,265		18,416		(10,313)				0010
.E031521 SPX ASIAN03/14/2|.E031521| SPX ASIAN 03/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/15/2021	03/14/2022	1,570	6,230,000	3968.94		128,774		25,613		253,843		(103,162)				0010
.J031521 SPX EUR003/14/22|.J031521| SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A	B4TYDEB6GKMZO031MB27	03/15/2021	03/14/2022	1,282	5,090,007	3968.94		83,476		16,603		140,687		(66,873)				0010
.031521W EEJ EUR003/14/22|.031521W| EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/15/2021	03/14/2022	7,314	1,080,000	147.66552		24,624		4,898		30,265		(19,726)				0010
.031521K EEJ EUR003/14/22|.031521K| EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/15/2021	03/14/2022	34,889	5,045,000	144.6		129,152		25,688		222,662		(103,464)				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 Year-end (b)
.031521L EEJ EUR003/14/22|.031521L| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/15/2021	03/14/2022	19,329	2,795,000	144.6		73,509		14,620		125,014			(58,888)				0010
.031521A EEJ EUR002/28/22|.031521A| EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/15/2021	02/28/2022	10,579	1,525,000	144.16		29,890		4,982		55,629			(24,908)				0010
.K031521 SPX EUR003/14/22|.K031521| SPX EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/15/2021	03/14/2022	1,364	5,414,984	3968.94		106,676		21,217		181,901			(85,458)				0010
.L031521 SPX EUR003/14/22|.L031521| SPX EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/15/2021	03/14/2022	2,056	8,159,982	3968.94		180,336		35,868		310,253			(144,468)				0010
.031521J EEJ EUR003/14/22|.031521J| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/15/2021	03/14/2022	8,472	1,225,000	144.6		29,400		5,848		51,720			(23,552)				0010
.M031521 SPX EUR003/14/22|.M031521| SPX EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/15/2021	03/14/2022	2,976	11,810,018	3968.94		279,897		55,670		483,432			(224,227)				0010
.031521C EEJ EUR003/14/22|.031521C| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/15/2021	03/14/2022	1,245	180,000	144.6		2,718		541		4,571			(2,177)				0010
.031521U EEJ EUR003/14/22|.031521U| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/15/2021	03/14/2022	10,079	1,475,000	146.34966		38,940		7,745		52,351			(31,195)				0010
.G031521 SPX ASIAN03/14/2|.G031521| SPX ASIAN 03/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/15/2021	03/14/2022	1,367	5,425,000	3968.94		141,755		28,194		301,679			(113,561)				0010
.C031521 SPX ASIAN03/14/2|.C031521| SPX ASIAN 03/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/15/2021	03/14/2022	1,235	4,900,000	3968.94		56,105		11,159		98,878			(44,946)				0010
.031521B EEJ EUR002/28/22|.031521B| EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/15/2021	02/28/2022	9,989	1,440,000	144.16		39,456		6,576		69,595			(32,880)				0010
.031521V EEJ EUR003/14/22|.031521V| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/15/2021	03/14/2022	22,621	3,320,000	146.769		83,664		16,640		109,679			(67,024)				0010
.0031521 SPX EUR003/14/22|.0031521| SPX EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/15/2021	03/14/2022	1,544	6,129,988	3968.94		177,770		35,358		314,589			(142,412)				0010
.031521M EEJ EUR003/14/22|.031521M| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/15/2021	03/14/2022	11,411	1,650,000	144.6		44,220		8,795		74,548			(35,425)				0010
.N031521 SPX EUR003/14/22|.N031521| SPX EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/15/2021	03/14/2022	5,442	21,600,003	3968.94		533,520		106,114		926,765			(427,406)				0010
.D031521 SPX ASIAN03/14/2|.D031521| SPX ASIAN 03/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/15/2021	03/14/2022	421	1,670,000	3968.94		29,275		5,823		55,546			(23,452)				0010
.F031521 SPX ASIAN03/14/2|.F031521| SPX ASIAN 03/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/15/2021	03/14/2022	538	2,135,000	3968.94		49,148		9,775		99,986			(39,372)				0010
.0031521 SPX EUR003/14/22|.0031521| SPX EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/15/2021	03/14/2022	3,961	15,720,019	3968.94		422,868		84,106		742,159			(338,762)				0010
.031521X EEJ EUR003/14/22|.031521X| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/15/2021	03/14/2022	8,331	1,235,000	148.24392		26,306		5,232		30,855			(21,073)				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 Year-end (b)
.031521N EEJ EUR003/14/22|.031521N| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/15/2021	03/14/2022	62,206	8,995,000	144.6		250,061		49,736		411,709			(200,325)				0010
.031521D EEJ EUR003/14/22|.031521D| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/15/2021	03/14/2022	12,517	1,810,000	144.6		32,218		6,408		56,182			(25,810)				0010
.P031521 SPX EUR003/14/22|.P031521| SPX EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/15/2021	03/14/2022	1,350	5,360,014	3968.94		149,544		29,744		264,065			(119,800)				0010
.031521R EEJ EUR002/28/22|.031521R| EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/15/2021	02/28/2022	1,558	230,000	147.61984		5,037		840		6,324			(4,198)				0010
.031521S EEJ EUR003/14/22|.031521S| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/15/2021	03/14/2022	1,694	245,000	144.6		7,767		1,545		11,355			(6,222)				0010
.031521T EEJ EUR003/14/22|.031521T| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/15/2021	03/14/2022	4,132	600,000	145.22178		17,880		3,556		25,435			(14,324)				0010
.S031521 SPX EUR003/14/22|.S031521| SPX EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/15/2021	03/14/2022	2,358	9,359,991	3968.94		300,456		59,759		540,376			(240,697)				0010
.H031521 SPX ASIAN03/14/2|.H031521| SPX ASIAN 03/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/15/2021	03/14/2022	543	2,155,000	3968.94		61,482		12,228		136,159			(49,254)				0010
.0315210 EEJ EUR003/14/22|.0315210| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/15/2021	03/14/2022	11,618	1,680,000	144.6		48,048		9,557		77,415			(38,491)				0010
.031521I EEJ EUR003/14/22|.031521I| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/15/2021	03/14/2022	11,376	1,645,000	144.6		38,000		7,558		67,156			(30,442)				0010
.031521H EEJ EUR003/14/22|.031521H| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/15/2021	03/14/2022	18,465	2,670,000	144.6		59,808		11,896		106,060			(47,912)				0010
.I031521 SPX EUR003/14/22|.I031521| SPX EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/15/2021	03/14/2022	3,548	14,080,013	3968.94		163,328		32,485		268,942			(130,843)				0010
.031521E EEJ EUR003/14/22|.031521E| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/15/2021	03/14/2022	17,981	2,600,000	144.6		48,880		9,722		85,629			(39,158)				0010
.031521G EEJ EUR003/14/22|.031521G| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/15/2021	03/14/2022	10,097	1,460,000	144.6		30,952		6,156		54,845			(24,796)				0010
.031521Y EEJ EUR003/14/22|.031521Y| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/15/2021	03/14/2022	2,973	445,000	149.661		8,055		1,602		8,135			(6,453)				0010
.0315210 EEJ EUR002/28/22|.0315210| EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/15/2021	02/28/2022	4,455	650,000	145.904336		17,225		2,871		24,547			(14,354)				0010
.031521P EEJ EUR003/14/22|.031521P| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/15/2021	03/14/2022	2,524	365,000	144.6		10,914		2,171		16,903			(8,743)				0010
.031521F EEJ EUR003/14/22|.031521F| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/15/2021	03/14/2022	8,160	1,180,000	144.6		24,072		4,788		42,421			(19,284)				0010
.V031521 SPX EUR003/14/22|.V031521| SPX EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/15/2021	03/14/2022	4,962	19,694,992	3968.94		894,153		1,746,472		1,746,472	852,319						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 Year-end (b)
.A031521 EEJ EUR003/14/23|.A031521| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/15/2021	03/14/2023	20,505	2,965,000	144.6		130,460		166,866		166,866	36,406						0010
.X031521 SPX EUR003/14/22|.X031521| SPX EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/15/2021	03/14/2022	2,769	10,989,995	3968.94		568,183		1,168,807		1,168,807	600,624						0010
.T031521 SPX EUR003/14/22|.T031521| SPX EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/15/2021	03/14/2022	1,405	5,575,011	3968.94		211,850		393,288		393,288	181,438						0010
.W031521 SPX EUR003/14/22|.W031521| SPX EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/15/2021	03/14/2022	882	3,500,010	3968.94		164,850		325,996		325,996	161,146						0010
.B031521 EEJ EQFWD03/14/2|.B031521| EEJ EQFWD	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/15/2021	03/14/2022	350,548	505,000	144.06				24,865		24,865	24,865						0010
.R031521 SPX EUR003/14/22|.R031521| SPX EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/15/2021	03/14/2022	335	1,329,992	3968.94		42,028		75,429		75,429	33,401						0010
.U031521 SPX EUR003/14/22|.U031521| SPX EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/15/2021	03/14/2022	1,285	5,100,009	3968.94		203,490		383,087		383,087	179,597						0010
.Y031521 SPX EUR003/14/23|.Y031521| SPX EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/15/2021	03/14/2023	469	1,860,004	3968.94		202,740		454,617		454,617	251,877						0010
.031521Z EEJ EUR003/14/22|.031521Z| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/15/2021	03/14/2022	33,333	4,820,000	144.6		152,794		223,383		223,383	70,589						0010
.031621I PDLV5E EUR002/21|.031621I|PDL V5E EUR0 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/16/2021	02/21/2023	670	280,716	419.14		7,972		4,704		14,977			(3,268)				0010
.031621C SGIXCGMS EUR003/|.031621C|SGIXC GMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	03/16/2021	03/14/2022	985	363,153	368.56		9,114		1,818		12,182			(7,296)				0010
.031621N PDLV5E EUR003/07|.031621N|PDL V5E EUR0 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/16/2021	03/07/2022	561	231,500	412.57		4,792		880		11,196			(3,912)				0010
.031621J PDLV5E EUR002/28|.031621J|PDL V5E EUR0 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/16/2021	02/28/2023	1,030	428,377	415.84		13,794		8,195		25,591			(5,599)				0010
.031621F PDLV5E EUR002/07|.031621F|PDL V5E EUR0 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/16/2021	02/07/2022	374	158,858	424.36		2,065		234		5,904			(1,831)				0010
.031621D SGIXCGMS EUR003/|.031621D|SGIXC GMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	03/16/2021	03/14/2023	1,945	716,904	368.56		25,481		15,338		29,372			(10,143)				0010
.031621M PDLV5E EUR002/28|.031621M|PDL V5E EUR0 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/16/2021	02/28/2022	768	319,399	415.84		5,653		945		14,480			(4,708)				0010
.031621E PDLV5E EUR001/28|.031621E|PDL V5E EUR0 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/16/2021	01/28/2022	594	251,540	423.71		3,320		284		9,733			(3,037)				0010
.031621G PDLV5E EUR002/22|.031621G|PDL V5E EUR0 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/16/2021	02/22/2022	418	175,117	419.14		3,205		489		8,687			(2,716)				0010
.031621K PDLV5E EUR003/07|.031621K|PDL V5E EUR0 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/16/2021	03/07/2023	561	231,500	412.57		8,380		5,012		15,353			(3,368)				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 Year-end (b)
.031621H PDLV5E EUR002/28|.031621H|PDLV5E EUR0 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/16/2021	02/28/2022	910	378,413	415.84		8,325		1,392		21,758			(6,934)				0010
.031621L PDLV5E EUR002/14|.031621L|PDLV5E EUR0 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/16/2021	02/14/2022	381	160,790	421.62		2,122		280		6,319			(1,842)				0010
.032221T SPX ASIAN03/21/2|.032221T|SPX ASIAN 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/22/2021	03/21/2022	1,618	6,375,000	3940.59		73,504		16,041		129,221			(57,463)				0010
.032221H EEJ EUR003/21/22|.032221H|EEJ EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/22/2021	03/21/2022	73,356	10,520,000	143.41		269,312		58,773		531,244			(210,539)				0010
.C032221 SPX EUR003/21/22|.C032221|SPX EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/22/2021	03/21/2022	1,785	7,035,000	3940.59		159,132		34,728		266,526			(124,404)				0010
.032221G EEJ EUR003/21/22|.032221G|EEJ EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/22/2021	03/21/2022	8,751	1,255,000	143.41		30,246		6,601		60,106			(23,645)				0010
.E032221 SPX EUR003/21/22|.E032221|SPX EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/22/2021	03/21/2022	6,715	26,460,000	3940.59		662,294		144,534		1,126,336			(517,760)				0010
.A032221 SPX EUR003/21/22|.A032221|SPX EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/22/2021	03/21/2022	766	3,020,000	3940.59		50,736		11,072		84,033			(39,664)				0010
.D032221 SPX EUR003/21/22|.D032221|SPX EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/22/2021	03/21/2022	2,896	11,410,000	3940.59		275,552		60,134		467,555			(215,417)				0010
.032221Z SPX EUR003/21/22|.032221Z|SPX EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/22/2021	03/21/2022	5,190	20,450,000	3940.59		242,333		52,885		389,231			(189,448)				0010
.032221K EEJ EUR003/21/22|.032221K|EEJ EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/22/2021	03/21/2022	75,657	10,850,000	143.41		301,630		65,825		578,723			(235,805)				0010
.032221W SPX ASIAN03/21/2|.032221W|SPX ASIAN 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/22/2021	03/21/2022	501	1,975,000	3940.59		45,741		9,982		93,622			(35,759)				0010
.032221F EEJ EUR003/21/22|.032221F|EEJ EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/22/2021	03/21/2022	23,011	3,300,000	143.41		76,230		16,636		150,759			(59,594)				0010
.G032221 SPX EUR003/21/22|.G032221|SPX EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/22/2021	03/21/2022	2,269	8,940,000	3940.59		251,303		54,842		428,910			(196,461)				0010
.032221V SPX ASIAN03/21/2|.032221V|SPX ASIAN 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/22/2021	03/21/2022	1,497	5,900,000	3940.59		122,425		26,717		242,037			(95,708)				0010
.F032221 SPX EUR003/21/22|.F032221|SPX EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/22/2021	03/21/2022	2,503	9,865,000	3940.59		256,983		56,082		456,753			(200,901)				0010
.032221Q EEJ EUR003/21/22|.032221Q|EEJ EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/22/2021	03/21/2022	5,972	875,000	146.507656		19,775		4,316		30,776			(15,459)				0010
.032221U SPX ASIAN03/21/2|.032221U|SPX ASIAN 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/22/2021	03/21/2022	377	1,485,000	3940.59		26,106		5,697		49,516			(20,409)				0010
.032221J EEJ EUR003/21/22|.032221J|EEJ EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/22/2021	03/21/2022	16,282	2,335,000	143.41		62,578		13,657		121,988			(48,921)				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 Year-end (b)
.032221I EEJ EUR003/21/22|.032221I|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/22/2021	03/21/2022	18,548	2,660,000	143.41		69,692		15,209		136,898			(54,483)				0010
.032221R EEJ EUR003/21/22|.032221R|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/22/2021	03/21/2022	12,075	1,775,000	146.99525		37,985		8,290		57,458			(29,695)				0010
.H032221 SPX EUR003/21/22|.H032221|SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/22/2021	03/21/2022	1,959	7,720,000	3940.59		227,431		49,633		399,813			(177,798)				0010
.032221S EEJ EUR003/21/22|.032221S|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/22/2021	03/21/2022	4,180	620,000	148.314622		11,346		2,476		15,689			(8,870)				0010
.I032221 SPX EUR003/21/22|.I032221|SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/22/2021	03/21/2022	1,184	4,665,000	3940.59		150,306		32,802		263,209			(117,505)				0010
.032221B EEJ EUR003/21/22|.032221B|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/22/2021	03/21/2022	12,412	1,780,000	143.41		33,642		7,342		64,188			(26,300)				0010
.032221Y SPX ASIAN03/21/2|.032221Y|SPX ASIAN 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/22/2021	03/21/2022	395	1,555,000	3940.59		44,753		9,767		101,127			(34,986)				0010
.032221N EEJ EUR003/21/22|.032221N|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/22/2021	03/21/2022	3,806	550,000	144.499916		15,510		3,385		26,150			(12,125)				0010
.032221A EEJ EUR003/21/22|.032221A|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/22/2021	03/21/2022	7,252	1,040,000	143.41		18,512		4,040		34,723			(14,472)				0010
.032221X SPX ASIAN03/21/2|.032221X|SPX ASIAN 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/22/2021	03/21/2022	994	3,915,000	3940.59		102,573		22,385		220,688			(80,188)				0010
.032221L EEJ EUR003/21/22|.032221L|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/22/2021	03/21/2022	8,612	1,235,000	143.41		35,321		7,708		66,674			(27,613)				0010
.032221P EEJ EUR003/21/22|.032221P|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/22/2021	03/21/2022	15,217	2,215,000	145.56115		55,597		12,133		90,495			(43,464)				0010
.032221M EEJ EUR003/07/22|.032221M|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/22/2021	03/07/2022	4,328	630,000	145.56355		15,309		2,859		25,487			(12,450)				0010
.032221C EEJ EUR003/21/22|.032221C|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/22/2021	03/21/2022	13,284	1,905,000	143.41		39,243		8,564		76,001			(30,679)				0010
.032221O EEJ EUR003/21/22|.032221O|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/22/2021	03/21/2022	12,087	1,755,000	145.202625		45,806		9,996		75,609			(35,809)				0010
.032221E EEJ EUR003/21/22|.032221E|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/22/2021	03/21/2022	24,266	3,480,000	143.41		77,952		17,012		153,950			(60,940)				0010
.032221D EEJ EUR003/21/22|.032221D|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/22/2021	03/21/2022	5,544	795,000	143.41		17,172		3,747		33,675			(13,425)				0010
.B032221 SPX EUR003/21/22|.B032221|SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/22/2021	03/21/2022	1,795	7,075,000	3940.59		141,712		30,926		236,828			(110,786)				0010
.032321F MXEA ASIAN03/08/|.032321F|MXEA ASIAN 03/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/23/2021	03/08/2022	667	1,449,251	2172.79		39,400		7,472		83,018			(31,927)				0010

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.032321K MXEA EUR002/22/2|.032321K|M XEA EURO 02/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/23/2021	02/22/2022	938	2,095,258	2233.75		55,304		8,610		84,604			(46,694)				0010
.032321Q MXEA EUR003/14/2|.032321Q|M XEA EURO 03/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/23/2021	03/14/2022	1,240	2,753,879	2220.87		74,028		15,057		110,940			(58,971)				0010
.032321D SGIXCGMS EUR003/|.032321D|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	03/23/2021	03/21/2023	7,162	2,637,583	368.27		93,537		57,204		109,788			(36,333)				0010
.032321J MXEA EUR002/22/2|.032321J|M XEA EURO 02/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/23/2021	02/22/2022	1,652	3,690,155	2233.75		84,797		13,202		130,898			(71,595)				0010
.032321C SGIXCGMS EUR003/|.032321C|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	03/23/2021	03/21/2022	1,281	471,658	368.27		11,808		2,584		16,230			(9,224)				0010
.032321I MXEA EUR002/22/2|.032321I|M XEA EURO 02/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/23/2021	02/22/2022	516	1,152,615	2233.75		16,259		2,531		23,070			(13,728)				0010
.032321H MXEA ASIAN03/22/|.032321H|M XEA ASIAN 03/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/23/2021	03/22/2022	946	2,110,961	2231.46		39,609		8,753		86,101			(30,856)				0010
.032321N MXEA EUR003/07/2|.032321N|M XEA EURO 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/23/2021	03/07/2022	1,238	2,689,914	2172.79		65,787		12,323		95,466			(53,464)				0010
.032321G MXEA ASIAN03/15/|.032321G|M XEA ASIAN 03/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/23/2021	03/15/2022	776	1,723,395	2220.87		35,975		7,398		83,737			(28,578)				0010
.032321P MXEA EUR003/14/2|.032321P|M XEA EURO 03/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/23/2021	03/14/2022	1,390	3,087,009	2220.87		66,651		13,556		97,489			(53,094)				0010
.032321L MXEA EUR002/28/2|.032321L|M XEA EURO 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/23/2021	02/28/2022	1,334	2,932,946	2198.61		65,980		11,255		97,945			(54,724)				0010
.032321M MXEA EUR002/28/2|.032321M|M XEA EURO 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/23/2021	02/28/2022	1,568	3,447,420	2198.61		99,207		16,924		152,974			(82,284)				0010
.032321E MXEA ASIAN03/01/|.032321E|M XEA ASIAN 03/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/23/2021	03/01/2022	878	1,930,380	2198.61		45,261		7,831		100,474			(37,430)				0010
.032321O MXEA EUR003/07/2|.032321O|M XEA EURO 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/23/2021	03/07/2022	1,395	3,031,042	2172.79		90,215		16,899		135,002			(73,316)				0010
.032921B EEJ EUR003/14/22|.032921B| EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/29/2021	03/14/2022	26,383	3,815,000	144.6		83,930		17,365		172,087			(66,565)				0010
.H032921 SPX EUR003/28/22|.H032921| SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/29/2021	03/28/2022	4,676	18,570,000	3971.09		500,276		118,850		858,194			(381,426)				0010
.032921Q EEJ EUR003/28/22|.032921Q| EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/29/2021	03/28/2022	3,216	465,000	144.585		12,183		2,894		22,033			(9,289)				0010
.032921C EEJ EUR003/28/22|.032921C| EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/29/2021	03/28/2022	3,431	490,000	142.8		8,330		1,979		15,734			(6,351)				0010
.032921S EEJ EUR003/28/22|.032921S| EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/29/2021	03/28/2022	5,730	835,000	145.71312		19,289		4,582		33,701			(14,706)				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 Year-end (b)
.032921R EEJ EUR003/28/22|.032921R| EEJ EUR0 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/29/2021	03/28/2022	13,764	1,995,000	144.942		50,274		11,944		90,019			(38,330)				0010
.032921V SPX ASIAN03/28/2|.032921V| SPX ASIAN 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	03/29/2021	03/28/2022	2,042	8,110,000	3971.09		94,887		22,542		166,682			(72,345)				0010
.032921A EEJ EUR003/14/22|.032921A| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/29/2021	03/14/2022	21,300	3,080,000	144.6		52,668		10,897		110,318			(41,771)				0010
.032921T EEJ EUR003/28/22|.032921T| EEJ EUR0 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/29/2021	03/28/2022	9,565	1,400,000	146.37		29,960		7,118		51,031			(22,842)				0010
.032921W SPX ASIAN03/28/2|.032921W| SPX ASIAN 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	03/29/2021	03/28/2022	336	1,335,000	3971.09		23,229		5,518		43,939			(17,711)				0010
.E032921 SPX EUR003/28/22|.E032921| SPX EUR0 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/29/2021	03/28/2022	2,080	8,260,000	3971.09		184,528		43,838		309,394			(140,690)				0010
.032921O EEJ EUR003/28/22|.032921O| EEJ EUR0 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/29/2021	03/28/2022	1,711	245,000	143.21412		7,448		1,769		13,798			(5,679)				0010
.032921E EEJ EUR003/28/22|.032921E| EEJ EUR0 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/29/2021	03/28/2022	6,373	910,000	142.8		18,837		4,475		37,784			(14,362)				0010
.032921U EEJ EUR003/28/22|.032921U| EEJ EUR0 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/29/2021	03/28/2022	3,080	455,000	147.7266		8,281		1,967		13,149			(6,314)				0010
.032921P EEJ EUR003/28/22|.032921P| EEJ EUR0 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/29/2021	03/28/2022	12,792	1,845,000	144.228		50,369		11,966		91,645			(38,403)				0010
.032921F EEJ EUR003/28/22|.032921F| EEJ EUR0 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/29/2021	03/28/2022	11,310	1,615,000	142.8		34,884		8,287		70,619			(26,597)				0010
.F032921 SPX EUR003/28/22|.F032921| SPX EUR0 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/29/2021	03/28/2022	3,271	12,990,000	3971.09		310,331		73,725		524,976			(236,606)				0010
.032921D EEJ EUR003/28/22|.032921D| EEJ EUR0 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/29/2021	03/28/2022	15,826	2,260,000	142.8		43,166		10,255		84,422			(32,911)				0010
.G032921 SPX EUR003/28/22|.G032921| SPX EUR0 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/29/2021	03/28/2022	6,690	26,565,000	3971.09		657,218		156,135		1,117,701			(501,083)				0010
.032921N EEJ EUR003/28/22|.032921N| EEJ EUR0 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/29/2021	03/28/2022	12,220	1,745,000	142.8		49,907		11,856		101,116			(38,051)				0010
.032921L EEJ EUR003/28/22|.032921L| EEJ EUR0 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/29/2021	03/28/2022	42,542	6,075,000	142.8		162,810		38,679		337,343			(124,131)				0010
.B032921 SPX EUR003/28/22|.B032921| SPX EUR0 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/29/2021	03/28/2022	4,723	18,755,000	3971.09		221,121		52,532		353,264			(168,590)				0010
.032921G EEJ EUR003/28/22|.032921G| EEJ EUR0 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/29/2021	03/28/2022	11,099	1,585,000	142.8		35,663		8,472		72,891			(27,190)				0010
.032921M EEJ EUR003/28/22|.032921M| EEJ EUR0 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/29/2021	03/28/2022	80,847	11,545,000	142.8		320,951		76,248		658,076			(244,703)				0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.A032921 SPX ASIAN03/28/2|.A032921| SPX ASIAN 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/29/2021	03/28/2022	601	2,385,000	3971.09		66,542		15,808		148,500			(50,733)				0010
.032921K EEJ EUR003/28/22|.032921K| EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/29/2021	03/28/2022	3,466	495,000	142.8		13,019		3,093		26,992			(9,926)				0010
.D032921 SPX EUR003/28/22|.D032921| SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/29/2021	03/28/2022	2,002	7,950,000	3971.09		160,113		38,038		265,383			(122,075)				0010
.032921Z SPX ASIAN03/28/2|.032921Z| SPX ASIAN 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/29/2021	03/28/2022	1,797	7,135,000	3971.09		185,510		44,071		397,452			(141,439)				0010
.C032921 SPX EUR003/28/22|.C032921| SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/29/2021	03/28/2022	485	1,925,000	3971.09		32,610		7,747		53,164			(24,862)				0010
.032921J EEJ EUR003/28/22|.032921J| EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/29/2021	03/28/2022	56,127	8,015,000	142.8		205,184		48,745		427,364			(156,439)				0010
.032921Y SPX ASIAN03/28/2|.032921Y| SPX ASIAN 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/29/2021	03/28/2022	596	2,365,000	3971.09		54,395		12,923		111,042			(41,472)				0010
.032921X SPX ASIAN03/28/2|.032921X| SPX ASIAN 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/29/2021	03/28/2022	2,004	7,960,000	3971.09		164,772		39,145		324,616			(125,627)				0010
.032921I EEJ EUR003/28/22|.032921I| EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/29/2021	03/28/2022	18,697	2,670,000	142.8		64,614		15,350		134,100			(49,264)				0010
.K032921 SPX EUR003/28/22|.K032921| SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/29/2021	03/28/2022	1,321	5,245,000	3971.09		165,952		39,425		292,272			(126,527)				0010
.J032921 SPX EUR003/28/22|.J032921| SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/29/2021	03/28/2022	2,008	7,975,000	3971.09		233,189		55,398		405,091			(177,791)				0010
.032921H EEJ EUR003/28/22|.032921H| EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/29/2021	03/28/2022	11,169	1,595,000	142.8		36,685		8,715		75,620			(27,970)				0010
.I032921 SPX EUR003/28/22|.I032921| SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/29/2021	03/28/2022	1,114	4,425,000	3971.09		124,298		29,529		214,648			(94,769)				0010
.033021B SGIXCGMS EUR003/|.033021B|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	03/30/2021	03/28/2022	709	261,210	368.42		6,161		1,468		8,930			(4,693)				0010
.033021C SGIXCGMS EUR003/|.033021C|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	03/30/2021	03/28/2023	5,407	1,992,187	368.42		67,863		42,157		82,580			(25,706)				0010
.033021A SGIXCGMS EUR003/|.033021A|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	03/30/2021	03/21/2023	881	324,265	368.27		11,042		6,818		13,497			(4,223)				0010
.A040721 SPX ASIAN04/07/2|.A040721| SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/07/2021	04/07/2022	1,185	4,835,000	4079.95		94,283		24,934		191,740			(69,348)				0010
.K040721 SPX EUR004/07/22|.K040721| SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/07/2021	04/07/2022	8,416	34,335,000	4079.95		837,087		221,378		1,402,431			(615,709)				0010
.B040721 SPX ASIAN04/07/2|.B040721| SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/07/2021	04/07/2022	1,344	5,485,000	4079.95		111,510		29,490		230,041			(82,020)				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 Year-end (b)
.L040721 SPX EUR004/07/22|.L040721| SPX EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/07/2021	04/07/2022	1,138	4,645,000	4079.95		118,680		31,386		200,028			(87,293)				0010
.I040721 SPX EUR004/07/22|.I040721| SPX EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/07/2021	04/07/2022	2,609	10,645,000	4079.95		233,126		61,653		386,435			(171,472)				0010
.J040721 SPX EUR004/07/22|.J040721| SPX EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/07/2021	04/07/2022	4,507	18,390,000	4079.95		433,268		114,583		721,692			(318,685)				0010
.C040721 SPX ASIAN04/07/2|.C040721| SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/07/2021	04/07/2022	502	2,050,000	4079.95		45,633		12,068		97,551			(33,565)				0010
.H040721 SPX EUR004/07/22|.H040721| SPX EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/07/2021	04/07/2022	3,620	14,770,000	4079.95		288,458		76,286		475,337			(212,172)				0010
.040721N EEJ EUR004/07/22|.040721N| EEJ EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	04/07/2022	71,299	10,230,000	143.48		285,417		75,482		537,855			(209,935)				0010
.N040721 SPX EUR004/07/22|.N040721| SPX EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/07/2021	04/07/2022	1,194	4,870,000	4079.95		134,558		35,586		229,090			(98,972)				0010
.E040721 SPX ASIAN04/07/2|.E040721| SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/07/2021	04/07/2022	847	3,455,000	4079.95		91,316		24,150		213,790			(67,166)				0010
.040721B EEJ EUR003/21/22|.040721B| EEJ EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	03/21/2022	4,637	665,000	143.41		12,968		2,961		24,622			(10,007)				0010
.D040721 SPX ASIAN04/07/2|.D040721| SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/07/2021	04/07/2022	1,982	8,085,000	4079.95		199,619		52,792		448,617			(146,827)				0010
.0040721 SPX EUR004/07/22|.0040721| SPX EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/07/2021	04/07/2022	2,509	10,235,000	4079.95		293,949		77,739		503,183			(216,211)				0010
.040721C EEJ EUR004/07/22|.040721C| EEJ EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	04/07/2022	11,465	1,645,000	143.48		29,446		7,787		53,171			(21,658)				0010
.040721M EEJ EUR004/07/22|.040721M| EEJ EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	04/07/2022	43,281	6,210,000	143.48		167,049		44,178		318,407			(122,871)				0010
.G040721 SPX EUR004/07/22|.G040721| SPX EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/07/2021	04/07/2022	669	2,730,000	4079.95		45,127		11,934		73,361			(33,193)				0010
.040721L EEJ EUR004/07/22|.040721L| EEJ EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	04/07/2022	7,283	1,045,000	143.48		27,484		7,268		52,660			(20,215)				0010
.040721J EEJ EUR004/07/22|.040721J| EEJ EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	04/07/2022	1,498	215,000	143.48		5,375		1,421		10,334			(3,954)				0010
.F040721 SPX EUR004/07/22|.F040721| SPX EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/07/2021	04/07/2022	5,811	23,710,000	4079.95		273,851		72,423		435,093			(201,427)				0010
.040721K EEJ EUR004/07/22|.040721K| EEJ EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	04/07/2022	52,586	7,545,000	143.48		193,907		51,281		372,198			(142,625)				0010
.040721A EEJ EUR003/21/22|.040721A| EEJ EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	03/21/2022	4,463	640,000	143.41		10,112		2,309		18,143			(7,803)				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 Year-end (b)
.040721T EEJ EUR004/07/22|.040721T| EEJ EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	04/07/2022	25,296	3,665,000	144.886104		100,421		26,558		167,127			(73,863)				0010
.040721E EEJ EUR004/07/22|.040721E| EEJ EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	04/07/2022	11,360	1,630,000	143.48		34,067		9,009		63,970			(25,058)				0010
.040721U EEJ EUR004/07/22|.040721U| EEJ EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	04/07/2022	19,679	2,865,000	145.589156		72,771		19,245		118,433			(53,526)				0010
.040721P EEJ EUR004/07/22|.040721P| EEJ EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	04/07/2022	2,056	295,000	143.48		8,644		2,286		15,903			(6,358)				0010
.040721Q EEJ EUR003/21/22|.040721Q| EEJ EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	03/21/2022	2,064	300,000	145.317353		7,710		1,760		12,710			(5,950)				0010
.040721V EEJ EUR004/07/22|.040721V| EEJ EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	04/07/2022	4,438	650,000	146.450036		15,015		3,971		23,615			(11,044)				0010
.040721F EEJ EUR004/07/22|.040721F| EEJ EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	04/07/2022	8,050	1,155,000	143.48		24,833		6,567		46,918			(18,265)				0010
.040721D EEJ EUR004/07/22|.040721D| EEJ EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	04/07/2022	51,784	7,430,000	143.48		142,656		37,727		262,392			(104,929)				0010
.040721W EEJ EUR004/07/22|.040721W| EEJ EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	04/07/2022	15,503	2,280,000	147.067		49,020		12,964		75,027			(36,056)				0010
.040721O EEJ EUR004/07/22|.040721O| EEJ EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	04/07/2022	14,671	2,105,000	143.48		60,203		15,921		112,405			(44,282)				0010
.040721X EEJ EUR004/07/22|.040721X| EEJ EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	04/07/2022	5,120	760,000	148.43006		13,908		3,678		19,688			(10,230)				0010
.M040721 SPX EUR004/07/22|.M040721| SPX EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/07/2021	04/07/2022	5,195	21,195,000	4079.95		565,271		149,493		957,705			(415,778)				0010
.040721H EEJ EUR004/07/22|.040721H| EEJ EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	04/07/2022	12,267	1,760,000	143.48		40,480		10,705		77,319			(29,775)				0010
.040721G EEJ EUR004/07/22|.040721G| EEJ EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	04/07/2022	15,263	2,190,000	143.48		49,056		12,973		93,696			(36,083)				0010
.040721R EEJ EUR003/21/22|.040721R| EEJ EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	03/21/2022	1,767	260,000	147.13866		5,408		1,235		8,207			(4,173)				0010
.0407211 EEJ EUR004/07/22|.040721I| EEJ EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	04/07/2022	28,924	4,150,000	143.48		100,430		26,560		193,297			(73,870)				0010
.040721Z SPX ASIAN04/07/2|.040721Z| SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/07/2021	04/07/2022	466	1,900,000	4079.95		32,148		8,502		62,693			(23,646)				0010
.040721Y SPX ASIAN04/07/2|.040721Y| SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/07/2021	04/07/2022	1,500	6,120,000	4079.95		68,850		18,208		123,288			(50,642)				0010
.040721S EEJ EUR004/07/22|.040721S| EEJ EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	04/07/2022	6,045	870,000	143.924788		26,448		6,995		44,927			(19,453)				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 Year-end (b)
.040821A SGIXCGMS EUR004/|.040821A|SGIXC	EQUITY INDEXED ANNUITY			Chicago Mercantile																	
GMS EUR0 0		EXH 5	Equity/Index.	E SNZ2OJLFK8MNNCLOOF39	04/08/2021	04/07/2022	1,103	408,987	370.93		10,508		2,802		11,693			(7,706)			0010
.040821B SGIXCGMS EUR004/|.040821B|SGIXC	EQUITY INDEXED ANNUITY			Chicago Mercantile																	
GMS EUR0 0		EXH 5	Equity/Index.	E SNZ2OJLFK8MNNCLOOF39	04/08/2021	04/10/2023	4,397	1,630,983	370.93		58,964		37,581		60,592			(21,383)			0010
.X041421 SPX EUR004/14/23|.X041421|	EQUITY INDEXED ANNUITY																				
SPX EUR0 04/14/		EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	04/14/2021	04/14/2023	507	2,090,000	4124.66		210,463		435,941		435,941	225,478					0010
.041421X EEJ EUR004/14/22|.041421X|	EQUITY INDEXED ANNUITY			JP Morgan Chase																	
EEJ EUR0 04/14/		EXH 5	Equity/Index.	Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2022	32,316	4,660,000	144.2		148,654		232,146		232,146	83,492					0010
.S041421 SPX EUR004/14/22|.S041421|	EQUITY INDEXED ANNUITY																				
SPX EUR0 04/14/		EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	04/14/2021	04/14/2022	1,217	5,020,000	4124.66		180,218		324,104		324,104	143,886					0010
.V041421 SPX EUR004/14/22|.V041421|	EQUITY INDEXED ANNUITY																				
SPX EUR0 04/14/		EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	04/14/2021	04/14/2022	3,975	16,395,000	4124.66		686,951		1,283,079		1,283,079	596,129					0010
.041421Y EEJ EUR004/14/23|.041421Y|	EQUITY INDEXED ANNUITY			JP Morgan Chase																	
EEJ EUR0 04/14/		EXH 5	Equity/Index.	Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2023	23,578	3,400,000	144.2		149,940		200,982		200,982	51,042					0010
.T041421 SPX EUR004/14/22|.T041421|	EQUITY INDEXED ANNUITY																				
SPX EUR0 04/14/		EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	04/14/2021	04/14/2022	1,885	7,775,000	4124.66		291,563		528,604		528,604	237,042					0010
.U041421 SPX EUR004/14/22|.U041421|	EQUITY INDEXED ANNUITY																				
SPX EUR0 04/14/		EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	04/14/2021	04/14/2022	931	3,840,000	4124.66		157,440		292,715		292,715	135,275					0010
.W041421 SPX EUR004/14/22|.W041421|	EQUITY INDEXED ANNUITY																				
SPX EUR0 04/14/		EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	04/14/2021	04/14/2022	1,239	5,110,000	4124.66		234,549		451,237		451,237	216,688					0010
.041421Z EEJ EQFWD04/14/2|.041421Z|	EQUITY INDEXED ANNUITY			JPMorgan Chase																	
EEJ EQFWD		EXH 5	Equity/Index.	Bank, 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2022	8,620	1,240,000	143.85				62,716		62,716	62,716					0010
.041421A EEJ EUR003/28/22|.041421A|	EQUITY INDEXED ANNUITY			JP Morgan Chase																	
EEJ EUR0 03/28/		EXH 5	Equity/Index.	Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	03/28/2022	10,574	1,510,000	142.8		31,408		7,807		55,216			(23,601)			0010
.L041421 SPX EUR004/14/22|.L041421|	EQUITY INDEXED ANNUITY																				
SPX EUR0 04/14/		EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	04/14/2021	04/14/2022	3,850	15,880,000	4124.66		366,828		104,086		611,829			(262,742)			0010
.041421B EEJ EUR003/28/22|.041421B|	EQUITY INDEXED ANNUITY			JP Morgan Chase																	
EEJ EUR0 03/28/		EXH 5	Equity/Index.	Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	03/28/2022	32,038	4,575,000	142.8		138,623		34,455		252,945			(104,167)			0010
.041421L EEJ EUR004/14/22|.041421L|	EQUITY INDEXED ANNUITY			JP Morgan Chase																	
EEJ EUR0 04/14/		EXH 5	Equity/Index.	Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2022	6,068	875,000	144.2		23,013		6,530		40,549			(16,483)			0010
.041421N EEJ EUR004/14/22|.041421N|	EQUITY INDEXED ANNUITY			JP Morgan Chase																	
EEJ EUR0 04/14/		EXH 5	Equity/Index.	Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2022	63,176	9,110,000	144.2		254,169		72,120		439,012			(182,049)			0010
.0414210 EEJ EUR003/28/22|.0414210|	EQUITY INDEXED ANNUITY			JP Morgan Chase																	
EEJ EUR0 03/28/		EXH 5	Equity/Index.	Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	03/28/2022	3,706	535,000	144.35652		16,532		4,109		26,132			(12,423)			0010
.041421P EEJ EUR003/28/22|.041421P|	EQUITY INDEXED ANNUITY			JP Morgan Chase																	
EEJ EUR0 03/28/		EXH 5	Equity/Index.	Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	03/28/2022	2,018	295,000	146.1558		7,493		1,862		11,124			(5,631)			0010
.041421W EEJ EUR004/14/22|.041421W|	EQUITY INDEXED ANNUITY			JP Morgan Chase																	
EEJ EUR0 04/14/		EXH 5	Equity/Index.	Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2022	4,017	600,000	149.34794		10,800		3,064		13,225			(7,736)			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 Year-end (b)
.041421E EEJ EUR004/14/22|.041421E| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2022	7,074	1,020,000	144.2		21,114		5,991		36,996			(15,123)				0010
.H041421 SPX EUR004/14/22|.H041421| SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	04/14/2021	04/14/2022	4,240	17,490,000	4124.66		202,884		57,568		316,200			(145,316)				0010
.I041421 SPX EUR004/14/22|.I041421| SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	04/14/2021	04/14/2022	507	2,090,000	4124.66		33,231		9,429		53,259			(23,802)				0010
.041421D EEJ EUR004/14/22|.041421D| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2022	22,295	3,215,000	144.2		61,728		17,515		106,650			(44,213)				0010
.J041421 SPX EUR004/14/22|.J041421| SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	04/14/2021	04/14/2022	2,312	9,535,000	4124.66		184,979		52,487		302,012			(132,492)				0010
.041421C EEJ EUR004/14/22|.041421C| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2022	3,988	575,000	144.2		10,465		2,969		17,818			(7,496)				0010
.041421M EEJ EUR004/14/22|.041421M| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2022	50,139	7,230,000	144.2		194,487		55,185		340,458			(139,302)				0010
.K041421 SPX EUR004/14/22|.K041421| SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	04/14/2021	04/14/2022	1,468	6,055,000	4124.66		131,394		37,282		217,324			(94,111)				0010
.041421S EEJ EUR004/14/22|.041421S| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2022	9,262	1,350,000	145.75736		36,450		10,343		54,556			(26,107)				0010
.R041421 SPX EUR004/14/22|.R041421| SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	04/14/2021	04/14/2022	931	3,840,000	4124.66		118,272		33,559		206,242			(84,713)				0010
.041421G EEJ EUR004/14/22|.041421G| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2022	9,778	1,410,000	144.2		31,725		9,002		56,167			(22,723)				0010
.041421H EEJ EUR004/14/22|.041421H| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2022	16,436	2,370,000	144.2		54,510		15,467		96,779			(39,043)				0010
.E041421 SPX ASIAN04/14/2|.E041421| SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	04/14/2021	04/14/2022	827	3,410,000	4124.66		84,227		23,899		186,645			(60,328)				0010
.B041421 SPX ASIAN04/14/2|.B041421| SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	04/14/2021	04/14/2022	291	1,200,000	4124.66		20,400		5,788		39,767			(14,612)				0010
.P041421 SPX EUR004/14/22|.P041421| SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	04/14/2021	04/14/2022	1,771	7,305,000	4124.66		201,618		57,208		345,152			(144,410)				0010
.Q041421 SPX EUR004/14/22|.Q041421| SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	04/14/2021	04/14/2022	1,446	5,965,000	4124.66		175,968		49,930		303,992			(126,037)				0010
.C041421 SPX ASIAN04/14/2|.C041421| SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	04/14/2021	04/14/2022	1,606	6,625,000	4124.66		132,500		37,596		270,364			(94,904)				0010
.D041421 SPX ASIAN04/14/2|.D041421| SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	04/14/2021	04/14/2022	799	3,295,000	4124.66		73,808		20,943		156,050			(52,865)				0010
.A041421 SPX ASIAN04/14/2|.A041421| SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	04/14/2021	04/14/2022	1,327	5,475,000	4124.66		62,415		17,710		111,592			(44,705)				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 Year-end (b)
.041421F EEJ EUR004/14/22|.041421F|EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2022	4,993	720,000	144.2		15,552		4,413		27,376			(11,139)				0010
.0041421 SPX EUR004/14/22|.0041421|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	04/14/2021	04/14/2022	2,405	9,920,000	4124.66		259,904		73,747		440,291			(186,157)				0010
.041421V EEJ EUR004/14/22|.041421V|EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2022	13,903	2,055,000	147.805		44,183		12,537		60,148			(31,646)				0010
.041421Q EEJ EUR004/14/22|.041421Q|EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2022	3,221	465,000	144.37304		14,555		4,130		22,664			(10,425)				0010
.F041421 SPX ASIAN04/14/2|.F041421|SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	04/14/2021	04/14/2022	640	2,640,000	4124.66		68,376		19,401		154,401			(48,975)				0010
.041421K EEJ EUR004/14/22|.041421K|EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2022	28,225	4,070,000	144.2		104,599		29,680		184,924			(74,919)				0010
.041421I EEJ EUR004/14/22|.041421I|EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2022	12,552	1,810,000	144.2		43,802		12,429		77,953			(31,373)				0010
.041421R EEJ EUR004/14/22|.041421R|EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2022	2,104	305,000	144.96426		8,967		2,544		13,761			(6,423)				0010
.N041421 SPX EUR004/14/22|.N041421|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	04/14/2021	04/14/2022	1,400	5,775,000	4124.66		145,530		41,294		244,741			(104,236)				0010
.041421U EEJ EUR004/14/22|.041421U|EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2022	4,454	655,000	147.06958		15,327		4,349		21,671			(10,978)				0010
.M041421 SPX EUR004/14/22|.M041421|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	04/14/2021	04/14/2022	4,726	19,495,000	4124.66		467,880		132,759		783,590			(335,121)				0010
.041421T EEJ EUR004/14/22|.041421T|EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2022	13,460	1,970,000	146.363		49,841		14,142		72,798			(35,699)				0010
.G041421 SPX ASIAN04/14/2|.G041421|SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	04/14/2021	04/14/2022	593	2,445,000	4124.66		66,993		19,009		156,957			(47,984)				0010
.041421J EEJ EUR004/14/22|.041421J|EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2022	2,878	415,000	144.2		10,375		2,944		18,406			(7,431)				0010
.041521B SGIXCGMS EUR004/|.041521B|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	04/15/2021	04/10/2023	1,534	568,873	370.93		20,904		13,452		21,134			(7,451)				0010
.041521F PDLV5E EUR003/21|.041521F|PDLV5E EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/15/2021	03/21/2022	670	277,551	414.27		8,521		2,003		16,855			(6,517)				0010
.041521H PDLV5E EUR003/14|.041521H|PDLV5E EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/15/2021	03/14/2023	2,827	1,172,358	414.7		47,012		29,602		72,253			(17,409)				0010
.041521C SGIXCGMS EUR004/|.041521C|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	04/15/2021	04/14/2022	2,789	1,035,072	371.14		27,108		7,756		29,346			(19,352)				0010
.041521K PDLV5E EUR004/10|.041521K|PDLV5E EURO 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/15/2021	04/10/2023	3,970	1,655,934	417.13		62,429		40,176		94,796			(22,253)				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 Year-end (b)
.041521G PDLV5E EUR004/07|.041521G|PDL V5E EURO 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/15/2021	04/07/2022	1,132	471,987	417.13		12,932		3,517		25,487			(9,415)				0010
.041521A SGIXCGMS EUR004/|.041521A|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	04/15/2021	04/07/2022	609	225,967	370.93		5,921		1,610		6,460			(4,311)				0010
.041521J PDLV5E EUR003/28|.041521J|PDL V5E EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/15/2021	03/28/2023	982	408,683	416.05		15,816		10,075		24,175			(5,741)				0010
.041521L PDLV5E EUR003/21|.041521L|PDL V5E EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/15/2021	03/21/2022	1,087	450,472	414.27		10,000		2,351		18,965			(7,649)				0010
.041521D SGIXCGMS EUR004/|.041521D|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	04/15/2021	04/14/2023	8,452	3,136,820	371.14		114,692		74,035		115,605			(40,656)				0010
.041521I PDLV5E EUR003/21|.041521I|PDL V5E EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/15/2021	03/21/2023	943	390,485	414.27		15,932		10,091		24,419			(5,841)				0010
.041521E PDLV5E EUR003/14|.041521E|PDL V5E EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/15/2021	03/14/2022	1,474	611,060	414.7		18,271		3,998		36,495			(14,272)				0010
.042121W EEJ EUR004/21/22|.042121W| EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2021	04/21/2022	3,481	520,000	149.395983		9,412		2,852		11,537			(6,560)				0010
.042121K EEJ EUR004/21/22|.042121K| EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2021	04/21/2022	40,982	5,915,000	144.33		152,016		46,065		264,001			(105,950)				0010
.042121J EEJ EUR004/21/22|.042121J| EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2021	04/21/2022	3,049	440,000	144.33		11,000		3,333		19,164			(7,667)				0010
.042121I EEJ EUR004/21/22|.042121I| EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2021	04/21/2022	11,571	1,670,000	144.33		40,581		12,297		70,709			(28,284)				0010
.C042121 SPX ASIAN04/21/2|.C042121| SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	04/21/2021	04/21/2022	516	2,155,000	4173.42		57,323		17,371		125,658			(39,952)				0010
.042121P EEJ EUR002/14/23|.042121P| EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2021	02/14/2023	2,372	345,000	145.45		13,041		8,057		17,676			(4,984)				0010
.042121E EEJ EUR004/21/22|.042121E| EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2021	04/21/2022	11,952	1,725,000	144.33		35,880		10,873		61,732			(25,007)				0010
.042121F EEJ EUR004/21/22|.042121F| EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2021	04/21/2022	6,166	890,000	144.33		19,224		5,825		33,219			(13,399)				0010
.042121Y SPX ASIAN04/21/2|.042121Y| SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	04/21/2021	04/21/2022	332	1,385,000	4173.42		23,130		7,009		43,580			(16,121)				0010
.042121Q EEJ EUR004/14/23|.042121Q| EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2021	04/14/2023	2,878	415,000	144.2		18,177		11,799		24,532			(6,378)				0010
.042121D EEJ EUR004/21/22|.042121D| EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2021	04/21/2022	22,518	3,250,000	144.33		62,400		18,909		105,698			(43,491)				0010
.042121Z SPX ASIAN04/21/2|.042121Z| SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	04/21/2021	04/21/2022	1,719	7,175,000	4173.42		142,783		43,267		280,541			(99,515)				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 Year-end (b)
.A042121 SPX ASIAN04/21/2|.A042121| SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	04/21/2021	04/21/2022	465	1,940,000	4173.42		44,426		13,462		91,398			(30,964)				0010
.042121S EEJ EUR004/21/22|.042121S| EEJ EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2021	04/21/2022	9,741	1,420,000	145.7733		38,766		11,747		57,510			(27,019)				0010
.042121G EEJ EUR004/21/22|.042121G| EEJ EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2021	04/21/2022	18,707	2,700,000	144.33		60,750		18,409		105,577			(42,341)				0010
.0421210 EEJ EUR004/21/22|.0421210| EEJ EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2021	04/21/2022	7,344	1,060,000	144.33		30,422		9,219		51,002			(21,203)				0010
.042121H EEJ EUR004/21/22|.042121H| EEJ EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2021	04/21/2022	12,922	1,865,000	144.33		42,895		12,998		74,823			(29,897)				0010
.042121R EEJ EUR004/21/22|.042121R| EEJ EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2021	04/21/2022	2,378	345,000	145.109382		10,109		3,063		15,313			(7,045)				0010
.B042121 SPX ASIAN04/21/2|.B042121| SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	04/21/2021	04/21/2022	1,258	5,250,000	4173.42		133,350		40,409		285,548			(92,941)				0010
.042121N EEJ EUR004/21/22|.042121N| EEJ EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2021	04/21/2022	26,432	3,815,000	144.33		106,439		32,254		180,828			(74,184)				0010
.042121B EEJ EUR004/07/22|.042121B| EEJ EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2021	04/07/2022	8,886	1,275,000	143.48		35,700		9,820		64,611			(25,880)				0010
.042121T EEJ EUR004/21/22|.042121T| EEJ EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2021	04/21/2022	13,755	2,015,000	146.49495		50,980		15,448		73,421			(35,531)				0010
.042121U EEJ EUR004/21/22|.042121U| EEJ EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2021	04/21/2022	2,953	435,000	147.288765		10,049		3,045		14,001			(7,004)				0010
.042121A EEJ EUR004/07/22|.042121A| EEJ EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2021	04/07/2022	23,662	3,395,000	143.48		68,240		18,771		119,895			(49,469)				0010
.042121M EEJ EUR004/21/22|.042121M| EEJ EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2021	04/21/2022	47,184	6,810,000	144.33		183,189		55,512		315,208			(127,677)				0010
.042121L EEJ EUR004/21/22|.042121L| EEJ EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2021	04/21/2022	6,721	970,000	144.33		25,511		7,731		44,170			(17,780)				0010
.042121C EEJ EUR004/21/22|.042121C| EEJ EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2021	04/21/2022	4,538	655,000	144.33		11,790		3,573		19,753			(8,217)				0010
.042121V EEJ EUR004/21/22|.042121V| EEJ EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2021	04/21/2022	13,994	2,070,000	147.923817		44,505		13,486		59,961			(31,019)				0010
.042121X SPX ASIAN04/21/2|.042121X| SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	04/21/2021	04/21/2022	1,511	6,305,000	4173.42		71,877		21,781		126,995			(50,096)				0010
.D042121 SPX EUR004/21/22|.D042121| SPX EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/21/2021	04/21/2022	4,942	20,625,000	4173.42		242,550		73,500		368,327			(169,050)				0010
.L042121 SPX EUR004/21/22|.L042121| SPX EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/21/2021	04/21/2022	2,026	8,455,000	4173.42		243,842		73,892		402,133			(169,951)				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 Year-end (b)
.J042121 SPX EUR004/21/22|.J042121|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/21/2021	04/21/2022	1,050	4,380,000	4173.42		112,435		34,071		182,326			(78,364)				0010
.F042121 SPX EUR004/21/22|.F042121|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/21/2021	04/21/2022	1,058	4,415,000	4173.42		87,240		26,436		137,443			(60,804)				0010
.E042121 SPX EUR004/21/22|.E042121|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/21/2021	04/21/2022	1,142	4,765,000	4173.42		82,768		25,081		128,854			(57,687)				0010
.I042121 SPX EUR004/21/22|.I042121|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/21/2021	04/21/2022	3,599	15,020,000	4173.42		367,990		111,512		593,141			(256,478)				0010
.H042121 SPX EUR004/21/22|.H042121|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/21/2021	04/21/2022	3,468	14,475,000	4173.42		340,886		103,299		546,826			(237,587)				0010
.G042121 SPX EUR004/21/22|.G042121|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/21/2021	04/21/2022	4,148	17,310,000	4173.42		384,974		116,659		613,722			(268,315)				0010
.K042121 SPX EUR004/21/22|.K042121|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/21/2021	04/21/2022	3,502	14,615,000	4173.42		394,020		119,400		643,177			(274,620)				0010
.042221B SGIXCGMS EUR004/|.042221B|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E . SNZ2OJLFK8MNNCLQOF39	04/22/2021	04/21/2023	4,664	1,731,555	371.25		60,074		39,359		63,694			(20,715)				0010
.042221A SGIXCGMS EUR004/|.042221A|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E . SNZ2OJLFK8MNNCLQOF39	04/22/2021	04/21/2022	2,467	915,792	371.25		22,226		6,791		25,953			(15,435)				0010
.042621I MXEA EUR004/07/2|.042621I|MXEA EURO 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern . E58DKGMJYYYJLN8C3868	04/26/2021	04/07/2022	452	1,018,085	2252.4		17,126		4,779		18,823			(12,347)				0010
.042621N MXEA EUR004/14/2|.042621N|MXEA EURO 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern . E58DKGMJYYYJLN8C3868	04/26/2021	04/14/2022	1,413	3,211,594	2272.89		87,747		25,749		97,827			(61,998)				0010
.042621J MXEA EUR004/07/2|.042621J|MXEA EURO 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern . E58DKGMJYYYJLN8C3868	04/26/2021	04/07/2022	1,562	3,518,249	2252.4		90,768		25,331		104,947			(65,437)				0010
.042621H MXEA EUR003/28/2|.042621H|MXEA EURO 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern . E58DKGMJYYYJLN8C3868	04/26/2021	03/28/2022	1,377	3,054,792	2218.44		100,425		25,858		120,602			(74,567)				0010
.042621F MXEA EUR003/21/2|.042621F|MXEA EURO 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern . E58DKGMJYYYJLN8C3868	04/26/2021	03/21/2022	1,190	2,655,437	2231.46		82,622		19,961		99,045			(62,661)				0010
.042621E MXEA EUR003/21/2|.042621E|MXEA EURO 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern . E58DKGMJYYYJLN8C3868	04/26/2021	03/21/2022	1,362	3,039,249	2231.46		79,214		19,137		94,414			(60,077)				0010
.042621K MXEA EUR004/07/2|.042621K|MXEA EURO 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern . E58DKGMJYYYJLN8C3868	04/26/2021	04/07/2022	1,046	2,356,010	2252.4		65,678		18,329		75,941			(47,350)				0010
.042621G MXEA EUR003/28/2|.042621G|MXEA EURO 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern . E58DKGMJYYYJLN8C3868	04/26/2021	03/28/2022	1,470	3,261,107	2218.44		87,686		22,578		103,531			(65,108)				0010
.042621M MXEA EUR004/14/2|.042621M|MXEA EURO 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern . E58DKGMJYYYJLN8C3868	04/26/2021	04/14/2022	1,089	2,475,177	2272.89		56,301		16,521		62,802			(39,780)				0010
.042621D MXEA ASIAN04/21/|.042621D|MXEA ASIAN 04/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern . E58DKGMJYYYJLN8C3868	04/26/2021	04/21/2022	797	1,806,799	2267.0		45,533		13,990		44,421			(31,542)				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 Year-end (b)
.042621A MXEA ASIAN03/28/|.042621A|M XEA ASIAN 03/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/26/2021	03/28/2022	765	1,697,107	2218.44		54,774		14,103		77,315			(40,671)				0010
.042621B MXEA ASIAN04/07/|.042621B|M XEA ASIAN 04/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/26/2021	04/07/2022	1,147	2,583,503	2252.4		70,082		19,558		95,112			(50,524)				0010
.042621C MXEA ASIAN04/14/|.042621C|M XEA ASIAN 04/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/26/2021	04/14/2022	1,015	2,306,983	2272.89		61,814		18,139		64,711			(43,675)				0010
.042621L MXEA EUR004/07/2|.042621L|M XEA EURO 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/26/2021	04/07/2022	882	1,986,617	2252.4		61,167		17,070		70,540			(44,097)				0010
.042821F EEJ EUR004/28/22|.042821F| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/28/2022	5,816	845,000	145.29		18,252		5,883		28,446			(12,369)				0010
.C042821 SPX ASIAN04/28/2|.C042821| SPX ASIAN 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	04/28/2021	04/28/2022	956	4,000,000	4183.18		104,800		33,779		228,360			(71,021)				0010
.042821R EEJ EUR004/28/22|.042821R| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/28/2022	4,069	595,000	146.219856		17,255		5,562		22,617			(11,693)				0010
.H042821 SPX EUR004/28/22|.H042821| SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/28/2021	04/28/2022	4,945	20,685,000	4183.18		489,200		157,676		776,716			(331,524)				0010
.042821Q EEJ EUR004/14/22|.042821Q| EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/14/2022	3,074	455,000	147.99246		10,556		3,115		12,892			(7,441)				0010
.042821G EEJ EUR004/28/22|.042821G| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/28/2022	21,578	3,135,000	145.29		70,851		22,836		110,815			(48,015)				0010
.F042821 SPX EUR004/28/22|.F042821| SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/28/2021	04/28/2022	1,090	4,560,000	4183.18		88,738		28,601		138,062			(60,136)				0010
.G042821 SPX EUR004/28/22|.G042821| SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/28/2021	04/28/2022	4,855	20,310,000	4183.18		451,898		145,653		712,409			(306,245)				0010
.I042821 SPX EUR004/28/22|.I042821| SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/28/2021	04/28/2022	1,439	6,020,000	4183.18		147,610		47,577		235,239			(100,033)				0010
.042821S EEJ EUR004/28/22|.042821S| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/28/2022	11,288	1,660,000	147.062538		43,990		14,179		55,605			(29,811)				0010
.042821O EEJ EUR004/28/22|.042821O| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/28/2022	2,925	425,000	145.29		12,198		3,931		18,069			(8,266)				0010
.042821H EEJ EUR004/28/22|.042821H| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/28/2022	9,601	1,395,000	145.29		32,643		10,521		51,119			(22,122)				0010
.042821P EEJ EUR004/14/22|.042821P| EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/14/2022	2,664	390,000	146.37742		10,842		3,200		14,380			(7,642)				0010
.042821E EEJ EUR004/28/22|.042821E| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/28/2022	7,433	1,080,000	145.29		22,140		7,136		34,313			(15,004)				0010
.042821L EEJ EUR004/28/22|.042821L| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/28/2022	33,760	4,905,000	145.29		129,002		41,579		198,606			(87,423)				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 Year-end (b)
.042821A EEJ EUR004/14/22|.042821A| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/14/2022	18,585	2,680,000	144.2		56,280		16,610		90,433			(39,670)				0010
.042821K EEJ EUR004/28/22|.042821K| EEJ EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/28/2022	7,365	1,070,000	145.29		27,499		8,863		42,550			(18,636)				0010
.042821Y SPX ASIAN04/28/2|.042821Y| SPX ASIAN 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	04/28/2021	04/28/2022	1,696	7,095,000	4183.18		82,302		26,527		142,839			(55,775)				0010
.042821J EEJ EUR004/28/22|.042821J| EEJ EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/28/2022	7,502	1,090,000	145.29		27,250		8,783		42,397			(18,467)				0010
.042821I EEJ EUR004/28/22|.042821I| EEJ EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/28/2022	1,411	205,000	145.29		4,982		1,606		7,762			(3,376)				0010
.042821Z SPX ASIAN04/28/2|.042821Z| SPX ASIAN 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	04/28/2021	04/28/2022	331	1,385,000	4183.18		22,991		7,410		43,009			(15,581)				0010
.D042821 SPX EUR004/28/22|.D042821| SPX EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/28/2021	04/28/2022	4,458	18,650,000	4183.18		219,884		70,872		330,258			(149,012)				0010
.042821N EEJ EUR004/28/22|.042821N| EEJ EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/28/2022	26,912	3,910,000	145.29		109,089		35,161		164,066			(73,928)				0010
.042821B EEJ EUR004/14/22|.042821B| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/14/2022	26,110	3,765,000	144.2		109,562		32,335		176,506			(77,227)				0010
.042821T EEJ EUR004/28/22|.042821T| EEJ EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/28/2022	8,680	1,280,000	147.46935		32,384		10,438		40,208			(21,946)				0010
.J042821 SPX EUR004/28/22|.J042821| SPX EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/28/2021	04/28/2022	3,157	13,205,000	4183.18		342,274		110,320		549,516			(231,954)				0010
.A042821 SPX ASIAN04/28/2|.A042821| SPX ASIAN 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	04/28/2021	04/28/2022	1,700	7,110,000	4183.18		141,489		45,604		278,492			(95,885)				0010
.E042821 SPX EUR004/28/22|.E042821| SPX EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/28/2021	04/28/2022	1,140	4,770,000	4183.18		83,284		26,844		128,361			(56,441)				0010
.042821U EEJ EUR004/28/22|.042821U| EEJ EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/28/2022	4,833	715,000	147.934278		17,232		5,554		20,815			(11,678)				0010
.K042821 SPX EUR004/28/22|.K042821| SPX EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/28/2021	04/28/2022	1,944	8,130,000	4183.18		231,868		74,734		377,263			(157,133)				0010
.B042821 SPX ASIAN04/28/2|.B042821| SPX ASIAN 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	04/28/2021	04/28/2022	1,114	4,660,000	4183.18		110,908		35,747		231,338			(75,161)				0010
.L042821 SPX EUR004/28/22|.L042821| SPX EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/28/2021	04/28/2022	1,973	8,255,000	4183.18		247,733		79,848		406,455			(167,885)				0010
.042821X EEJ EUR004/28/22|.042821X| EEJ EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/28/2022	5,520	830,000	150.37515		15,106		4,869		15,429			(10,237)				0010
.042821D EEJ EUR004/28/22|.042821D| EEJ EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/28/2022	9,567	1,390,000	145.29		26,688		8,602		41,126			(18,086)				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 Year-end (b)
.042821V EEJ EUR004/28/22|.042821V|EEJ EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/28/2022	11,517	1,715,000	148.907721		37,044		11,940		42,176			(25,104)				0010
.042821M EEJ EUR004/28/22|.042821M|EEJ EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/28/2022	57,162	8,305,000	145.29		223,405		72,006		341,219			(151,398)				0010
.042821C EEJ EUR004/28/22|.042821C|EEJ EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/28/2022	6,195	900,000	145.29		15,840		5,105		24,106			(10,735)				0010
.042821W EEJ EUR004/28/22|.042821W|EEJ EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/28/2022	3,139	470,000	149.706816		9,259		2,984		9,964			(6,275)				0010
.042921A SGIXCGMS EUR004/|.042921A|SGIXCGMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	04/29/2021	04/28/2022	905	334,263	369.4		8,253		2,682		10,908			(5,570)				0010
.042921B SGIXCGMS EUR004/|.042921B|SGIXCGMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	04/29/2021	04/28/2023	5,204	1,922,276	369.4		67,441		44,837		77,151			(22,604)				0010
.050721D EEJ EUR005/09/22|.050721D|EEJ EUR0 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2021	05/09/2022	5,389	785,000	145.66		16,171		5,702		23,989			(10,469)				0010
.050721P EEJ EUR005/09/22|.050721P|EEJ EUR0 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2021	05/09/2022	4,541	665,000	146.431998		19,551		6,894		24,728			(12,657)				0010
.050721C EEJ EUR005/09/22|.050721C|EEJ EUR0 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2021	05/09/2022	18,571	2,705,000	145.66		51,936		18,314		76,585			(33,622)				0010
.050721E EEJ EUR005/09/22|.050721E|EEJ EUR0 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2021	05/09/2022	2,506	365,000	145.66		7,884		2,780		11,750			(5,104)				0010
.A050721 SPX ASIAN05/09/2|.A050721|SPX ASIAN 05/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/07/2021	05/09/2022	920	3,895,000	4232.6		101,348		35,737		217,797			(65,611)				0010
.050721N EEJ EUR004/21/22|.050721N|EEJ EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2021	04/21/2022	2,582	375,000	145.224846		12,038		3,838		16,388			(8,199)				0010
.050721B EEJ EUR005/09/22|.050721B|EEJ EUR0 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2021	05/09/2022	9,749	1,420,000	145.66		25,134		8,863		36,514			(16,271)				0010
.050721Z SPX ASIAN05/09/2|.050721Z|SPX ASIAN 05/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/07/2021	05/09/2022	731	3,095,000	4232.6		72,578		25,592		149,341			(46,986)				0010
.0507210 EEJ EUR004/21/22|.0507210|EEJ EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2021	04/21/2022	4,048	595,000	146.985672		15,827		5,046		20,100			(10,781)				0010
.I050721 SPX EUR005/09/22|.I050721|SPX EUR0 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/07/2021	05/09/2022	2,614	11,065,000	4232.6		309,599		109,170		494,922			(200,429)				0010
.050721F EEJ EUR005/09/22|.050721F|EEJ EUR0 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2021	05/09/2022	18,914	2,755,000	145.66		62,263		21,955		92,825			(40,308)				0010
.050721L EEJ EUR005/09/22|.050721L|EEJ EUR0 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2021	05/09/2022	61,307	8,930,000	145.66		240,217		84,705		350,109			(155,512)				0010
.050721R EEJ EUR005/09/22|.050721R|EEJ EUR0 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2021	05/09/2022	9,499	1,405,000	147.91773		35,266		12,435		41,653			(22,830)				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 Year-end (b)
.050721Q EEJ EUR005/09/22|.050721Q| EEJ EUR0 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2021	05/09/2022	12,022	1,770,000	147.233128		47,967		16,914		58,438			(31,053)				0010
.050721K EEJ EUR005/09/22|.050721K| EEJ EUR0 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2021	05/09/2022	30,207	4,400,000	145.66		116,160		40,960		169,967			(75,200)				0010
.050721A EEJ EUR004/21/22|.050721A| EEJ EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2021	04/21/2022	11,501	1,660,000	144.33		34,196		10,903		53,298			(23,293)				0010
.050721G EEJ EUR005/09/22|.050721G| EEJ EUR0 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2021	05/09/2022	18,811	2,740,000	145.66		64,116		22,608		95,768			(41,508)				0010
.050721H EEJ EUR005/09/22|.050721H| EEJ EUR0 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2021	05/09/2022	3,261	475,000	145.66		11,543		4,070		17,152			(7,472)				0010
.050721J EEJ EUR005/09/22|.050721J| EEJ EUR0 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2021	05/09/2022	17,507	2,550,000	145.66		65,535		23,109		96,726			(42,426)				0010
.050721T EEJ EUR005/09/22|.050721T| EEJ EUR0 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2021	05/09/2022	19,359	2,890,000	149.286934		62,424		22,012		67,871			(40,412)				0010
.J050721 SPX EUR005/09/22|.J050721| SPX EUR0 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/07/2021	05/09/2022	3,309	14,005,000	4232.6		409,366		144,350		658,166			(265,017)				0010
.050721I EEJ EUR005/09/22|.050721I| EEJ EUR0 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2021	05/09/2022	3,810	555,000	145.66		13,875		4,893		20,589			(8,982)				0010
.050721S EEJ EUR005/09/22|.050721S| EEJ EUR0 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2021	05/09/2022	5,512	820,000	148.762558		18,778		6,621		21,115			(12,157)				0010
.050721V SPX ASIAN05/09/2|.050721V| SPX ASIAN 05/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/07/2021	05/09/2022	1,911	8,090,000	4232.6		92,226		32,520		160,656			(59,706)				0010
.050721W SPX ASIAN05/09/2|.050721W| SPX ASIAN 05/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/07/2021	05/09/2022	358	1,515,000	4232.6		24,770		8,734		46,011			(16,036)				0010
.050721U EEJ EUR005/09/22|.050721U| EEJ EUR0 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2021	05/09/2022	3,986	600,000	150.525044		11,220		3,956		11,173			(7,264)				0010
.050721X SPX ASIAN05/09/2|.050721X| SPX ASIAN 05/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/07/2021	05/09/2022	820	3,470,000	4232.6		65,895		23,236		126,848			(42,659)				0010
.H050721 SPX EUR005/09/22|.H050721| SPX EUR0 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/07/2021	05/09/2022	2,648	11,210,000	4232.6		287,985		101,548		453,903			(186,437)				0010
.E050721 SPX EUR005/09/22|.E050721| SPX EUR0 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/07/2021	05/09/2022	6,202	26,250,000	4232.6		581,438		205,025		902,617			(376,413)				0010
.050721Y SPX ASIAN05/09/2|.050721Y| SPX ASIAN 05/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/07/2021	05/09/2022	1,250	5,290,000	4232.6		107,493		37,904		210,795			(69,589)				0010
.F050721 SPX EUR005/09/22|.F050721| SPX EUR0 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/07/2021	05/09/2022	4,166	17,635,000	4232.6		412,835		145,573		644,386			(267,263)				0010
.G050721 SPX EUR005/09/22|.G050721| SPX EUR0 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/07/2021	05/09/2022	2,021	8,555,000	4232.6		208,913		73,666		327,424			(135,247)				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 Year-end (b)
.D050721 SPX EUR005/09/22|.D050721|SPX EUR0 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/07/2021	05/09/2022	1,206	5,105,000	4232.6		99,088		34,940		152,119			(64,148)				0010
.050721M EEJ EUR005/09/22|.050721M|EEJ EUR0 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2021	05/09/2022	38,652	5,630,000	145.66		157,077		55,388		225,667			(101,689)				0010
.B050721 SPX EUR005/09/22|.B050721|SPX EUR0 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/07/2021	05/09/2022	6,044	25,580,000	4232.6		297,495		104,902		445,904			(192,593)				0010
.C050721 SPX EUR005/09/22|.C050721|SPX EUR0 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/07/2021	05/09/2022	1,309	5,540,000	4232.6		95,066		33,522		144,592			(61,544)				0010
.051021B SGIXCGMS EUR005/|.051021B|SGIXCGMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	05/10/2021	05/08/2023	7,883	2,943,767	373.43		95,700		64,855		98,593			(30,846)				0010
.051021A SGIXCGMS EUR005/|.051021A|SGIXCGMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	05/10/2021	05/09/2022	1,650	616,074	373.43		13,578		4,801		15,114			(8,777)				0010
.AA51421 SPX EUR005/16/22|.AA51421|SPX EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/14/2021	05/16/2022	956	3,990,000	4173.85		187,071		337,463		337,463	150,392						0010
.D051421 EEJ EUR005/15/23|.D051421|EEJ EUR0 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/15/2023	22,881	3,315,000	144.88		146,523		186,576		186,576	40,053						0010
.V051421 SPX EUR005/16/22|.V051421|SPX EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/14/2021	05/16/2022	345	1,440,000	4173.85		46,994		76,561		76,561	29,566						0010
.X051421 SPX EUR005/16/22|.X051421|SPX EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/14/2021	05/16/2022	1,311	5,470,000	4173.85		210,951		356,703		356,703	145,753						0010
.C051421 EEJ EUR005/16/22|.C051421|EEJ EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	42,898	6,215,000	144.88		198,259		288,068		288,068	89,809						0010
.AB51421 SPX EUR005/15/23|.AB51421|SPX EUR0 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/14/2021	05/15/2023	486	2,030,000	4173.85		198,361		406,384		406,384	208,023						0010
.Y051421 SPX EUR005/16/22|.Y051421|SPX EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/14/2021	05/16/2022	998	4,165,000	4173.85		175,326		304,276		304,276	128,950						0010
.W051421 SPX EUR005/16/22|.W051421|SPX EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/14/2021	05/16/2022	1,218	5,085,000	4173.85		191,323		321,524		321,524	130,200						0010
.E051421 EEJ EQFWD05/16/2|.E051421|EEJ EQFWD	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	13,845	2,000,000	144.46				91,953		91,953	91,953						0010
.Z051421 SPX EUR005/16/22|.Z051421|SPX EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/14/2021	05/16/2022	4,701	19,620,000	4173.85		842,189		1,471,650		1,471,650	629,461						0010
.J051421 SPX ASIAN05/16/2|.J051421|SPX ASIAN 05/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/14/2021	05/16/2022	937	3,909,979	4173.85		98,923		36,790		203,440			(62,133)				0010
.051421D EEJ EUR005/16/22|.051421D|EEJ EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	7,385	1,070,000	144.88		19,153		7,123		29,677			(12,030)				0010
.B051421 EEJ EUR005/16/22|.B051421|EEJ EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	2,305	345,000	149.646552		6,521		2,425		7,777			(4,096)				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 Year-end (b)
.Q051421 SPX EUR005/16/22|.Q051421| SPX EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/14/2021	05/16/2022	1,844	7,695,000	4173.85		190,028		70,672		297,091			(119,356)				0010
.051421P EEJ EUR005/16/22|.051421P| EEJ EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	25,228	3,655,000	144.88		101,975		37,924		162,030			(64,050)				0010
.051421E EEJ EUR005/16/22|.051421E| EEJ EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	24,192	3,505,000	144.88		66,946		24,897		105,420			(42,048)				0010
.0514210 EEJ EUR005/16/22|.0514210| EEJ EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	483	70,000	144.88		1,918		713		3,067			(1,205)				0010
.R051421 SPX EUR005/16/22|.R051421| SPX EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/14/2021	05/16/2022	3,039	12,685,000	4173.85		329,493		122,539		518,423			(206,954)				0010
.051421F EEJ EUR005/16/22|.051421F| EEJ EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	9,318	1,350,000	144.88		27,675		10,292		43,838			(17,383)				0010
.051421R EEJ EUR004/28/22|.051421R| EEJ EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	04/28/2022	2,483	365,000	146.989893		8,906		3,020		12,365			(5,886)				0010
.051421Z EEJ EUR005/16/22|.051421Z| EEJ EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	1,925	285,000	148.023896		6,470		2,406		8,456			(4,063)				0010
.0514210 EEJ EUR005/16/22|.051421Q| EEJ EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	1,864	270,000	144.88		7,884		2,932		12,285			(4,952)				0010
.A051421 EEJ EUR005/16/22|.A051421| EEJ EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	12,661	1,880,000	148.487512		40,608		15,102		51,739			(25,506)				0010
.051421G EEJ EUR005/16/22|.051421G| EEJ EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	3,796	550,000	144.88		11,770		4,377		18,825			(7,393)				0010
.P051421 SPX EUR005/16/22|.P051421| SPX EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/14/2021	05/16/2022	3,345	13,960,000	4173.85		331,759		123,382		516,691			(208,378)				0010
.051421B EEJ EUR004/28/22|.051421B| EEJ EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	04/28/2022	51,827	7,530,000	145.29		186,744		63,331		305,286			(123,413)				0010
.0051421 SPX EUR005/16/22|.0051421| SPX EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/14/2021	05/16/2022	3,989	16,650,000	4173.85		373,709		138,983		578,357			(234,726)				0010
.N051421 SPX EUR005/16/22|.N051421| SPX EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/14/2021	05/16/2022	1,483	6,190,000	4173.85		119,250		44,349		181,931			(74,901)				0010
.051421Y EEJ EUR005/16/22|.051421Y| EEJ EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	4,205	620,000	147.444376		15,066		5,603		20,137			(9,463)				0010
.051421C EEJ EUR005/16/22|.051421C| EEJ EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	2,140	310,000	144.88		5,053		1,879		7,650			(3,174)				0010
.051421L EEJ EUR005/16/22|.051421L| EEJ EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	6,454	935,000	144.88		24,030		8,937		38,847			(15,093)				0010
.M051421 SPX EUR005/16/22|.M051421| SPX EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/14/2021	05/16/2022	627	2,615,000	4173.85		41,722		15,517		62,768			(26,206)				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 Year-end (b)
.051421X EEJ EUR005/16/22|.051421X| EEJ EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	7,310	1,075,000	147.0532		27,198		10,115		37,031			(17,083)				0010
.051421N EEJ EUR005/16/22|.051421N| EEJ EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	27,402	3,970,000	144.88		106,793		39,716		171,445			(67,077)				0010
.051421W EEJ EUR005/16/22|.051421W| EEJ EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	12,815	1,880,000	146.705488		49,444		18,388		68,140			(31,056)				0010
.051421M EEJ EUR005/16/22|.051421M| EEJ EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	23,261	3,370,000	144.88		88,631		32,962		143,009			(55,669)				0010
.051421V EEJ EUR005/16/22|.051421V| EEJ EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	1,987	290,000	145.981088		8,236		3,063		11,637			(5,173)				0010
.051421J EEJ EUR005/16/22|.051421J| EEJ EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	5,798	840,000	144.88		20,412		7,591		33,051			(12,821)				0010
.L051421 SPX EUR005/16/22|.L051421| SPX EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/14/2021	05/16/2022	4,504	18,800,000	4173.85		221,182		82,258		327,274			(138,924)				0010
.051421I EEJ EUR005/16/22|.051421I| EEJ EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	21,397	3,100,000	144.88		72,540		26,978		117,483			(45,562)				0010
.F051421 SPX ASIAN05/16/2|.F051421| SPX ASIAN 05/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/14/2021	05/16/2022	1,467	6,125,000	4173.85		71,050		26,424		122,685			(44,626)				0010
.051421H EEJ EUR005/16/22|.051421H| EEJ EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	11,009	1,595,000	144.88		36,047		13,406		58,118			(22,641)				0010
.G051421 SPX ASIAN05/16/2|.G051421| SPX ASIAN 05/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/14/2021	05/16/2022	315	1,315,013	4173.85		21,961		8,167		40,007			(13,793)				0010
.U051421 SPX EUR005/16/22|.U051421| SPX EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/14/2021	05/16/2022	1,033	4,310,000	4173.85		138,631		51,557		225,277			(87,074)				0010
.H051421 SPX ASIAN05/16/2|.H051421| SPX ASIAN 05/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/14/2021	05/16/2022	1,243	5,190,016	4173.85		105,357		39,182		200,333			(66,175)				0010
.051421S EEJ EUR004/28/22|.051421S| EEJ EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	04/28/2022	3,283	490,000	149.241888		9,212		3,124		11,338			(6,088)				0010
.S051421 SPX EUR005/16/22|.S051421| SPX EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/14/2021	05/16/2022	1,398	5,835,000	4173.85		166,677		61,987		265,646			(104,690)				0010
.I051421 SPX ASIAN05/16/2|.I051421| SPX ASIAN 05/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/14/2021	05/16/2022	648	2,704,989	4173.85		63,297		23,540		125,769			(39,757)				0010
.051421A EEJ EUR004/28/22|.051421A| EEJ EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	04/28/2022	23,574	3,425,000	145.29		62,335		21,140		101,487			(41,195)				0010
.051421T EEJ EUR005/16/22|.051421T| EEJ EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	2,105	305,000	144.88		9,730		3,618		14,137			(6,111)				0010
.K051421 SPX ASIAN05/16/2|.K051421| SPX ASIAN 05/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/14/2021	05/16/2022	635	2,650,019	4173.85		73,140		27,201		156,427			(45,939)				0010

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.T051421 SPX EUR005/16/22|.T051421| SPX EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/14/2021	05/16/2022	1,930	8,055,000	4173.85		239,838		89,196		384,685			(150,642)				0010
.051421U EEJ EUR005/15/23|.051421U| EEJ EUR0 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/15/2023	6,350	920,000	144.88		40,664		27,911		51,780			(12,753)				0010
.051421K EEJ EUR005/16/22|.051421K| EEJ EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	13,011	1,885,000	144.88		47,125		17,526		76,354			(29,599)				0010
.051721I PDLV5E EUR005/09|.051721I|PDL V5E EUR0 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/17/2021	05/09/2022	551	234,067	424.5		3,956		1,426		7,409			(2,529)				0010
.051721D PDLV5E EUR004/21|.051721D|PDL V5E EUR0 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/17/2021	04/21/2022	3,187	1,341,513	420.91		32,330		10,553		60,307			(21,777)				0010
.051721H PDLV5E EUR004/28|.051721H|PDL V5E EUR0 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/17/2021	04/28/2022	549	230,000	419.0		4,761		1,619		8,823			(3,142)				0010
.051721E PDLV5E EUR004/28|.051721E|PDL V5E EUR0 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/17/2021	04/28/2022	1,733	726,162	419.0		19,389		6,594		35,756			(12,794)				0010
.051721G PDLV5E EUR004/21|.051721G|PDL V5E EUR0 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/17/2021	04/21/2022	647	272,501	420.91		5,178		1,690		9,845			(3,488)				0010
.051721B SGIXCGMS EUR005/|.051721B|SGIXC GMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	05/17/2021	05/15/2023	2,720	1,000,144	367.65		34,059		23,410		43,607			(10,649)				0010
.051721C PDLV5E EUR004/14|.051721C|PDL V5E EUR0 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/17/2021	04/14/2022	2,579	1,077,703	417.93		29,745		9,284		55,582			(20,461)				0010
.051721A SGIXCGMS EUR005/|.051721A|SGIXC GMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	05/17/2021	05/16/2022	524	192,718	367.65		4,550		1,697		7,149			(2,853)				0010
.051721F PDLV5E EUR005/09|.051721F|PDL V5E EUR0 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/17/2021	05/09/2022	3,029	1,285,887	424.5		26,489		9,551		48,369			(16,938)				0010
.C052121 EEJ EUR005/23/22|.C052121| EEJ EUR0 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	3,169	475,000	149.89905		8,645		3,382		10,431			(5,263)				0010
.052121A EEJ EUR005/09/22|.052121A| EEJ EUR0 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/09/2022	20,287	2,955,000	145.66		53,486		19,616		84,649			(33,869)				0010
.052121M EEJ EUR005/23/22|.052121M| EEJ EUR0 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	32,590	4,720,000	144.83		124,608		48,745		201,155			(75,863)				0010
.052121R EEJ EUR005/09/22|.052121R| EEJ EUR0 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/09/2022	1,704	250,000	146.708752		6,400		2,347		8,930			(4,053)				0010
.052121Q EEJ EUR005/23/22|.052121Q| EEJ EUR0 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	2,175	315,000	144.83		9,261		3,623		14,495			(5,638)				0010
.L052121 SPX EUR005/23/22|.L052121| SPX EUR0 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/21/2021	05/23/2022	1,103	4,584,994	4155.86		92,159		36,051		138,839			(56,108)				0010
.052121B EEJ EUR005/09/22|.052121B| EEJ EUR0 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/09/2022	37,691	5,490,000	145.66		131,760		48,325		211,145			(83,435)				0010

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
.052121L EEJ EUR005/23/22|.052121L| EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	6,318	915,000	144.83		23,516		9,199		38,147			(14,317)				0010
.K052121 SPX EUR005/23/22|.K052121| SPX EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/21/2021	05/23/2022	1,184	4,919,998	4155.86		86,592		33,873		129,308			(52,719)				0010
.B052121 EEJ EUR005/23/22|.B052121| EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	1,877	280,000	149.1749		5,544		2,169		6,974			(3,375)				0010
.052121K EEJ EUR005/23/22|.052121K| EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	9,321	1,350,000	144.83		33,885		13,255		54,822			(20,630)				0010
.052121S EEJ EUR005/09/22|.052121S| EEJ EURO 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/09/2022	3,182	475,000	149.272368		9,025		3,310		11,184			(5,715)				0010
.J052121 SPX EUR005/23/22|.J052121| SPX EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/21/2021	05/23/2022	4,614	19,175,013	4155.86		230,100		90,012		336,799			(140,088)				0010
.052121J EEJ EUR005/23/22|.052121J| EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	3,418	495,000	144.83		12,029		4,705		19,483			(7,323)				0010
.052121E EEJ EUR005/23/22|.052121E| EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	16,847	2,440,000	144.83		46,604		18,231		73,086			(28,373)				0010
.0521212 EEJ EUR005/23/22|.052121Z| EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	6,703	995,000	148.436267		21,492		8,407		28,003			(13,085)				0010
.G052121 SPX ASIAN05/23/2|.G052121| SPX ASIAN 05/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	05/21/2021	05/23/2022	990	4,115,000	4155.86		103,287		40,404		203,729			(62,882)				0010
.H052121 SPX ASIAN05/23/2|.H052121| SPX ASIAN 05/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	05/21/2021	05/23/2022	420	1,745,000	4155.86		47,988		18,772		97,924			(29,216)				0010
.A052121 EEJ EUR005/23/22|.A052121| EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	2,352	350,000	148.812825		7,245		2,834		9,263			(4,411)				0010
.052121P EEJ EUR005/23/22|.052121P| EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	2,071	300,000	144.83		8,640		3,380		13,638			(5,260)				0010
.052121F EEJ EUR005/23/22|.052121F| EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	7,250	1,050,000	144.83		21,420		8,379		33,991			(13,041)				0010
.052121Y EEJ EUR005/23/22|.052121Y| EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	6,454	955,000	147.972811		21,774		8,518		28,924			(13,256)				0010
.Q052121 SPX EUR005/23/22|.Q052121| SPX EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/21/2021	05/23/2022	2,280	9,474,987	4155.86		286,145		111,936		452,250			(174,209)				0010
.0521210 EEJ EUR005/23/22|.0521210| EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	40,876	5,920,000	144.83		165,168		64,611		264,180			(100,557)				0010
.052121G EEJ EUR005/23/22|.052121G| EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	4,074	590,000	144.83		12,626		4,939		20,173			(7,687)				0010
.052121H EEJ EUR005/23/22|.052121H| EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	15,294	2,215,000	144.83		49,838		19,496		80,325			(30,342)				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 Year-end (b)
.052121I EEJ EUR005/23/22|.052121I|EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	18,435	2,670,000	144.83		62,478		24,440		101,018			(38,038)				0010
.I052121 SPX ASIAN05/23/2|.I052121|SPX ASIAN 05/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	05/21/2021	05/23/2022	278	1,155,000	4155.86		35,459		13,871		76,737			(21,588)				0010
.052121T EEJ EUR005/23/22|.052121T|EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	5,528	805,000	145.612082		23,667		9,258		34,171			(14,409)				0010
.0052121 SPX EUR005/23/22|.0052121|SPX EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/21/2021	05/23/2022	2,677	11,124,988	4155.86		292,588		114,456		454,246			(178,132)				0010
.P052121 SPX EUR005/23/22|.P052121|SPX EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/21/2021	05/23/2022	1,763	7,324,994	4155.86		210,960		82,524		330,830			(128,436)				0010
.F052121 SPX ASIAN05/23/2|.F052121|SPX ASIAN 05/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	05/21/2021	05/23/2022	1,539	6,395,000	4155.86		132,377		51,784		246,349			(80,593)				0010
.052121U EEJ EUR005/23/22|.052121U|EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	9,099	1,330,000	146.176919		36,841		14,412		52,352			(22,429)				0010
.E052121 SPX ASIAN05/23/2|.E052121|SPX ASIAN 05/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	05/21/2021	05/23/2022	291	1,210,000	4155.86		20,207		7,905		35,922			(12,302)				0010
.N052121 SPX EUR005/23/22|.N052121|SPX EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/21/2021	05/23/2022	3,037	12,620,017	4155.86		309,190		120,950		476,112			(188,240)				0010
.052121C EEJ EUR005/23/22|.052121C|EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	1,657	240,000	144.83		3,864		1,512		5,817			(2,352)				0010
.052121X EEJ EUR005/23/22|.052121X|EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	15,540	2,290,000	147.364525		55,876		21,858		76,091			(34,018)				0010
.052121V EEJ EUR005/23/22|.052121V|EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	8,832	1,295,000	146.625892		34,188		13,374		47,895			(20,814)				0010
.M052121 SPX EUR005/23/22|.M052121|SPX EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/21/2021	05/23/2022	7,148	29,705,007	4155.86		674,304		263,777		1,030,513			(410,526)				0010
.D052121 SPX ASIAN05/23/2|.D052121|SPX ASIAN 05/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	05/21/2021	05/23/2022	1,132	4,705,000	4155.86		55,519		21,718		93,626			(33,801)				0010
.052121W EEJ EUR005/23/22|.052121W|EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	4,388	645,000	146.987967		16,383		6,409		22,651			(9,974)				0010
.052121D EEJ EUR005/23/22|.052121D|EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	8,389	1,215,000	144.83		21,749		8,508		33,592			(13,241)				0010
.052121N EEJ EUR005/23/22|.052121N|EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	36,836	5,335,000	144.83		144,045		56,348		231,570			(87,697)				0010
.052421I MXEA EUR005/09/2|.052421I|MXEA EURO 05/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/24/2021	05/09/2022	435	1,011,123	2324.42		17,278		6,355		16,456			(10,923)				0010
.052421M MXEA EUR005/16/2|.052421M|MXEA EURO 05/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/24/2021	05/16/2022	1,932	4,428,472	2292.17		111,515		42,407		114,047			(69,108)				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 Year-end (b)
.052421C MXEA ASIAN05/16/|.052421C|MXEA ASIAN 05/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/24/2021	05/16/2022	772	1,769,555	2292.17		45,780		17,409		39,504			(28,370)				0010
.052421A MXEA ASIAN04/28/|.052421A|MXEA ASIAN 04/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/24/2021	04/28/2022	774	1,773,938	2291.91		48,011		16,669		30,812			(31,343)				0010
.052421E MXEA EUR004/21/2|.052421E|MXEA EURO 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/24/2021	04/21/2022	436	988,412	2267.0		17,684		5,895		19,154			(11,789)				0010
.052421D MXEA ASIAN05/23/|.052421D|MXEA ASIAN 05/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/24/2021	05/23/2022	1,114	2,578,498	2314.63		62,317		24,445		26,003			(37,872)				0010
.052421B MXEA ASIAN05/09/|.052421B|MXEA ASIAN 05/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/24/2021	05/09/2022	1,051	2,442,965	2324.42		58,057		21,354		25,573			(36,703)				0010
.052421L MXEA EUR005/16/2|.052421L|MXEA EURO 05/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/24/2021	05/16/2022	463	1,061,275	2292.17		19,196		7,300		19,717			(11,896)				0010
.052421K MXEA EUR005/09/2|.052421K|MXEA EURO 05/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/24/2021	05/09/2022	1,192	2,770,709	2324.42		68,385		25,153		64,282			(43,232)				0010
.052421J MXEA EUR005/09/2|.052421J|MXEA EURO 05/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/24/2021	05/09/2022	1,295	3,010,124	2324.42		67,068		24,669		63,558			(42,399)				0010
.052421F MXEA EUR004/21/2|.052421F|MXEA EURO 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/24/2021	04/21/2022	1,688	3,826,696	2267.0		107,458		35,819		114,521			(71,639)				0010
.052421G MXEA EUR004/28/2|.052421G|MXEA EURO 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/24/2021	04/28/2022	536	1,228,464	2291.91		22,464		7,799		23,115			(14,665)				0010
.0524210 SGIXCGMS EUR005/|.0524210|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	05/24/2021	05/22/2023	1,650	606,650	367.72		22,057		15,373		26,431			(6,684)				0010
.052421H MXEA EUR004/28/2|.052421H|MXEA EURO 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/24/2021	04/28/2022	1,707	3,912,290	2291.91		100,867		35,019		102,458			(65,848)				0010
.052421N SGIXCGMS EUR005/|.052421N|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	05/24/2021	05/15/2023	1,589	584,049	367.65		21,192		14,708		25,465			(6,484)				0010
.052821B EEJ EUR005/16/22|.052821B|EEJ EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2021	05/16/2022	45,417	6,580,000	144.88		190,162		73,770		278,247			(116,392)				0010
.052821M EEJ EUR005/31/22|.052821M|EEJ EURO 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2021	05/31/2022	16,213	2,365,000	145.87		66,220		27,364		92,893			(38,856)				0010
.0528210 EEJ EUR005/16/22|.052821O|EEJ EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2021	05/16/2022	4,494	660,000	146.864856		18,942		7,348		23,374			(11,594)				0010
.052821Z SPX ASIAN05/31/2|.052821Z|SPX ASIAN 05/31	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/28/2021	05/31/2022	841	3,535,000	4204.11		74,164		30,646		146,053			(43,518)				0010
.052821Y SPX ASIAN05/31/2|.052821Y|SPX ASIAN 05/31	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/28/2021	05/31/2022	954	4,010,000	4204.11		73,824		30,506		139,655			(43,318)				0010
.052821X SPX ASIAN05/31/2|.052821X|SPX ASIAN 05/31	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/28/2021	05/31/2022	1,182	4,970,000	4204.11		56,757		23,453		97,583			(33,304)				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 Year-end (b)
.052821A EEJ EUR005/16/22|.052821A| EEJ EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2021	05/16/2022	33,027	4,785,000	144.88		101,921		39,538		147,951			(62,382)				0010
.052821K EEJ EUR005/31/22|.052821K| EEJ EUR0 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2021	05/31/2022	9,529	1,390,000	145.87		36,696		15,164		52,388			(21,532)				0010
.B052821 SPX ASIAN05/31/2|.B052821| SPX ASIAN 05/31	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/28/2021	05/31/2022	514	2,160,000	4204.11		59,076		24,412		132,023			(34,664)				0010
.052821W EEJ EUR005/31/22|.052821W| EEJ EUR0 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2021	05/31/2022	5,266	795,000	150.97545		14,469		5,979		14,534			(8,490)				0010
.052821V EEJ EUR005/31/22|.052821V| EEJ EUR0 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2021	05/31/2022	3,966	595,000	150.012708		12,138		5,016		12,953			(7,122)				0010
.I052821 SPX EUR005/31/22|.I052821| SPX EUR0 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/28/2021	05/31/2022	1,421	5,975,000	4204.11		155,649		64,318		240,268			(91,331)				0010
.C052821 SPX EUR005/31/22|.C052821| SPX EUR0 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/28/2021	05/31/2022	3,214	13,510,000	4204.11		159,148		65,764		230,386			(93,384)				0010
.052821L EEJ EUR005/31/22|.052821L| EEJ EUR0 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2021	05/31/2022	17,036	2,485,000	145.87		67,095		27,725		95,219			(39,370)				0010
.A052821 SPX ASIAN05/31/2|.A052821| SPX ASIAN 05/31	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/28/2021	05/31/2022	823	3,460,000	4204.11		81,933		33,857		169,244			(48,076)				0010
.J052821 SPX EUR005/31/22|.J052821| SPX EUR0 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/28/2021	05/31/2022	1,793	7,540,000	4204.11		218,509		90,293		342,323			(128,216)				0010
.052821C EEJ EUR005/31/22|.052821C| EEJ EUR0 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2021	05/31/2022	891	130,000	145.87		1,937		800		2,622			(1,137)				0010
.052821D EEJ EUR005/31/22|.052821D| EEJ EUR0 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2021	05/31/2022	7,198	1,050,000	145.87		18,795		7,767		26,362			(11,028)				0010
.052821N EEJ EUR005/31/22|.052821N| EEJ EUR0 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2021	05/31/2022	1,371	200,000	145.87		6,020		2,488		8,139			(3,532)				0010
.052821T EEJ EUR005/31/22|.052821T| EEJ EUR0 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2021	05/31/2022	18,242	2,720,000	149.108314		61,472		25,402		69,085			(36,070)				0010
.F052821 SPX EUR005/31/22|.F052821| SPX EUR0 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/28/2021	05/31/2022	4,618	19,415,000	4204.11		435,478		179,950		661,248			(255,529)				0010
.052821H EEJ EUR005/31/22|.052821H| EEJ EUR0 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2021	05/31/2022	6,238	910,000	145.87		21,385		8,837		30,814			(12,548)				0010
.E052821 SPX EUR005/31/22|.E052821| SPX EUR0 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/28/2021	05/31/2022	1,163	4,890,000	4204.11		97,898		40,454		147,100			(57,444)				0010
.052821I EEJ EUR005/31/22|.052821I| EEJ EUR0 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2021	05/31/2022	9,940	1,450,000	145.87		35,235		14,560		50,846			(20,675)				0010
.G052821 SPX EUR005/31/22|.G052821| SPX EUR0 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/28/2021	05/31/2022	1,239	5,210,000	4204.11		123,008		50,830		187,748			(72,178)				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 Year-end (b)
.052821U EEJ EUR005/31/22|.052821U| EEJ EUR0 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2021	05/31/2022	3,210	480,000	149.531337		10,368		4,284		11,357			(6,084)				0010
.052821S EEJ EUR005/31/22|.052821S| EEJ EUR0 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2021	05/31/2022	15,830	2,350,000	148.451899		57,105		23,597		66,368			(33,508)				0010
.H052821 SPX EUR005/31/22|.H052821| SPX EUR0 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/28/2021	05/31/2022	3,951	16,610,000	4204.11		412,094		170,287		632,635			(241,807)				0010
.052821J EEJ EUR005/31/22|.052821J| EEJ EUR0 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2021	05/31/2022	13,300	1,940,000	145.87		49,858		20,602		71,576			(29,256)				0010
.052821Q EEJ EUR005/31/22|.052821Q| EEJ EUR0 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2021	05/31/2022	2,150	315,000	146.526415		9,419		3,892		11,824			(5,527)				0010
.052821R EEJ EUR005/31/22|.052821R| EEJ EUR0 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2021	05/31/2022	14,254	2,105,000	147.678788		55,783		23,051		66,955			(32,732)				0010
.052821E EEJ EUR005/31/22|.052821E| EEJ EUR0 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2021	05/31/2022	9,426	1,375,000	145.87		26,263		10,852		37,213			(15,410)				0010
.052821G EEJ EUR005/31/22|.052821G| EEJ EUR0 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2021	05/31/2022	10,969	1,600,000	145.87		36,000		14,876		51,914			(21,124)				0010
.052821P EEJ EUR005/16/22|.052821P| EEJ EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2021	05/16/2022	2,444	365,000	149.342304		7,957		3,087		8,685			(4,870)				0010
.052821F EEJ EUR005/31/22|.052821F| EEJ EUR0 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2021	05/31/2022	5,827	850,000	145.87		17,425		7,200		24,868			(10,225)				0010
.D052821 SPX EUR005/31/22|.D052821| SPX EUR0 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/28/2021	05/31/2022	982	4,130,000	4204.11		71,160		29,405		105,614			(41,755)				0010
.060121E PDLV5E EUR004/14|.060121E|PDL V5E EUR0 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/01/2021	04/14/2023	2,855	1,193,378	417.93		44,632		30,718		65,808			(13,915)				0010
.060121K PDLV5E EUR005/23|.060121K|PDL V5E EUR0 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/01/2021	05/23/2022	829	350,000	422.44		6,335		2,541		11,676			(3,794)				0010
.060121H PDLV5E EUR005/08|.060121H|PDL V5E EUR0 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/01/2021	05/08/2023	1,921	815,528	424.5		24,711		17,269		36,030			(7,441)				0010
.060121B SGIXCGMS EUR005/|.060121B|SGIXC GMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	06/01/2021	05/30/2023	4,806	1,778,919	370.13		62,673		44,372		69,985			(18,301)				0010
.060121J PDLV5E EUR005/22|.060121J|PDL V5E EUR0 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/01/2021	05/22/2023	4,865	2,055,219	422.44		67,617		47,652		98,164			(19,965)				0010
.060121F PDLV5E EUR004/21|.060121F|PDL V5E EUR0 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/01/2021	04/21/2023	2,609	1,098,333	420.91		37,343		25,820		54,841			(11,524)				0010
.060121A SGIXCGMS EUR005/|.060121A|SGIXC GMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	06/01/2021	05/31/2022	1,690	625,438	370.13		15,546		6,442		19,963			(9,104)				0010
.060121G PDLV5E EUR004/28|.060121G|PDL V5E EUR0 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/01/2021	04/28/2023	894	374,595	419.0		13,673		9,496		19,995			(4,177)				0010

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.060121C PDLV5E EUR005/16|.060121C|PDLV5E EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/01/2021	05/16/2022	1,580	667,740	422.75		14,891		5,793		27,596			(9,097)				0010
.060121D PDLV5E EUR005/23|.060121D|PDLV5E EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/01/2021	05/23/2022	3,411	1,440,742	422.44		32,993		13,234		60,627			(19,759)				0010
.060121I PDLV5E EUR005/15|.060121I|PDLV5E EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/01/2021	05/15/2023	3,502	1,480,426	422.75		48,114		33,768		69,798			(14,346)				0010
.060721Z EEJ EUR006/07/22|.060721Z|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	06/07/2022	4,028	610,000	151.423014		12,566		5,435		10,391			(7,131)				0010
.060721N EEJ EUR006/07/22|.060721N|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	06/07/2022	48,618	7,160,000	147.27		201,196		87,019		233,609			(114,177)				0010
.D060721 SPX ASIAN06/07/2|.D060721|SPX ASIAN 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/07/2021	06/07/2022	645	2,725,000	4226.52		52,811		22,841		98,904			(29,970)				0010
.M060721 SPX EUR006/07/22|.M060721|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/07/2021	06/07/2022	4,484	18,950,000	4226.52		428,270		185,230		637,902			(243,040)				0010
.0607210 EEJ EUR006/07/22|.0607210|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	06/07/2022	2,818	415,000	147.27		11,994		5,187		13,726			(6,806)				0010
.L060721 SPX EUR006/07/22|.L060721|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/07/2021	06/07/2022	1,329	5,615,000	4226.52		115,164		49,809		169,761			(65,355)				0010
.060721M EEJ EUR006/07/22|.060721M|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	06/07/2022	42,643	6,280,000	147.27		170,188		73,607		200,631			(96,581)				0010
.060721D EEJ EUR006/07/22|.060721D|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	06/07/2022	14,158	2,085,000	147.27		37,530		16,232		45,278			(21,298)				0010
.C060721 SPX EUR006/07/22|.C060721|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/07/2021	06/07/2022	2,662	11,250,000	4226.52		295,425		127,773		446,917			(167,652)				0010
.060721A EEJ EUR005/23/22|.060721A|EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	05/23/2022	30,173	4,370,000	144.83		101,821		41,548		133,591			(60,273)				0010
.N060721 SPX EUR006/07/22|.N060721|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/07/2021	06/07/2022	7,878	33,295,000	4226.52		827,714		357,992		1,244,908			(469,722)				0010
.060721B EEJ EUR005/23/22|.060721B|EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	05/23/2022	22,026	3,190,000	144.83		106,546		43,476		138,185			(63,070)				0010
.060721C EEJ EUR006/07/22|.060721C|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	06/07/2022	1,392	205,000	147.27		3,383		1,463		4,050			(1,920)				0010
.060721L EEJ EUR006/07/22|.060721L|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	06/07/2022	18,571	2,735,000	147.27		72,478		31,347		86,140			(41,130)				0010
.060721Q EEJ EUR005/23/22|.060721Q|EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	05/23/2022	2,670	390,000	146.061055		14,040		5,729		15,595			(8,311)				0010
.P060721 SPX EUR006/07/22|.P060721|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/07/2021	06/07/2022	994	4,200,000	4226.52		118,818		51,390		181,293			(67,428)				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 Year-end (b)
.060721E EEJ EUR006/07/22|.060721E| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	06/07/2022	13,411	1,975,000	147.27		38,118		16,486		46,354			(21,631)				0010
.060721W EEJ EUR006/07/22|.060721W| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	06/07/2022	1,797	270,000	150.244854		6,345		2,744		5,694			(3,601)				0010
.F060721 SPX ASIAN06/07/2|.F060721| SPX ASIAN 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/07/2021	06/07/2022	1,185	5,010,000	4226.52		117,134		50,661		233,553			(66,473)				0010
.I060721 SPX EUR006/07/22|.I060721| SPX EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/07/2021	06/07/2022	4,358	18,420,000	4226.52		218,277		94,406		310,958			(123,871)				0010
.060721X EEJ EUR006/07/22|.060721X| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	06/07/2022	9,628	1,450,000	150.598302		32,770		14,173		28,730			(18,597)				0010
.J060721 SPX EUR006/07/22|.J060721| SPX EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/07/2021	06/07/2022	263	1,110,000	4226.52		17,127		7,408		24,671			(9,720)				0010
.060721R EEJ EUR005/23/22|.060721R| EEJ EUR0 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	05/23/2022	2,973	440,000	148.001777		13,024		5,314		13,266			(7,710)				0010
.E060721 SPX ASIAN06/07/2|.E060721| SPX ASIAN 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/07/2021	06/07/2022	791	3,345,000	4226.52		71,449		30,902		137,867			(40,547)				0010
.B060721 SPX ASIAN06/07/2|.B060721| SPX ASIAN 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/07/2021	06/07/2022	1,686	7,125,000	4226.52		83,220		35,993		140,521			(47,227)				0010
.060721Y EEJ EUR006/07/22|.060721Y| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	06/07/2022	3,644	550,000	150.95175		11,935		5,162		10,224			(6,773)				0010
.Q060721 SPX EUR006/07/22|.Q060721| SPX EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/07/2021	06/07/2022	3,211	13,570,000	4226.52		402,893		174,254		619,160			(228,639)				0010
.A060721 EEJ EUR006/07/22|.A060721| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	06/07/2022	5,183	790,000	152.42445		14,457		6,253		11,082			(8,204)				0010
.C060721 SPX ASIAN06/07/2|.C060721| SPX ASIAN 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/07/2021	06/07/2022	302	1,275,000	4226.52		21,701		9,386		39,333			(12,315)				0010
.060721F EEJ EUR006/07/22|.060721F| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	06/07/2022	5,195	765,000	147.27		15,759		6,816		19,147			(8,943)				0010
.060721G EEJ EUR006/07/22|.060721G| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	06/07/2022	5,093	750,000	147.27		16,125		6,974		19,666			(9,151)				0010
.060721P EEJ EUR006/07/22|.060721P| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	06/07/2022	3,701	545,000	147.27		16,405		7,095		18,281			(9,309)				0010
.060721H EEJ EUR006/07/22|.060721H| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	06/07/2022	24,954	3,675,000	147.27		83,055		35,922		101,443			(47,133)				0010
.060721S EEJ EUR006/07/22|.060721S| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	06/07/2022	5,324	790,000	148.374525		22,673		9,806		22,651			(12,867)				0010
.060721U EEJ EUR006/07/22|.060721U| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	06/07/2022	6,539	975,000	149.096148		25,935		11,217		24,943			(14,718)				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 Year-end (b)
.060721V EEJ EUR006/07/22|.060721V| EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	06/07/2022	18,120	2,715,000	149.832498		66,518		28,769		61,471			(37,748)				0010
.0607211 EEJ EUR006/07/22|.060721I| EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	06/07/2022	18,775	2,765,000	147.27		64,978		28,103		79,042			(36,874)				0010
.H060721 SPX ASIAN06/07/2|.H060721| SPX ASIAN 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/07/2021	06/07/2022	481	2,035,000	4226.52		57,936		25,058		127,620			(32,879)				0010
.060721J EEJ EUR006/07/22|.060721J| EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	06/07/2022	14,056	2,070,000	147.27		50,508		21,845		61,150			(28,663)				0010
.060721T EEJ EUR006/07/22|.060721T| EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	06/07/2022	3,867	575,000	148.698519		15,928		6,889		15,675			(9,039)				0010
.G060721 SPX ASIAN06/07/2|.G060721| SPX ASIAN 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/07/2021	06/07/2022	1,097	4,635,000	4226.52		119,676		51,761		249,342			(67,915)				0010
.060721K EEJ EUR006/07/22|.060721K| EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	06/07/2022	25,362	3,735,000	147.27		96,737		41,839		115,607			(54,897)				0010
.K060721 SPX EUR006/07/22|.K060721| SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/07/2021	06/07/2022	1,219	5,150,000	4226.52		90,692		39,225		131,970			(51,467)				0010
.060821B SGIXCGMS EUR006/|.060821B|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	06/08/2021	06/07/2023	1,897	705,142	371.73		25,305		18,169		25,914			(7,136)				0010
.060821A SGIXCGMS EUR006/|.060821A|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	06/08/2021	06/07/2022	406	151,038	371.73		3,852		1,671		4,353			(2,181)				0010
.0614210 EEJ EUR006/14/22|.0614210| EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2021	06/14/2022	608	90,000	147.95		2,709		1,224		2,750			(1,485)				0010
.061421C EEJ EUR006/14/22|.061421C| EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2021	06/14/2022	642	95,000	147.95		1,254		567		1,330			(687)				0010
.061421P EEJ EUR006/14/22|.061421P| EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2021	06/14/2022	2,332	345,000	147.95		11,075		5,003		10,619			(6,071)				0010
.061421N EEJ EUR006/14/22|.061421N| EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2021	06/14/2022	15,884	2,350,000	147.95		66,035		29,834		69,964			(36,201)				0010
.061421D EEJ EUR006/14/22|.061421D| EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2021	06/14/2022	6,218	920,000	147.95		16,560		7,482		18,473			(9,078)				0010
.D061421 SPX ASIAN06/14/2|.D061421| SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/14/2021	06/14/2022	450	1,914,988	4255.15		49,024		22,149		99,840			(26,875)				0010
.061421B EEJ EUR005/31/22|.061421B| EEJ EURO 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2021	05/31/2022	55,118	8,040,000	145.87		255,672		109,888		306,057			(145,784)				0010
.E061421 SPX ASIAN06/14/2|.E061421| SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/14/2021	06/14/2022	428	1,820,013	4255.15		51,506		23,270		112,170			(28,236)				0010
.061421M EEJ EUR006/14/22|.061421M| EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2021	06/14/2022	14,397	2,130,000	147.95		57,723		26,079		62,154			(31,644)				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
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.F061421 SPX EUR006/14/22|.F061421| SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZ0031MB27	06/14/2021	06/14/2022	4,314	18,355,015	4255.15		220,260		99,511		307,865			(120,749)				0010
.A061421 SPX ASIAN06/14/2|.A061421| SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZ0031MB27	06/14/2021	06/14/2022	437	1,860,011	4255.15		34,410		15,546		62,428			(18,864)				0010
.061421L EEJ EUR006/14/22|.061421L| EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2021	06/14/2022	5,542	820,000	147.95		21,730		9,817		23,604			(11,913)				0010
.061421R EEJ EUR006/14/22|.061421R| EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2021	06/14/2022	2,614	390,000	149.207575		11,037		4,986		9,896			(6,051)				0010
.M061421 SPX EUR006/14/22|.M061421| SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZ0031MB27	06/14/2021	06/14/2022	2,466	10,494,987	4255.15		307,504		138,927		463,494			(168,576)				0010
.061421F EEJ EUR006/14/22|.061421F| EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2021	06/14/2022	1,622	240,000	147.95		4,944		2,234		5,534			(2,710)				0010
.061421A EEJ EUR005/31/22|.061421A| EEJ EURO 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2021	05/31/2022	50,490	7,365,000	145.87		177,497		76,288		218,419			(101,209)				0010
.061421G EEJ EUR006/14/22|.061421G| EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2021	06/14/2022	3,244	480,000	147.95		10,320		4,662		11,591			(5,658)				0010
.061421H EEJ EUR006/14/22|.061421H| EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2021	06/14/2022	10,612	1,570,000	147.95		35,639		16,101		39,807			(19,538)				0010
.061421Q EEJ EUR006/14/23|.061421Q| EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2021	06/14/2023	5,171	765,000	147.95		34,196		24,848		32,826			(9,347)				0010
.061421T EEJ EUR006/14/22|.061421T| EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2021	06/14/2022	14,012	2,110,000	150.58351		51,484		23,260		42,541			(28,224)				0010
.K061421 SPX EUR006/14/22|.K061421| SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZ0031MB27	06/14/2021	06/14/2022	3,486	14,834,985	4255.15		373,842		168,898		551,513			(204,944)				0010
.C061421 SPX ASIAN06/14/2|.C061421| SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZ0031MB27	06/14/2021	06/14/2022	584	2,485,008	4255.15		57,901		26,159		113,042			(31,742)				0010
.L061421 SPX EUR006/14/22|.L061421| SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZ0031MB27	06/14/2021	06/14/2022	1,975	8,404,985	4255.15		221,892		100,249		328,403			(121,643)				0010
.061421S EEJ EUR006/14/22|.061421S| EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2021	06/14/2022	7,342	1,100,000	149.828965		29,150		13,170		25,222			(15,980)				0010
.B061421 SPX ASIAN06/14/2|.B061421| SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZ0031MB27	06/14/2021	06/14/2022	745	3,170,002	4255.15		67,521		30,505		127,340			(37,016)				0010
.061421I EEJ EUR006/14/22|.061421I| EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2021	06/14/2022	8,821	1,305,000	147.95		30,668		13,855		34,135			(16,812)				0010
.061421U EEJ EUR006/14/22|.061421U| EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2021	06/14/2022	10,045	1,520,000	151.32326		34,200		15,451		26,854			(18,749)				0010
.I061421 SPX EUR006/14/22|.I061421| SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZ0031MB27	06/14/2021	06/14/2022	3,927	16,710,017	4255.15		382,659		172,882		557,395			(209,777)				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 Year-end (b)
.061421J EEJ EUR006/14/22|.061421J| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2021	06/14/2022	4,157	615,000	147.95		15,006		6,780		16,648			(8,226)				0010
.H061421 SPX EUR006/14/22|.H061421| SPX EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/14/2021	06/14/2022	1,055	4,489,992	4255.15		94,739		42,802		137,178			(51,937)				0010
.061421K EEJ EUR006/14/22|.061421K| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2021	06/14/2022	10,341	1,530,000	147.95		39,627		17,903		43,314			(21,724)				0010
.061421V EEJ EUR006/14/22|.061421V| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2021	06/14/2022	2,892	440,000	152.136985		9,064		4,095		6,675			(4,969)				0010
.061421W EEJ EUR006/14/22|.061421W| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2021	06/14/2022	2,710	415,000	153.12825		7,595		3,431		5,177			(4,163)				0010
.G061421 SPX EUR006/14/22|.G061421| SPX EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/14/2021	06/14/2022	1,169	4,974,994	4255.15		87,560		39,559		125,040			(48,001)				0010
.061421E EEJ EUR006/14/22|.061421E| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2021	06/14/2022	1,149	170,000	147.95		3,281		1,482		3,682			(1,799)				0010
.061421Z SPX ASIAN06/14/2|.061421Z| SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/14/2021	06/14/2022	1,140	4,850,020	4255.15		55,775		25,199		93,400			(30,576)				0010
.J061421 SPX EUR006/14/22|.J061421| SPX EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/14/2021	06/14/2022	1,114	4,739,982	4255.15		113,760		51,396		166,807			(62,364)				0010
.061421X EEJ EUR006/14/22|.061421X| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2021	06/14/2022	50,355	7,450,000	147.95		239,145		229,301		229,301	(9,844)						0010
.0061421 SPX EUR006/14/22|.0061421| SPX EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/14/2021	06/14/2022	944	4,014,989	4255.15		151,767		241,098		241,098	89,331						0010
.R061421 SPX EUR006/14/22|.R061421| SPX EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/14/2021	06/14/2022	4,967	21,134,990	4255.15		906,692		1,501,466		1,501,466	594,775						0010
.N061421 SPX EUR006/14/22|.N061421| SPX EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/14/2021	06/14/2022	321	1,365,010	4255.15		44,909		69,019		69,019	24,110						0010
.061421Y EEJ EUR006/14/23|.061421Y| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2021	06/14/2023	17,405	2,575,000	147.95		115,103		110,491		110,491	(4,611)						0010
.S061421 SPX EUR006/14/22|.S061421| SPX EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/14/2021	06/14/2022	698	2,970,010	4255.15		138,105		237,077		237,077	98,972						0010
.Q061421 SPX EUR006/14/22|.Q061421| SPX EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/14/2021	06/14/2022	945	4,020,010	4255.15		169,242		278,361		278,361	109,119						0010
.T061421 SPX EUR006/14/23|.T061421| SPX EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/14/2021	06/14/2023	395	1,680,018	4255.15		159,936		310,861		310,861	150,925						0010
.P061421 SPX EUR006/14/22|.P061421| SPX EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/14/2021	06/14/2022	1,444	6,144,990	4255.15		237,812		380,451		380,451	142,640						0010
.061521A SGIXCGMS EUR006/|.061521A|SGIXC GMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	06/15/2021	06/14/2022	1,252	467,660	373.65		11,402		5,166		11,866			(6,237)				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 Year-end (b)
.061521B SGIXCGMS EUR006/|.061521B|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLOOF39	06/15/2021	06/14/2023	4,474	1,671,889	373.65		58,213		42,359		56,474			(15,854)				0010
.062121Q EEJ EUR009/14/22|.062121Q|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	09/14/2022	5,259	725,000	137.85		56,405		70,095		70,095	13,690						0010
.062121S EEJ EUR001/17/23|.062121S|EEJ EURO 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	01/17/2023	3,140	450,000	143.33		24,255		27,866		27,866	3,611						0010
.062121W EEJ EUR006/14/22|.062121W|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/14/2022	4,055	600,000	147.95		17,100		18,467		18,467	1,367						0010
.062121T EEJ EUR004/14/22|.062121T|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	04/14/2022	5,132	740,000	144.2		29,452		36,864		36,864	7,412						0010
.062121P EEJ EUR006/14/22|.062121P|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/14/2022	7,078	960,000	135.63		85,728		109,490		109,490	23,762						0010
.D062121 EEJ EUR006/21/22|.D062121|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2022	4,135	630,000	152.34165		11,529		5,431		9,475			(6,098)				0010
.062121G EEJ EUR006/21/22|.062121G|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2022	14,607	2,150,000	147.19		50,525		23,801		62,297			(26,724)				0010
.062121E EEJ EUR006/21/22|.062121E|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2022	3,703	545,000	147.19		11,173		5,263		13,722			(5,909)				0010
.R062121 SPX EUR006/21/22|.R062121|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/21/2021	06/21/2022	4,532	19,145,000	4224.79		515,575		242,874		750,994			(272,701)				0010
.AG62121 PDLV5E EUR005/31|.AG62121|PDLV5E EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/21/2021	05/31/2022	1,201	507,873	422.91		8,735		3,831		15,171			(4,904)				0010
.T062121 SPX EUR006/21/22|.T062121|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/21/2021	06/21/2022	1,728	7,300,000	4224.79		220,095		103,681		325,580			(116,414)				0010
.AF62121 PDLV5E EUR006/14|.AF62121|PDLV5E EURO 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/21/2021	06/14/2023	2,905	1,235,016	425.12		38,656		28,362		54,233			(10,294)				0010
.S062121 SPX EUR006/21/22|.S062121|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/21/2021	06/21/2022	876	3,700,000	4224.79		107,744		50,755		158,619			(56,989)				0010
.062121D EEJ EUR006/21/22|.062121D|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2022	3,397	500,000	147.19		9,650		4,546		11,818			(5,104)				0010
.062121F EEJ EUR006/21/22|.062121F|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2022	21,265	3,130,000	147.19		70,738		33,323		87,236			(37,415)				0010
.062121U EEJ EUR006/07/22|.062121U|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/07/2022	3,684	550,000	149.302326		13,475		6,062		13,605			(7,413)				0010
.062121C EEJ EUR006/21/22|.062121C|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2022	10,225	1,505,000	147.19		26,940		12,691		32,704			(14,249)				0010
.F062121 SPX ASIAN06/21/2|.F062121|SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	06/21/2021	06/21/2022	1,298	5,485,000	4224.79		63,900		30,102		104,746			(33,798)				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 Year-end (b)
.P062121 SPX EUR006/21/22|.P062121| SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/21/2021	06/21/2022	1,612	6,810,000	4224.79		165,347		77,891		238,304			(87,456)				0010
.A062121 EEJ EUR006/21/22|.A062121| EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2022	9,647	1,445,000	149.795263		35,258		16,609		34,025			(18,649)				0010
.062121I EEJ EUR006/21/22|.062121I| EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2022	5,741	845,000	147.19		21,210		9,991		25,994			(11,218)				0010
.B062121 EEJ EUR006/21/22|.B062121| EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2022	4,353	655,000	150.487056		14,803		6,973		13,747			(7,830)				0010
.062121V EEJ EUR006/07/22|.062121V| EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/07/2022	2,056	310,000	150.760299		6,448		2,901		5,966			(3,547)				0010
.062121B EEJ EUR006/07/22|.062121B| EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/07/2022	35,751	5,265,000	147.27		137,943		62,055		169,235			(75,888)				0010
.062121H EEJ EUR006/21/22|.062121H| EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2022	14,233	2,095,000	147.19		51,118		24,080		62,713			(27,038)				0010
.Q062121 SPX EUR006/21/22|.Q062121| SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/21/2021	06/21/2022	1,665	7,035,000	4224.79		181,433		85,468		263,077			(95,964)				0010
.062121K EEJ EUR006/21/22|.062121K| EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2022	19,668	2,895,000	147.19		76,718		36,140		92,854			(40,578)				0010
.C062121 EEJ EUR006/21/22|.C062121| EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2022	3,474	525,000	151.105254		11,078		5,218		9,900			(5,859)				0010
.G062121 SPX ASIAN06/21/2|.G062121| SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/21/2021	06/21/2022	511	2,160,000	4224.79		41,580		19,587		74,316			(21,993)				0010
.062121J EEJ EUR006/21/22|.062121J| EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2022	11,346	1,670,000	147.19		43,086		20,297		52,557			(22,789)				0010
.O062121 SPX EUR006/21/22|.O062121| SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/21/2021	06/21/2022	4,496	18,995,000	4224.79		442,014		208,221		634,156			(233,792)				0010
.AA62121 PDLV5E EUR005/31|.AA62121|PDL V5E EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/21/2021	05/31/2022	3,855	1,630,265	422.91		37,985		16,660		67,447			(21,325)				0010
.062121L EEJ EUR006/21/22|.062121L| EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2022	15,354	2,260,000	147.19		61,020		28,745		73,635			(32,275)				0010
.L062121 SPX EUR006/21/22|.L062121| SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/21/2021	06/21/2022	4,239	17,910,000	4224.79		217,607		102,509		299,051			(115,098)				0010
.062121X EEJ EUR006/21/22|.062121X| EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2022	645	95,000	147.19		3,040		1,432		3,307			(1,608)				0010
.I062121 SPX ASIAN06/21/2|.I062121| SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/21/2021	06/21/2022	1,785	7,540,000	4224.79		182,845		86,134		349,651			(96,711)				0010
.AB62121 PDLV5E EUR006/07|.AB62121|PDL V5E EURO 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/21/2021	06/07/2022	5,027	2,129,616	423.64		48,129		21,651		85,201			(26,478)				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 Year-end (b)
.H062121 SPX ASIAN06/21/2|.H062121| SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	06/21/2021	06/21/2022	761	3,215,000	4224.79		69,926		32,940		128,550			(36,986)				0010
.062121A EEJ EUR006/07/22|.062121A| EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/07/2022	39,417	5,805,000	147.27		117,842		53,012		148,930			(64,830)				0010
.N062121 SPX EUR006/21/22|.N062121| SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/21/2021	06/21/2022	1,304	5,510,000	4224.79		118,190		55,676		168,378			(62,513)				0010
.AC62121 PDLV5E EUR006/14|.AC62121|PDL V5E EURO 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/21/2021	06/14/2022	3,688	1,568,019	425.12		33,242		15,314		58,361			(17,928)				0010
.J062121 SPX ASIAN06/21/2|.J062121| SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	06/21/2021	06/21/2022	998	4,215,000	4224.79		112,330		52,916		223,287			(59,414)				0010
.062121Z EEJ EUR006/21/22|.062121Z| EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2022	10,166	1,515,000	149.029875		40,148		18,912		40,289			(21,235)				0010
.062121Y EEJ EUR006/21/22|.062121Y| EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2022	3,768	560,000	148.617743		15,512		7,307		15,863			(8,205)				0010
.062121M EEJ EUR006/21/22|.062121M| EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2022	23,133	3,405,000	147.19		95,340		44,912		113,595			(50,428)				0010
.AD62121 PDLV5E EUR005/30|.AD62121|PDL V5E EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/21/2021	05/30/2023	3,515	1,486,697	422.91		49,804		36,260		70,251			(13,545)				0010
.062121N EEJ EUR006/21/22|.062121N| EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2022	2,242	330,000	147.19		9,504		4,477		11,184			(5,027)				0010
.AE62121 PDLV5E EUR006/07|.AE62121|PDL V5E EURO 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/21/2021	06/07/2023	5,835	2,471,753	423.64		81,074		59,272		114,131			(21,801)				0010
.0621210 EEJ EUR006/21/22|.0621210| EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2022	1,631	240,000	147.19		7,128		3,358		8,238			(3,770)				0010
.K062121 SPX ASIAN06/21/2|.K062121| SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	06/21/2021	06/21/2022	438	1,850,000	4224.79		54,853		25,840		115,569			(29,013)				0010
.M062121 SPX EUR006/21/22|.M062121| SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/21/2021	06/21/2022	1,367	5,775,000	4224.79		103,488		48,751		145,454			(54,737)				0010
.062221L MXEA EUR006/14/2|.062221L|M XEA EURO 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/22/2021	06/14/2022	1,676	3,975,019	2371.73		78,437		36,236		67,751			(42,201)				0010
.F062221 SGIXCGMS EUR006/|.F062221|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	06/22/2021	06/21/2022	2,307	857,904	371.82		21,389		10,104		24,935			(11,285)				0010
.062221F MXEA EUR005/23/2|.062221F|M XEA EURO 05/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/22/2021	05/23/2022	1,146	2,652,566	2314.63		65,288		27,840		64,057			(37,447)				0010
.062221B MXEA ASIAN06/07/|.062221B|M XEA ASIAN 06/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/22/2021	06/07/2022	1,134	2,683,838	2366.7		45,371		20,469		9,292			(24,902)				0010
.062221E MXEA EUR005/23/2|.062221E|M XEA EURO 05/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/22/2021	05/23/2022	811	1,877,165	2314.63		37,630		16,047		37,025			(21,584)				0010

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
.062221A MXEA ASIAN05/31/|.062221A|M XEA ASIAN 05/3	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/22/2021	05/31/2022	681	1,594,487	2341.39		29,944		13,172		8,369			(16,772)				0010
.062221C MXEA ASIAN06/14/|.062221C|M XEA ASIAN 06/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/22/2021	06/14/2022	706	1,674,441	2371.73		26,835		12,397		5,762			(14,438)				0010
.062221K MXEA EUR006/14/2|.062221K|M XEA EURO 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/22/2021	06/14/2022	501	1,188,237	2371.73		18,893		8,728		16,827			(10,165)				0010
.062221D MXEA ASIAN06/21/|.062221D|M XEA ASIAN 06/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/22/2021	06/21/2022	864	1,995,322	2309.4		50,095		23,664		28,746			(26,431)				0010
.062221I MXEA EUR006/07/2|.062221I|M XEA EURO 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/22/2021	06/07/2022	993	2,350,133	2366.7		40,187		18,130		35,903			(22,057)				0010
.062221J MXEA EUR006/07/2|.062221J|M XEA EURO 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/22/2021	06/07/2022	1,450	3,431,715	2366.7		71,355		32,192		61,657			(39,163)				0010
.G062221 SGIXCGMS EUR006/|.G062221|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	06/22/2021	06/21/2023	5,313	1,975,554	371.82		69,762		51,434		72,747			(18,328)				0010
.062221H MXEA EUR005/31/2|.062221H|M XEA EURO 05/31	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/22/2021	05/31/2022	1,295	3,032,100	2341.39		64,711		28,465		60,380			(36,246)				0010
.062221G MXEA EUR005/31/2|.062221G|M XEA EURO 05/31	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/22/2021	05/31/2022	320	749,245	2341.39		9,686		4,261		8,846			(5,426)				0010
.062821F EEJ EUR006/28/22|.062821F| EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/28/2022	983	145,000	147.47		3,118		1,529		3,715			(1,589)				0010
.0628210 EEJ EUR006/14/22|.062821Q| EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/14/2022	3,630	545,000	150.154455		12,535		5,890		11,831			(6,645)				0010
.062821R EEJ EUR006/14/22|.062821R| EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/14/2022	2,206	335,000	151.870675		6,332		2,975		5,346			(3,356)				0010
.G062821 SPX EUR006/28/22|.G062821| SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/28/2021	06/28/2022	1,260	5,405,010	4290.61		95,128		46,647		132,634			(48,481)				0010
.062821S EEJ EUR006/28/22|.062821S| EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/28/2022	2,222	330,000	148.517037		9,504		4,660		9,584			(4,844)				0010
.F062821 SPX EUR006/28/22|.F062821| SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/28/2021	06/28/2022	4,431	19,010,020	4290.61		228,120		111,861		311,383			(116,260)				0010
.062821T EEJ EUR006/28/22|.062821T| EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/28/2022	4,666	695,000	148.9447		19,113		9,372		18,933			(9,741)				0010
.0628210 EEJ EUR006/28/22|.062821O| EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/28/2022	2,611	385,000	147.47		11,088		5,437		12,630			(5,651)				0010
.J062821 SPX EUR006/28/22|.J062821| SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/28/2021	06/28/2022	1,712	7,345,009	4290.61		175,546		86,080		250,467			(89,465)				0010
.062821C EEJ EUR006/28/22|.062821C| EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/28/2022	12,443	1,835,000	147.47		32,847		16,107		38,553			(16,740)				0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.062821I EEJ EUR006/28/22|.062821I| EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/28/2022	11,290	1,665,000	147.47		40,626		19,921		48,217			(20,705)				0010
.062821H EEJ EUR006/28/22|.062821H| EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/28/2022	11,426	1,685,000	147.47		39,598		19,417		47,234			(20,181)				0010
.062821D EEJ EUR006/28/22|.062821D| EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/28/2022	2,712	400,000	147.47		7,720		3,786		9,154			(3,934)				0010
.062821N EEJ EUR006/28/22|.062821N| EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/28/2022	13,426	1,980,000	147.47		55,440		27,185		63,924			(28,255)				0010
.A062821 SPX ASIAN06/28/2|.A062821| SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	06/28/2021	06/28/2022	548	2,350,000	4290.61		43,475		21,318		78,794			(22,157)				0010
.062821E EEJ EUR006/28/22|.062821E| EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/28/2022	2,000	295,000	147.47		6,048		2,965		7,189			(3,082)				0010
.062821Y EEJ EUR006/28/22|.062821Y| EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/28/2022	2,490	380,000	152.63145		6,954		3,410		5,537			(3,544)				0010
.062821G EEJ EUR006/28/22|.062821G| EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/28/2022	13,867	2,045,000	147.47		46,217		22,663		55,239			(23,554)				0010
.062821Z SPX ASIAN06/28/2|.062821Z| SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	06/28/2021	06/28/2022	1,517	6,510,000	4290.61		74,865		36,711		123,205			(38,154)				0010
.H062821 SPX EUR006/28/22|.H062821| SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/28/2021	06/28/2022	1,281	5,494,984	4290.61		118,143		57,932		166,859			(60,210)				0010
.I062821 SPX EUR006/28/22|.I062821| SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/28/2021	06/28/2022	5,210	22,354,979	4290.61		511,930		251,029		727,618			(260,901)				0010
.062821P EEJ EUR006/28/22|.062821P| EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/28/2022	2,814	415,000	147.47		12,450		6,105		13,841			(6,345)				0010
.062821X EEJ EUR006/28/22|.062821X| EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/28/2022	4,457	675,000	151.436943		14,175		6,951		12,228			(7,224)				0010
.D062821 SPX ASIAN06/28/2|.D062821| SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	06/28/2021	06/28/2022	918	3,940,000	4290.61		100,076		49,073		202,294			(51,003)				0010
.L062821 SPX EUR006/28/22|.L062821| SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/28/2021	06/28/2022	3,368	14,450,002	4290.61		380,035		186,353		549,522			(193,682)				0010
.062821M EEJ EUR006/28/22|.062821M| EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/28/2022	26,853	3,960,000	147.47		106,920		52,429		124,837			(54,491)				0010
.062821K EEJ EUR006/28/22|.062821K| EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/28/2022	7,934	1,170,000	147.47		30,186		14,802		35,622			(15,384)				0010
.062821L EEJ EUR006/28/22|.062821L| EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/28/2022	1,933	285,000	147.47		7,553		3,703		8,844			(3,849)				0010
.K062821 SPX EUR006/28/22|.K062821| SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/28/2021	06/28/2022	1,062	4,554,997	4290.61		115,697		56,733		166,930			(58,964)				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 Year-end (b)
.062821A EEJ EUR006/14/22|.062821A| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/14/2022	68,908	10,195,000	147.95		198,803		93,420		238,506			(105,382)				0010
.062821J EEJ EUR006/28/22|.062821J| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/28/2022	7,120	1,050,000	147.47		26,355		12,923		31,247			(13,432)				0010
.B062821 SPX ASIAN06/28/2|.B062821| SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/28/2021	06/28/2022	481	2,065,000	4290.61		41,920		20,556		77,985			(21,364)				0010
.062821W EEJ EUR006/28/22|.062821W| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/28/2022	7,959	1,200,000	150.773328		27,120		13,299		24,379			(13,821)				0010
.N062821 SPX EUR006/28/22|.N062821| SPX EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZ0031MB27	06/28/2021	06/28/2022	1,360	5,835,015	4290.61		170,966		83,834		251,643			(87,131)				0010
.C062821 SPX ASIAN06/28/2|.C062821| SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/28/2021	06/28/2022	1,542	6,615,000	4290.61		153,468		75,254		297,764			(78,214)				0010
.M062821 SPX EUR006/28/22|.M062821| SPX EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZ0031MB27	06/28/2021	06/28/2022	1,922	8,245,008	4290.61		231,685		113,608		338,725			(118,076)				0010
.0062821 SPX EUR006/28/22|.0062821| SPX EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZ0031MB27	06/28/2021	06/28/2022	1,410	6,050,018	4290.61		183,920		90,187		271,893			(93,733)				0010
.062821B EEJ EUR006/14/22|.062821B| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/14/2022	67,692	10,015,000	147.95		250,375		117,655		291,879			(132,720)				0010
.062821U EEJ EUR006/28/22|.062821U| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/28/2022	9,274	1,385,000	149.342869		36,564		17,929		35,493			(18,635)				0010
.E062821 SPX ASIAN06/28/2|.E062821| SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/28/2021	06/28/2022	508	2,180,000	4290.61		61,040		29,931		131,564			(31,109)				0010
.062821V EEJ EUR006/28/22|.062821V| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/28/2022	12,962	1,945,000	150.050725		47,653		23,367		44,544			(24,286)				0010
.062921A SGIXCGMS EUR005/|.062921A|SGIXC GMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	06/29/2021	05/30/2023	1,004	371,710	370.13		13,979		10,294		14,623			(3,685)				0010
.062921B SGIXCGMS EUR006/|.062921B|SGIXC GMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	06/29/2021	06/28/2023	1,056	393,408	372.56		13,865		10,356		14,057			(3,509)				0010
.E070721 SPX EUR007/07/22|.E070721| SPX EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZ0031MB27	07/07/2021	07/07/2022	1,169	5,095,003	4358.13		87,634		45,145		118,772			(42,489)				0010
.A070721 SPX ASIAN07/07/2|.A070721| SPX ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2021	07/07/2022	684	2,980,000	4358.13		68,063		35,063		124,222			(33,000)				0010
.J070721 SPX EUR007/07/22|.J070721| SPX EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZ0031MB27	07/07/2021	07/07/2022	4,423	19,275,007	4358.13		505,005		260,154		708,976			(244,851)				0010
.B070721 SPX ASIAN07/07/2|.B070721| SPX ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2021	07/07/2022	1,449	6,315,000	4358.13		161,222		83,054		306,791			(78,168)				0010
.F070721 SPX EUR007/07/22|.F070721| SPX EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZ0031MB27	07/07/2021	07/07/2022	739	3,220,004	4358.13		65,044		33,508		89,026			(31,536)				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 Year-end (b)
.070721S EEJ EUR007/07/23|.070721S| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	07/07/2023	3,954	585,000	147.95		26,033		19,739		25,439			(6,294)				0010
.070721Z SPX ASIAN07/07/2|.070721Z| SPX ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2021	07/07/2022	585	2,550,000	4358.13		51,663		26,614		91,042			(25,049)				0010
.H070721 SPX EUR007/07/22|.H070721| SPX EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/07/2021	07/07/2022	2,116	9,220,016	4358.13		219,436		113,043		304,846			(106,393)				0010
.070721H EEJ EUR007/07/22|.070721H| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	07/07/2022	25,211	3,730,000	147.95		87,655		45,156		98,682			(42,499)				0010
.070721R EEJ EUR007/07/22|.070721R| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	07/07/2022	1,757	260,000	147.95		8,320		4,286		8,270			(4,034)				0010
.070721F EEJ EUR007/07/22|.070721F| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	07/07/2022	9,564	1,415,000	147.95		29,149		15,016		32,782			(14,133)				0010
.G070721 SPX EUR007/07/22|.G070721| SPX EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/07/2021	07/07/2022	3,838	16,725,021	4358.13		377,985		194,720		521,625			(183,265)				0010
.070721G EEJ EUR007/07/22|.070721G| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	07/07/2022	21,866	3,235,000	147.95		73,111		37,663		82,432			(35,448)				0010
.070721Q EEJ EUR006/21/22|.070721Q| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	06/21/2022	2,718	410,000	150.855031		9,348		4,607		8,078			(4,741)				0010
.I070721 SPX EUR007/07/22|.I070721| SPX EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/07/2021	07/07/2022	1,012	4,409,992	4358.13		110,250		56,795		154,038			(53,455)				0010
.070721D EEJ EUR007/07/22|.070721D| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	07/07/2022	10,645	1,575,000	147.95		28,193		14,523		31,470			(13,669)				0010
.070721P EEJ EUR006/21/22|.070721P| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	06/21/2022	5,342	795,000	148.80909		22,658		11,166		21,873			(11,492)				0010
.070721V EEJ EUR007/07/22|.070721V| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	07/07/2022	10,554	1,595,000	151.130925		36,526		18,816		31,077			(17,709)				0010
.070721E EEJ EUR007/07/22|.070721E| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	07/07/2022	3,954	585,000	147.95		11,232		5,786		12,549			(5,446)				0010
.070721O EEJ EUR007/07/22|.070721O| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	07/07/2022	2,163	320,000	147.95		9,760		5,028		10,117			(4,732)				0010
.070721L EEJ EUR007/07/22|.070721L| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	07/07/2022	25,989	3,845,000	147.95		103,815		53,480		114,311			(50,335)				0010
.070721C EEJ EUR007/07/22|.070721C| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	07/07/2022	1,386	205,000	147.95		3,383		1,743		3,725			(1,640)				0010
.C070721 SPX ASIAN07/07/2|.C070721| SPX ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2021	07/07/2022	948	4,130,000	4358.13		118,201		60,891		237,868			(57,309)				0010
.070721X EEJ EUR007/07/22|.070721X| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	07/07/2022	4,343	665,000	153.12825		12,170		6,269		9,068			(5,900)				0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.070721W EEJ EUR007/07/22|.070721W| EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	07/07/2022	2,330	355,000	152.3885		7,065		3,639		5,550			(3,425)				0010
.070721M EEJ EUR007/07/22|.070721M| EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	07/07/2022	11,288	1,670,000	147.95		46,760		24,088		50,836			(22,672)				0010
.070721B EEJ EUR006/21/22|.070721B| EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	06/21/2022	35,295	5,195,000	147.19		144,421		71,170		166,334			(73,251)				0010
.070721N EEJ EUR007/07/22|.070721N| EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	07/07/2022	2,568	380,000	147.95		10,944		5,638		11,753			(5,306)				0010
.070721Y SPX ASIAN07/07/2|.070721Y| SPX ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2021	07/07/2022	1,333	5,810,000	4358.13		66,060		34,031		106,089			(32,029)				0010
.070721J EEJ EUR007/07/22|.070721J| EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	07/07/2022	15,106	2,235,000	147.95		56,099		28,899		62,768			(27,199)				0010
.L070721 SPX EUR007/07/22|.L070721| SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/07/2021	07/07/2022	1,275	5,555,003	4358.13		159,984		82,416		227,966			(77,568)				0010
.070721I EEJ EUR007/07/22|.070721I| EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	07/07/2022	5,137	760,000	147.95		18,620		9,592		20,909			(9,028)				0010
.K070721 SPX EUR007/07/22|.K070721| SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/07/2021	07/07/2022	1,648	7,180,019	4358.13		196,014		100,977		277,328			(95,037)				0010
.070721A EEJ EUR006/21/22|.070721A| EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	06/21/2022	47,320	6,965,000	147.19		143,479		70,706		167,655			(72,773)				0010
.070721T EEJ EUR007/07/22|.070721T| EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	07/07/2022	3,751	560,000	149.28155		15,680		8,078		14,673			(7,602)				0010
.070721U EEJ EUR007/07/22|.070721U| EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	07/07/2022	5,518	830,000	150.420765		20,584		10,604		18,189			(9,980)				0010
.070721K EEJ EUR007/07/22|.070721K| EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	07/07/2022	4,326	640,000	147.95		16,832		8,671		18,640			(8,161)				0010
.D070721 SPX EUR007/07/22|.D070721| SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/07/2021	07/07/2022	4,962	21,624,997	4358.13		257,338		132,568		343,623			(124,770)				0010
.M070721 SPX EUR007/07/22|.M070721| SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/07/2021	07/07/2022	1,573	6,854,990	4358.13		212,505		109,472		306,101			(103,033)				0010
.070821A SGIXCGMS EUR007/|.070821A|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	07/08/2021	07/07/2022	1,306	492,992	377.54		12,392		6,437		9,704			(5,955)				0010
.070821C PDLV5E EUR006/21|.070821C|PDL V5E EURO 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZIWZ7FF32TIWEFA76	07/08/2021	06/21/2022	1,166	493,364	422.95		15,245		7,578		20,187			(7,667)				0010
.070821B SGIXCGMS EUR007/|.070821B|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	07/08/2021	07/07/2023	1,826	689,297	377.54		24,483		18,641		19,637			(5,842)				0010
.070821F PDLV5E EUR006/28|.070821F|PDL V5E EURO 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZIWZ7FF32TIWEFA76	07/08/2021	06/28/2023	3,624	1,535,792	423.82		61,278		46,472		69,724			(14,806)				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 Year-end (b)
.070821D PDLV5E EUR006/28|.070821D|PDL V5E EUR0 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/08/2021	06/28/2022	7,703	3,264,680	423.82		97,940		49,668		128,418			(48,273)				0010
.070821E PDLV5E EUR006/21|.070821E|PDL V5E EUR0 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/08/2021	06/21/2023	2,426	1,025,902	422.95		41,857		31,644		47,897			(10,213)				0010
.V071421 SPX EUR007/14/22|.V071421| SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/14/2021	07/14/2022	773	3,380,000	4374.3		144,089		215,897		215,897	71,807						0010
.D071421 EEJ EUR007/14/22|.D071421| EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	07/14/2022	40,974	6,090,000	148.63		194,880		176,972		176,972	(17,908)						0010
.E071421 EEJ EUR007/14/23|.E071421| EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	07/14/2023	18,771	2,790,000	148.63		124,155		114,159		114,159	(9,996)						0010
.Y071421 SPX EUR007/14/23|.Y071421| SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/14/2021	07/14/2023	395	1,730,000	4374.3		171,011		282,375		282,375	111,365						0010
.T071421 SPX EUR007/14/22|.T071421| SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/14/2021	07/14/2022	686	3,000,000	4374.3		114,570		167,049		167,049	52,479						0010
.071421K EEJ EUR004/14/22|.071421K| EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	04/14/2022	6,969	1,005,000	144.2		46,230		50,066		50,066	3,836						0010
.X071421 SPX EUR007/14/22|.X071421| SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/14/2021	07/14/2022	1,269	5,550,000	4374.3		262,737		405,603		405,603	142,866						0010
.U071421 SPX EUR007/14/22|.U071421| SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/14/2021	07/14/2022	1,424	6,230,000	4374.3		243,718		357,309		357,309	113,591						0010
.W071421 SPX EUR007/14/22|.W071421| SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/14/2021	07/14/2022	8,503	37,195,000	4374.3		1,616,495		2,434,903		2,434,903	818,408						0010
.071421L EEJ EUR006/14/22|.071421L| EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	06/14/2022	6,185	915,000	147.95		30,287		28,162		28,162	(2,124)						0010
.071421A EEJ EUR006/28/22|.071421A| EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	06/28/2022	13,223	1,950,000	147.47		37,830		19,406		41,041			(18,424)				0010
.071421M EEJ EUR006/28/22|.071421M| EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	06/28/2022	2,619	390,000	148.915206		11,973		6,142		10,672			(5,831)				0010
.K071421 SPX ASIAN07/14/2|.K071421| SPX ASIAN 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/14/2021	07/14/2022	647	2,830,000	4374.3		83,349		44,545		158,520			(38,804)				0010
.071421Y EEJ EUR007/14/22|.071421Y| EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	07/14/2022	5,290	800,000	151.231025		19,600		10,475		15,539			(9,125)				0010
.071421X EEJ EUR007/14/22|.071421X| EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	07/14/2022	4,972	750,000	150.85945		19,125		10,221		15,488			(8,904)				0010
.071421Z EEJ EUR007/14/22|.071421Z| EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	07/14/2022	6,596	1,000,000	151.6026		23,500		12,559		18,246			(10,941)				0010
.J071421 SPX ASIAN07/14/2|.J071421| SPX ASIAN 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/14/2021	07/14/2022	862	3,770,000	4374.3		98,337		52,555		177,925			(45,782)				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 Year-end (b)
.I071421 SPX ASIAN07/14/2|.I071421| SPX ASIAN 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/14/2021	07/14/2022	866	3,790,000	4374.3		87,193		46,599		151,502			(40,594)				0010
.M071421 SPX EUR007/14/22|.M071421| SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/14/2021	07/14/2022	1,093	4,780,000	4374.3		85,227		45,549		113,543			(39,679)				0010
.H071421 SPX ASIAN07/14/2|.H071421| SPX ASIAN 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/14/2021	07/14/2022	463	2,025,000	4374.3		41,709		22,291		70,492			(19,418)				0010
.A071421 EEJ EUR007/14/22|.A071421| EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	07/14/2022	5,427	825,000	152.018764		18,563		9,920		14,012			(8,642)				0010
.071421I EEJ EUR006/28/22|.071421I| EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	06/28/2022	11,562	1,705,000	147.47		52,685		27,025		55,046			(25,659)				0010
.S071421 SPX EUR007/14/22|.S071421| SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/14/2021	07/14/2022	1,331	5,820,000	4374.3		186,938		99,906		264,019			(87,032)				0010
.B071421 EEJ EUR007/14/22|.B071421| EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	07/14/2022	2,613	400,000	153.0889		7,960		4,254		5,609			(3,706)				0010
.N071421 SPX EUR007/14/22|.N071421| SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/14/2021	07/14/2022	3,782	16,545,000	4374.3		374,910		200,365		508,351			(174,545)				0010
.C071421 EEJ EUR007/14/22|.C071421| EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	07/14/2022	6,498	1,000,000	153.891502		18,200		9,727		12,057			(8,473)				0010
.071421J EEJ EUR006/28/22|.071421J| EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	06/28/2022	7,629	1,125,000	147.47		36,788		18,871		37,322			(17,917)				0010
.071421T EEJ EUR007/14/22|.071421T| EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	07/14/2022	33,136	4,925,000	148.63		132,975		71,067		134,158			(61,908)				0010
.L071421 SPX EUR007/14/22|.L071421| SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/14/2021	07/14/2022	3,674	16,070,000	4374.3		193,644		103,490		252,827			(90,154)				0010
.071421G EEJ EUR006/28/22|.071421G| EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	06/28/2022	8,748	1,290,000	147.47		36,765		18,859		39,420			(17,906)				0010
.Q071421 SPX EUR007/14/22|.Q071421| SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/14/2021	07/14/2022	1,010	4,420,000	4374.3		125,749		67,205		174,666			(58,544)				0010
.071421S EEJ EUR007/14/22|.071421S| EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	07/14/2022	15,138	2,250,000	148.63		56,475		30,182		58,022			(26,293)				0010
.P071421 SPX EUR007/14/22|.P071421| SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/14/2021	07/14/2022	3,070	13,430,000	4374.3		354,955		189,700		488,821			(165,254)				0010
.071421R EEJ EUR007/14/22|.071421R| EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	07/14/2022	11,774	1,750,000	148.63		39,550		21,137		41,072			(18,413)				0010
.R071421 SPX EUR007/14/22|.R071421| SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/14/2021	07/14/2022	1,212	5,300,000	4374.3		162,816		87,015		228,421			(75,801)				0010
.G071421 SPX ASIAN07/14/2|.G071421| SPX ASIAN 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/14/2021	07/14/2022	837	3,660,000	4374.3		41,999		22,445		65,211			(19,553)				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 Year-end (b)
.071421H EEJ EUR006/28/22|.071421H| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	06/28/2022	21,021	3,100,000	147.47		92,380		47,388		97,726			(44,992)				0010
.0714210 EEJ EUR007/14/22|.071421Q| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	07/14/2022	26,576	3,950,000	148.63		85,320		45,598		88,688			(39,722)				0010
.071421E EEJ EUR006/28/22|.071421E| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	06/28/2022	9,493	1,400,000	147.47		37,520		19,247		40,543			(18,273)				0010
.0071421 SPX EUR007/14/22|.0071421| SPX EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/14/2021	07/14/2022	1,960	8,575,000	4374.3		209,230		111,820		285,696			(97,410)				0010
.071421F EEJ EUR006/28/22|.071421F| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	06/28/2022	6,103	900,000	147.47		24,840		12,742		26,784			(12,098)				0010
.071421P EEJ EUR007/14/22|.071421P| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	07/14/2022	6,728	1,000,000	148.63		20,500		10,956		21,294			(9,544)				0010
.071421D EEJ EUR006/28/22|.071421D| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	06/28/2022	9,866	1,455,000	147.47		37,539		19,256		40,787			(18,283)				0010
.071421V EEJ EUR007/14/22|.071421V| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	07/14/2022	1,817	270,000	148.63		8,640		4,618		7,846			(4,022)				0010
.0714210 EEJ EUR007/14/22|.071421O| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	07/14/2022	21,698	3,225,000	148.63		57,728		30,852		59,694			(26,876)				0010
.071421U EEJ EUR007/14/22|.071421U| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	07/14/2022	16,989	2,525,000	148.63		70,700		37,785		70,357			(32,915)				0010
.071421W EEJ EUR007/14/22|.071421W| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	07/14/2022	9,312	1,400,000	150.339245		37,660		20,127		31,435			(17,533)				0010
.071421N EEJ EUR006/28/22|.071421N| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	06/28/2022	4,505	680,000	150.950292		16,796		8,616		13,405			(8,180)				0010
.071421C EEJ EUR006/28/22|.071421C| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	06/28/2022	12,138	1,790,000	147.47		44,392		22,772		48,311			(21,620)				0010
.071421B EEJ EUR006/28/22|.071421B| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	06/28/2022	32,617	4,810,000	147.47		101,010		51,815		110,387			(49,195)				0010
.071521A EEJ EQFWD06/14/2|.071521A| EEJ EQFWD	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/15/2021	06/14/2022	10,113	1,500,000	148.33				27,931		27,931	27,931						0010
.0721211 EEJ EUR007/21/22|.072121I| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/21/2022	2,323	345,000	148.49		8,177		4,527		8,636			(3,649)				0010
.M072121 SPX EUR007/21/22|.M072121| SPX EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/21/2021	07/21/2022	3,476	15,149,978	4358.69		402,990		223,143		553,460			(179,847)				0010
.072121J EEJ EUR007/21/22|.072121J| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/21/2022	3,872	575,000	148.49		14,030		7,769		14,771			(6,261)				0010
.072121S EEJ EUR007/14/23|.072121S| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/14/2023	3,095	460,000	148.63		20,148		15,621		18,822			(4,527)				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 Year-end (b)
.0072121 SPX EUR007/21/22|.0072121| SPX EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZ0031MB27	07/21/2021	07/21/2022	1,015	4,424,986	4358.69		134,078		74,241		187,060			(59,836)				0010
.072121G EEJ EUR007/21/22|.072121G| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/21/2022	13,166	1,955,000	148.49		42,228		23,382		44,735			(18,846)				0010
.072121U EEJ EUR007/21/22|.072121U| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/21/2022	3,047	455,000	149.336393		13,377		7,407		12,084			(5,970)				0010
.L072121 SPX EUR007/21/22|.L072121| SPX EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZ0031MB27	07/21/2021	07/21/2022	2,497	10,885,000	4358.69		265,594		147,064		362,300			(118,530)				0010
.072121T EEJ EUR007/21/23|.072121T| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/21/2023	2,458	365,000	148.49		16,243		12,628		15,203			(3,614)				0010
.K072121 SPX EUR007/21/22|.K072121| SPX EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZ0031MB27	07/21/2021	07/21/2022	1,180	5,144,998	4358.69		117,821		65,239		159,374			(52,581)				0010
.072121H EEJ EUR007/21/22|.072121H| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/21/2022	11,482	1,705,000	148.49		38,533		21,336		40,861			(17,197)				0010
.072121R EEJ EUR007/07/22|.072121R| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/07/2022	4,050	615,000	151.870675		13,530		7,250		10,547			(6,280)				0010
.072121E EEJ EUR007/21/22|.072121E| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/21/2022	14,748	2,190,000	148.49		40,953		22,676		43,145			(18,277)				0010
.J072121 SPX EUR007/21/22|.J072121| SPX EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZ0031MB27	07/21/2021	07/21/2022	2,370	10,330,008	4358.69		222,095		122,978		299,918			(99,117)				0010
.P072121 SPX EUR007/21/22|.P072121| SPX EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZ0031MB27	07/21/2021	07/21/2022	1,434	6,250,013	4358.69		202,500		112,128		284,766			(90,372)				0010
.072121K EEJ EUR007/21/22|.072121K| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/21/2022	9,428	1,400,000	148.49		35,140		19,458		36,948			(15,682)				0010
.072121Q EEJ EUR007/07/22|.072121Q| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/07/2022	2,202	330,000	149.888145		8,976		4,809		7,873			(4,167)				0010
.072121W EEJ EUR007/21/22|.072121W| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/21/2022	10,025	1,515,000	151.118273		36,966		20,469		30,538			(16,497)				0010
.072121L EEJ EUR007/21/22|.072121L| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/21/2022	2,492	370,000	148.49		9,546		5,286		9,988			(4,260)				0010
.I072121 SPX EUR007/21/22|.I072121| SPX EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZ0031MB27	07/21/2021	07/21/2022	1,336	5,824,997	4358.69		100,190		55,477		133,518			(44,713)				0010
.072121V EEJ EUR007/21/22|.072121V| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/21/2022	5,281	795,000	150.539162		20,670		11,445		17,581			(9,225)				0010
.072121P EEJ EUR007/21/22|.072121P| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/21/2022	1,414	210,000	148.49		6,342		3,512		6,239			(2,830)				0010
.072121F EEJ EUR007/21/22|.072121F| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/21/2022	6,297	935,000	148.49		19,261		10,665		20,292			(8,596)				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 Year-end (b)
.072121M EEJ EUR007/21/22|.072121M| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/21/2022	4,916	730,000	148.49		19,345		10,712		20,084			(8,633)				0010
.0721210 EEJ EUR007/21/22|.072121O| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/21/2022	10,506	1,560,000	148.49		43,680		24,186		44,665			(19,494)				0010
.D072121 SPX ASIAN07/21/2|.D072121| SPX ASIAN 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2021	07/21/2022	590	2,570,000	4358.69		54,867		30,381		92,477			(24,486)				0010
.072121Y EEJ EUR007/21/22|.072121Y| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/21/2022	4,012	615,000	153.271378		11,808		6,538		8,554			(5,270)				0010
.H072121 SPX EUR007/21/22|.H072121| SPX EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/21/2021	07/21/2022	4,794	20,894,993	4358.69		250,740		138,840		329,669			(111,901)				0010
.072121D EEJ EUR007/21/22|.072121D| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/21/2022	7,745	1,150,000	148.49		20,585		11,398		21,619			(9,187)				0010
.072121X EEJ EUR007/21/22|.072121X| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/21/2022	7,145	1,085,000	151.860723		24,413		13,518		19,336			(10,895)				0010
.072121N EEJ EUR007/21/22|.072121N| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/21/2022	25,961	3,855,000	148.49		104,085		57,634		107,750			(46,451)				0010
.072121C EEJ EUR007/21/22|.072121C| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/21/2022	1,482	220,000	148.49		3,586		1,986		3,708			(1,600)				0010
.072121B EEJ EUR007/07/22|.072121B| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/07/2022	33,491	4,955,000	147.95		141,218		75,667		148,503			(65,551)				0010
.072121Z EEJ EUR007/21/22|.072121Z| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/21/2022	3,611	555,000	153.716848		10,101		5,593		7,111			(4,508)				0010
.C072121 SPX ASIAN07/21/2|.C072121| SPX ASIAN 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2021	07/21/2022	1,094	4,770,000	4358.69		56,711		31,402		88,116			(25,309)				0010
.072121A EEJ EUR007/07/22|.072121A| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/07/2022	67,523	9,990,000	147.95		219,780		117,762		237,753			(102,018)				0010
.E072121 SPX ASIAN07/21/2|.E072121| SPX ASIAN 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2021	07/21/2022	614	2,675,000	4358.69		68,378		37,862		121,112			(30,516)				0010
.F072121 SPX ASIAN07/21/2|.F072121| SPX ASIAN 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2021	07/21/2022	780	3,400,000	4358.69		91,474		50,651		164,993			(40,823)				0010
.N072121 SPX EUR007/21/22|.N072121| SPX EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/21/2021	07/21/2022	1,270	5,535,013	4358.69		156,087		86,428		215,963			(69,659)				0010
.G072121 SPX ASIAN07/21/2|.G072121| SPX ASIAN 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2021	07/21/2022	821	3,580,000	4358.69		107,210		59,364		202,511			(47,846)				0010
.072221G MXEA EUR006/28/2|.072221G|M XEA EUR0 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/22/2021	06/28/2022	475	1,106,764	2330.03		15,879		8,387		15,915			(7,492)				0010
.072221V PDLV5E EUR007/07|.072221V|PDL V5E EUR0 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZIWZ7FF32TIWEFA76	07/22/2021	07/07/2022	935	400,827	428.88		7,896		4,268		9,967			(3,629)				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 Year-end (b)
.072221H MXEA EUR006/28/2|.072221H|MXEA EURO 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/22/2021	06/28/2022	920	2,143,628	2330.03		41,069		21,692		42,198			(19,377)				0010
.072221B MXEA ASIAN07/07/|.072221B|MXEA ASIAN 07/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/22/2021	07/07/2022	952	2,206,726	2317.99		42,840		23,153		35,548			(19,687)				0010
.072221Q SGIXCGMS EUR007/|.072221Q|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	07/22/2021	07/21/2023	3,520	1,337,886	380.09		48,082		37,537		33,985			(10,545)				0010
.072221A MXEA ASIAN06/28/|.072221A|MXEA ASIAN 06/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/22/2021	06/28/2022	744	1,733,542	2330.03		30,244		15,974		17,263			(14,269)				0010
.072221U PDLV5E EUR007/14|.072221U|PDLV5E EURO 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/22/2021	07/14/2023	4,323	1,854,159	428.88		66,379		51,679		70,414			(14,700)				0010
.072221P SGIXCGMS EUR007/|.072221P|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	07/22/2021	07/21/2022	1,661	631,425	380.09		16,147		9,016		10,473			(7,132)				0010
.072221C MXEA ASIAN07/14/|.072221C|MXEA ASIAN 07/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/22/2021	07/14/2022	551	1,285,896	2333.75		22,046		12,116		16,120			(9,930)				0010
.072221L MXEA EUR007/14/2|.072221L|MXEA EURO 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/22/2021	07/14/2022	869	2,028,029	2333.75		35,038		19,256		35,775			(15,782)				0010
.0722210 SGIXCGMS EUR007/|.0722210|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	07/22/2021	07/14/2023	2,633	995,383	378.07		38,176		29,722		27,763			(8,454)				0010
.072221M MXEA EUR007/14/2|.072221M|MXEA EURO 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/22/2021	07/14/2022	868	2,025,695	2333.75		45,344		24,920		46,929			(20,424)				0010
.072221N SGIXCGMS EUR007/|.072221N|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	07/22/2021	07/14/2022	1,564	591,143	378.07		16,558		9,100		11,316			(7,458)				0010
.072221D MXEA ASIAN07/21/|.072221D|MXEA ASIAN 07/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/22/2021	07/21/2022	861	1,967,772	2285.45		48,380		27,012		47,437			(21,368)				0010
.072221T PDLV5E EUR007/07|.072221T|PDLV5E EURO 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/22/2021	07/07/2023	3,180	1,363,748	428.88		48,549		37,692		51,635			(10,857)				0010
.072221E MXEA EUR006/21/2|.072221E|MXEA EURO 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/22/2021	06/21/2022	826	1,907,564	2309.4		33,362		17,288		34,869			(16,074)				0010
.072221K MXEA EUR007/07/2|.072221K|MXEA EURO 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/22/2021	07/07/2022	1,160	2,688,868	2317.99		60,958		32,946		64,067			(28,012)				0010
.072221R PDLV5E EUR007/07|.072221R|PDLV5E EURO 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/22/2021	07/07/2022	3,411	1,462,761	428.88		37,154		20,080		44,288			(17,074)				0010
.072221I MXEA EUR006/28/2|.072221I|MXEA EURO 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/22/2021	06/28/2022	885	2,062,077	2330.03		44,843		23,686		46,363			(21,157)				0010
.072221F MXEA EUR006/21/2|.072221F|MXEA EURO 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/22/2021	06/21/2022	1,151	2,658,119	2309.4		58,943		30,543		62,391			(28,400)				0010
.072221J MXEA EUR007/07/2|.072221J|MXEA EURO 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/22/2021	07/07/2022	437	1,012,962	2317.99		16,374		8,850		16,822			(7,525)				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 Year-end (b)
.072221S PDLV5E EUR007/14|.072221S|PDLV5E EUR0 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/22/2021	07/14/2022	2,921	1,252,589	428.88		32,192		17,692		38,159			(14,500)				0010
.072821G EEJ EUR007/28/22|.072821G|EEJ EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	14,749	2,200,000	149.16		47,520		27,229		46,486			(20,291)				0010
.072821S EEJ EUR007/14/22|.072821S|EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/14/2022	1,902	290,000	152.509243		6,380		3,546		4,517			(2,834)				0010
.A072821 SPX ASIAN07/28/2|.A072821|SPX ASIAN 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	07/28/2021	07/28/2022	1,699	7,475,000	4400.64		87,458		50,113		133,249			(37,344)				0010
.K072821 SPX EUR007/28/22|.K072821|SPX EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/28/2021	07/28/2022	1,812	7,975,016	4400.64		220,908		126,581		299,016			(94,327)				0010
.072821F EEJ EUR007/28/22|.072821F|EEJ EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	7,207	1,075,000	149.16		22,145		12,689		21,620			(9,456)				0010
.B072821 SPX ASIAN07/28/2|.B072821|SPX ASIAN 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	07/28/2021	07/28/2022	452	1,990,000	4400.64		41,392		23,718		68,421			(17,674)				0010
.072821T EEJ EUR007/28/22|.072821T|EEJ EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	1,274	190,000	149.16		6,080		3,484		5,216			(2,596)				0010
.I072821 SPX EUR007/28/22|.I072821|SPX EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/28/2021	07/28/2022	2,781	12,239,984	4400.64		287,640		164,819		383,520			(122,821)				0010
.072821Q EEJ EUR007/28/22|.072821Q|EEJ EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	10,593	1,580,000	149.16		46,768		26,798		42,621			(19,970)				0010
.072821I EEJ EUR007/28/22|.072821I|EEJ EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	4,894	730,000	149.16		17,739		10,165		17,203			(7,575)				0010
.J072821 SPX EUR007/28/22|.J072821|SPX EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/28/2021	07/28/2022	2,577	11,340,009	4400.64		292,572		167,645		392,889			(124,927)				0010
.072821H EEJ EUR007/28/22|.072821H|EEJ EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	17,431	2,600,000	149.16		58,760		33,670		57,424			(25,090)				0010
.072821R EEJ EUR007/14/22|.072821R|EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/14/2022	10,187	1,515,000	148.719178		49,692		27,622		43,464			(22,070)				0010
.G072821 SPX EUR007/28/22|.G072821|SPX EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/28/2021	07/28/2022	1,287	5,664,988	4400.64		99,138		56,806		130,044			(42,331)				0010
.M072821 SPX EUR007/28/22|.M072821|SPX EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/28/2021	07/28/2022	1,286	5,660,015	4400.64		170,932		97,945		234,095			(72,987)				0010
.072821C EEJ EUR007/28/22|.072821C|EEJ EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	7,475	1,115,000	149.16		12,823		7,347		11,429			(5,475)				0010
.072821U EEJ EUR007/28/22|.072821U|EEJ EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	10,735	1,620,000	150.905172		43,416		24,877		34,196			(18,539)				0010
.E072821 SPX ASIAN07/28/2|.E072821|SPX ASIAN 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	07/28/2021	07/28/2022	735	3,235,000	4400.64		96,727		55,425		177,156			(41,302)				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 Year-end (b)
.F072821 SPX EUR007/28/22|.F072821| SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/28/2021	07/28/2022	5,259	23,144,990	4400.64		277,740		159,146		357,685			(118,594)				0010
.072821J EEJ EUR007/28/22|.072821J| EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	14,984	2,235,000	149.16		56,099		32,145		54,252			(23,954)				0010
.072821W EEJ EUR007/28/22|.072821W| EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	4,313	655,000	151.859796		15,851		9,083		11,845			(6,768)				0010
.C072821 SPX ASIAN07/28/2|.C072821| SPX ASIAN 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/28/2021	07/28/2022	684	3,010,000	4400.64		71,337		40,876		121,597			(30,461)				0010
.L072821 SPX EUR007/28/22|.L072821| SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/28/2021	07/28/2022	3,707	16,315,021	4400.64		471,504		270,173		640,495			(201,331)				0010
.072821K EEJ EUR007/28/22|.072821K| EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	13,610	2,030,000	149.16		52,374		30,010		50,367			(22,364)				0010
.N072821 SPX EUR007/28/22|.N072821| SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/28/2021	07/28/2022	2,207	9,710,012	4400.64		318,488		182,495		439,805			(135,994)				0010
.D072821 SPX ASIAN07/28/2|.D072821| SPX ASIAN 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/28/2021	07/28/2022	1,443	6,350,000	4400.64		170,180		97,514		299,598			(72,666)				0010
.072821V EEJ EUR007/28/22|.072821V| EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	1,685	255,000	151.337736		6,528		3,741		5,023			(2,787)				0010
.072821L EEJ EUR007/28/22|.072821L| EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	6,235	930,000	149.16		24,645		14,122		23,501			(10,523)				0010
.072821B EEJ EUR007/14/22|.072821B| EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/14/2022	26,071	3,875,000	148.63		110,050		61,174		106,375			(48,876)				0010
.072821M EEJ EUR007/28/22|.072821M| EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	9,654	1,440,000	149.16		38,880		22,278		36,947			(16,602)				0010
.072821A EEJ EUR007/14/22|.072821A| EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/14/2022	40,100	5,960,000	148.63		123,372		68,579		123,592			(54,793)				0010
.072821Z EEJ EUR007/28/22|.072821Z| EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	3,691	570,000	154.440264		10,374		5,944		6,519			(4,430)				0010
.H072821 SPX EUR007/28/22|.H072821| SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/28/2021	07/28/2022	1,924	8,464,983	4400.64		181,998		104,285		241,186			(77,712)				0010
.072821Y EEJ EUR007/28/22|.072821Y| EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	3,379	520,000	153.888372		10,088		5,780		6,592			(4,308)				0010
.072821P EEJ EUR007/28/22|.072821P| EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	2,548	380,000	149.16		10,944		6,271		10,137			(4,673)				0010
.0728210 EEJ EUR007/28/22|.0728210| EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	16,023	2,390,000	149.16		66,920		38,345		62,759			(28,575)				0010
.072821E EEJ EUR007/28/22|.072821E| EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	3,687	550,000	149.16		10,450		5,988		10,187			(4,462)				0010

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.072821X EEJ EUR007/28/22|.072821X| EEJ EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	7,737	1,180,000	152.5161		26,668		15,281		19,099			(11,387)				0010
.072821N EEJ EUR007/28/22|.072821N| EEJ EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	972	145,000	149.16		4,002		2,293		3,768			(1,709)				0010
.072821D EEJ EUR007/28/22|.072821D| EEJ EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	13,945	2,080,000	149.16		37,024		21,215		36,011			(15,809)				0010
.072921A SGIXCGMS EUR007/|.072921A|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	07/29/2021	07/28/2022	1,985	757,796	381.79		19,412		11,216		11,140			(8,196)				0010
.072921B SGIXCGMS EUR007/|.072921B|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	07/29/2021	07/28/2023	3,302	1,260,766	381.79		45,373		35,860		29,589			(9,513)				0010
.080921A EEJ EUR007/21/22|.080921A| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	07/21/2022	41,114	6,105,000	148.49		123,932		72,413		131,552			(51,518)				0010
.080921M EEJ EUR008/08/22|.080921M| EEJ EUR0 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	08/08/2022	14,979	2,225,000	148.54		58,963		35,671		61,659			(23,292)				0010
.M080921 SPX EUR008/08/22|.M080921| SPX EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/09/2021	08/08/2022	2,554	11,320,000	4432.35		312,092		188,807		415,540			(123,285)				0010
.080921Y EEJ EUR008/08/22|.080921Y| EEJ EUR0 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	08/08/2022	3,641	560,000	153.81317		10,136		6,132		7,481			(4,004)				0010
.N080921 SPX EUR008/08/22|.N080921| SPX EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/09/2021	08/08/2022	4,872	21,595,000	4432.35		620,856		375,601		829,753			(245,255)				0010
.080921X EEJ EUR008/08/22|.080921X| EEJ EUR0 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	08/08/2022	1,957	300,000	153.263572		5,790		3,503		4,415			(2,287)				0010
.O080921 SPX EUR008/08/22|.O080921| SPX EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/09/2021	08/08/2022	1,421	6,300,000	4432.35		188,307		113,921		252,788			(74,386)				0010
.P080921 SPX EUR008/08/22|.P080921| SPX EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/09/2021	08/08/2022	1,515	6,715,000	4432.35		211,254		127,803		285,285			(83,451)				0010
.080921J EEJ EUR008/08/22|.080921J| EEJ EUR0 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	08/08/2022	6,295	935,000	148.54		22,721		13,745		24,071			(8,975)				0010
.K080921 SPX EUR008/08/22|.K080921| SPX EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/09/2021	08/08/2022	1,917	8,495,000	4432.35		203,455		123,085		267,415			(80,370)				0010
.0809210 EEJ EUR008/08/22|.0809210| EEJ EUR0 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	08/08/2022	44,298	6,580,000	148.54		184,240		111,460		190,200			(72,780)				0010
.080921U EEJ EUR008/08/22|.080921U| EEJ EUR0 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	08/08/2022	4,829	730,000	151.184012		17,739		10,732		15,144			(7,007)				0010
.080921D EEJ EUR008/08/22|.080921D| EEJ EUR0 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	08/08/2022	42,480	6,310,000	148.54		112,949		68,331		117,876			(44,618)				0010
.A080921 SPX ASIAN08/09/2|.A080921| SPX ASIAN 08/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	08/09/2021	08/09/2022	420	1,860,000	4432.35		36,642		22,207		57,682			(14,435)				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 Year-end (b)
.L080921 SPX EUR008/08/22|.L080921| SPX EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/09/2021	08/08/2022	1,692	7,500,000	4432.35		195,750		118,423		259,217			(77,327)				0010
.080921W EEJ EUR008/08/22|.080921W| EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	08/08/2022	1,216	185,000	152.134668		4,052		2,451		3,295			(1,600)				0010
.080921N EEJ EUR008/08/22|.080921N| EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	08/08/2022	3,602	535,000	148.54		14,499		8,771		15,115			(5,727)				0010
.080921K EEJ EUR008/08/22|.080921K| EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	08/08/2022	17,470	2,595,000	148.54		65,135		39,405		68,728			(25,730)				0010
.B080921 SPX ASIAN08/09/2|.B080921| SPX ASIAN 08/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	08/09/2021	08/09/2022	785	3,480,000	4432.35		80,736		48,931		131,317			(31,805)				0010
.C080921 SPX ASIAN08/09/2|.C080921| SPX ASIAN 08/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	08/09/2021	08/09/2022	1,480	6,560,000	4432.35		171,872		104,165		289,064			(67,707)				0010
.080921C EEJ EUR008/08/22|.080921C| EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	08/08/2022	5,958	885,000	148.54		14,426		8,727		14,866			(5,698)				0010
.080921L EEJ EUR008/08/22|.080921L| EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	08/08/2022	31,136	4,625,000	148.54		119,325		72,188		125,464			(47,137)				0010
.080921B EEJ EUR007/21/22|.080921B| EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	07/21/2022	27,308	4,055,000	148.49		108,269		63,262		113,209			(45,007)				0010
.080921V EEJ EUR008/08/22|.080921V| EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	08/08/2022	6,124	930,000	151.867296		20,925		12,659		17,304			(8,266)				0010
.080921S EEJ EUR008/08/22|.080921S| EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	08/08/2022	2,501	375,000	149.921422		10,425		6,307		9,418			(4,118)				0010
.D080921 SPX ASIAN08/09/2|.D080921| SPX ASIAN 08/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	08/09/2021	08/09/2022	565	2,505,000	4432.35		71,393		43,268		123,081			(28,124)				0010
.G080921 SPX EUR008/08/22|.G080921| SPX EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/09/2021	08/08/2022	7,792	34,535,000	4432.35		417,183		252,384		526,167			(164,799)				0010
.080921G EEJ EUR008/08/22|.080921G| EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	08/08/2022	21,240	3,155,000	148.54		68,148		41,228		72,115			(26,920)				0010
.080921T EEJ EUR008/08/22|.080921T| EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	08/08/2022	4,378	660,000	150.738392		16,830		10,182		14,669			(6,648)				0010
.H080921 SPX EUR008/08/22|.H080921| SPX EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/09/2021	08/08/2022	1,904	8,440,000	4432.35		148,628		89,916		191,327			(58,712)				0010
.080921R EEJ EUR008/07/23|.080921R| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	08/07/2023	2,087	310,000	148.54		13,764		11,053		12,972			(2,711)				0010
.E080921 SPX ASIAN08/09/2|.E080921| SPX ASIAN 08/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	08/09/2021	08/09/2022	738	3,270,000	4432.35		99,408		60,247		174,791			(39,161)				0010
.080921E EEJ EUR008/08/22|.080921E| EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	08/08/2022	6,530	970,000	148.54		18,139		10,974		19,005			(7,165)				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 Year-end (b)
.0809211 EEJ EUR008/08/22|.0809211| EEJ EUR0 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	08/08/2022	3,703	550,000	148.54		12,925		7,819		13,693			(5,106)				0010
.0809210 EEJ EUR008/08/22|.0809210| EEJ EUR0 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	08/08/2022	3,433	510,000	148.54		16,320		9,873		15,562			(6,447)				0010
.Q080921 SPX EUR008/08/22|.Q080921| SPX EUR0 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/09/2021	08/08/2022	2,010	8,910,000	4432.35		297,683		180,090		405,226			(117,593)				0010
.080921P EEJ EUR008/08/22|.080921P| EEJ EUR0 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	08/08/2022	24,875	3,695,000	148.54		108,633		65,720		110,088			(42,913)				0010
.080921F EEJ EUR008/08/22|.080921F| EEJ EUR0 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	08/08/2022	9,997	1,485,000	148.54		30,443		18,417		32,077			(12,026)				0010
.080921Z SPX ASIAN08/09/2|.080921Z| SPX ASIAN 08/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	08/09/2021	08/09/2022	1,781	7,895,000	4432.35		91,582		55,504		133,311			(36,078)				0010
.080921H EEJ EUR008/08/22|.080921H| EEJ EUR0 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	08/08/2022	26,727	3,970,000	148.54		89,722		54,279		94,999			(35,443)				0010
.I080921 SPX EUR008/08/22|.I080921| SPX EUR0 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/09/2021	08/08/2022	2,335	10,350,000	4432.35		220,766		133,557		287,623			(87,208)				0010
.J080921 SPX EUR008/08/22|.J080921| SPX EUR0 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/09/2021	08/08/2022	1,850	8,200,000	4432.35		186,140		112,610		243,632			(73,530)				0010
.081021E PDLV5E EUR007/28|.081021E|PDL V5E EUR0 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/10/2021	07/28/2022	4,427	1,913,291	432.19		45,919		27,289		48,611			(18,630)				0010
.081021C SGIXCGMS EUR008/|.081021C|SGIXC GMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	08/10/2021	08/07/2023	3,163	1,214,620	384.01		42,985		34,566		25,688			(8,419)				0010
.081021H PDLV5E EUR007/21|.081021H|PDL V5E EUR0 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/10/2021	07/21/2022	1,442	619,961	429.85		12,523		7,339		14,460			(5,185)				0010
.081021B SGIXCGMS EUR008/|.081021B|SGIXC GMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	08/10/2021	08/08/2022	2,599	998,230	384.01		24,461		14,839		12,567			(9,622)				0010
.081021G PDLV5E EUR007/28|.081021G|PDL V5E EUR0 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/10/2021	07/28/2023	3,207	1,386,051	432.19		47,403		37,989		46,414			(9,414)				0010
.081021F PDLV5E EUR007/21|.081021F|PDL V5E EUR0 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/10/2021	07/21/2023	3,965	1,704,451	429.85		62,553		50,007		62,188			(12,546)				0010
.081021A SGIXCGMS EUR007/|.081021A|SGIXC GMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	08/10/2021	07/28/2023	1,448	552,721	381.79		20,934		16,776		12,972			(4,158)				0010
.081021D PDLV5E EUR007/21|.081021D|PDL V5E EUR0 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/10/2021	07/21/2022	3,671	1,578,145	429.85		41,821		24,507		45,527			(17,314)				0010
.T081621 SPX EUR008/15/22|.T081621| SPX EUR0 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/16/2021	08/15/2022	1,201	5,380,000	4479.71		206,861		276,523		276,523	69,662						0010
.W081621 SPX EUR008/15/22|.W081621| SPX EUR0 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/16/2021	08/15/2022	8,400	37,630,000	4479.71		1,644,807		2,259,182		2,259,182	614,375						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 Year-end (b)
.D081621 EEJ EUR008/14/23|.D081621| EEJ EUR0 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/14/2023	20,330	3,035,000	149.29		135,058		118,753		118,753	(16,304)						0010
.C081621 EEJ EUR008/15/22|.C081621| EEJ EUR0 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	24,181	3,610,000	149.29		115,520		99,909		99,909	(15,611)						0010
.X081621 SPX EUR008/15/22|.X081621| SPX EUR0 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/16/2021	08/15/2022	858	3,845,000	4479.71		182,638		256,015		256,015	73,377						0010
.V081621 SPX EUR008/15/22|.V081621| SPX EUR0 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/16/2021	08/15/2022	621	2,780,000	4479.71		119,179		163,023		163,023	43,844						0010
.U081621 SPX EUR008/15/22|.U081621| SPX EUR0 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/16/2021	08/15/2022	1,887	8,455,000	4479.71		332,789		447,115		447,115	114,326						0010
.Y081621 SPX EUR008/14/23|.Y081621| SPX EUR0 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/16/2021	08/14/2023	516	2,310,000	4479.71		227,535		337,320		337,320	109,785						0010
.0816210 EEJ EUR008/15/22|.0816210| EEJ EUR0 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	1,072	160,000	149.29		4,416		2,757		4,159			(1,659)				0010
.081621T EEJ EUR007/28/22|.081621T| EEJ EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	07/28/2022	3,258	500,000	153.470724		9,800		5,926		6,840			(3,874)				0010
.081621C EEJ EUR008/15/22|.081621C| EEJ EUR0 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	1,943	290,000	149.29		4,756		2,969		4,506			(1,787)				0010
.L081621 SPX EUR008/15/22|.L081621| SPX EUR0 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/16/2021	08/15/2022	1,119	5,015,000	4479.71		85,205		53,194		107,554			(32,011)				0010
.081621P EEJ EUR008/15/22|.081621P| EEJ EUR0 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	18,387	2,745,000	149.29		76,860		47,984		72,172			(28,876)				0010
.0816210 EEJ EUR008/15/22|.0816210| EEJ EUR0 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	1,139	170,000	149.29		4,896		3,057		4,548			(1,839)				0010
.081621F EEJ EUR008/15/22|.081621F| EEJ EUR0 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	12,191	1,820,000	149.29		38,038		23,747		36,816			(14,291)				0010
.081621A EEJ EUR007/28/22|.081621A| EEJ EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	07/28/2022	47,365	7,065,000	149.16		149,778		90,563		147,079			(59,215)				0010
.081621V EEJ EUR008/14/23|.081621V| EEJ EUR0 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/14/2023	10,516	1,570,000	149.29		69,865		56,777		61,431			(13,088)				0010
.N081621 SPX EUR008/15/22|.N081621| SPX EUR0 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/16/2021	08/15/2022	1,569	7,030,000	4479.71		159,511		99,584		203,112			(59,927)				0010
.081621L EEJ EUR008/15/22|.081621L| EEJ EUR0 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	10,349	1,545,000	149.29		39,861		24,886		38,225			(14,975)				0010
.M081621 SPX EUR008/15/22|.M081621| SPX EUR0 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/16/2021	08/15/2022	1,913	8,570,000	4479.71		182,627		114,016		232,300			(68,611)				0010
.081621U EEJ EUR008/15/22|.081621U| EEJ EUR0 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	5,426	810,000	149.29		25,920		16,182		22,417			(9,738)				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 Year-end (b)
.081621B EEJ EUR007/28/22 .081621B EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	07/28/2022	34,527	5,150,000	149.16		139,050		84,077		132,847			(54,973)				0010
.081621E EEJ EUR008/15/22 .081621E EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	904	135,000	149.29		2,606		1,627		2,511			(979)				0010
.081621N EEJ EUR008/15/22 .081621N EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	2,043	305,000	149.29		8,235		5,141		7,821			(3,094)				0010
.081621X EEJ EUR008/15/22 .081621X EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	6,336	960,000	151.514421		24,480		15,283		19,121			(9,197)				0010
.081621D EEJ EUR008/15/22 .081621D EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	33,693	5,030,000	149.29		90,540		56,525		86,720			(34,015)				0010
.081621W EEJ EUR008/15/22 .081621W EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	2,754	415,000	150.708255		11,496		7,177		9,354			(4,319)				0010
.081621M EEJ EUR008/15/22 .081621M EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	4,890	730,000	149.29		19,345		12,077		18,415			(7,268)				0010
.K081621 SPX EUR008/15/22 .K081621 SPX EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/16/2021	08/15/2022	5,424	24,300,000	4479.71		288,198		179,925		359,449			(108,273)				0010
.E081621 SPX ASIAN08/15/2 .E081621 SPX ASIAN 08/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/16/2021	08/15/2022	1,760	7,885,000	4479.71		90,236		56,335		128,526			(33,901)				0010
.081621Y EEJ EUR008/15/22 .081621Y EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	12,575	1,910,000	151.887646		46,795		29,215		35,864			(17,580)				0010
.081621I EEJ EUR008/15/22 .081621I EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	871	130,000	149.29		3,055		1,907		2,961			(1,148)				0010
.R081621 SPX EUR008/15/22 .R081621 SPX EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/16/2021	08/15/2022	1,095	4,905,000	4479.71		147,444		92,051		191,179			(55,393)				0010
.I081621 SPX ASIAN08/15/2 .I081621 SPX ASIAN 08/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/16/2021	08/15/2022	508	2,275,000	4479.71		63,538		39,668		103,047			(23,871)				0010
.S081621 SPX EUR008/15/22 .S081621 SPX EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/16/2021	08/15/2022	1,461	6,545,000	4479.71		215,985		134,841		283,715			(81,144)				0010
.081621K EEJ EUR008/15/22 .081621K EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	16,645	2,485,000	149.29		62,374		38,940		60,110			(23,433)				0010
.081621S EEJ EUR007/28/22 .081621S EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	07/28/2022	3,775	570,000	151.009584		14,763		8,926		11,835			(5,837)				0010
.P081621 SPX EUR008/15/22 .P081621 SPX EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/16/2021	08/15/2022	2,690	12,050,000	4479.71		330,773		206,504		425,314			(124,268)				0010
.J081621 SPX ASIAN08/15/2 .J081621 SPX ASIAN 08/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/16/2021	08/15/2022	475	2,130,000	4479.71		63,836		39,853		104,825			(23,983)				0010
.Q081621 SPX EUR008/15/22 .Q081621 SPX EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/16/2021	08/15/2022	3,853	17,260,000	4479.71		498,124		310,983		643,374			(187,140)				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 Year-end (b)
.081621Z EEJ EUR008/15/22|.081621Z| EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	8,357	1,275,000	152.57438		28,943		18,069		21,416			(10,873)				0010
.081621G EEJ EUR008/15/22|.081621G| EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	3,014	450,000	149.29		9,945		6,209		9,641			(3,736)				0010
.A081621 EEJ EUR008/15/22|.A081621| EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	2,174	335,000	154.112067		6,399		3,995		4,324			(2,404)				0010
.081621H EEJ EUR008/15/22|.081621H| EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	8,842	1,320,000	149.29		29,832		18,624		28,930			(11,208)				0010
.081621J EEJ EUR008/15/22|.081621J| EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	4,053	605,000	149.29		14,762		9,216		14,224			(5,546)				0010
.0081621 SPX EUR008/15/22|.0081621| SPX EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/16/2021	08/15/2022	1,482	6,640,000	4479.71		161,950		101,107		206,755			(60,843)				0010
.081621R EEJ EUR008/15/22|.081621R| EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	6,933	1,035,000	149.29		30,636		19,126		28,044			(11,510)				0010
.B081621 EEJ EUR008/15/22|.B081621| EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	2,749	425,000	154.574866		7,693		4,803		5,048			(2,890)				0010
.F081621 SPX ASIAN08/15/2|.F081621| SPX ASIAN 08/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/16/2021	08/15/2022	453	2,030,000	4479.71		39,829		24,865		60,327			(14,963)				0010
.H081621 SPX ASIAN08/15/2|.H081621| SPX ASIAN 08/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/16/2021	08/15/2022	676	3,030,000	4479.71		79,583		49,684		127,279			(29,899)				0010
.G081621 SPX ASIAN08/15/2|.G081621| SPX ASIAN 08/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/16/2021	08/15/2022	624	2,795,000	4479.71		66,680		41,629		104,585			(25,051)				0010
.081721B SGIXCGMS EUR008/|.081721B|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	08/17/2021	08/14/2023	5,588	2,156,646	385.97		73,365		59,704		41,486			(13,661)				0010
.081721A SGIXCGMS EUR008/|.081721A|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	08/17/2021	08/15/2022	2,049	790,984	385.97		18,280		11,444		8,606			(6,836)				0010
.E082321 SPX EUR008/22/22|.E082321| SPX EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/23/2021	08/22/2022	4,949	22,170,000	4479.53		269,144		173,233		328,484			(95,910)				0010
.082321C EEJ EUR008/08/22|.082321C| EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/08/2022	22,889	3,400,000	148.54		70,040		44,077		71,158			(25,963)				0010
.082321D EEJ EUR008/08/22|.082321D| EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/08/2022	5,049	750,000	148.54		17,400		10,950		17,743			(6,450)				0010
.082321E EEJ EUR008/08/22|.082321E| EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/08/2022	6,732	1,000,000	148.54		26,500		16,677		26,818			(9,823)				0010
.0823210 EEJ EUR008/22/22|.0823210| EEJ EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/22/2022	8,388	1,250,000	149.02		27,750		17,861		27,766			(9,889)				0010
.082321F EEJ EUR008/08/22|.082321F| EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/08/2022	2,188	325,000	148.54		9,003		5,665		9,045			(3,337)				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 Year-end (b)
.082321Q EEJ EUR008/22/22|.082321Q| EEJ EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/22/2022	13,421	2,000,000	149.02		47,200		30,380		47,271			(16,820)				0010
.082321P EEJ EUR008/22/22|.082321P| EEJ EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/22/2022	15,099	2,250,000	149.02		50,850		32,729		51,113			(18,121)				0010
.082321S EEJ EUR008/22/22|.082321S| EEJ EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/22/2022	18,454	2,750,000	149.02		71,225		45,844		70,850			(25,381)				0010
.082321A EEJ EUR008/08/22|.082321A| EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/08/2022	5,891	875,000	148.54		16,188		10,187		16,346			(6,001)				0010
.082321G EEJ EUR008/08/22|.082321G| EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/08/2022	4,713	700,000	148.54		20,370		12,819		20,234			(7,551)				0010
.082321M EEJ EUR008/22/22|.082321M| EEJ EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/22/2022	6,711	1,000,000	149.02		20,600		13,259		20,509			(7,341)				0010
.D082321 SPX ASIAN08/23/2|.D082321| SPX ASIAN 08/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/23/2021	08/23/2022	828	3,710,000	4479.53		112,895		72,775		187,284			(40,120)				0010
.082321H EEJ EUR008/08/22|.082321H| EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/08/2022	2,861	425,000	148.54		13,005		8,184		12,662			(4,821)				0010
.082321L EEJ EUR008/22/22|.082321L| EEJ EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/22/2022	16,776	2,500,000	149.02		48,250		31,056		48,000			(17,194)				0010
.082321R EEJ EUR008/22/22|.082321R| EEJ EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/22/2022	21,809	3,250,000	149.02		81,900		52,715		81,736			(29,185)				0010
.082321B EEJ EUR008/08/22|.082321B| EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/08/2022	4,208	625,000	148.54		12,188		7,670		12,359			(4,518)				0010
.082321Z SPX ASIAN08/23/2|.082321Z| SPX ASIAN 08/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/23/2021	08/23/2022	1,565	7,010,000	4479.53		82,157		52,961		115,476			(29,196)				0010
.082321I EEJ EUR008/08/22|.082321I| EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/08/2022	2,512	375,000	149.2827		11,550		7,269		10,324			(4,281)				0010
.082321K EEJ EUR008/22/22|.082321K| EEJ EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/22/2022	26,842	4,000,000	149.02		72,000		46,343		70,975			(25,657)				0010
.A082321 SPX ASIAN08/23/2|.A082321| SPX ASIAN 08/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/23/2021	08/23/2022	856	3,835,000	4479.53		82,913		53,448		127,274			(29,465)				0010
.082321U EEJ EUR008/22/22|.082321U| EEJ EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/22/2022	25,164	3,750,000	149.02		105,375		67,824		103,039			(37,551)				0010
.F082321 SPX EUR008/22/22|.F082321| SPX EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/23/2021	08/22/2022	979	4,385,000	4479.53		77,527		49,900		96,194			(27,627)				0010
.082321T EEJ EUR008/22/22|.082321T| EEJ EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/22/2022	8,388	1,250,000	149.02		33,875		21,804		33,441			(12,071)				0010
.082321J EEJ EUR008/08/22|.082321J| EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/08/2022	2,958	450,000	152.10496		10,260		6,457		8,054			(3,803)				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 Year-end (b)
.K082321 SPX EUR008/22/22|.K082321| SPX EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/23/2021	08/22/2022	4,056	18,170,000	4479.53		528,929		340,443		675,158			(188,486)				0010
.B082321 SPX ASIAN08/23/2|.B082321| SPX ASIAN 08/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/23/2021	08/23/2022	457	2,045,000	4479.53		50,634		32,640		80,053			(17,994)				0010
.082321V EEJ EUR008/22/22|.082321V| EEJ EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/22/2022	21,809	3,250,000	149.02		95,875		61,710		92,176			(34,165)				0010
.C082321 SPX ASIAN08/23/2|.C082321| SPX ASIAN 08/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/23/2021	08/23/2022	1,153	5,165,000	4479.53		139,248		89,763		224,487			(49,485)				0010
.J082321 SPX EUR008/22/22|.J082321| SPX EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/23/2021	08/22/2022	1,787	8,005,000	4479.53		223,500		143,855		284,279			(79,645)				0010
.082321W EEJ EUR008/22/22|.082321W| EEJ EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/22/2022	6,397	970,000	151.62785		23,765		15,296		19,325			(8,469)				0010
.L082321 SPX EUR008/22/22|.L082321| SPX EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/23/2021	08/22/2022	1,125	5,040,000	4479.53		155,635		100,174		199,086			(55,461)				0010
.I082321 SPX EUR008/22/22|.I082321| SPX EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/23/2021	08/22/2022	1,988	8,905,000	4479.53		229,838		147,934		290,750			(81,904)				0010
.082321Y EEJ EUR008/22/22|.082321Y| EEJ EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/22/2022	5,002	770,000	153.93766		14,553		9,367		10,505			(5,186)				0010
.082321N EEJ EUR008/22/22|.082321N| EEJ EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/22/2022	10,066	1,500,000	149.02		31,650		20,371		31,665			(11,279)				0010
.082321X EEJ EUR008/22/22|.082321X| EEJ EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/22/2022	6,235	950,000	152.37295		21,470		13,819		16,827			(7,651)				0010
.G082321 SPX EUR008/22/22|.G082321| SPX EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/23/2021	08/22/2022	2,171	9,725,000	4479.53		209,379		134,766		262,744			(74,613)				0010
.H082321 SPX EUR008/22/22|.H082321| SPX EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/23/2021	08/22/2022	1,650	7,390,000	4479.53		173,887		111,922		218,855			(61,965)				0010
.082421I MXEA EUR008/15/2|.082421I|MXEA EURO 08/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/24/2021	08/15/2022	806	1,904,385	2362.76		34,400		21,962		31,597			(12,438)				0010
.082421Q PDLV5E EUR006/07|.082421Q|PDLV5E EURO 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	08/24/2021	06/07/2023	1,280	542,069	423.64		24,989		20,068		24,166			(4,921)				0010
.082421C MXEA ASIAN08/16/|.082421C|MXEA ASIAN 08/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/24/2021	08/16/2022	624	1,474,362	2362.76		27,924		17,856		13,785			(10,068)				0010
.082421W PDLV5E EUR008/14|.082421W|PDLV5E EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	08/24/2021	08/14/2023	5,015	2,195,442	437.79		66,961		55,024		58,861			(11,937)				0010
.082421P PDLV5E EUR008/15|.082421P|PDLV5E EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	08/24/2021	08/15/2022	4,402	1,927,263	437.79		39,316		25,100		35,205			(14,216)				0010
.082421D MXEA ASIAN08/23/|.082421D|MXEA ASIAN 08/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/24/2021	08/23/2022	573	1,339,823	2338.26		29,985		19,383		18,466			(10,602)				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 Year-end (b)
.082421U PDLV5E EUR007/28|.082421U|PDL V5E EURO 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	08/24/2021	07/28/2023	1,039	449,235	432.19		16,307		13,330		14,913			(2,978)				0010
.082421X PDLV5E EUR008/08|.082421X|PDL V5E EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	08/24/2021	08/08/2022	1,203	520,748	432.81		10,259		6,475		10,544			(3,784)				0010
.0824210 PDLV5E EUR008/08|.082421O|PDL V5E EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	08/24/2021	08/08/2022	2,711	1,173,481	432.81		30,158		19,034		28,871			(11,125)				0010
.082421N SGIXCGMS EUR008/|.082421N|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	08/24/2021	08/21/2023	1,182	454,853	384.67		16,341		13,456		9,410			(2,885)				0010
.082421B MXEA ASIAN08/09/|.082421B|M XEA ASIAN 08/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/24/2021	08/09/2022	901	2,113,548	2345.78		46,888		29,642		24,558			(17,246)				0010
.082421V PDLV5E EUR008/07|.082421V|PDL V5E EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	08/24/2021	08/07/2023	6,862	2,970,075	432.81		106,329		87,187		96,764			(19,142)				0010
.082421L MXEA EUR008/22/2|.082421L|M XEA EURO 08/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/24/2021	08/22/2022	863	2,017,918	2338.26		52,522		33,899		49,134			(18,623)				0010
.082421M SGIXCGMS EUR008/|.082421M|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	08/24/2021	08/22/2022	1,478	568,373	384.67		14,258		9,203		7,028			(5,056)				0010
.082421F MXEA EUR007/28/2|.082421F|M XEA EURO 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/24/2021	07/28/2022	730	1,689,330	2314.15		46,311		28,669		43,889			(17,642)				0010
.082421G MXEA EUR008/08/2|.082421G|M XEA EURO 08/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/24/2021	08/08/2022	1,000	2,345,780	2345.78		44,300		27,959		40,615			(16,341)				0010
.082421K MXEA EUR008/22/2|.082421K|M XEA EURO 08/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/24/2021	08/22/2022	860	2,010,904	2338.26		40,876		26,382		37,922			(14,493)				0010
.082421E MXEA EUR007/28/2|.082421E|M XEA EURO 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/24/2021	07/28/2022	1,031	2,385,889	2314.15		47,694		29,525		44,316			(18,169)				0010
.082421A MXEA ASIAN07/28/|.082421A|M XEA ASIAN 07/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/24/2021	07/28/2022	802	1,855,948	2314.15		48,673		30,131		30,924			(18,542)				0010
.082421T PDLV5E EUR007/21|.082421T|PDL V5E EURO 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	08/24/2021	07/21/2023	951	408,816	429.85		15,944		13,003		14,787			(2,941)				0010
.082421H MXEA EUR008/08/2|.082421H|M XEA EURO 08/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/24/2021	08/08/2022	1,302	3,054,206	2345.78		76,258		48,128		70,347			(28,130)				0010
.082421J MXEA EUR008/15/2|.082421J|M XEA EURO 08/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/24/2021	08/15/2022	851	2,010,709	2362.76		46,950		29,974		42,888			(16,976)				0010
.082421S PDLV5E EUR007/14|.082421S|PDL V5E EURO 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	08/24/2021	07/14/2023	870	373,284	428.88		14,931		12,149		13,957			(2,782)				0010
.082421R PDLV5E EUR007/07|.082421R|PDL V5E EURO 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	08/24/2021	07/07/2023	907	389,182	428.88		15,489		12,574		14,508			(2,916)				0010
.083021T EEJ EUR008/15/22|.083021T| EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/15/2022	2,183	335,000	153.455191		7,337		4,765		4,850			(2,572)				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 Year-end (b)
.E083021 SPX ASIAN08/30/2|.E083021| SPX ASIAN 08/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZ0031MB27	08/30/2021	08/30/2022	687	3,110,011	4528.79		70,908		47,077		99,841			(23,831)				0010
.083021H EEJ EUR008/29/22|.083021H| EEJ EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/29/2022	6,290	945,000	150.25		20,885		13,846		18,078			(7,038)				0010
.083021U EEJ EUR008/21/23|.083021U| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/21/2023	5,670	845,000	149.02		40,307		33,467		34,078			(6,839)				0010
.J083021 SPX EUR008/29/22|.J083021| SPX EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	08/30/2021	08/29/2022	1,350	6,115,000	4528.79		108,236		71,758		130,114			(36,477)				0010
.083021G EEJ EUR008/29/22|.083021G| EEJ EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/29/2022	7,621	1,145,000	150.25		24,160		16,017		20,924			(8,142)				0010
.I083021 SPX EUR008/29/22|.I083021| SPX EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	08/30/2021	08/29/2022	5,891	26,680,000	4528.79		325,496		215,798		386,040			(109,698)				0010
.F083021 SPX ASIAN08/30/2|.F083021| SPX ASIAN 08/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZ0031MB27	08/30/2021	08/30/2022	2,073	9,389,993	4528.79		249,774		165,828		356,689			(83,946)				0010
.D083021 SPX ASIAN08/30/2|.D083021| SPX ASIAN 08/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZ0031MB27	08/30/2021	08/30/2022	341	1,544,997	4528.79		31,673		21,028		44,005			(10,645)				0010
.083021L EEJ EUR008/29/22|.083021L| EEJ EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/29/2022	7,521	1,130,000	150.25		28,476		18,879		24,396			(9,597)				0010
.083021X EEJ EUR008/29/22|.083021X| EEJ EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/29/2022	5,276	800,000	151.617275		22,320		14,798		16,083			(7,522)				0010
.C083021 SPX ASIAN08/30/2|.C083021| SPX ASIAN 08/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZ0031MB27	08/30/2021	08/30/2022	1,760	7,969,991	4528.79		92,452		61,380		123,080			(31,072)				0010
.083021M EEJ EUR008/29/22|.083021M| EEJ EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/29/2022	18,003	2,705,000	150.25		69,789		46,269		59,636			(23,520)				0010
.083021W EEJ EUR008/28/23|.083021W| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/28/2023	3,028	455,000	150.25		20,248		16,845		16,377			(3,402)				0010
.083021B EEJ EUR008/15/22|.083021B| EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/15/2022	58,544	8,740,000	149.29		251,712		163,468		224,826			(88,244)				0010
.083021V EEJ EUR008/29/22|.083021V| EEJ EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/29/2022	998	150,000	150.25		4,800		3,182		3,689			(1,618)				0010
.K083021 SPX EUR008/29/22|.K083021| SPX EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	08/30/2021	08/29/2022	2,480	11,230,000	4528.79		240,322		159,330		293,039			(80,993)				0010
.L083021 SPX EUR008/29/22|.L083021| SPX EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	08/30/2021	08/29/2022	898	4,065,000	4528.79		93,089		61,716		113,303			(31,372)				0010
.Q083021 SPX EUR008/29/22|.Q083021| SPX EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	08/30/2021	08/29/2022	1,133	5,130,000	4528.79		157,491		104,414		195,863			(53,077)				0010
.083021Z EEJ EUR008/29/22|.083021Z| EEJ EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/29/2022	1,598	245,000	153.300075		5,733		3,801		3,771			(1,932)				0010

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
.083021N EEJ EUR008/29/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/29/2022	1,697	255,000	150.25		6,860		4,548		5,794			(2,312)				0010
.P083021 SPX EUR008/29/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	08/30/2021	08/29/2022	5,707	25,845,000	4528.79		746,921		495,196		927,613			(251,725)				0010
.A083021 EEJ EUR008/29/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/29/2022	8,882	1,365,000	153.6757		30,576		20,271		19,735			(10,305)				0010
.083021A EEJ EUR008/15/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/15/2022	65,142	9,725,000	149.29		212,005		137,681		195,178			(74,324)				0010
.083021C EEJ EUR008/29/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/29/2022	1,398	210,000	150.25		3,486		2,311		2,974			(1,175)				0010
.083021D EEJ EUR008/29/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/29/2022	15,840	2,380,000	150.25		42,602		28,244		36,811			(14,358)				0010
.083021P EEJ EUR008/29/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/29/2022	21,198	3,185,000	150.25		91,728		60,814		75,757			(30,914)				0010
.083021Y EEJ EUR008/29/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/29/2022	10,406	1,590,000	152.789225		39,273		26,037		26,600			(13,236)				0010
.083021E EEJ EUR008/29/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/29/2022	2,329	350,000	150.25		6,580		4,362		5,684			(2,218)				0010
.0830210 EEJ EUR008/29/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/29/2022	7,887	1,185,000	150.25		33,180		21,998		27,714			(11,182)				0010
.083021K EEJ EUR008/29/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/29/2022	5,358	805,000	150.25		19,642		13,022		16,899			(6,620)				0010
.083021F EEJ EUR008/29/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/29/2022	10,349	1,555,000	150.25		31,256		20,722		27,123			(10,534)				0010
.G083021 SPX ASIAN08/30/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/30/2021	08/30/2022	426	1,929,989	4528.79		54,426		36,134		78,068			(18,292)				0010
.0830210 EEJ EUR008/29/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/29/2022	12,280	1,845,000	150.25		54,428		36,085		44,394			(18,343)				0010
.B083021 EEJ EUR008/29/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/29/2022	4,084	635,000	155.493725		11,621		7,704		6,678			(3,916)				0010
.083021J EEJ EUR008/29/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/29/2022	13,943	2,095,000	150.25		49,233		32,640		42,643			(16,592)				0010
.0083021 SPX EUR008/29/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	08/30/2021	08/29/2022	2,461	11,145,000	4528.79		308,717		204,674		382,464			(104,043)				0010
.M083021 SPX EUR008/29/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	08/30/2021	08/29/2022	1,798	8,145,000	4528.79		199,553		132,300		244,018			(67,253)				0010
.083021I EEJ EUR008/29/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/29/2022	8,985	1,350,000	150.25		30,645		20,317		26,494			(10,328)				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 Year-end (b)
.083021R EEJ EUR008/29/22|.083021R| EEJ EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/29/2022	1,265	190,000	150.25		5,795		3,842		4,631			(1,953)				0010
.H083021 SPX ASIAN08/30/2|.H083021| SPX ASIAN 08/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/30/2021	08/30/2022	648	2,935,018	4528.79		90,692		60,211		129,722			(30,480)				0010
.083021S EEJ EUR008/15/22|.083021S| EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/15/2022	3,607	545,000	151.111338		15,369		9,981		11,555			(5,388)				0010
.N083021 SPX EUR008/29/22|.N083021| SPX EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWID171265Z06	08/30/2021	08/29/2022	2,168	9,820,000	4528.79		258,266		171,226		317,616			(87,040)				0010
.083121K SGIXCGMS EUR008/|.083121K|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	08/31/2021	08/29/2022	943	362,213	384.05		9,016		5,994		4,790			(3,022)				0010
.083121J SGIXCGMS EUR008/|.083121J|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	08/31/2021	08/21/2023	1,067	410,335	384.67		14,283		11,876		8,489			(2,407)				0010
.083121L SGIXCGMS EUR008/|.083121L|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	08/31/2021	08/28/2023	834	320,440	384.05		11,456		9,544		6,879			(1,912)				0010
.090721C EEJ EUR009/07/22|.090721C| EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2021	09/07/2022	3,937	590,000	149.86		9,558		6,556		8,507			(3,002)				0010
.M090721 SPX EUR009/07/22|.M090721| SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/07/2021	09/07/2022	3,234	14,620,000	4520.03		314,330		215,615		383,708			(98,715)				0010
.090721P EEJ EUR009/07/22|.090721P| EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2021	09/07/2022	49,413	7,405,000	149.86		214,005		146,796		188,177			(67,208)				0010
.090721D EEJ EUR009/07/22|.090721D| EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2021	09/07/2022	28,927	4,335,000	149.86		78,030		53,525		70,290			(24,505)				0010
.0907210 EEJ EUR009/07/22|.090721O| EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2021	09/07/2022	17,850	2,675,000	149.86		75,168		51,561		66,727			(23,606)				0010
.L090721 SPX EUR009/07/22|.L090721| SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/07/2021	09/07/2022	1,796	8,120,000	4520.03		142,506		97,752		172,305			(44,754)				0010
.090721E EEJ EUR009/07/22|.090721E| EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2021	09/07/2022	10,677	1,600,000	149.86		29,920		20,524		27,147			(9,396)				0010
.090721Q EEJ EUR009/07/22|.090721Q| EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2021	09/07/2022	27,159	4,070,000	149.86		120,065		82,359		104,770			(37,706)				0010
.N090721 SPX EUR009/07/22|.N090721| SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/07/2021	09/07/2022	1,961	8,865,000	4520.03		206,820		141,869		253,684			(64,952)				0010
.090721F EEJ EUR009/07/22|.090721F| EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2021	09/07/2022	13,713	2,055,000	149.86		41,922		28,756		38,205			(13,166)				0010
.0090721 SPX EUR009/07/22|.0090721| SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/07/2021	09/07/2022	4,654	21,035,000	4520.03		531,765		364,764		655,334			(167,001)				0010
.P090721 SPX EUR009/07/22|.P090721| SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/07/2021	09/07/2022	1,314	5,940,000	4520.03		157,351		107,935		194,617			(49,416)				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 Year-end (b)
.090721X EEJ EUR009/07/22|.090721X| EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2021	09/07/2022	7,284	1,110,000	152.392634		27,417		18,807		20,245			(8,610)				0010
.090721N EEJ EUR009/07/22|.090721N| EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2021	09/07/2022	6,573	985,000	149.86		26,694		18,310		23,931			(8,383)				0010
.090721U EEJ EUR009/07/22|.090721U| EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2021	09/07/2022	1,068	160,000	149.86		5,136		3,523		4,225			(1,613)				0010
.S090721 SPX EUR009/07/22|.S090721| SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/07/2021	09/07/2022	1,436	6,490,000	4520.03		194,960		133,733		243,412			(61,227)				0010
.H090721 SPX ASIAN09/07/2|.H090721| SPX ASIAN 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/07/2021	09/07/2022	917	4,145,000	4520.03		118,340		81,175		177,144			(37,165)				0010
.090721V EEJ EUR009/07/23|.090721V| EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2021	09/07/2023	2,569	385,000	149.86		17,171		14,482		14,486			(2,689)				0010
.F090721 SPX ASIAN09/07/2|.F090721| SPX ASIAN 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/07/2021	09/07/2022	1,247	5,635,000	4520.03		138,114		94,739		200,546			(43,375)				0010
.090721I EEJ EUR009/07/22|.090721I| EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2021	09/07/2022	23,756	3,560,000	149.86		83,660		57,387		76,509			(26,273)				0010
.090721H EEJ EUR009/07/22|.090721H| EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2021	09/07/2022	34,098	5,110,000	149.86		114,975		78,867		105,065			(36,108)				0010
.A090721 EEJ EUR009/07/22|.A090721| EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2021	09/07/2022	2,547	395,000	155.1051		7,229		4,958		4,602			(2,270)				0010
.E090721 SPX ASIAN09/07/2|.E090721| SPX ASIAN 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/07/2021	09/07/2022	466	2,105,000	4520.03		48,015		32,936		68,887			(15,079)				0010
.R090721 SPX EUR009/07/22|.R090721| SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/07/2021	09/07/2022	2,090	9,445,000	4520.03		272,677		187,043		339,460			(85,634)				0010
.090721Y EEJ EUR009/07/22|.090721Y| EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2021	09/07/2022	11,226	1,720,000	153.216864		38,872		26,664		27,534			(12,208)				0010
.Q090721 SPX EUR009/07/22|.Q090721| SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/07/2021	09/07/2022	2,001	9,045,000	4520.03		250,547		171,862		310,780			(78,684)				0010
.090721G EEJ EUR009/07/22|.090721G| EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2021	09/07/2022	36,434	5,460,000	149.86		115,206		79,026		105,183			(36,180)				0010
.090721Z EEJ EUR009/07/22|.090721Z| EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2021	09/07/2022	2,521	390,000	154.700478		7,488		5,136		4,875			(2,352)				0010
.G090721 SPX ASIAN09/07/2|.G090721| SPX ASIAN 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/07/2021	09/07/2022	542	2,450,000	4520.03		63,921		43,846		93,936			(20,074)				0010
.090721L EEJ EUR009/07/22|.090721L| EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2021	09/07/2022	47,378	7,100,000	149.86		183,890		126,139		166,214			(57,751)				0010
.D090721 SPX ASIAN09/07/2|.D090721| SPX ASIAN 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/07/2021	09/07/2022	625	2,825,000	4520.03		57,941		39,744		81,542			(18,196)				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 Year-end (b)
.090721R EEJ EUR009/07/22|.090721R|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2021	09/07/2022	2,569	385,000	149.86		11,743		8,055		10,058			(3,688)				0010
.090721S EEJ EUR008/22/22|.090721S|EEJ EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2021	08/22/2022	4,942	740,000	149.735296		23,310		15,652		19,498			(7,658)				0010
.C090721 SPX ASIAN09/07/2|.C090721|SPX ASIAN 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/07/2021	09/07/2022	1,530	6,915,000	4520.03		83,879		57,537		109,511			(26,342)				0010
.090721W EEJ EUR009/07/22|.090721W|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2021	09/07/2022	1,752	265,000	151.253698		7,394		5,072		5,741			(2,322)				0010
.090721M EEJ EUR009/07/22|.090721M|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2021	09/07/2022	1,935	290,000	149.86		7,685		5,272		6,927			(2,413)				0010
.B090721 EEJ EUR009/07/22|.B090721|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2021	09/07/2022	738	115,000	155.8544		1,932		1,325		1,172			(607)				0010
.I090721 SPX ASIAN09/07/2|.I090721|SPX ASIAN 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/07/2021	09/07/2022	604	2,730,000	4520.03		85,449		58,614		129,454			(26,835)				0010
.090721B EEJ EUR008/22/22|.090721B|EEJ EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2021	08/22/2022	18,085	2,695,000	149.02		77,347		51,936		72,098			(25,411)				0010
.090721T EEJ EUR008/22/22|.090721T|EEJ EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2021	08/22/2022	2,428	370,000	152.417656		8,806		5,913		6,507			(2,893)				0010
.090721J EEJ EUR009/07/22|.090721J|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2021	09/07/2022	9,442	1,415,000	149.86		34,526		23,683		31,455			(10,843)				0010
.090721A EEJ EUR008/22/22|.090721A|EEJ EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2021	08/22/2022	23,587	3,515,000	149.02		73,464		49,329		69,851			(24,135)				0010
.T090721 SPX EUR009/07/22|.T090721|SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/07/2021	09/07/2022	981	4,435,000	4520.03		145,956		100,118		183,728			(45,837)				0010
.K090721 SPX EUR009/07/22|.K090721|SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/07/2021	09/07/2022	5,831	26,355,000	4520.03		317,314		217,662		377,623			(99,652)				0010
.090721K EEJ EUR009/07/22|.090721K|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2021	09/07/2022	15,748	2,360,000	149.86		59,472		40,795		53,952			(18,677)				0010
.090821L PDLV5E EUR008/28|.090821L|PDLV5E EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/08/2021	08/28/2023	4,910	2,141,119	436.03		73,869		62,227		62,576			(11,642)				0010
.090821A SGIXCGMS EUR009/|.090821A|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	09/08/2021	09/07/2022	2,406	919,021	382.01		22,758		15,654		14,503			(7,104)				0010
.090821B SGIXCGMS EUR009/|.090821B|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	09/08/2021	09/07/2023	2,792	1,066,408	382.01		37,491		31,663		25,499			(5,827)				0010
.090821K PDLV5E EUR008/29|.090821K|PDLV5E EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/08/2021	08/29/2022	4,617	2,013,103	436.03		48,717		33,122		42,255			(15,595)				0010
.090821H PDLV5E EUR008/22|.090821H|PDLV5E EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/08/2021	08/22/2022	1,559	680,692	436.59		12,184		8,205		11,276			(3,979)				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 Year-end (b)
.090821J PDLV5E EUR008/21|.090821J|PDLV5E EUR0 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/08/2021	08/21/2023	6,197	2,705,518	436.59		91,176		76,665		76,986			(14,511)				0010
.090821I PDLV5E EUR008/22|.090821I|PDLV5E EUR0 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/08/2021	08/22/2022	2,589	1,130,114	436.59		26,332		17,732		22,679			(8,600)				0010
.T091421 SPX EUR009/14/22|.T091421|SPX EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/14/2021	09/14/2022	9,402	41,774,978	4443.05		1,896,585		2,545,181		2,545,181	648,596						0010
.A091421 EEJ EUR009/14/23|.A091421|EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2021	09/14/2023	36,514	5,460,000	149.53		243,516		212,958		212,958	(30,558)						0010
.R091421 SPX EUR009/14/22|.R091421|SPX EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/14/2021	09/14/2022	1,497	6,650,002	4443.05		269,990		355,754		355,754	85,764						0010
.O091421 SPX EUR009/14/22|.O091421|SPX EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/14/2021	09/14/2022	315	1,400,005	4443.05		48,020		61,700		61,700	13,680						0010
.U091421 SPX EUR009/14/22|.U091421|SPX EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/14/2021	09/14/2022	2,638	11,720,011	4443.05		580,140		796,344		796,344	216,204						0010
.091421Z EEJ EUR009/14/22|.091421Z|EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2021	09/14/2022	32,268	4,825,000	149.53		154,883		134,985		134,985	(19,898)						0010
.V091421 SPX EUR009/14/23|.V091421|SPX EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/14/2021	09/14/2023	536	2,380,009	4443.05		247,996		370,637		370,637	122,641						0010
.Q091421 SPX EUR009/14/22|.Q091421|SPX EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/14/2021	09/14/2022	896	3,979,995	4443.05		157,608		206,826		206,826	49,218						0010
.S091421 SPX EUR009/14/22|.S091421|SPX EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/14/2021	09/14/2022	909	4,040,021	4443.05		179,780		240,265		240,265	60,485						0010
.G091421 SPX EUR009/14/22|.G091421|SPX EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/14/2021	09/14/2022	4,537	20,159,984	4443.05		245,952		173,454		299,014			(72,498)				0010
.H091421 SPX EUR009/14/22|.H091421|SPX EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/14/2021	09/14/2022	1,292	5,740,021	4443.05		99,302		70,031		121,853			(29,271)				0010
.091421M EEJ EUR009/14/22|.091421M|EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2021	09/14/2022	1,839	275,000	149.53		7,398		5,217		6,983			(2,181)				0010
.091421I EEJ EUR009/14/22|.091421I|EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2021	09/14/2022	15,014	2,245,000	149.53		52,758		37,206		50,211			(15,551)				0010
.091421A EEJ EUR008/29/22|.091421A|EEJ EUR0 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2021	08/29/2022	71,980	10,815,000	150.25		213,056		147,358		194,014			(65,697)				0010
.091421K EEJ EUR009/14/22|.091421K|EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2021	09/14/2022	5,785	865,000	149.53		21,798		15,373		20,723			(6,425)				0010
.I091421 SPX EUR009/14/22|.I091421|SPX EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/14/2021	09/14/2022	2,624	11,659,985	4443.05		254,188		179,262		315,706			(74,926)				0010
.091421L EEJ EUR009/14/22|.091421L|EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2021	09/14/2022	43,938	6,570,000	149.53		170,163		120,005		161,355			(50,158)				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 Year-end (b)
.091421B EEJ EUR008/29/22|.091421B| EEJ EUR0 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2021	08/29/2022	41,198	6,190,000	150.25		162,797		112,597		144,440			(50,200)				0010
.091421J EEJ EUR009/14/22|.091421J| EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2021	09/14/2022	6,821	1,020,000	149.53		24,888		17,552		23,733			(7,336)				0010
.091421Q EEJ EUR008/29/22|.091421Q| EEJ EUR0 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2021	08/29/2022	2,699	410,000	151.887725		10,291		7,118		7,908			(3,173)				0010
.E091421 SPX ASIAN09/14/2|.E091421| SPX ASIAN 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	09/14/2021	09/14/2022	731	3,250,000	4443.05		97,500		68,760		154,731			(28,740)				0010
.091421E EEJ EUR009/14/22|.091421E| EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2021	09/14/2022	9,262	1,385,000	149.53		26,592		18,754		25,020			(7,838)				0010
.091421V EEJ EUR009/14/22|.091421V| EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2021	09/14/2022	9,171	1,395,000	152.101916		34,457		24,300		27,090			(10,157)				0010
.N091421 SPX EUR009/14/22|.N091421| SPX EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/14/2021	09/14/2022	1,379	6,125,011	4443.05		185,588		130,883		235,459			(54,705)				0010
.091421R EEJ EUR008/29/22|.091421R| EEJ EUR0 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2021	08/29/2022	2,964	455,000	153.4954		9,555		6,609		6,780			(2,946)				0010
.D091421 SPX ASIAN09/14/2|.D091421| SPX ASIAN 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	09/14/2021	09/14/2022	1,258	5,590,000	4443.05		147,017		103,681		226,987			(43,336)				0010
.091421T EEJ EUR009/14/23|.091421T| EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2021	09/14/2023	9,195	1,375,000	149.53		61,325		52,312		53,630			(9,013)				0010
.091421S EEJ EUR009/14/22|.091421S| EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2021	09/14/2022	6,955	1,040,000	149.53		33,384		23,544		29,095			(9,840)				0010
.F091421 SPX ASIAN09/14/2|.F091421| SPX ASIAN 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	09/14/2021	09/14/2022	522	2,320,000	4443.05		77,952		54,974		127,704			(22,978)				0010
.P091421 SPX EUR009/14/22|.P091421| SPX EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/14/2021	09/14/2022	1,887	8,385,013	4443.05		289,283		204,012		372,240			(85,271)				0010
.091421U EEJ EUR009/14/22|.091421U| EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2021	09/14/2022	2,906	440,000	151.399125		11,704		8,254		9,484			(3,450)				0010
.091421H EEJ EUR009/14/22|.091421H| EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2021	09/14/2022	19,695	2,945,000	149.53		66,263		46,731		63,209			(19,532)				0010
.B091421 SPX ASIAN09/14/2|.B091421| SPX ASIAN 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	09/14/2021	09/14/2022	1,299	5,770,000	4443.05		67,509		47,610		94,921			(19,899)				0010
.K091421 SPX EUR009/14/22|.K091421| SPX EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/14/2021	09/14/2022	4,201	18,664,986	4443.05		483,424		340,927		605,874			(142,497)				0010
.091421X EEJ EUR009/14/22|.091421X| EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2021	09/14/2022	2,139	330,000	154.300007		6,402		4,515		4,522			(1,887)				0010
.091421C EEJ EUR009/14/22|.091421C| EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2021	09/14/2022	3,143	470,000	149.53		7,661		5,403		7,100			(2,258)				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 Year-end (b)
.J091421 SPX EUR009/14/22|.J091421| SPX EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A	B4TYDEB6GKMZO031MB27	09/14/2021	09/14/2022	1,989	8,835,005	4443.05		210,273		148,292		261,903			(61,981)				0010
.091421N EEJ EUR009/14/22|.091421N| EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/14/2021	09/14/2022	13,877	2,075,000	149.53		58,308		41,120		54,501			(17,187)				0010
.091421D EEJ EUR009/14/22|.091421D| EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/14/2021	09/14/2022	26,182	3,915,000	149.53		70,470		49,698		65,909			(20,772)				0010
.091421W EEJ EUR009/14/22|.091421W| EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/14/2021	09/14/2022	14,187	2,170,000	152.954237		48,825		34,433		36,962			(14,392)				0010
.091421G EEJ EUR009/14/22|.091421G| EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/14/2021	09/14/2022	5,317	795,000	149.53		16,854		11,886		15,994			(4,968)				0010
.091421Y EEJ EUR009/14/22|.091421Y| EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/14/2021	09/14/2022	3,520	545,000	154.838315		9,919		6,995		6,821			(2,924)				0010
.M091421 SPX EUR009/14/22|.M091421| SPX EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A	B4TYDEB6GKMZO031MB27	09/14/2021	09/14/2022	1,891	8,399,986	4443.05		238,560		168,241		301,059			(70,319)				0010
.0914210 EEJ EUR009/14/22|.0914210| EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/14/2021	09/14/2022	29,325	4,385,000	149.53		126,727		89,372		117,500			(37,355)				0010
.091421F EEJ EUR009/14/22|.091421F| EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/14/2021	09/14/2022	20,698	3,095,000	149.53		63,448		44,745		60,128			(18,702)				0010
.C091421 SPX ASIAN09/14/2|.C091421| SPX ASIAN 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba	2IGI19DL770XOHC3ZE78	09/14/2021	09/14/2022	673	2,990,000	4443.05		66,079		46,601		98,589			(19,478)				0010
.091421P EEJ EUR009/14/22|.091421P| EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/14/2021	09/14/2022	23,139	3,460,000	149.53		102,416		72,227		94,081			(30,189)				0010
.L091421 SPX EUR009/14/22|.L091421| SPX EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A	B4TYDEB6GKMZO031MB27	09/14/2021	09/14/2022	1,955	8,685,008	4443.05		235,364		165,986		296,652			(69,377)				0010
.091521A SGIXCGMS EUR009/|.091521A|SGIXC GMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E	SNZ2OJLFK8MNNCLQOF39	09/15/2021	09/14/2022	1,575	601,333	381.83		15,040		10,636		9,747			(4,404)				0010
.091521B SGIXCGMS EUR009/|.091521B|SGIXC GMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E	SNZ2OJLFK8MNNCLQOF39	09/15/2021	09/14/2023	4,232	1,616,027	381.83		57,136		48,806		39,166			(8,331)				0010
.K092121 SPX EUR009/21/22|.K092121| SPX EUR0 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/21/2021	09/21/2022	1,358	5,915,000	4354.19		166,744		120,809		220,626			(45,935)				0010
.092121W EEJ EUR009/21/22|.092121W| EEJ EUR0 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/21/2021	09/21/2022	3,414	525,000	153.787962		9,555		6,923		8,033			(2,632)				0010
.L092121 SPX EUR009/21/22|.L092121| SPX EUR0 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/21/2021	09/21/2022	1,210	5,270,000	4354.19		159,786		115,768		212,178			(44,018)				0010
.092121L EEJ EUR009/21/22|.092121L| EEJ EUR0 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/21/2021	09/21/2022	3,434	510,000	148.53		13,770		9,977		14,817			(3,793)				0010
.092121A EEJ EUR009/07/22|.092121A| EEJ EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/21/2021	09/07/2022	31,096	4,660,000	149.86		78,754		56,188		78,821			(22,566)				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 Year-end (b)
.092121K EEJ EUR009/21/22|.092121K| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2021	09/21/2022	7,978	1,185,000	148.53		30,455		22,065		32,804			(8,390)				0010
.I092121 SPX EUR009/21/22|.I092121| SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2021	09/21/2022	3,549	15,455,000	4354.19		396,112		286,990		521,400			(109,122)				0010
.J092121 SPX EUR009/21/22|.J092121| SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2021	09/21/2022	1,375	5,985,000	4354.19		161,116		116,732		212,600			(44,385)				0010
.092121J EEJ EUR009/21/22|.092121J| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2021	09/21/2022	38,443	5,710,000	148.53		141,037		102,184		151,807			(38,853)				0010
.092121Y SPX ASIAN09/21/2|.092121Y| SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/21/2021	09/21/2022	850	3,700,000	4354.19		83,317		60,364		130,179			(22,952)				0010
.092121I EEJ EUR009/21/22|.092121I| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2021	09/21/2022	29,556	4,390,000	148.53		103,165		74,745		110,658			(28,420)				0010
.092121X SPX ASIAN09/21/2|.092121X| SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/21/2021	09/21/2022	1,909	8,310,000	4354.19		98,108		71,081		144,620			(27,027)				0010
.M092121 SPX EUR009/21/22|.M092121| SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2021	09/21/2022	1,164	5,070,000	4354.19		173,648		125,811		232,310			(47,837)				0010
.B092121 SPX ASIAN09/21/2|.B092121| SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/21/2021	09/21/2022	622	2,710,000	4354.19		95,129		68,923		165,817			(26,206)				0010
.092121E EEJ EUR009/21/22|.092121E| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2021	09/21/2022	10,267	1,525,000	148.53		29,128		21,103		30,571			(8,024)				0010
.092121Q EEJ EUR009/07/22|.092121Q| EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2021	09/07/2022	2,696	415,000	153.90622		7,304		5,211		5,934			(2,093)				0010
.E092121 SPX EUR009/21/22|.E092121| SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2021	09/21/2022	1,124	4,895,000	4354.19		86,054		62,348		111,262			(23,706)				0010
.092121F EEJ EUR009/21/22|.092121F| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2021	09/21/2022	7,675	1,140,000	148.53		23,370		16,932		24,664			(6,438)				0010
.092121P EEJ EUR009/07/22|.092121P| EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2021	09/07/2022	2,703	410,000	151.65832		9,348		6,669		8,364			(2,679)				0010
.092121S EEJ EUR009/21/22|.092121S| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2021	09/21/2022	6,221	940,000	151.099569		23,124		16,754		21,583			(6,370)				0010
.092121Z SPX ASIAN09/21/2|.092121Z| SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/21/2021	09/21/2022	1,353	5,890,000	4354.19		158,895		115,122		255,299			(43,773)				0010
.092121G EEJ EUR009/21/22|.092121G| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2021	09/21/2022	9,459	1,405,000	148.53		29,927		21,682		31,795			(8,244)				0010
.A092121 SPX ASIAN09/21/2|.A092121| SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/21/2021	09/21/2022	781	3,400,000	4354.19		107,335		77,766		179,466			(29,569)				0010
.092121R EEJ EUR009/21/22|.092121R| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2021	09/21/2022	1,570	235,000	149.658828		6,721		4,869		6,574			(1,852)				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 Year-end (b)
.092121T EEJ EUR009/21/22|.092121T|EEJ EUR0 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2021	09/21/2022	11,193	1,700,000	151.886778		38,250		27,713		34,835			(10,537)				0010
.092121H EEJ EUR009/21/22|.092121H|EEJ EUR0 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2021	09/21/2022	22,251	3,305,000	148.53		74,363		53,877		79,536			(20,486)				0010
.092121C EEJ EUR009/21/22|.092121C|EEJ EUR0 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2021	09/21/2022	20,535	3,050,000	148.53		51,240		37,124		52,556			(14,116)				0010
.0921210 EEJ EUR009/21/22|.0921210|EEJ EUR0 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2021	09/21/2022	14,206	2,110,000	148.53		62,245		45,098		65,817			(17,147)				0010
.092121U EEJ EUR009/21/22|.092121U|EEJ EUR0 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2021	09/21/2022	1,017	155,000	152.436339		3,286		2,381		2,926			(905)				0010
.092121B EEJ EUR009/07/22|.092121B|EEJ EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2021	09/07/2022	13,446	2,015,000	149.86		46,748		33,353		47,649			(13,395)				0010
.H092121 SPX EUR009/21/22|.H092121|SPX EUR0 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2021	09/21/2022	1,331	5,795,000	4354.19		134,270		97,281		175,883			(36,989)				0010
.092121V EEJ EUR009/21/22|.092121V|EEJ EUR0 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2021	09/21/2022	2,119	325,000	153.357225		6,208		4,497		5,324			(1,710)				0010
.D092121 SPX EUR009/21/22|.D092121|SPX EUR0 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2021	09/21/2022	5,520	24,035,000	4354.19		292,025		211,578		372,108			(80,448)				0010
.G092121 SPX EUR009/21/22|.G092121|SPX EUR0 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2021	09/21/2022	2,840	12,365,000	4354.19		268,197		194,313		350,118			(73,883)				0010
.092121M EEJ EUR009/21/22|.092121M|EEJ EUR0 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2021	09/21/2022	17,707	2,630,000	148.53		73,640		53,354		78,865			(20,287)				0010
.092121N EEJ EUR009/21/22|.092121N|EEJ EUR0 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2021	09/21/2022	34,740	5,160,000	148.53		149,124		108,043		158,325			(41,081)				0010
.092121D EEJ EUR009/21/22|.092121D|EEJ EUR0 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2021	09/21/2022	47,499	7,055,000	148.53		126,285		91,495		131,641			(34,789)				0010
.F092121 SPX EUR009/21/22|.F092121|SPX EUR0 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2021	09/21/2022	1,170	5,095,000	4354.19		105,314		76,302		137,194			(29,012)				0010
.092221S PDLV5E EUR009/07|.092221S|PDLV5E EUR0 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	09/22/2021	09/07/2023	6,120	2,655,927	433.96		78,615		67,700		85,436			(10,916)				0010
.092221J MXEA EUR009/07/2|.092221J|MXEA EUR0 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/22/2021	09/07/2022	1,253	3,005,584	2398.71		58,139		41,600		53,650			(16,540)				0010
.092221D MXEA ASIAN09/21/|.092221D|MXEA ASIAN 09/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/22/2021	09/21/2022	727	1,691,918	2327.26		38,669		28,094		28,396			(10,575)				0010
.092221R PDLV5E EUR009/07|.092221R|PDLV5E EUR0 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	09/22/2021	09/07/2022	4,345	1,885,743	433.96		36,395		26,041		45,670			(10,354)				0010
.092221E MXEA EUR007/21/2|.092221E|MXEA EUR0 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/22/2021	07/21/2022	541	1,236,428	2285.45		22,365		14,985		21,396			(7,380)				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 Year-end (b)
.092221K MXEA EUR009/14/2|.092221K|MXEA EURO 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A	B4TYDEB6GKMZO031MB27	09/22/2021	09/14/2022	788	1,883,525	2390.26		32,529		23,457		30,182		(9,071)				0010
.092221B MXEA ASIAN09/07/|.092221B|MXEA ASIAN 09/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A	B4TYDEB6GKMZO031MB27	09/22/2021	09/07/2022	619	1,484,801	2398.71		21,492		15,378		7,865		(6,114)				0010
.092221L MXEA EUR009/14/2|.092221L|MXEA EURO 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A	B4TYDEB6GKMZO031MB27	09/22/2021	09/14/2022	634	1,515,425	2390.26		32,784		23,642		30,690		(9,143)				0010
.092221N MXEA EUR009/21/2|.092221N|MXEA EURO 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A	B4TYDEB6GKMZO031MB27	09/22/2021	09/21/2022	1,062	2,471,550	2327.26		61,437		44,635		59,929		(16,802)				0010
.092221T PDLV5E EUR009/14|.092221T|PDLV5E EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A.	E57ODZWZ7FF32TWEFA76	09/22/2021	09/14/2022	4,601	1,995,081	433.58		39,902		28,774		49,762		(11,128)				0010
.092221C MXEA ASIAN09/14/|.092221C|MXEA ASIAN 09/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A	B4TYDEB6GKMZO031MB27	09/22/2021	09/14/2022	450	1,075,617	2390.26		16,700		12,042		7,172		(4,657)				0010
.092221M MXEA EUR009/21/2|.092221M|MXEA EURO 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A	B4TYDEB6GKMZO031MB27	09/22/2021	09/21/2022	660	1,535,992	2327.26		28,156		20,456		26,378		(7,700)				0010
.0922210 SGIXCGMS EUR009/|.0922210|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E	SNZ2OJLFK8MNNCLQOF39	09/22/2021	09/21/2022	808	303,512	375.55		8,122		5,901		7,630		(2,221)				0010
.092221F MXEA EUR007/21/2|.092221F|MXEA EURO 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A	B4TYDEB6GKMZO031MB27	09/22/2021	07/21/2022	1,209	2,763,109	2285.45		75,550		50,619		74,361		(24,932)				0010
.092221Q PDLV5E EUR009/14|.092221Q|PDLV5E EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A.	E57ODZWZ7FF32TWEFA76	09/22/2021	09/14/2022	1,235	535,323	433.58		8,619		6,215		10,868		(2,404)				0010
.092221U PDLV5E EUR009/14|.092221U|PDLV5E EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A.	E57ODZWZ7FF32TWEFA76	09/22/2021	09/14/2023	6,506	2,820,741	433.58		84,904		73,230		92,402		(11,674)				0010
.092221H MXEA EUR008/29/2|.092221H|MXEA EURO 08/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A	B4TYDEB6GKMZO031MB27	09/22/2021	08/29/2022	1,205	2,841,727	2358.28		66,383		46,997		63,151		(19,386)				0010
.092221A MXEA ASIAN08/30/|.092221A|MXEA ASIAN 08/3	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A	B4TYDEB6GKMZO031MB27	09/22/2021	08/30/2022	448	1,056,509	2358.28		21,101		14,957		9,781		(6,144)				0010
.092221P SGIXCGMS EUR009/|.092221P|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E	SNZ2OJLFK8MNNCLQOF39	09/22/2021	09/21/2023	3,899	1,464,236	375.55		54,312		46,916		47,596		(7,396)				0010
.092221G MXEA EUR008/29/2|.092221G|MXEA EURO 08/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A	B4TYDEB6GKMZO031MB27	09/22/2021	08/29/2022	1,093	2,577,600	2358.28		45,928		32,515		43,376		(13,413)				0010
.092221I MXEA EUR009/07/2|.092221I|MXEA EURO 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A	B4TYDEB6GKMZO031MB27	09/22/2021	09/07/2022	816	1,957,347	2398.71		29,800		21,323		27,178		(8,478)				0010
.092821N EEJ EUR009/28/22|.092821N|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/28/2021	09/28/2022	36,109	5,295,000	146.64		152,496		113,427		203,401		(39,069)				0010
.092821I EEJ EUR009/28/22|.092821I|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/28/2021	09/28/2022	20,458	3,000,000	146.64		70,500		52,438		91,777		(18,062)				0010
.B092821 SPX ASIAN09/28/2|.B092821|SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	09/28/2021	09/28/2022	612	2,665,000	4352.63		92,028		68,450		162,245		(23,577)				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 Year-end (b)
.092821M EEJ EUR009/28/22|.092821M| EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2021	09/28/2022	12,957	1,900,000	146.64		53,200		39,570		70,945			(13,630)				0010
.092821L EEJ EUR009/28/22|.092821L| EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2021	09/28/2022	3,342	490,000	146.64		13,230		9,841		17,615			(3,390)				0010
.092821J EEJ EUR009/28/22|.092821J| EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2021	09/28/2022	25,300	3,710,000	146.64		91,637		68,160		120,377			(23,477)				0010
.D092821 SPX EUR009/28/22|.D092821| SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/28/2021	09/28/2022	1,872	8,150,000	4352.63		145,885		108,510		184,128			(37,376)				0010
.J092821 SPX EUR009/28/22|.J092821| SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/28/2021	09/28/2022	949	4,130,000	4352.63		123,487		91,850		160,887			(31,637)				0010
.K092821 SPX EUR009/28/22|.K092821| SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/28/2021	09/28/2022	1,777	7,735,000	4352.63		242,879		180,654		319,190			(62,225)				0010
.092821A EEJ EUR009/14/22|.092821A| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2021	09/14/2022	52,799	7,895,000	149.53		124,741		91,501		153,191			(33,240)				0010
.A092821 SPX ASIAN09/28/2|.A092821| SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/28/2021	09/28/2022	407	1,770,000	4352.63		55,651		41,393		94,097			(14,258)				0010
.E092821 SPX EUR009/28/22|.E092821| SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/28/2021	09/28/2022	3,224	14,035,000	4352.63		310,174		230,708		396,309			(79,466)				0010
.092821Y SPX ASIAN09/28/2|.092821Y| SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/28/2021	09/28/2022	927	4,035,000	4352.63		92,361		68,698		145,176			(23,663)				0010
.092821Z SPX ASIAN09/28/2|.092821Z| SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/28/2021	09/28/2022	1,300	5,660,000	4352.63		151,977		113,040		245,551			(38,936)				0010
.C092821 SPX EUR009/28/22|.C092821| SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/28/2021	09/28/2022	5,651	24,595,000	4352.63		302,519		225,014		375,995			(77,505)				0010
.092821X SPX ASIAN09/28/2|.092821X| SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/28/2021	09/28/2022	1,990	8,660,000	4352.63		101,859		75,763		150,010			(26,096)				0010
.092821D EEJ EUR009/28/22|.092821D| EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2021	09/28/2022	27,107	3,975,000	146.64		71,153		52,923		87,609			(18,229)				0010
.H092821 SPX EUR009/28/22|.H092821| SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/28/2021	09/28/2022	1,068	4,650,000	4352.63		126,945		94,422		164,722			(32,523)				0010
.092821T EEJ EUR009/28/22|.092821T| EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2021	09/28/2022	2,840	420,000	147.88644		11,844		8,810		15,010			(3,034)				0010
.092821E EEJ EUR009/28/22|.092821E| EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2021	09/28/2022	11,423	1,675,000	146.64		31,825		23,671		39,587			(8,154)				0010
.F092821 SPX EUR009/28/22|.F092821| SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/28/2021	09/28/2022	2,139	9,310,000	4352.63		221,578		164,810		285,169			(56,768)				0010
.G092821 SPX EUR009/28/22|.G092821| SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/28/2021	09/28/2022	5,120	22,285,000	4352.63		579,410		430,966		749,747			(148,444)				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 Year-end (b)
.I092821 SPX EUR009/28/22|.I092821| SPX EUR0 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/28/2021	09/28/2022	1,620	7,050,000	4352.63		201,630		149,973		262,223			(51,657)				0010
.092821C EEJ EUR009/28/22|.092821C| EEJ EUR0 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2021	09/28/2022	2,250	330,000	146.64		5,412		4,025		6,537			(1,387)				0010
.092821V EEJ EUR009/28/22|.092821V| EEJ EUR0 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2021	09/28/2022	9,034	1,355,000	149.983392		30,488		22,677		37,162			(7,811)				0010
.092821R EEJ EUR009/28/22|.092821R| EEJ EUR0 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2021	09/28/2022	1,841	270,000	146.64		8,640		6,426		11,152			(2,214)				0010
.092821S EEJ EUR009/28/23|.092821S| EEJ EUR0 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2021	09/28/2023	1,841	270,000	146.64		12,042		10,504		13,778			(1,538)				0010
.092821B EEJ EUR009/14/22|.092821B| EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2021	09/14/2022	50,324	7,525,000	149.53		155,768		114,259		195,711			(41,508)				0010
.092821K EEJ EUR009/28/22|.092821K| EEJ EUR0 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2021	09/28/2022	7,024	1,030,000	146.64		26,574		19,766		35,204			(6,808)				0010
.092821U EEJ EUR009/28/22|.092821U| EEJ EUR0 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2021	09/28/2022	9,586	1,430,000	149.176872		35,035		26,059		43,563			(8,976)				0010
.092821Q EEJ EUR009/14/22|.092821Q| EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2021	09/14/2022	2,015	310,000	153.821511		4,309		3,161		4,596			(1,148)				0010
.092821G EEJ EUR009/28/22|.092821G| EEJ EUR0 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2021	09/28/2022	57,897	8,490,000	146.64		183,384		136,401		234,188			(46,983)				0010
.092821W EEJ EUR009/28/22|.092821W| EEJ EUR0 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2021	09/28/2022	3,790	575,000	151.728408		10,580		7,869		12,387			(2,711)				0010
.092821H EEJ EUR009/28/22|.092821H| EEJ EUR0 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2021	09/28/2022	12,445	1,825,000	146.64		41,063		30,542		53,049			(10,520)				0010
.092821P EEJ EUR009/14/22|.092821P| EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2021	09/14/2022	2,033	305,000	150.008496		6,680		4,900		8,000			(1,780)				0010
.092821O EEJ EUR009/28/22|.092821O| EEJ EUR0 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2021	09/28/2022	8,865	1,300,000	146.64		38,350		28,525		50,997			(9,825)				0010
.092821F EEJ EUR009/28/22|.092821F| EEJ EUR0 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2021	09/28/2022	4,808	705,000	146.64		14,382		10,697		18,131			(3,685)				0010
.092921B SGIXCGMS EUR009/|.092921B|SGIXC GMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	10/01/2021	09/28/2023	5,413	2,014,965	372.24		71,507		62,458		75,767			(9,049)				0010
.092921A SGIXCGMS EUR009/|.092921A|SGIXC GMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	10/01/2021	09/28/2022	1,492	555,337	372.24		13,979		10,426		17,179			(3,553)				0010
.100721T EEJ EUR010/07/22|.100721T| EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2021	10/07/2022	9,732	1,460,000	150.019157		35,624		27,609		40,223			(8,015)				0010
.100721D EEJ EUR010/07/22|.100721D| EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2021	10/07/2022	11,329	1,670,000	147.41		32,231		24,979		37,621			(7,252)				0010

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
.100721C EEJ EUR010/07/22|.100721C|EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2021	10/07/2022	45,825	6,755,000	147.41		121,590		94,232		139,908			(27,358)				0010
.100721V EEJ EUR010/07/22|.100721V|EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2021	10/07/2022	2,951	445,000	150.785689		9,968		7,725		11,071			(2,243)				0010
.E100721 SPX EUR010/07/22|.E100721|SPX EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/07/2021	10/07/2022	6,554	28,835,000	4399.76		348,904		270,400		431,367			(78,503)				0010
.100721K EEJ EUR010/07/22|.100721K|EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2021	10/07/2022	16,552	2,440,000	147.41		62,952		48,788		77,199			(14,164)				0010
.100721S EEJ EUR010/07/22|.100721S|EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2021	10/07/2022	3,123	465,000	148.8841		12,788		9,910		14,802			(2,877)				0010
.100721R EEJ EUR010/09/23|.100721R|EEJ EUR0 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2021	10/09/2023	4,477	660,000	147.41		29,304		26,039		31,636			(3,265)				0010
.100721B EEJ EUR010/07/22|.100721B|EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2021	10/07/2022	3,426	505,000	147.41		8,030		6,223		8,997			(1,807)				0010
.100721U EEJ EUR010/07/22|.100721U|EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2021	10/07/2022	6,653	1,000,000	150.299236		23,700		18,368		26,553			(5,333)				0010
.G100721 SPX EUR010/07/22|.G100721|SPX EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/07/2021	10/07/2022	836	3,680,000	4399.76		72,128		55,899		91,291			(16,229)				0010
.100721Q EEJ EUR010/07/22|.100721Q|EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2021	10/07/2022	1,730	255,000	147.41		8,160		6,324		9,682			(1,836)				0010
.100721G EEJ EUR010/07/22|.100721G|EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2021	10/07/2022	45,621	6,725,000	147.41		151,985		117,788		182,830			(34,197)				0010
.100721L EEJ EUR010/07/22|.100721L|EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2021	10/07/2022	9,396	1,385,000	147.41		38,780		30,055		47,596			(8,726)				0010
.100721W EEJ EUR010/07/22|.100721W|EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2021	10/07/2022	3,165	480,000	151.655408		9,744		7,552		10,590			(2,192)				0010
.100721H EEJ EUR010/07/22|.100721H|EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2021	10/07/2022	12,957	1,910,000	147.41		44,885		34,786		54,254			(10,099)				0010
.100721M EEJ EUR010/07/22|.100721M|EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2021	10/07/2022	20,962	3,090,000	147.41		89,301		69,208		109,443			(20,093)				0010
.100721P EEJ EUR009/21/22|.100721P|EEJ EUR0 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2021	09/21/2022	2,420	370,000	152.881929		6,253		4,781		6,527			(1,472)				0010
.100721F EEJ EUR010/07/22|.100721F|EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2021	10/07/2022	7,835	1,155,000	147.41		24,948		19,335		29,756			(5,613)				0010
.100721X EEJ EUR010/07/22|.100721X|EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2021	10/07/2022	4,095	625,000	152.628314		11,375		8,816		11,986			(2,559)				0010
.100721E EEJ EUR010/07/22|.100721E|EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2021	10/07/2022	21,471	3,165,000	147.41		64,883		50,284		76,488			(14,599)				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 Year-end (b)
.1007210 EEJ EUR009/21/22|.1007210| EEJ EUR0 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2021	09/21/2022	3,536	535,000	151.322364		10,914		8,344		11,900			(2,570)				0010
.J100721 SPX EUR010/07/22|.J100721| SPX EUR0 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/07/2021	10/07/2022	5,121	22,530,000	4399.76		572,262		443,503		739,708			(128,759)				0010
.100721J EEJ EUR010/07/22|.100721J| EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2021	10/07/2022	16,179	2,385,000	147.41		59,864		46,394		73,214			(13,469)				0010
.100721N EEJ EUR010/07/22|.100721N| EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2021	10/07/2022	16,383	2,415,000	147.41		71,243		55,213		87,277			(16,030)				0010
.T100721 .H100721 SPX EUR010/07/22|.H100721| SPX EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/07/2021	10/07/2022	2,955	13,000,000	4399.76		965,900		748,573		1,652,333			(217,328)				0010
.100721A EEJ EUR009/21/22|.100721A| EEJ EUR0 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2021	09/21/2022	3,450	15,180,000	4399.76		327,888		254,113		418,600			(73,775)				0010
.I100721 SPX EUR010/07/22|.I100721| SPX EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/07/2021	10/07/2022	15,956	2,370,000	148.53		49,059		37,507		58,656			(11,552)				0010
.100721I EEJ EUR010/07/22|.100721I| EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2021	10/07/2022	2,136	9,400,000	4399.76		218,080		169,012		280,398			(49,068)				0010
.100721Y SPX ASIAN10/07/2|.100721Y| SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/07/2021	10/07/2022	35,208	5,190,000	147.41		128,193		99,350		156,450			(28,843)				0010
.F100721 SPX EUR010/07/22|.F100721| SPX EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/07/2021	10/07/2022	1,705	7,500,000	4399.76		86,625		67,134		126,877			(19,491)				0010
.A100721 SPX ASIAN10/07/2|.A100721| SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/07/2021	10/07/2022	1,548	6,810,000	4399.76		117,813		91,305		148,945			(26,508)				0010
.100721Z SPX ASIAN10/07/2|.100721Z| SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/07/2021	10/07/2022	1,333	5,865,000	4399.76		139,880		108,407		222,348			(31,473)				0010
.N100721 SPX EUR010/07/22|.N100721| SPX EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/07/2021	10/07/2022	544	2,395,000	4399.76		48,499		37,587		74,789			(10,912)				0010
.K100721 SPX EUR010/07/22|.K100721| SPX EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/07/2021	10/07/2022	1,172	5,155,000	4399.76		168,569		130,641		221,578			(37,928)				0010
.B100721 SPX ASIAN10/07/2|.B100721| SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/07/2021	10/07/2022	1,474	6,485,000	4399.76		173,150		134,191		224,147			(38,959)				0010
.M100721 SPX EUR010/07/22|.M100721| SPX EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/07/2021	10/07/2022	747	3,285,000	4399.76		88,202		68,357		143,054			(19,846)				0010
.C100721 SPX ASIAN10/07/2|.C100721| SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/07/2021	10/07/2022	1,908	8,395,000	4399.76		247,653		191,931		322,980			(55,722)				0010
.L100721 SPX EUR010/07/22|.L100721| SPX EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/07/2021	10/07/2022	739	3,250,000	4399.76		105,138		81,482		179,723			(23,656)				0010
.100821K PDLV5E EUR009/21|.100821K|PDLV5E EUR0 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/08/2021	09/21/2022	1,654	7,275,000	4399.76		202,973		157,304		263,975			(45,669)				0010
							1,109	476,913	429.91		7,201		5,522		11,608			(1,680)				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 Year-end (b)
.100821H PDLV5E EUR009/21|.100821H|PDL V5E EUR0 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/08/2021	09/21/2023	5,042	2,167,568	429.91		61,559		54,603		82,269			(6,956)				0010
.100821L PDLV5E EUR009/28|.100821L|PDL V5E EUR0 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/08/2021	09/28/2022	331	140,500	424.19		2,655		2,048		4,045			(607)				0010
.100821Y SGIXCGMS EUR010/|.100821Y|SGIXC GMS EUR0 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	10/08/2021	10/09/2023	2,810	1,047,090	372.59		37,321		33,208		38,959			(4,112)				0010
.100821X SGIXCGMS EUR010/|.100821X|SGIXC GMS EUR0 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	10/08/2021	10/07/2022	1,410	525,300	372.59		12,985		10,091		16,036			(2,894)				0010
.100821V SGIXCGMS EUR009/|.100821V|SGIXC GMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	10/08/2021	09/28/2022	426	158,418	372.24		3,937		3,037		4,901			(900)				0010
.100821G PDLV5E EUR009/21|.100821G|PDL V5E EUR0 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/08/2021	09/21/2022	3,779	1,624,813	429.91		29,409		22,550		50,035			(6,859)				0010
.100821W SGIXCGMS EUR009/|.100821W|SGIXC GMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	10/08/2021	09/28/2023	681	253,466	372.24		9,070		8,055		9,531			(1,015)				0010
.100821J PDLV5E EUR009/28|.100821J|PDL V5E EUR0 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/08/2021	09/28/2023	4,791	2,032,378	424.19		70,727		62,813		94,191			(7,913)				0010
.100821I PDLV5E EUR009/28|.100821I|PDL V5E EUR0 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/08/2021	09/28/2022	4,950	2,099,807	424.19		51,445		39,686		85,189			(11,759)				0010
.101421S EEJ EUR008/14/23|.101421S| EEJ EUR0 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	08/14/2023	3,751	560,000	149.29		23,856		21,912		21,912	(1,944)						0010
.101421T EEJ EUR009/14/23|.101421T| EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	09/14/2023	10,667	1,595,000	149.53		68,107		62,210		62,210	(5,896)						0010
.F101421 EEJ EQFWD10/14/2|.F101421| EEJ EQFWD 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	10/14/2022	4,025	600,000	149.07				7,759		7,759	7,759						0010
.Z101421 SPX EUR010/16/23|.Z101421| SPX EUR0 10/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/14/2021	10/16/2023	429	1,904,990	4438.26		202,311		304,038		304,038	101,727						0010
.S101421 SPX EUR010/14/22|.S101421| SPX EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/14/2021	10/14/2022	344	1,524,986	4438.26		51,545		66,683		66,683	15,138						0010
.X101421 SPX EUR010/14/22|.X101421| SPX EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/14/2021	10/14/2022	5,883	26,110,017	4438.26		1,167,117		1,582,284		1,582,284	415,167						0010
.101421R EEJ EUR006/14/23|.101421R| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	06/14/2023	2,940	435,000	147.95		19,836		18,666		18,666	(1,170)						0010
.D101421 EEJ EUR010/14/22|.D101421| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	10/14/2022	84,933	12,695,000	149.47		406,240		373,702		373,702	(32,538)						0010
.E101421 EEJ EUR010/16/23|.E101421| EEJ EUR0 10/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	10/16/2023	37,466	5,600,000	149.47		247,520		223,833		223,833	(23,687)						0010
.Y101421 SPX EUR010/14/22|.Y101421| SPX EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/14/2021	10/14/2022	848	3,765,020	4438.26		184,109		254,872		254,872	70,764						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 Year-end (b)
.101421P EEJ EUR004/14/23|.101421P| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	04/14/2023	3,294	475,000	144.2		28,120		28,078		28,078	(42)						0010
.1014210 EEJ EUR005/15/23|.101421Q| EEJ EUR0 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	05/15/2023	1,864	270,000	144.88		15,390		15,196		15,196	(194)						0010
.V101421 SPX EUR010/14/22|.V101421| SPX EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/14/2021	10/14/2022	1,013	4,494,981	4438.26		179,800		238,887		238,887	59,087						0010
.W101421 SPX EUR010/14/22|.W101421| SPX EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/14/2021	10/14/2022	1,254	5,565,001	4438.26		243,747		329,102		329,102	85,355						0010
.U101421 SPX EUR010/14/22|.U101421| SPX EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/14/2021	10/14/2022	683	3,030,000	4438.26		118,473		156,387		156,387	37,914						0010
.101421B EEJ EUR009/28/22|.101421B| EEJ EUR0 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	09/28/2022	27,891	4,090,000	146.64		142,741		111,710		150,165			(31,031)				0010
.101421N EEJ EUR010/14/22|.101421N| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	10/14/2022	30,575	4,570,000	149.47		131,616		104,272		127,306			(27,344)				0010
.N101421 SPX EUR010/14/22|.N101421| SPX EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/14/2021	10/14/2022	2,393	10,620,002	4438.26		230,454		182,576		288,561			(47,878)				0010
.M101421 SPX EUR010/14/22|.M101421| SPX EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/14/2021	10/14/2022	1,302	5,779,990	4438.26		102,884		81,509		127,231			(21,375)				0010
.101421M EEJ EUR010/14/22|.101421M| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	10/14/2022	1,739	260,000	149.47		7,176		5,685		6,994			(1,491)				0010
.0101421 SPX EUR010/14/22|.0101421| SPX EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/14/2021	10/14/2022	3,222	14,299,985	4438.26		360,360		285,493		457,158			(74,867)				0010
.101421C EEJ EUR010/14/22|.101421C| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	10/14/2022	14,451	2,160,000	149.47		24,624		19,508		21,098			(5,116)				0010
.101421L EEJ EUR010/14/22|.101421L| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	10/14/2022	11,942	1,785,000	149.47		46,053		36,485		45,088			(9,568)				0010
.101421A EEJ EUR009/28/22|.101421A| EEJ EUR0 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	09/28/2022	58,442	8,570,000	146.64		199,681		156,272		205,575			(43,409)				0010
.Q101421 SPX EUR010/14/22|.Q101421| SPX EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/14/2021	10/14/2022	701	3,110,022	4438.26		91,745		72,684		117,534			(19,061)				0010
.G101421 SPX ASIAN10/14/2|.G101421| SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/14/2021	10/14/2022	1,265	5,615,000	4438.26		65,134		51,602		92,079			(13,532)				0010
.B101421 EEJ EUR010/14/22|.B101421| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	10/14/2022	2,341	360,000	153.789683		7,308		5,790		5,814			(1,518)				0010
.H101421 SPX ASIAN10/14/2|.H101421| SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/14/2021	10/14/2022	577	2,560,000	4438.26		54,016		42,794		83,057			(11,222)				0010
.101421D EEJ EUR010/14/22|.101421D| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	10/14/2022	1,572	235,000	149.47		3,690		2,923		3,424			(767)				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 Year-end (b)
.A101421 EEJ EUR010/14/22 EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	10/14/2022	9,313	1,420,000	152.474347		33,228		26,325		27,870			(6,903)				0010
.101421W EEJ EUR010/14/22 EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	10/14/2022	28,367	4,240,000	149.47		135,680		107,492		124,813			(28,188)				0010
.I101421 SPX ASIAN10/14/2 SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/14/2021	10/14/2022	867	3,850,000	4438.26		96,635		76,558		154,487			(20,077)				0010
.1014210 EEJ EUR010/14/22 EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	10/14/2022	1,305	195,000	149.47		5,753		4,557		5,524			(1,195)				0010
.101421X EEJ EUR010/16/23 EEJ EUR0 10/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	10/16/2023	11,173	1,670,000	149.47		73,814		66,210		66,750			(7,604)				0010
.101421F EEJ EUR010/14/22 EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	10/14/2022	2,643	395,000	149.47		7,663		6,071		7,363			(1,592)				0010
.L101421 SPX EUR010/14/22 SPX EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/14/2021	10/14/2022	5,021	22,284,992	4438.26		271,877		215,393		328,905			(56,484)				0010
.J101421 SPX ASIAN10/14/2 SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/14/2021	10/14/2022	618	2,745,000	4438.26		81,801		64,806		139,129			(16,995)				0010
.101421Z EEJ EUR010/14/22 EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	10/14/2022	3,815	580,000	152.040884		14,210		11,258		12,110			(2,952)				0010
.101421Y EEJ EUR010/14/22 EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	10/14/2022	6,753	1,020,000	151.039435		27,846		22,061		24,462			(5,785)				0010
.101421E EEJ EUR010/14/22 EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	10/14/2022	13,347	1,995,000	149.47		35,910		28,449		33,981			(7,461)				0010
.K101421 SPX ASIAN10/14/2 SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/14/2021	10/14/2022	468	2,075,000	4438.26		67,645		53,591		120,795			(14,054)				0010
.T101421 SPX EUR010/14/22 SPX EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/14/2021	10/14/2022	1,097	4,870,014	4438.26		169,963		134,652		220,761			(35,311)				0010
.101421H EEJ EUR010/14/22 EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	10/14/2022	8,229	1,230,000	149.47		27,798		22,023		27,079			(5,775)				0010
.101421G EEJ EUR010/14/22 EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	10/14/2022	4,215	630,000	149.47		12,978		10,282		12,496			(2,696)				0010
.R101421 SPX EUR010/14/22 SPX EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/14/2021	10/14/2022	1,070	4,750,003	4438.26		157,700		124,937		203,723			(32,763)				0010
.101421V EEJ EUR009/28/22 EEJ EUR0 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	09/28/2022	2,858	430,000	150.45264		12,212		9,557		11,073			(2,655)				0010
.1014211 EEJ EUR010/14/22 EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	10/14/2022	4,416	660,000	149.47		15,444		12,235		15,114			(3,209)				0010
.101421U EEJ EUR009/28/22 EEJ EUR0 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	09/28/2022	1,887	280,000	148.355688		9,856		7,713		9,453			(2,143)				0010

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.C101421 EEJ EUR010/14/22|.C101421| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	10/14/2022	1,487	230,000	154.70145		4,209		3,335		3,224			(874)				0010
.101421K EEJ EUR010/14/22|.101421K| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	10/14/2022	6,858	1,025,000	149.47		25,728		20,382		25,202			(5,345)				0010
.P101421 SPX EUR010/14/22|.P101421| SPX EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/14/2021	10/14/2022	2,505	11,120,016	4438.26		303,576		240,506		386,250			(63,070)				0010
.101421J EEJ EUR010/14/22|.101421J| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	10/14/2022	3,379	505,000	149.47		12,423		9,842		12,145			(2,581)				0010
.101521A SGIXCGMS EUR010/|.101521A|SGIXC GMS EUR0 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	10/15/2021	10/14/2022	1,757	655,826	373.32		16,970		13,482		19,299			(3,488)				0010
.101521E PDLV5E EUR010/14|.101521E|PDL V5E EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/15/2021	10/14/2022	3,385	1,449,309	428.17		32,609		25,906		49,224			(6,703)				0010
.101521G PDLV5E EUR010/07|.101521G|PDL V5E EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/15/2021	10/07/2022	1,381	588,915	426.39		11,484		9,076		16,553			(2,407)				0010
.101521H PDLV5E EUR010/14|.101521H|PDL V5E EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/15/2021	10/14/2022	1,085	464,478	428.17		8,407		6,679		12,083			(1,728)				0010
.101521D PDLV5E EUR010/09|.101521D|PDL V5E EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/15/2021	10/10/2023	12,647	5,392,634	426.39		186,046		166,951		232,097			(19,095)				0010
.101521F PDLV5E EUR010/16|.101521F|PDL V5E EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/15/2021	10/16/2023	3,609	1,545,187	428.17		50,373		45,246		62,705			(5,127)				0010
.101521C PDLV5E EUR010/07|.101521C|PDL V5E EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/15/2021	10/07/2022	8,082	3,446,167	426.39		83,742		66,187		126,653			(17,555)				0010
.101521B SGIXCGMS EUR010/|.101521B|SGIXC GMS EUR0 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	10/15/2021	10/16/2023	6,032	2,251,821	373.32		82,697		74,279		81,463			(8,418)				0010
.102021A SPX EUR007/21/22|.102021A| SPX EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/20/2021	07/21/2022	3,314	15,000,821	4526.57		901,010		665,820		1,364,917			(235,190)				0010
.102121U EEJ EUR010/21/22|.102121U| EEJ EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2021	10/21/2022	12,156	1,855,000	152.598105		43,593		35,381		36,232			(8,211)				0010
.102121F EEJ EUR010/21/22|.102121F| EEJ EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2021	10/21/2022	14,601	2,185,000	149.65		44,574		36,178		42,327			(8,396)				0010
.G102121 SPX EUR010/21/22|.G102121| SPX EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/21/2021	10/21/2022	2,652	12,065,000	4549.78		335,407		272,228		398,380			(63,179)				0010
.102121T EEJ EUR010/21/22|.102121T| EEJ EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2021	10/21/2022	1,644	250,000	152.089295		6,225		5,052		5,247			(1,173)				0010
.E102121 SPX EUR010/21/22|.E102121| SPX EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/21/2021	10/21/2022	3,081	14,020,000	4549.78		307,038		249,203		359,837			(57,835)				0010
.102121G EEJ EUR010/21/22|.102121G| EEJ EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2021	10/21/2022	2,673	400,000	149.65		8,640		7,013		8,235			(1,627)				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 Year-end (b)
.I102121 SPX EUR010/21/22|.I102121| SPX EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/21/2021	10/21/2022	652	2,965,000	4549.78		93,101		75,564		111,369			(17,537)				0010
.F102121 SPX EUR010/21/22|.F102121| SPX EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/21/2021	10/21/2022	3,569	16,240,000	4549.78		412,496		334,796		487,854			(77,700)				0010
.102121B EEJ EUR010/14/22|.102121B| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2021	10/14/2022	39,740	5,940,000	149.47		118,800		95,980		116,485			(22,820)				0010
.J102121 SPX EUR010/21/22|.J102121| SPX EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/21/2021	10/21/2022	2,117	9,630,000	4549.78		334,161		271,217		404,268			(62,944)				0010
.C102121 SPX EUR010/21/22|.C102121| SPX EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/21/2021	10/21/2022	4,482	20,390,000	4549.78		248,758		201,901		283,111			(46,857)				0010
.102121S EEJ EUR010/21/22|.102121S| EEJ EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2021	10/21/2022	5,954	900,000	151.1465		24,750		20,088		21,496			(4,662)				0010
.102121X SPX ASIAN10/21/2|.102121X| SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2021	10/21/2022	1,406	6,395,000	4549.78		75,269		61,091		96,784			(14,178)				0010
.102121A EEJ EUR010/07/22|.102121A| EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2021	10/07/2022	37,413	5,515,000	147.41		116,918		94,006		118,411			(22,912)				0010
.D102121 SPX EUR010/21/22|.D102121| SPX EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/21/2021	10/21/2022	2,265	10,305,000	4549.78		181,368		147,205		211,008			(34,164)				0010
.102121V EEJ EUR010/21/22|.102121V| EEJ EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2021	10/21/2022	6,730	1,035,000	153.78034		21,425		17,389		17,000			(4,036)				0010
.102121L EEJ EUR010/21/22|.102121L| EEJ EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2021	10/21/2022	30,672	4,590,000	149.65		118,422		96,115		114,008			(22,307)				0010
.102121K EEJ EUR010/21/22|.102121K| EEJ EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2021	10/21/2022	23,187	3,470,000	149.65		87,097		70,691		83,886			(16,406)				0010
.B102121 SPX ASIAN10/21/2|.B102121| SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2021	10/21/2022	419	1,905,000	4549.78		61,227		49,694		94,986			(11,533)				0010
.1021210 EEJ EUR010/21/22|.1021210| EEJ EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2021	10/21/2022	27,898	4,175,000	149.65		122,745		99,624		116,414			(23,121)				0010
.102121P EEJ EUR010/07/22|.102121P| EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2021	10/07/2022	3,178	475,000	149.444258		14,868		11,954		14,093			(2,914)				0010
.1021210 EEJ EUR010/07/22|.102121Q| EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2021	10/07/2022	3,080	465,000	150.962581		12,416		9,982		11,293			(2,433)				0010
.102121J EEJ EUR010/21/22|.102121J| EEJ EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2021	10/21/2022	17,407	2,605,000	149.65		63,562		51,589		61,351			(11,973)				0010
.A102121 SPX ASIAN10/21/2|.A102121| SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2021	10/21/2022	468	2,130,000	4549.78		61,834		50,187		93,181			(11,647)				0010
.102121I EEJ EUR010/21/22|.102121I| EEJ EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2021	10/21/2022	1,871	280,000	149.65		6,580		5,341		6,323			(1,239)				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 Year-end (b)
.102121R EEJ EUR010/21/22 EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2021	10/21/2022	2,235	335,000	149.88944		10,452		8,483		9,428			(1,969)				0010
.102121Y SPX ASIAN10/21/2 SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2021	10/21/2022	729	3,315,000	4549.78		72,068		58,493		101,160			(13,575)				0010
.102121H EEJ EUR010/21/22 EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2021	10/21/2022	18,376	2,750,000	149.65		62,150		50,443		59,564			(11,707)				0010
.102121M EEJ EUR010/21/22 EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2021	10/21/2022	3,742	560,000	149.65		15,232		12,363		14,640			(2,869)				0010
.102121Z SPX ASIAN10/21/2 SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2021	10/21/2022	987	4,490,000	4549.78		115,034		93,365		167,358			(21,668)				0010
.102121C EEJ EUR010/21/22 EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2021	10/21/2022	1,236	185,000	149.65		2,868		2,327		2,618			(540)				0010
.H102121 SPX EUR010/21/22 SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/21/2021	10/21/2022	1,119	5,090,000	4549.78		148,628		120,632		177,079			(27,996)				0010
.102121D EEJ EUR010/21/22 EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2021	10/21/2022	70,464	10,545,000	149.65		188,756		153,200		176,203			(35,555)				0010
.102121W EEJ EUR010/21/22 EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2021	10/21/2022	2,613	405,000	155.022435		7,250		5,884		5,494			(1,366)				0010
.102121E EEJ EUR010/21/22 EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2021	10/21/2022	11,393	1,705,000	149.65		32,736		26,570		30,866			(6,166)				0010
.102121N EEJ EUR010/21/22 EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2021	10/21/2022	58,370	8,735,000	149.65		251,568		204,181		239,461			(47,387)				0010
.102221L MXEA EUR010/21/2 XEA EURO 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/22/2021	10/21/2022	989	2,304,202	2329.83		61,407		49,978		61,155			(11,429)				0010
.102221X SGIXCGMS EUR010/ GMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	10/22/2021	10/21/2022	1,974	737,527	373.56		18,302		14,896		21,528			(3,406)				0010
.102221H MXEA EUR010/07/2 XEA EURO 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/22/2021	10/07/2022	1,152	2,610,858	2266.37		75,421		60,817		75,209			(14,605)				0010
.102221D MXEA ASIAN10/21/ XEA ASIAN 10/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/22/2021	10/21/2022	711	1,656,509	2329.83		34,434		28,025		30,414			(6,409)				0010
.102221E MXEA EUR009/28/2 XEA EURO 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/22/2021	09/28/2022	968	2,222,538	2296.01		47,471		38,033		45,643			(9,438)				0010
.102221W SGIXCGMS EUR009/ GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	10/22/2021	09/07/2023	1,209	461,877	382.01		11,692		10,541		11,044			(1,150)				0010
.102221G MXEA EUR010/07/2 XEA EURO 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/22/2021	10/07/2022	1,080	2,447,680	2266.37		53,287		42,969		52,011			(10,319)				0010
.102221F MXEA EUR009/28/2 XEA EURO 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/22/2021	09/28/2022	754	1,731,192	2296.01		47,992		38,451		47,417			(9,541)				0010

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.102221C MXEA ASIAN10/14/|.102221C|MXEA ASIAN 10/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/22/2021	10/14/2022	356	819,145	2300.97		21,979		17,808		19,314			(4,172)				0010
.102221I MXEA EUR010/14/2|.102221I|MXEA EURO 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/22/2021	10/14/2022	828	1,905,203	2300.97		35,289		28,591		33,630			(6,698)				0010
.10221B MXEA ASIAN10/07/|.102221B|MXEA ASIAN 10/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/22/2021	10/07/2022	790	1,790,432	2266.37		51,318		41,381		49,153			(9,937)				0010
.102221Y SGIXCGMS EUR010/|.102221Y|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	10/22/2021	10/23/2023	1,897	708,580	373.56		25,266		22,937		25,445			(2,328)				0010
.102221J MXEA EUR010/14/2|.102221J|MXEA EURO 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/22/2021	10/14/2022	666	1,532,446	2300.97		41,818		33,881		41,696			(7,937)				0010
.102221A MXEA ASIAN09/28/|.102221A|MXEA ASIAN 09/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/22/2021	09/28/2022	460	1,056,165	2296.01		27,421		21,969		23,898			(5,452)				0010
.102221K MXEA EUR010/21/2|.102221K|MXEA EURO 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/22/2021	10/21/2022	1,129	2,630,378	2329.83		54,090		44,024		52,271			(10,067)				0010
.E102821 SPX EUR010/28/22|.E102821|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/28/2021	10/28/2022	4,422	20,325,000	4596.42		245,933		204,376		274,322			(41,556)				0010
.J102821 SPX EUR010/28/22|.J102821|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/28/2021	10/28/2022	978	4,495,000	4596.42		120,916		100,484		138,127			(20,432)				0010
.102821C EEJ EUR010/28/22|.102821C|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/28/2022	2,018	305,000	151.17		4,728		3,929		3,675			(799)				0010
.102821D EEJ EUR010/28/22|.102821D|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/28/2022	22,590	3,415,000	151.17		61,470		51,083		48,770			(10,387)				0010
.F102821 SPX EUR010/28/22|.F102821|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/28/2021	10/28/2022	2,123	9,760,000	4596.42		173,728		144,372		194,745			(29,356)				0010
.102821E EEJ EUR010/28/22|.102821E|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/28/2022	5,656	855,000	151.17		16,587		13,784		13,279			(2,803)				0010
.102821N EEJ EUR010/28/22|.102821N|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/28/2022	51,862	7,840,000	151.17		225,792		187,639		178,035			(38,153)				0010
.102821Y EEJ EUR010/28/22|.102821Y|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/28/2022	2,460	385,000	156.506301		7,007		5,823		4,154			(1,184)				0010
.102821P EEJ EUR010/28/22|.102821P|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/28/2022	1,224	185,000	151.17		5,624		4,674		4,343			(950)				0010
.102821O EEJ EUR010/28/22|.102821O|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/28/2022	19,151	2,895,000	151.17		85,403		70,972		66,735			(14,431)				0010
.102821R EEJ EUR010/14/22|.102821R|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/14/2022	2,751	420,000	152.668658		11,088		9,139		8,015			(1,949)				0010
.102821F EEJ EUR010/28/22|.102821F|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/28/2022	59,635	9,015,000	151.17		184,808		153,580		148,479			(31,228)				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 Year-end (b)
.102821G EEJ EUR010/28/22|.102821G| EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/28/2022	2,150	325,000	151.17		7,053		5,861		5,693			(1,192)				0010
.102821Q EEJ EUR010/14/22|.102821Q| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/14/2022	3,879	580,000	149.529788		20,996		17,305		16,945			(3,691)				0010
.102821H EEJ EUR010/28/22|.102821H| EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/28/2022	21,367	3,230,000	151.17		72,998		60,663		58,955			(12,335)				0010
.G102821 SPX EUR010/28/22|.G102821| SPX EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/28/2021	10/28/2022	1,967	9,040,000	4596.42		196,168		163,021		222,413			(33,148)				0010
.102821J EEJ EUR010/28/22|.102821J| EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/28/2022	12,999	1,965,000	151.17		48,143		40,008		38,808			(8,135)				0010
.102821I EEJ EUR010/28/22|.102821I| EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/28/2022	12,370	1,870,000	151.17		43,945		36,519		35,531			(7,426)				0010
.N102821 SPX EUR010/28/22|.N102821| SPX EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/28/2021	10/28/2022	1,144	5,260,000	4596.42		183,574		152,555		213,109			(31,019)				0010
.B102821 SPX ASIAN10/28/2|.B102821| SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	10/28/2021	10/28/2022	1,312	6,030,000	4596.42		151,353		125,778		204,052			(25,575)				0010
.D102821 SPX ASIAN10/28/2|.D102821| SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	10/28/2021	10/28/2022	594	2,730,000	4596.42		90,636		75,321		127,294			(15,315)				0010
.M102821 SPX EUR010/28/22|.M102821| SPX EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/28/2021	10/28/2022	893	4,105,000	4596.42		129,718		107,799		149,891			(21,919)				0010
.C102821 SPX ASIAN10/28/2|.C102821| SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	10/28/2021	10/28/2022	584	2,685,000	4596.42		76,791		63,815		105,552			(12,976)				0010
.102821S EEJ EUR010/30/23|.102821S| EEJ EUR0 10/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/30/2023	1,687	255,000	151.17		11,271		10,327		8,768			(944)				0010
.102821A EEJ EUR010/14/22|.102821A| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/14/2022	47,334	7,075,000	149.47		181,828		149,864		158,150			(31,964)				0010
.102821X EEJ EUR010/28/22|.102821X| EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/28/2022	3,440	535,000	155.508579		10,861		9,025		6,783			(1,835)				0010
.102821Z SPX ASIAN10/28/2|.102821Z| SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	10/28/2021	10/28/2022	1,236	5,680,000	4596.42		66,456		55,227		82,611			(11,229)				0010
.L102821 SPX EUR010/28/22|.L102821| SPX EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/28/2021	10/28/2022	1,402	6,445,000	4596.42		188,839		156,930		217,060			(31,909)				0010
.102821M EEJ EUR010/28/22|.102821M| EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/28/2022	3,109	470,000	151.17		12,737		10,585		10,181			(2,152)				0010
.A102821 SPX ASIAN10/28/2|.A102821| SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	10/28/2021	10/28/2022	801	3,680,000	4596.42		78,752		65,445		104,326			(13,307)				0010
.K102821 SPX EUR010/28/22|.K102821| SPX EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/28/2021	10/28/2022	3,838	17,640,000	4596.42		495,684		411,926		568,201			(83,758)				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 Year-end (b)
.102821W EEJ EUR010/28/22|.102821W|EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/28/2022	16,483	2,540,000	154.102698		60,198		50,026		40,003			(10,172)				0010
.102821B EEJ EUR010/14/22|.102821B|EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/14/2022	50,679	7,575,000	149.47		240,885		198,539		207,167			(42,346)				0010
.102821K EEJ EUR010/28/22|.102821K|EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/28/2022	21,797	3,295,000	151.17		82,705		68,730		66,718			(13,975)				0010
.102821T EEJ EUR010/28/22|.102821T|EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/28/2022	4,558	690,000	151.396755		21,597		17,948		15,959			(3,649)				0010
.H102821 SPX EUR010/28/22|.H102821|SPX EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/28/2021	10/28/2022	1,772	8,145,000	4596.42		193,037		160,418		219,866			(32,618)				0010
.102821V EEJ EUR010/28/22|.102821V|EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/28/2022	9,646	1,480,000	153.43755		37,592		31,240		25,722			(6,352)				0010
.102821L EEJ EUR010/28/22|.102821L|EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/28/2022	26,063	3,940,000	151.17		101,652		84,475		81,803			(17,177)				0010
.102821U EEJ EUR010/28/22|.102821U|EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/28/2022	4,551	695,000	152.727051		19,043		15,825		13,380			(3,218)				0010
.I102821 SPX EUR010/28/22|.I102821|SPX EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/28/2021	10/28/2022	2,529	11,625,000	4596.42		297,600		247,313		339,837			(50,287)				0010
.102921G PDLV5E EUR010/28|.102921G|PDLV5E EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/29/2021	10/28/2022	4,277	1,834,419	428.93		43,292		36,077		60,557			(7,215)				0010
.102921J PDLV5E EUR010/28|.102921J|PDLV5E EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/29/2021	10/28/2022	675	289,589	428.93		5,473		4,561		7,339			(912)				0010
.102921I PDLV5E EUR010/21|.102921I||PDLV5E EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/29/2021	10/21/2022	614	262,673	427.77		4,938		4,099		6,557			(839)				0010
.102921E PDLV5E EUR010/21|.102921E|PDLV5E EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/29/2021	10/21/2022	5,250	2,245,932	427.77		55,475		46,045		77,943			(9,429)				0010
.102921C PDLV5E EUR010/14|.102921C|PDLV5E EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/29/2021	10/14/2022	1,926	824,446	428.17		19,787		16,355		27,952			(3,431)				0010
.102921H PDLV5E EUR010/30|.102921H|PDLV5E EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/29/2021	10/30/2023	12,584	5,397,613	428.93		181,900		166,887		214,072			(15,012)				0010
.102921F PDLV5E EUR010/23|.102921F|PDLV5E EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/29/2021	10/23/2023	4,506	1,927,558	427.77		67,272		61,666		79,362			(5,606)				0010
.102921B SGIXCGMS EUR010/1|.102921B|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	10/29/2021	10/30/2023	1,989	745,711	374.88		25,840		23,707		25,391			(2,133)				0010
.102921D PDLV5E EUR010/16|.102921D|PDLV5E EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/29/2021	10/16/2023	2,457	1,052,145	428.17		35,983		32,955		42,621			(3,028)				0010
.102921A SGIXCGMS EURO10/1|.102921A|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	10/29/2021	10/28/2022	2,865	1,074,039	374.88		25,585		21,321		29,196			(4,264)				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 Year-end (b)
.D110821 SPX ASIAN11/07/2|.D110821| SPX ASIAN 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/08/2021	11/08/2022	788	3,705,000	4701.7		96,515		82,689		106,750			(13,826)				0010
.110821E EEJ EUR011/07/22|.110821E| EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/08/2021	11/07/2022	40,798	6,200,000	151.97		110,980		95,038		81,110			(15,942)				0010
.E110821 SPX ASIAN11/07/2|.E110821| SPX ASIAN 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/08/2021	11/08/2022	805	3,785,000	4701.7		109,235		93,587		119,920			(15,648)				0010
.L110821 SPX EUR011/07/22|.L110821| SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/08/2021	11/07/2022	4,247	19,970,000	4701.7		509,235		436,085		538,434			(73,150)				0010
.110821D EEJ EUR011/07/22|.110821D| EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/08/2021	11/07/2022	1,744	265,000	151.97		4,373		3,744		3,158			(628)				0010
.K110821 SPX EUR011/07/22|.K110821| SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/08/2021	11/07/2022	1,026	4,825,000	4701.7		116,765		99,992		123,525			(16,773)				0010
.F110821 SPX ASIAN11/07/2|.F110821| SPX ASIAN 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/08/2021	11/08/2022	769	3,615,000	4701.7		115,210		98,706		125,339			(16,504)				0010
.N110821 SPX EUR011/07/22|.N110821| SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/08/2021	11/07/2022	2,686	12,630,000	4701.7		353,640		302,841		374,311			(50,799)				0010
.0110821 SPX EUR011/07/22|.0110821| SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/08/2021	11/07/2022	2,034	9,565,000	4701.7		282,168		241,635		299,522			(40,532)				0010
.B110821 SPX ASIAN11/07/2|.B110821| SPX ASIAN 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/08/2021	11/08/2022	968	4,550,000	4701.7		97,825		83,812		107,898			(14,014)				0010
.C110821 SPX ASIAN11/07/2|.C110821| SPX ASIAN 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/08/2021	11/08/2022	924	4,345,000	4701.7		104,758		89,751		115,656			(15,007)				0010
.110821C EEJ EUR011/07/22|.110821C| EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/08/2021	11/07/2022	921	140,000	151.97		1,778		1,523		1,227			(255)				0010
.M110821 SPX EUR011/07/22|.M110821| SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/08/2021	11/07/2022	1,069	5,025,000	4701.7		134,670		115,325		142,241			(19,345)				0010
.110821N EEJ EUR011/07/22|.110821N| EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/08/2021	11/07/2022	44,252	6,725,000	151.97		173,505		148,582		127,155			(24,923)				0010
.A110821 SPX ASIAN11/07/2|.A110821| SPX ASIAN 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/08/2021	11/08/2022	1,536	7,220,000	4701.7		83,680		71,693		89,947			(11,987)				0010
.110821S EEJ EUR010/21/22|.110821S| EEJ EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/08/2021	10/21/2022	2,047	315,000	153.87013		8,064		6,849		5,104			(1,215)				0010
.P110821 SPX EUR011/07/22|.P110821| SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/08/2021	11/07/2022	2,351	11,055,000	4701.7		362,604		310,517		386,292			(52,087)				0010
.110821Y EEJ EUR011/07/22|.110821Y| EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/08/2021	11/07/2022	3,997	625,000	156.361933		12,625		10,811		7,047			(1,814)				0010
.110821H EEJ EUR011/07/22|.110821H| EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/08/2021	11/07/2022	3,191	485,000	151.97		9,749		8,348		7,181			(1,400)				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 Year-end (b)
.H110821 SPX EUR011/07/22|.H110821| SPX EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/08/2021	11/07/2022	3,216	15,120,000	4701.7		264,600		226,591		278,226			(38,009)				0010
.110821F EEJ EUR011/07/22|.110821F| EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/08/2021	11/07/2022	16,911	2,570,000	151.97		47,802		40,935		35,008			(6,867)				0010
.1108210 EEJ EUR011/07/22|.1108210| EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/08/2021	11/07/2022	5,824	885,000	151.97		24,072		20,614		17,480			(3,458)				0010
.110821R EEJ EUR010/21/22|.110821R| EEJ EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/08/2021	10/21/2022	3,161	480,000	151.849855		15,120		12,841		10,416			(2,279)				0010
.J110821 SPX EUR011/07/22|.J110821| SPX EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/08/2021	11/07/2022	1,024	4,815,000	4701.7		110,745		94,837		116,646			(15,908)				0010
.110821Z EEJ EUR011/07/22|.110821Z| EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/08/2021	11/07/2022	4,863	765,000	157.319344		13,847		11,858		7,374			(1,989)				0010
.110821P EEJ EUR011/07/22|.110821P| EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/08/2021	11/07/2022	75,048	11,405,000	151.97		328,464		281,281		235,178			(47,183)				0010
.110821G EEJ EUR011/07/22|.110821G| EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/08/2021	11/07/2022	11,614	1,765,000	151.97		34,065		29,171		24,946			(4,893)				0010
.1108210 EEJ EUR011/07/22|.110821Q| EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/08/2021	11/07/2022	26,584	4,040,000	151.97		118,776		101,714		84,528			(17,062)				0010
.I110821 SPX EUR011/07/22|.I110821| SPX EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/08/2021	11/07/2022	1,641	7,715,000	4701.7		166,644		142,706		175,219			(23,938)				0010
.110821K EEJ EUR011/07/22|.110821K| EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/08/2021	11/07/2022	15,299	2,325,000	151.97		54,405		46,590		40,206			(7,815)				0010
.110821W EEJ EUR011/07/22|.110821W| EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/08/2021	11/07/2022	5,089	785,000	154.264747		19,861		17,008		12,245			(2,853)				0010
.G110821 SPX EUR011/07/22|.G110821| SPX EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/08/2021	11/07/2022	5,518	25,945,000	4701.7		313,935		268,839		326,248			(45,096)				0010
.Q110821 SPX EUR011/07/22|.Q110821| SPX EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/08/2021	11/07/2022	1,977	9,295,000	4701.7		324,396		277,797		346,296			(46,598)				0010
.110821I EEJ EUR011/07/22|.110821I| EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/08/2021	11/07/2022	3,488	530,000	151.97		11,448		9,804		8,439			(1,644)				0010
.110821X EEJ EUR011/07/22|.110821X| EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/08/2021	11/07/2022	16,070	2,490,000	154.948612		58,764		50,323		35,039			(8,441)				0010
.110821L EEJ EUR011/07/22|.110821L| EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/08/2021	11/07/2022	16,813	2,555,000	151.97		62,598		53,606		46,154			(8,992)				0010
.110821V EEJ EUR011/07/22|.110821V| EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/08/2021	11/07/2022	12,118	1,860,000	153.4897		50,964		43,643		32,497			(7,321)				0010
.110821M EEJ EUR011/07/22|.110821M| EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/08/2021	11/07/2022	32,901	5,000,000	151.97		125,500		107,472		92,263			(18,028)				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 Year-end (b)
.110821B EEJ EUR010/21/22|.110821B| EEJ EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/08/2021	10/21/2022	46,041	6,890,000	149.65		165,360		140,436		133,979			(24,924)				0010
.110821T EEJ EUR011/07/23|.110821T| EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/08/2021	11/07/2023	3,027	460,000	151.97		20,332		18,878		14,736			(1,454)				0010
.110821U EEJ EUR011/07/22|.110821U| EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/08/2021	11/07/2022	3,255	495,000	152.091576		15,642		13,395		10,519			(2,247)				0010
.110821A EEJ EUR010/21/22|.110821A| EEJ EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/08/2021	10/21/2022	9,255	1,385,000	149.65		28,808		24,466		23,307			(4,342)				0010
.110821J EEJ EUR011/07/22|.110821J| EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/08/2021	11/07/2022	88,274	13,415,000	151.97		303,179		259,628		223,701			(43,551)				0010
.110921A SGIXCGMS EUR010/|.110921A|SGIXC GMS EUR0 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	11/09/2021	10/30/2023	471	176,400	374.88		7,981		7,424		6,006			(557)				0010
.110921C SGIXCGMS EUR011/|.110921C|SGIXC GMS EUR0 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	11/09/2021	11/07/2023	2,756	1,052,398	381.85		37,785		35,180		26,389			(2,606)				0010
.110921B SGIXCGMS EUR011/|.110921B|SGIXC GMS EUR0 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	11/09/2021	11/07/2022	3,332	1,272,412	381.85		32,689		28,149		22,561			(4,540)				0010
.A111521 EEJ EUR011/14/22|.A111521| EEJ EUR0 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	11/14/2022	46,883	7,115,000	151.76		226,969		160,210		160,210	(66,758)						0010
.U111521 SPX EUR011/14/22|.U111521| SPX EUR0 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	11/15/2021	11/14/2022	1,365	6,390,000	4682.8		256,239		280,015		280,015	23,776						0010
.Y111521 SPX EUR011/14/23|.Y111521| SPX EUR0 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	11/15/2021	11/14/2023	450	2,105,000	4682.8		229,656		253,201		253,201	23,546						0010
.B111521 EEJ EUR011/14/23|.B111521| EEJ EUR0 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	11/14/2023	38,317	5,815,000	151.76		255,860		191,057		191,057	(64,803)						0010
.V111521 SPX EUR011/14/22|.V111521| SPX EUR0 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	11/15/2021	11/14/2022	1,193	5,585,000	4682.8		245,182		268,810		268,810	23,629						0010
.R111521 SPX EUR011/14/22|.R111521| SPX EUR0 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	11/15/2021	11/14/2022	372	1,740,000	4682.8		58,812		63,871		63,871	5,059						0010
.X111521 SPX EUR011/14/22|.X111521| SPX EUR0 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	11/15/2021	11/14/2022	964	4,515,000	4682.8		220,784		244,189		244,189	23,405						0010
.T111521 SPX EUR011/14/22|.T111521| SPX EUR0 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	11/15/2021	11/14/2022	935	4,380,000	4682.8		171,258		187,032		187,032	15,774						0010
.W111521 SPX EUR011/14/22|.W111521| SPX EUR0 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	11/15/2021	11/14/2022	6,226	29,155,000	4682.8		1,303,229		1,433,417		1,433,417	130,189						0010
.Q111521 SPX EUR011/14/22|.Q111521| SPX EUR0 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	11/15/2021	11/14/2022	2,063	9,660,000	4682.8		295,596		258,851		319,611			(36,745)				0010
.1115210 EEJ EUR011/14/22|.1115210| EEJ EUR0 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	11/14/2022	27,609	4,190,000	151.76		120,672		105,671		89,723			(15,001)				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 Year-end (b)
.H111521 SPX ASIAN11/15/2|.H111521| SPX ASIAN 11/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/15/2021	11/15/2022	361	1,690,000	4682.8		56,226		49,256		64,712			(6,970)				0010
.111521P EEJ EUR011/14/22|.111521P| EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	11/14/2022	11,070	1,680,000	151.76		49,392		43,252		36,528			(6,140)				0010
.111521N EEJ EUR011/14/22|.111521N| EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	11/14/2022	1,318	200,000	151.76		5,600		4,904		4,193			(696)				0010
.I111521 SPX EUR011/14/22|.I111521| SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	11/15/2021	11/14/2022	2,601	12,180,000	4682.8		147,378		129,058		155,397			(18,320)				0010
.111521M EEJ EUR011/14/22|.111521M| EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	11/14/2022	1,417	215,000	151.76		5,805		5,083		4,378			(722)				0010
.111521S EEJ EUR010/28/22|.111521S| EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	10/28/2022	1,933	300,000	155.221356		6,420		5,583		3,980			(837)				0010
.111521H EEJ EUR011/14/22|.111521H| EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	11/14/2022	9,884	1,500,000	151.76		33,900		29,686		25,802			(4,214)				0010
.111521L EEJ EUR011/14/22|.111521L| EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	11/14/2022	19,537	2,965,000	151.76		76,497		66,988		58,013			(9,509)				0010
.111521C EEJ EUR011/14/22|.111521C| EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	11/14/2022	2,306	350,000	151.76		5,565		4,873		4,128			(692)				0010
.111521R EEJ EUR010/28/22|.111521R| EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	10/28/2022	3,541	540,000	152.515413		15,444		13,430		10,711			(2,014)				0010
.J111521 SPX EUR011/14/22|.J111521| SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	11/15/2021	11/14/2022	1,390	6,510,000	4682.8		115,227		100,903		122,743			(14,324)				0010
.S111521 SPX EUR011/14/22|.S111521| SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	11/15/2021	11/14/2022	853	3,995,000	4682.8		138,227		121,044		150,484			(17,183)				0010
.111521K EEJ EUR011/14/22|.111521K| EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	11/14/2022	14,035	2,130,000	151.76		53,463		46,817		40,642			(6,646)				0010
.111521B EEJ EUR010/28/22|.111521B| EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	10/28/2022	53,516	8,090,000	151.17		228,947		199,084		177,321			(29,863)				0010
.111521U EEJ EUR011/14/22|.111521U| EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	11/14/2022	11,655	1,770,000	151.866232		55,932		48,979		39,297			(6,953)				0010
.111521I EEJ EUR011/14/22|.111521I| EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	11/14/2022	4,250	645,000	151.76		14,964		13,104		11,418			(1,860)				0010
.111521A EEJ EUR010/28/22|.111521A| EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	10/28/2022	55,070	8,325,000	151.17		167,333		145,507		130,741			(21,826)				0010
.111521T EEJ EUR011/14/23|.111521T| EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	11/14/2023	2,010	305,000	151.76		13,420		12,589		10,021			(831)				0010
.111521J EEJ EUR011/14/22|.111521J| EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	11/14/2022	14,958	2,270,000	151.76		55,615		48,702		42,377			(6,913)				0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.111521F EEJ EUR011/14/22 EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	11/14/2022	2,537	385,000	151.76		7,700		6,743		5,838			(957)				0010
.D111521 SPX ASIAN11/15/2 SPX ASIAN 11/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/15/2021	11/15/2022	318	1,490,000	4682.8		29,398		25,753		33,438			(3,644)				0010
.K111521 SPX EUR011/14/22 SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/15/2021	11/14/2022	1,326	6,210,000	4682.8		131,652		115,286		141,083			(16,366)				0010
.L111521 SPX EUR011/14/22 SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/15/2021	11/14/2022	1,528	7,155,000	4682.8		167,427		146,614		180,176			(20,813)				0010
.111521V EEJ EUR011/14/22 EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	11/14/2022	7,862	1,205,000	153.2776		33,138		29,018		22,046			(4,119)				0010
.M111521 SPX EUR011/14/22 SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/15/2021	11/14/2022	2,765	12,950,000	4682.8		330,225		289,175		355,148			(41,050)				0010
.111521W EEJ EUR011/14/22 EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	11/14/2022	1,850	285,000	154.021224		7,239		6,339		4,688			(900)				0010
.111521D EEJ EUR011/14/22 EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	11/14/2022	11,004	1,670,000	151.76		29,893		26,177		22,453			(3,716)				0010
.111521X EEJ EUR011/14/22 EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	11/14/2022	11,408	1,765,000	154.71932		41,654		36,476		26,195			(5,178)				0010
.111521E EEJ EUR011/14/22 EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	11/14/2022	8,665	1,315,000	151.76		24,722		21,649		18,675			(3,073)				0010
.C111521 SPX ASIAN11/15/2 SPX ASIAN 11/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/15/2021	11/15/2022	851	3,985,000	4682.8		46,983		41,159		51,501			(5,824)				0010
.F111521 SPX ASIAN11/15/2 SPX ASIAN 11/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/15/2021	11/15/2022	540	2,530,000	4682.8		66,590		58,335		76,712			(8,255)				0010
.N111521 SPX EUR011/14/22 SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/15/2021	11/14/2022	1,586	7,425,000	4682.8		197,505		172,953		213,005			(24,552)				0010
.111521Y EEJ EUR011/14/22 EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	11/14/2022	3,167	495,000	156.297624		9,851		8,626		5,763			(1,225)				0010
.0111521 SPX EUR011/14/22 SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/15/2021	11/14/2022	2,003	9,380,000	4682.8		261,702		229,170		282,841			(32,532)				0010
.111521Z EEJ EUR011/14/22 EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	11/14/2022	2,578	405,000	157.0716		7,371		6,455		4,164			(916)				0010
.111521G EEJ EUR011/14/22 EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	11/14/2022	29,487	4,475,000	151.76		96,660		84,644		73,436			(12,016)				0010
.E111521 SPX ASIAN11/15/2 SPX ASIAN 11/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/15/2021	11/15/2022	1,129	5,285,000	4682.8		122,771		107,551		140,657			(15,219)				0010
.P111521 SPX EUR011/14/22 SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/15/2021	11/14/2022	1,407	6,590,000	4682.8		191,110		167,353		206,852			(23,757)				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 Year-end (b)
.G111521 SPX ASIAN11/15/2|.G111521| SPX ASIAN 11/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/15/2021	11/15/2022	570	2,670,000	4682.8		78,445		68,720		90,643		(9,725)				0010
.111621B SGIXCGMS EUR011/|.111621B|SGIXC GMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E	SNZ2OJLFK8MNNCLQOF39	11/16/2021	11/14/2023	605	229,686	379.37		7,919		7,439		6,473		(480)				0010
.111621I PDLV5E EUR011/14|.111621I|PDL V5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A.	E57ODZWZ7FF32TWEFA76	11/16/2021	11/14/2022	415	178,530	430.53		3,321		2,916		4,161		(405)				0010
.111621C PDLV5E EUR010/30|.111621C|PDL V5E EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A.	E57ODZWZ7FF32TWEFA76	11/16/2021	10/30/2023	2,513	1,077,807	428.93		37,723		35,389		42,588		(2,334)				0010
.111621G PDLV5E EUR011/14|.111621G|PDL V5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A.	E57ODZWZ7FF32TWEFA76	11/16/2021	11/14/2023	4,687	2,018,042	430.53		67,604		63,507		75,853		(4,097)				0010
.111621H PDLV5E EUR011/07|.111621H|PDL V5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A.	E57ODZWZ7FF32TWEFA76	11/16/2021	11/07/2022	606	260,918	430.83		4,697		4,113		5,894		(584)				0010
.111621E PDLV5E EUR011/07|.111621E|PDL V5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A.	E57ODZWZ7FF32TWEFA76	11/16/2021	11/07/2023	8,259	3,558,437	430.83		117,428		110,242		131,975		(7,186)				0010
.111621A SGIXCGMS EUR011/|.111621A|SGIXC GMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E	SNZ2OJLFK8MNNCLQOF39	11/16/2021	11/14/2022	779	295,442	379.37		7,172		6,298		6,215		(874)				0010
.111621F PDLV5E EUR011/14|.111621F|PDL V5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A.	E57ODZWZ7FF32TWEFA76	11/16/2021	11/14/2022	2,415	1,039,569	430.53		24,534		21,544		32,065		(2,990)				0010
.111621D PDLV5E EUR011/07|.111621D|PDL V5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A.	E57ODZWZ7FF32TWEFA76	11/16/2021	11/07/2022	7,435	3,203,315	430.83		73,676		64,519		96,861		(9,158)				0010
.111921G SPX EUR001/07/22|.111921G| SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co.	4PQUHN3JPFGFNF3BB653	11/19/2021	01/07/2022	844	3,210,000	3803.79		207,227		27,630		212,173		(179,597)				0010
.111921I SPX EUR004/14/22|.111921I| SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co.	4PQUHN3JPFGFNF3BB653	11/19/2021	04/14/2022	929	3,830,000	4124.66		287,770		208,735		301,911		(79,036)				0010
.111921H SPX EUR001/07/22|.111921H| SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co.	4PQUHN3JPFGFNF3BB653	11/19/2021	01/07/2022	827	3,145,000	3803.79		214,862		28,648		220,146		(186,214)				0010
.111921J SPX EUR004/21/22|.111921J| SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co.	4PQUHN3JPFGFNF3BB653	11/19/2021	04/21/2022	498	2,080,000	4173.42		104,583		77,209		109,395		(27,374)				0010
.111921K SPX EUR004/21/22|.111921K| SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co.	4PQUHN3JPFGFNF3BB653	11/19/2021	04/21/2022	704	2,940,000	4173.42		160,764		118,685		168,290		(42,079)				0010
.K112221 SPX EUR011/21/22|.K112221| SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A	B4TYDEB6GKMZO031MB27	11/22/2021	11/21/2022	3,436	16,090,020	4682.94		432,821		387,387		462,685		(45,434)				0010
.112221K EEJ EUR011/21/22|.112221K| EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/22/2021	11/21/2022	23,451	3,535,000	150.74		88,729		79,414		76,713		(9,314)				0010
.112221W EEJ EUR011/21/22|.112221W| EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/22/2021	11/21/2022	2,580	400,000	155.021016		8,160		7,303		5,811		(857)				0010
.112221V EEJ EUR011/21/22|.112221V| EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/22/2021	11/21/2022	9,368	1,440,000	153.709578		33,840		30,288		25,311		(3,552)				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 Year-end (b)
.L112221 SPX EUR011/21/22|.L112221| SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/22/2021	11/21/2022	2,412	11,295,017	4682.94		318,519		285,083		340,765			(33,436)				0010
.112221L EEJ EUR011/21/22|.112221L| EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/22/2021	11/21/2022	28,261	4,260,000	150.74		109,908		98,371		94,980			(11,537)				0010
.112221U EEJ EUR011/21/22|.112221U| EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/22/2021	11/21/2022	2,841	435,000	153.106618		10,919		9,772		8,320			(1,146)				0010
.D112221 SPX ASIAN11/22/2|.D112221| SPX ASIAN 11/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/22/2021	11/22/2022	549	2,570,000	4682.94		84,810		75,932		96,881			(8,878)				0010
.112221I EEJ EUR011/21/22|.112221I| EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/22/2021	11/21/2022	7,928	1,195,000	150.74		28,083		25,135		24,289			(2,948)				0010
.112221H EEJ EUR011/21/22|.112221H| EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/22/2021	11/21/2022	14,727	2,220,000	150.74		50,172		44,905		43,305			(5,267)				0010
.M112221 SPX EUR011/21/22|.M112221| SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/22/2021	11/21/2022	2,057	9,635,009	4682.94		283,269		253,534		303,112			(29,735)				0010
.112221A EEJ EUR011/07/22|.112221A| EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/22/2021	11/07/2022	26,453	4,020,000	151.97		56,682		50,493		43,805			(6,189)				0010
.112221J EEJ EUR011/21/22|.112221J| EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/22/2021	11/21/2022	22,854	3,445,000	150.74		84,403		75,543		73,171			(8,860)				0010
.112221B EEJ EUR011/07/22|.112221B| EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/22/2021	11/07/2022	27,637	4,200,000	151.97		103,740		92,412		83,697			(11,328)				0010
.112221G EEJ EUR011/21/22|.112221G| EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/22/2021	11/21/2022	30,317	4,570,000	150.74		96,427		86,305		82,311			(10,122)				0010
.112221M EEJ EUR011/21/22|.112221M| EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/22/2021	11/21/2022	2,886	435,000	150.74		11,789		10,551		10,170			(1,237)				0010
.H112221 SPX EUR011/21/22|.H112221| SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/22/2021	11/21/2022	1,253	5,870,018	4682.94		130,901		117,160		138,826			(13,741)				0010
.112221F EEJ EUR011/21/22|.112221F| EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/22/2021	11/21/2022	2,289	345,000	150.74		6,866		6,145		5,853			(721)				0010
.112221X EEJ EUR011/21/22|.112221X| EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/22/2021	11/21/2022	3,525	550,000	156.0159		10,010		8,959		6,870			(1,051)				0010
.1122210 EEJ EUR011/21/22|.112221O| EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/22/2021	11/21/2022	9,586	1,445,000	150.74		42,628		38,153		36,238			(4,475)				0010
.112221Y SPX ASIAN11/22/2|.112221Y| SPX ASIAN 11/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/22/2021	11/22/2022	1,271	5,950,000	4682.94		70,508		63,127		76,857			(7,381)				0010
.112221C EEJ EUR011/21/22|.112221C| EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/22/2021	11/21/2022	1,592	240,000	150.74		3,624		3,244		2,963			(380)				0010
.I112221 SPX EUR011/21/22|.I112221| SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/22/2021	11/21/2022	1,475	6,904,995	4682.94		165,030		147,706		175,530			(17,324)				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 Year-end (b)
.112221D EEJ EUR011/21/22|.112221D| EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/22/2021	11/21/2022	21,162	3,190,000	150.74		57,420		51,392		48,391			(6,028)				0010
.J112221 SPX EUR011/21/22|.J112221| SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZ0031MB27	11/22/2021	11/21/2022	1,311	6,139,990	4682.94		157,798		141,234		168,465			(16,564)				0010
.112221N EEJ EUR011/21/22|.112221N| EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/22/2021	11/21/2022	35,492	5,350,000	150.74		154,080		137,906		131,740			(16,174)				0010
.E112221 SPX EUR011/21/22|.E112221| SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZ0031MB27	11/22/2021	11/21/2022	3,882	18,180,016	4682.94		221,796		198,514		231,968			(23,282)				0010
.112221E EEJ EUR011/21/22|.112221E| EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/22/2021	11/21/2022	5,208	785,000	150.74		15,151		13,560		12,819			(1,590)				0010
.112221Z SPX ASIAN11/22/2|.112221Z| SPX ASIAN 11/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/22/2021	11/22/2022	448	2,100,000	4682.94		41,832		37,453		47,312			(4,379)				0010
.112221Q EEJ EUR011/07/22|.112221Q| EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/22/2021	11/07/2022	3,437	535,000	155.647674		10,112		9,007		6,757			(1,104)				0010
.A112221 SPX ASIAN11/22/2|.A112221| SPX ASIAN 11/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/22/2021	11/22/2022	758	3,550,000	4682.94		84,135		75,327		95,802			(8,808)				0010
.112221P EEJ EUR011/07/22|.112221P| EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/22/2021	11/07/2022	2,834	435,000	153.4897		10,440		9,300		7,600			(1,140)				0010
.0112221 SPX EUR011/21/22|.0112221| SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZ0031MB27	11/22/2021	11/21/2022	1,769	8,285,011	4682.94		289,975		259,536		311,465			(30,439)				0010
.B112221 SPX ASIAN11/22/2|.B112221| SPX ASIAN 11/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/22/2021	11/22/2022	546	2,555,000	4682.94		66,864		59,865		76,465			(7,000)				0010
.G112221 SPX EUR011/21/22|.G112221| SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZ0031MB27	11/22/2021	11/21/2022	1,234	5,780,012	4682.94		117,912		105,535		124,985			(12,378)				0010
.N112221 SPX EUR011/21/22|.N112221| SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZ0031MB27	11/22/2021	11/21/2022	771	3,609,985	4682.94		114,798		102,747		123,104			(12,051)				0010
.C112221 SPX ASIAN11/22/2|.C112221| SPX ASIAN 11/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/22/2021	11/22/2022	711	3,330,000	4682.94		99,167		88,786		113,766			(10,381)				0010
.112221R EEJ EUR011/21/23|.112221R| EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/22/2021	11/21/2023	4,279	645,000	150.74		28,380		26,897		23,442			(1,483)				0010
.112221T EEJ EUR011/21/22|.112221T| EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/22/2021	11/21/2022	6,962	1,060,000	152.2474		29,044		25,995		22,787			(3,049)				0010
.112221S EEJ EUR011/21/22|.112221S| EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/22/2021	11/21/2022	3,877	585,000	150.905814		18,369		16,441		14,974			(1,928)				0010
.F112221 SPX EUR011/21/22|.F112221| SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZ0031MB27	11/22/2021	11/21/2022	1,471	6,890,010	4682.94		119,197		106,685		125,439			(12,512)				0010
.112321H MXEA EUR011/07/2|.112321H|MXEA EURO 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/23/2021	11/07/2022	891	2,118,736	2377.93		47,606		42,653		48,555			(4,953)				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 Year-end (b)
.112321J MXEA EUR011/14/2|.112321J|M XEA EURO 11/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/23/2021	11/14/2022	1,212	2,873,894	2371.2		58,309		52,363		58,597			(5,947)				0010
.1123211 MXEA EUR011/14/2|.112321I|M XEA EURO 11/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/23/2021	11/14/2022	441	1,045,699	2371.2		15,435		13,861		15,062			(1,574)				0010
.112321M SGIXCGMS EUR011/|.112321M|SGIXC GMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	11/23/2021	11/14/2023	2,007	761,342	379.37		26,470		25,143		21,456			(1,327)				0010
.112321L MXEA EUR011/21/2|.112321L|M XEA EURO 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/23/2021	11/21/2022	1,151	2,679,551	2328.02		66,102		59,492		66,771			(6,610)				0010
.112321A MXEA ASIAN10/28/|.112321A|M XEA ASIAN 10/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/23/2021	10/28/2022	551	1,297,335	2354.51		20,156		17,996		18,890			(2,160)				0010
.112321G MXEA EUR011/07/2|.112321G|M XEA EURO 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/23/2021	11/07/2022	1,886	4,484,776	2377.93		76,553		68,588		75,950			(7,965)				0010
.112321K MXEA EUR011/21/2|.112321K|M XEA EURO 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/23/2021	11/21/2022	715	1,664,534	2328.02		27,749		24,974		26,555			(2,775)				0010
.112321E MXEA EUR010/28/2|.112321E|M XEA EURO 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/23/2021	10/28/2022	922	2,170,858	2354.51		36,530		32,616		35,673			(3,914)				0010
.112321B MXEA ASIAN11/08/|.112321B|M XEA ASIAN 11/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/23/2021	11/08/2022	830	1,973,682	2377.93		26,261		23,537		25,365			(2,725)				0010
.1123210 SGIXCGMS EUR011/|.1123210|SGIXC GMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	11/23/2021	11/21/2023	4,718	1,796,096	380.72		59,867		56,894		47,818			(2,973)				0010
.112321D MXEA ASIAN11/22/|.112321D|M XEA ASIAN 11/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/23/2021	11/22/2022	931	2,167,387	2328.02		41,569		37,424		43,962			(4,145)				0010
.112321F MXEA EUR010/28/2|.112321F|M XEA EURO 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/23/2021	10/28/2022	1,268	2,985,519	2354.51		69,689		62,223		70,297			(7,467)				0010
.112321N SGIXCGMS EUR011/|.112321N|SGIXC GMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	11/23/2021	11/21/2022	1,922	731,831	380.72		16,916		15,224		14,255			(1,692)				0010
.112321C MXEA ASIAN11/15/|.112321C|M XEA ASIAN 11/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/23/2021	11/15/2022	750	1,778,400	2371.2		26,010		23,365		24,654			(2,645)				0010
.112921P EEJ EUR011/28/23|.112921P| EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2021	11/28/2023	2,096	315,000	150.28		13,892		13,299		11,986			(592)				0010
.F112921 SPX EUR011/28/22|.F112921| SPX EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/29/2021	11/28/2022	1,499	6,980,000	4655.27		166,124		151,898		180,380			(14,226)				0010
.112921D EEJ EUR011/28/22|.112921D| EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2021	11/28/2022	25,519	3,835,000	150.28		68,647		62,768		60,482			(5,879)				0010
.112921Q EEJ EUR011/28/22|.112921Q| EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2021	11/28/2022	2,326	350,000	150.475364		10,990		10,049		9,555			(941)				0010
.G112921 SPX EUR011/28/22|.G112921| SPX EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/29/2021	11/28/2022	3,162	14,720,000	4655.27		379,776		347,254		412,774			(32,522)				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 Year-end (b)
.112921W SPX ASIAN11/28/2|.112921W| SPX ASIAN 11/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2021	11/28/2022	918	4,275,000	4655.27		50,975		46,610		58,403			(4,365)				0010
.112921R EEJ EUR011/28/22|.112921R| EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2021	11/28/2022	12,386	1,880,000	151.7828		51,700		47,273		43,499			(4,427)				0010
.D112921 SPX EUR011/28/22|.D112921| SPX EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/29/2021	11/28/2022	1,162	5,410,000	4655.27		99,544		91,020		107,031			(8,524)				0010
.112921X SPX ASIAN11/28/2|.112921X| SPX ASIAN 11/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2021	11/28/2022	367	1,710,000	4655.27		33,018		30,191		38,625			(2,828)				0010
.C112921 SPX EUR011/28/22|.C112921| SPX EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/29/2021	11/28/2022	2,436	11,340,000	4655.27		139,482		127,537		148,790			(11,945)				0010
.E112921 SPX EUR011/28/22|.E112921| SPX EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/29/2021	11/28/2022	1,081	5,030,000	4655.27		110,660		101,184		119,953			(9,476)				0010
.112921A EEJ EUR011/14/22|.112921A| EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2021	11/14/2022	47,905	7,270,000	151.76		133,041		121,190		114,213			(11,851)				0010
.112921S EEJ EUR011/28/22|.112921S| EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2021	11/28/2022	8,471	1,295,000	152.879844		31,728		29,011		25,898			(2,717)				0010
.J112921 SPX EUR011/28/22|.J112921| SPX EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/29/2021	11/28/2022	1,521	7,080,000	4655.27		210,276		192,269		229,195			(18,007)				0010
.112921B EEJ EUR011/14/22|.112921B| EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2021	11/14/2022	27,016	4,100,000	151.76		99,630		90,755		86,206			(8,875)				0010
.112921L EEJ EUR011/28/22|.112921L| EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2021	11/28/2022	17,933	2,695,000	150.28		69,531		63,577		63,617			(5,954)				0010
.H112921 SPX EUR011/28/22|.H112921| SPX EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/29/2021	11/28/2022	4,463	20,775,000	4655.27		558,848		510,990		608,712			(47,857)				0010
.I112921 SPX EUR011/28/22|.I112921| SPX EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/29/2021	11/28/2022	3,225	15,015,000	4655.27		424,925		388,536		463,680			(36,389)				0010
.112921J EEJ EUR011/28/22|.112921J| EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2021	11/28/2022	36,532	5,490,000	150.28		133,956		122,485		122,577			(11,471)				0010
.112921V EEJ EUR011/28/22|.112921V| EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2021	11/28/2022	2,255	350,000	155.224212		6,615		6,049		5,016			(566)				0010
.B112921 SPX ASIAN11/28/2|.B112921| SPX ASIAN 11/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2021	11/28/2022	494	2,300,000	4655.27		81,151		74,202		96,264			(6,949)				0010
.112921U EEJ EUR011/28/22|.112921U| EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2021	11/28/2022	2,467	380,000	154.037		8,208		7,505		6,471			(703)				0010
.K112921 SPX EUR011/28/22|.K112921| SPX EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/29/2021	11/28/2022	1,391	6,475,000	4655.27		226,625		207,218		248,816			(19,407)				0010
.112921K EEJ EUR011/28/22|.112921K| EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2021	11/28/2022	14,972	2,250,000	150.28		56,475		51,639		51,643			(4,836)				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 Year-end (b)
.A112921 SPX ASIAN11/28/2|.A112921| SPX ASIAN 11/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2021	11/28/2022	688	3,205,000	4655.27		100,720		92,095		119,868			(8,625)				0010
.112921T EEJ EUR011/28/22|.112921T| EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2021	11/28/2022	3,359	515,000	153.315656		12,051		11,019		9,702			(1,032)				0010
.112921Z SPX ASIAN11/28/2|.112921Z| SPX ASIAN 11/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2021	11/28/2022	750	3,490,000	4655.27		94,952		86,821		112,545			(8,131)				0010
.112921H EEJ EUR011/28/22|.112921H| EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2021	11/28/2022	16,935	2,545,000	150.28		57,517		52,592		52,142			(4,925)				0010
.112921I EEJ EUR011/28/22|.112921I| EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2021	11/28/2022	2,030	305,000	150.28		7,076		6,470		6,425			(606)				0010
.112921Y SPX ASIAN11/28/2|.112921Y| SPX ASIAN 11/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2021	11/28/2022	1,072	4,990,000	4655.27		118,143		108,026		139,665			(10,117)				0010
.112921N EEJ EUR011/28/22|.112921N| EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2021	11/28/2022	51,537	7,745,000	150.28		223,056		203,955		202,911			(19,101)				0010
.112921G EEJ EUR011/28/22|.112921G| EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2021	11/28/2022	2,429	365,000	150.28		7,884		7,209		7,109			(675)				0010
.112921C EEJ EUR011/28/22|.112921C| EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2021	11/28/2022	2,262	340,000	150.28		5,100		4,663		4,335			(437)				0010
.112921M EEJ EUR011/28/22|.112921M| EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2021	11/28/2022	2,129	320,000	150.28		8,800		8,046		8,040			(754)				0010
.1129210 EEJ EUR011/28/22|.1129210| EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2021	11/28/2022	9,815	1,475,000	150.28		43,513		39,786		39,368			(3,726)				0010
.112921F EEJ EUR011/28/22|.112921F| EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2021	11/28/2022	6,654	1,000,000	150.28		20,500		18,744		18,356			(1,756)				0010
.112921E EEJ EUR011/28/22|.112921E| EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2021	11/28/2022	15,937	2,395,000	150.28		45,505		41,608		40,324			(3,897)				0010
.113021C PDLV5E EUR011/21|.113021C|PDL V5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/30/2021	11/21/2022	4,706	2,023,169	429.89		34,596		31,664		64,507			(2,932)				0010
.113021H PDLV5E EUR011/28|.113021H|PDL V5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/30/2021	11/28/2022	393	169,440	431.54		2,287		2,097		3,785			(190)				0010
.113021D PDLV5E EUR011/21|.113021D|PDL V5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/30/2021	11/21/2023	14,157	6,085,777	429.89		164,925		158,043		233,983			(6,881)				0010
.113021G PDLV5E EUR011/21|.113021G|PDL V5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/30/2021	11/21/2022	811	348,679	429.89		5,056		4,627		8,273			(428)				0010
.113021B SGIXCGMS EUR011/|.113021B|SGIXC GMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	11/30/2021	11/28/2023	1,204	459,374	381.6		16,757		16,065		11,799			(692)				0010
.113021E PDLV5E EUR011/28|.113021E|PDL V5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/30/2021	11/28/2022	4,363	1,882,843	431.54		29,749		27,277		55,787			(2,472)				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 Year-end (b)
.113021F PDLV5E EUR011/28|.113021F|PDLV5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/30/2021	11/28/2023	2,689	1,160,204	431.54		29,701		28,474		42,230			(1,227)				0010
.113021A SGIXCGMS EUR011/|.113021A|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	11/30/2021	11/28/2022	2,237	853,567	381.6		22,435		20,571		15,862			(1,864)				0010
.120721R EEJ EUR011/28/23|.120721R|EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2021	11/28/2023	2,096	315,000	150.28		14,018		13,569		11,986			(448)				0010
.120721F EEJ EUR012/07/22|.120721F|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2021	12/07/2022	4,227	635,000	150.23		12,954		12,133		11,674			(821)				0010
.120721G EEJ EUR012/07/22|.120721G|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2021	12/07/2022	28,789	4,325,000	150.23		93,420		87,501		84,963			(5,919)				0010
.N120721 SPX EUR012/07/22|.N120721|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2021	12/07/2022	1,260	5,905,000	4686.75		174,729		163,658		185,694			(11,071)				0010
.120721Q EEJ EUR011/21/22|.120721Q|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2021	11/21/2022	3,531	545,000	154.327612		11,336		10,585		8,767			(751)				0010
.0120721 SPX EUR012/07/22|.0120721|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2021	12/07/2022	2,156	10,105,000	4686.75		311,436		291,703		331,177			(19,733)				0010
.120721H EEJ EUR012/07/22|.120721H|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2021	12/07/2022	13,612	2,045,000	150.23		46,422		43,480		42,528			(2,941)				0010
.120721S EEJ EUR012/07/23|.120721S|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2021	12/07/2023	3,328	500,000	150.23		21,950		21,257		19,224			(693)				0010
.120721I EEJ EUR012/07/22|.120721I|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2021	12/07/2022	7,289	1,095,000	150.23		25,733		24,102		23,667			(1,630)				0010
.A120721 SPX ASIAN12/07/2|.A120721|SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	12/07/2021	12/07/2022	1,033	4,840,000	4686.75		59,048		55,307		63,058			(3,741)				0010
.P120721 SPX EUR012/07/22|.P120721|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2021	12/07/2022	1,033	4,840,000	4686.75		162,430		152,139		172,993			(10,292)				0010
.F120721 SPX ASIAN12/07/2|.F120721|SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	12/07/2021	12/07/2022	801	3,755,000	4686.75		134,054		125,560		146,264			(8,494)				0010
.120721T EEJ EUR012/07/22|.120721T|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2021	12/07/2022	2,527	380,000	150.38023		11,970		11,212		10,634			(758)				0010
.J120721 SPX EUR012/07/22|.J120721|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2021	12/07/2022	1,823	8,545,000	4686.75		204,396		191,446		216,823			(12,951)				0010
.120721U EEJ EUR012/07/22|.120721U|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2021	12/07/2022	11,007	1,670,000	151.717277		45,925		43,015		39,580			(2,910)				0010
.K120721 SPX EUR012/07/22|.K120721|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2021	12/07/2022	3,806	17,840,000	4686.75		460,094		430,942		488,465			(29,152)				0010
.120721M EEJ EUR012/07/22|.120721M|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2021	12/07/2022	4,393	660,000	150.23		17,754		16,629		16,485			(1,125)				0010

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.E120721 SPX ASIAN12/07/2|.E120721| SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	12/07/2021	12/07/2022	707	3,315,000	4686.75		104,423		97,806		114,847			(6,616)				0010
.L120721 SPX EUR012/07/22|.L120721| SPX EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/07/2021	12/07/2022	3,555	16,660,000	4686.75		451,819		423,192		479,896			(28,628)				0010
.120721V EEJ EUR012/07/22|.120721V| EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2021	12/07/2022	26,697	4,080,000	152.828979		99,960		93,626		83,639			(6,334)				0010
.B120721 SPX ASIAN12/07/2|.B120721| SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	12/07/2021	12/07/2022	357	1,675,000	4686.75		37,353		34,986		40,992			(2,367)				0010
.120721B EEJ EUR011/21/22|.120721B| EEJ EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2021	11/21/2022	25,972	3,915,000	150.74		101,399		94,678		90,747			(6,721)				0010
.M120721 SPX EUR012/07/22|.M120721| SPX EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/07/2021	12/07/2022	2,061	9,660,000	4686.75		273,764		256,418		290,830			(17,346)				0010
.C120721 SPX ASIAN12/07/2|.C120721| SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	12/07/2021	12/07/2022	386	1,810,000	4686.75		45,974		43,061		50,573			(2,913)				0010
.120721W EEJ EUR012/07/22|.120721W| EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2021	12/07/2022	4,372	670,000	153.2346		15,678		14,685		13,006			(993)				0010
.120721C EEJ EUR012/07/22|.120721C| EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2021	12/07/2022	1,631	245,000	150.23		3,504		3,282		2,964			(222)				0010
.H120721 SPX EUR012/07/22|.H120721| SPX EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/07/2021	12/07/2022	912	4,275,000	4686.75		77,207		72,315		81,459			(4,892)				0010
.D120721 SPX ASIAN12/07/2|.D120721| SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	12/07/2021	12/07/2022	1,278	5,990,000	4686.75		166,522		155,971		183,017			(10,551)				0010
.120721L EEJ EUR012/07/22|.120721L| EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2021	12/07/2022	42,635	6,405,000	150.23		165,249		154,779		152,976			(10,470)				0010
.120721K EEJ EUR012/07/22|.120721K| EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2021	12/07/2022	36,910	5,545,000	150.23		138,071		129,322		127,815			(8,748)				0010
.G120721 SPX EUR012/07/22|.G120721| SPX EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/07/2021	12/07/2022	4,298	20,145,000	4686.75		247,179		231,518		258,875			(15,661)				0010
.120721A EEJ EUR011/21/22|.120721A| EEJ EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2021	11/21/2022	19,935	3,005,000	150.74		57,095		53,311		49,859			(3,784)				0010
.120721J EEJ EUR012/07/22|.120721J| EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2021	12/07/2022	35,113	5,275,000	150.23		128,183		120,061		118,449			(8,122)				0010
.I120721 SPX EUR012/07/22|.I120721| SPX EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/07/2021	12/07/2022	627	2,940,000	4686.75		62,034		58,103		65,660			(3,931)				0010
.Q120721 SPX EUR012/07/22|.Q120721| SPX EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/07/2021	12/07/2022	1,246	5,840,000	4686.75		207,729		194,567		221,503			(13,162)				0010
.120721Y EEJ EUR012/07/22|.120721Y| EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2021	12/07/2022	3,457	535,000	154.766946		10,593		9,922		8,387			(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 Year-end (b)
.120721D EEJ EUR012/07/22|.120721D|EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2021	12/07/2022	37,509	5,635,000	150.23		101,994		95,531		90,433			(6,462)				0010
.120721P EEJ EUR011/21/22|.120721P|EEJ EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2021	11/21/2022	2,602	395,000	151.810254		10,823		10,106		8,998			(717)				0010
.120721Z EEJ EUR012/07/22|.120721Z|EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2021	12/07/2022	8,650	1,345,000	155.48805		24,479		22,928		18,986			(1,551)				0010
.120721N EEJ EUR012/07/22|.120721N|EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2021	12/07/2022	58,044	8,720,000	150.23		251,136		235,224		231,794			(15,912)				0010
.120721X EEJ EUR012/07/22|.120721X|EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2021	12/07/2022	3,312	510,000	153.98575		11,016		10,318		8,929			(698)				0010
.1207210 EEJ EUR012/07/22|.1207210|EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2021	12/07/2022	14,411	2,165,000	150.23		63,868		59,821		58,718			(4,047)				0010
.120721E EEJ EUR012/07/22|.120721E|EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2021	12/07/2022	6,923	1,040,000	150.23		19,968		18,703		17,940			(1,265)				0010
.120821B SGIXCGMS EUR012/|.120821B|SGIXCGMS EUR0 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	12/08/2021	12/07/2023	2,119	812,024	383.26		28,052		27,203		19,436			(849)				0010
.120821A SGIXCGMS EUR012/|.120821A|SGIXCGMS EUR0 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	12/08/2021	12/07/2022	2,847	1,091,183	383.26		26,620		25,003		18,438			(1,618)				0010
.W121421 SPX EUR012/14/22|.W121421|SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/14/2021	12/14/2022	5,524	25,600,000	4634.09		1,192,960		1,331,226		1,331,226	138,266						0010
.121421S EEJ EUR011/14/23|.121421S|EEJ EUR0 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	11/14/2023	6,589	1,000,000	151.76		34,100		32,856		32,856	(1,244)						0010
.U121421 SPX EUR012/14/22|.U121421|SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/14/2021	12/14/2022	1,060	4,910,000	4634.09		203,274		226,547		226,547	23,273						0010
.Y121421 SPX EUR012/14/23|.Y121421|SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/14/2021	12/14/2023	507	2,350,000	4634.09		275,890		307,553		307,553	31,663						0010
.V121421 SPX EUR012/14/22|.V121421|SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/14/2021	12/14/2022	715	3,315,000	4634.09		151,164		168,635		168,635	17,471						0010
.D121421 EEJ EUR012/14/22|.D121421|EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	43,991	6,560,000	149.12		207,952		216,112		216,112	8,160						0010
.X121421 SPX EUR012/14/22|.X121421|SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/14/2021	12/14/2022	1,815	8,410,000	4634.09		431,433		482,904		482,904	51,471						0010
.E121421 EEJ EUR012/14/23|.E121421|EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2023	47,244	7,045,000	149.12		307,867		300,276		300,276	(7,590)						0010
.T121421 SPX EUR012/14/22|.T121421|SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/14/2021	12/14/2022	883	4,090,000	4634.09		165,236		183,539		183,539	18,303						0010
.121421Z EEJ EUR012/14/22|.121421Z|EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	4,037	610,000	151.088384		15,799		15,103		15,920			(696)				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 Year-end (b)
.121421B EEJ EUR011/28/22|.121421B| EEJ EUR0 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	11/28/2022	11,379	1,710,000	150.28		39,843		38,006		42,741			(1,837)				0010
.121421N EEJ EUR012/14/22|.121421N| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	18,576	2,770,000	149.12		72,574		69,375		76,842			(3,199)				0010
.121421O EEJ EUR012/14/22|.121421O| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	2,146	320,000	149.12		8,768		8,382		9,298			(386)				0010
.121421Y EEJ EUR012/14/22|.121421Y| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	13,181	1,985,000	150.596288		54,191		51,802		55,010			(2,389)				0010
.121421M EEJ EUR012/14/22|.121421M| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	21,962	3,275,000	149.12		83,840		80,145		88,451			(3,695)				0010
.121421C EEJ EUR012/14/22|.121421C| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	1,609	240,000	149.12		2,808		2,684		2,487			(124)				0010
.121421L EEJ EUR012/14/22|.121421L| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	34,201	5,100,000	149.12		126,990		121,393		133,579			(5,597)				0010
.121421A EEJ EUR011/28/22|.121421A| EEJ EUR0 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	11/28/2022	78,853	11,850,000	150.28		210,930		201,204		217,523			(9,726)				0010
.121421K EEJ EUR012/14/22|.121421K| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	32,222	4,805,000	149.12		116,281		111,156		121,684			(5,125)				0010
.121421Q EEJ EUR012/14/22|.121421Q| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	11,769	1,755,000	149.12		51,246		48,987		54,471			(2,259)				0010
.121421E EEJ EUR012/14/22|.121421E| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	11,803	1,760,000	149.12		31,328		29,947		31,008			(1,381)				0010
.K121421 SPX EUR012/14/22|.K121421| SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/14/2021	12/14/2022	3,831	17,755,000	4634.09		214,836		205,366		234,711			(9,469)				0010
.121421J EEJ EUR012/14/22|.121421J| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	5,667	845,000	149.12		19,689		18,821		20,521			(868)				0010
.L121421 SPX EUR012/14/22|.L121421| SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/14/2021	12/14/2022	931	4,315,000	4634.09		77,239		73,834		85,017			(3,404)				0010
.121421P EEJ EUR012/14/22|.121421P| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	40,605	6,055,000	149.12		173,173		165,540		183,872			(7,633)				0010
.121421F EEJ EUR012/14/22|.121421F| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	20,587	3,070,000	149.12		57,716		55,172		57,607			(2,544)				0010
.H121421 SPX ASIAN12/14/2|.H121421| SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/14/2021	12/14/2022	1,553	7,195,000	4634.09		200,625		191,782		241,385			(8,843)				0010
.C121421 EEJ EUR012/14/22|.C121421| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	3,823	590,000	154.324288		10,679		10,208		10,069			(471)				0010
.S121421 SPX EUR012/14/22|.S121421| SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/14/2021	12/14/2022	1,139	5,280,000	4634.09		180,048		172,112		200,081			(7,936)				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 Year-end (b)
.F121421 SPX ASIAN12/14/2|.F121421| SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/14/2021	12/14/2022	1,104	5,115,000	4634.09		60,383		57,721		69,497			(2,661)				0010
.121421R EEJ EUR012/14/22|.121421R| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	2,179	325,000	149.12		9,815		9,382		10,379			(433)				0010
.G121421 SPX ASIAN12/14/2|.G121421| SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/14/2021	12/14/2022	560	2,595,000	4634.09		60,889		58,205		72,464			(2,684)				0010
.B121421 EEJ EUR012/14/22|.B121421| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	5,871	895,000	152.445376		20,048		19,164		19,673			(884)				0010
.121421G EEJ EUR012/14/22|.121421G| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	3,588	535,000	149.12		10,861		10,382		10,998			(479)				0010
.A121421 EEJ EUR012/14/22|.A121421| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	14,237	2,160,000	151.714688		52,272		49,968		52,138			(2,304)				0010
.121421H EEJ EUR012/14/22|.121421H| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	2,280	340,000	149.12		7,276		6,955		7,469			(321)				0010
.N121421 SPX EUR012/14/22|.N121421| SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	12/14/2021	12/14/2022	957	4,435,000	4634.09		108,658		103,868		119,769			(4,789)				0010
.121421T EEJ EUR011/28/22|.121421T| EEJ EUR0 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	11/28/2022	3,899	590,000	151.301904		14,042		13,395		14,523			(647)				0010
.0121421 SPX EUR012/14/22|.0121421| SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	12/14/2021	12/14/2022	3,836	17,775,000	4634.09		460,373		440,081		507,229			(20,292)				0010
.121421I EEJ EUR012/14/22|.121421I| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	7,880	1,175,000	149.12		26,790		25,609		27,823			(1,181)				0010
.121421U EEJ EUR011/28/22|.121421U| EEJ EUR0 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	11/28/2022	3,452	530,000	153.541076		9,805		9,353		9,678			(452)				0010
.M121421 SPX EUR012/14/22|.M121421| SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	12/14/2021	12/14/2022	1,220	5,655,000	4634.09		126,107		120,548		139,587			(5,558)				0010
.Q121421 SPX EUR012/14/22|.Q121421| SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	12/14/2021	12/14/2022	1,281	5,935,000	4634.09		168,554		161,125		186,247			(7,429)				0010
.121421V EEJ EUR012/07/23|.121421V| EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/07/2023	3,827	575,000	150.23		22,540		22,040		22,108			(500)				0010
.121421D EEJ EUR012/14/22|.121421D| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	1,509	225,000	149.12		3,623		3,463		3,516			(160)				0010
.121421W EEJ EUR012/14/23|.121421W| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2023	3,688	550,000	149.12		24,035		23,507		23,442			(528)				0010
.P121421 SPX EUR012/14/22|.P121421| SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	12/14/2021	12/14/2022	3,549	16,445,000	4634.09		445,660		426,016		492,300			(19,643)				0010
.R121421 SPX EUR012/14/22|.R121421| SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	12/14/2021	12/14/2022	1,979	9,170,000	4634.09		274,183		262,098		303,519			(12,085)				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 Year-end (b)
.J121421 SPX ASIAN12/14/2|.J121421| SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/14/2021	12/14/2022	787	3,645,000	4634.09		134,861		128,917		164,205			(5,944)				0010
.121421X EEJ EUR012/14/22|.121421X| EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	3,887	580,000	149.209472		18,212		17,409		18,914			(803)				0010
.I121421 SPX ASIAN12/14/2|.I121421| SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/14/2021	12/14/2022	354	1,640,000	4634.09		52,752		50,427		63,776			(2,325)				0010
.121521D PDLV5E EUR011/28|.121521D|PDL V5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/15/2021	11/28/2023	821	354,343	431.54		13,890		13,597		12,830			(293)				0010
.121521G PDLV5E EUR012/14|.121521G|PDL V5E EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/15/2021	12/14/2022	5,205	2,258,033	433.8		60,515		58,008		60,407			(2,508)				0010
.121521H PDLV5E EUR012/14|.121521H|PDL V5E EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/15/2021	12/14/2023	5,265	2,284,022	433.8		84,280		82,541		76,848			(1,739)				0010
.121521C PDLV5E EUR011/14|.121521C|PDL V5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/15/2021	11/14/2023	1,605	691,036	430.53		27,780		27,182		25,778			(598)				0010
.121521A SGIXCGMS EUR012/|.121521A|SGIXC GMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	12/15/2021	12/14/2022	2,625	1,006,101	383.31		25,198		24,154		17,122			(1,044)				0010
.121521F PDLV5E EUR012/07|.121521F|PDL V5E EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/15/2021	12/07/2023	11,515	4,962,566	430.97		199,495		195,339		183,962			(4,156)				0010
.121521E PDLV5E EUR012/07|.121521E|PDL V5E EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/15/2021	12/07/2022	4,730	2,038,293	430.97		61,556		58,955		62,156			(2,601)				0010
.121521I PDLV5E EUR012/07|.121521I|PDL V5E EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/15/2021	12/07/2022	581	250,312	430.97		5,682		5,442		5,733			(240)				0010
.121521B SGIXCGMS EUR012/|.121521B|SGIXC GMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	12/15/2021	12/14/2023	1,353	518,641	383.31		18,253		17,876		12,440			(377)				0010
.122121I EEJ EUR012/21/22|.122121I| EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2022	12,543	1,875,000	149.48		42,750		41,690		42,883			(1,060)				0010
.122121H EEJ EUR012/21/22|.122121H| EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2022	31,810	4,755,000	149.48		100,806		98,307		99,977			(2,499)				0010
.122121J EEJ EUR012/21/22|.122121J| EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2022	4,081	610,000	149.48		14,213		13,861		14,319			(352)				0010
.0122121 SPX EUR005/23/22|.0122121| SPX EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2021	05/23/2022	745	3,095,000	4155.86		156,297		146,981		168,551			(9,316)				0010
.N122121 SPX EUR005/23/22|.N122121| SPX EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2021	05/23/2022	1,181	4,910,000	4155.86		229,121		215,465		246,499			(13,656)				0010
.122121G EEJ EUR012/21/22|.122121G| EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2022	2,308	345,000	149.48		7,004		6,830		6,890			(174)				0010
.122121E EEJ EUR012/21/22|.122121E| EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2022	17,795	2,660,000	149.48		48,146		46,952		46,542			(1,194)				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 Year-end (b)
.M122121 SPX EUR005/16/22|.M122121| SPX EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	12/21/2021	05/16/2022	612	2,555,000	4173.85		148,053		138,800		160,944			(9,253)				0010
.122121F EEJ EUR012/21/22|.122121F| EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2022	11,975	1,790,000	149.48		34,368		33,516		33,511			(852)				0010
.AD12212 SPX ASIAN12/21/2|.AD12212| SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/21/2021	12/21/2022	562	2,615,000	4649.23		93,227		90,916		111,865			(2,311)				0010
.AC12212 SPX ASIAN12/21/2|.AC12212| SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/21/2021	12/21/2022	818	3,805,000	4649.23		121,071		118,070		144,270			(3,002)				0010
.122121B EEJ EUR012/07/22|.122121B| EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/07/2022	29,422	4,420,000	150.23		101,660		99,038		111,981			(2,622)				0010
.AB12212 SPX ASIAN12/21/2|.AB12212| SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/21/2021	12/21/2022	1,415	6,580,000	4649.23		181,424		176,926		214,598			(4,498)				0010
.122121A EEJ EUR012/07/22|.122121A| EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/07/2022	34,214	5,140,000	150.23		89,436		87,130		93,868			(2,306)				0010
.AA12212 SPX ASIAN12/21/2|.AA12212| SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/21/2021	12/21/2022	266	1,235,000	4649.23		28,181		27,483		32,952			(699)				0010
.I122121 SPX EUR003/28/22|.I122121| SPX EUR0 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	12/21/2021	03/28/2022	1,525	6,055,000	3971.09		359,770		325,686		378,600			(34,083)				0010
.122121K EEJ EUR012/21/22|.122121K| EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2022	13,948	2,085,000	149.48		50,249		49,003		50,947			(1,246)				0010
.122121L EEJ EUR012/21/22|.122121L| EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2022	62,115	9,285,000	149.48		230,268		224,559		234,950			(5,709)				0010
.122121V EEJ EUR012/21/22|.122121V| EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2022	14,238	2,150,000	151.004696		58,265		56,820		57,089			(1,445)				0010
.A122121 SPX EUR002/07/22|.A122121| SPX EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	12/21/2021	02/07/2022	2,278	8,920,000	3915.59		590,727		475,150		614,726			(115,577)				0010
.J122121 SPX EUR004/07/22|.J122121| SPX EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	12/21/2021	04/07/2022	1,701	6,940,000	4079.95		352,550		322,331		375,989			(30,219)				0010
.K122121 SPX EUR004/07/22|.K122121| SPX EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	12/21/2021	04/07/2022	624	2,545,000	4079.95		134,363		122,846		143,450			(11,517)				0010
.AF12212 SPX EUR012/21/22|.AF12212| SPX EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/21/2021	12/21/2022	1,495	6,950,000	4649.23		127,880		124,709		137,633			(3,171)				0010
.AE12212 SPX EUR012/21/22|.AE12212| SPX EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/21/2021	12/21/2022	5,100	23,710,000	4649.23		289,262		282,090		309,024			(7,172)				0010
.F122121 SPX EUR003/21/22|.F122121| SPX EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	12/21/2021	03/21/2022	1,407	5,545,000	3940.59		304,803		273,630		319,014			(31,173)				0010
.122121U EEJ EUR012/21/22|.122121U| EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2022	2,102	315,000	149.823804		9,639		9,400		9,622			(239)				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 Year-end (b)
.122121S EEJ EUR012/07/22|.122121S| EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/07/2022	2,492	380,000	152.48345		7,752		7,552		8,155			(200)				0010
.E122121 SPX EUR003/14/22|.E122121| SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2021	03/14/2022	469	1,860,000	3968.94		149,552		132,935		158,922			(16,617)				0010
.H122121 SPX EUR003/28/22|.H122121| SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2021	03/28/2022	866	3,440,000	3971.09		189,295		171,362		198,882			(17,933)				0010
.122121W EEJ EUR012/21/22|.122121W| EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2022	17,143	2,600,000	151.662408		65,780		64,149		63,670			(1,631)				0010
.G122121 SPX EUR003/21/22|.G122121| SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2021	03/21/2022	877	3,455,000	3940.59		210,145		188,653		220,430			(21,492)				0010
.AG12212 SPX EUR012/21/22|.AG12212| SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/21/2021	12/21/2022	1,766	8,210,000	4649.23		197,040		192,155		213,142			(4,885)				0010
.122121T EEJ EUR012/21/23|.122121T| EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2023	7,024	1,050,000	149.48		45,675		45,110		43,516			(565)				0010
.Z122121 SPX ASIAN12/21/2|.Z122121| SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/21/2021	12/21/2022	1,443	6,710,000	4649.23		80,728		78,726		91,044			(2,002)				0010
.AI12212 SPX EUR012/21/22|.AI12212| SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/21/2021	12/21/2022	3,830	17,805,000	4649.23		486,077		474,025		527,394			(12,051)				0010
.D122121 SPX EUR003/14/22|.D122121| SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2021	03/14/2022	1,439	5,710,000	3968.94		347,899		309,244		366,601			(38,656)				0010
.122121Q EEJ EUR012/21/22|.122121Q| EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2022	7,091	1,060,000	149.48		31,058		30,288		31,926			(770)				0010
.AH12212 SPX EUR012/21/22|.AH12212| SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/21/2021	12/21/2022	3,001	13,950,000	4649.23		364,095		355,068		393,894			(9,027)				0010
.122121R EEJ EUR012/07/22|.122121R| EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/07/2022	2,018	305,000	151.176449		7,229		7,042		7,740			(186)				0010
.122121X EEJ EUR012/21/22|.122121X| EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2022	5,543	845,000	152.454652		19,604		19,118		18,718			(486)				0010
.122121Y EEJ EUR012/21/22|.122121Y| EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2022	2,871	440,000	153.261844		9,328		9,097		8,772			(231)				0010
.B122121 SPX EUR002/14/22|.B122121| SPX EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2021	02/14/2022	1,146	4,505,000	3932.59		295,908		245,660		309,514			(50,249)				0010
.L122121 SPX EUR004/07/22|.L122121| SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2021	04/07/2022	1,045	4,265,000	4079.95		248,366		227,078		265,999			(21,289)				0010
.AK12212 SPX EUR012/21/22|.AK12212| SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/21/2021	12/21/2022	1,936	9,000,000	4649.23		269,100		262,428		292,015			(6,672)				0010
.C122121 SPX EUR003/14/22|.C122121| SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2021	03/14/2022	358	1,420,000	3968.94		81,677		72,602		85,926			(9,075)				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 Year-end (b)
.122121Z EEJ EUR012/21/22|.122121Z| EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2022	2,683	415,000	154.681904		7,512		7,325		6,819			(186)				0010
.122121P EEJ EUR012/21/22|.122121P| EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2022	48,100	7,190,000	149.48		204,915		199,834		210,702			(5,081)				0010
.AJ12212 SPX EUR012/21/22|.AJ12212| SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/21/2021	12/21/2022	2,570	11,950,000	4649.23		342,965		334,462		371,035			(8,503)				0010
.1221210 EEJ EUR012/21/22|.1221210| EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2022	2,743	410,000	149.48		11,193		10,915		11,479			(278)				0010
.122121C EEJ EUR012/21/22|.122121C| EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2022	2,576	385,000	149.48		4,620		4,505		4,014			(115)				0010
.AL12212 SPX EUR012/21/22|.AL12212| SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/21/2021	12/21/2022	1,579	7,340,000	4649.23		227,540		221,899		245,845			(5,641)				0010
.122121N EEJ EUR012/21/22|.122121N| EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2022	45,223	6,760,000	149.48		177,112		172,721		181,095			(4,391)				0010
.122121D EEJ EUR012/21/22|.122121D| EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2022	2,341	350,000	149.48		5,705		5,564		5,395			(141)				0010
.AM12212 SPX EUR012/21/22|.AM12212| SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/21/2021	12/21/2022	839	3,900,000	4649.23		136,110		132,735		147,682			(3,375)				0010
.122121M EEJ EUR012/21/22|.122121M| EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2022	26,659	3,985,000	149.48		101,618		99,098		103,956			(2,519)				0010
.122221A MXEA ASIAN11/28/|.122221A|M XEA ASIAN 11/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZ0031MB27	12/22/2021	11/28/2022	729	1,638,143	2247.11		47,961		46,829		53,258			(1,132)				0010
.122221M MXEA EUR012/21/2|.122221M|M XEA EURO 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZ0031MB27	12/22/2021	12/21/2022	622	1,413,962	2273.25		43,335		42,377		47,808			(958)				0010
.1222210 SGIXCGMS EUR008/|.1222210|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	12/22/2021	08/14/2023	326	126,015	385.97		3,389		3,344		2,424			(45)				0010
.122221P SGIXCGMS EUR011/|.122221P|SGIXC GMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	12/22/2021	11/21/2023	402	153,122	380.72		5,442		5,379		4,077			(62)				0010
.122221E MXEA EUR011/28/2|.122221E|M XEA EURO 11/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZ0031MB27	12/22/2021	11/28/2022	930	2,089,812	2247.11		44,631		43,577		45,427			(1,053)				0010
.122221G MXEA EUR012/07/2|.122221G|M XEA EURO 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZ0031MB27	12/22/2021	12/07/2022	1,224	2,810,965	2296.54		57,932		56,600		61,427			(1,332)				0010
.1222210 SGIXCGMS EUR012/|.1222210|SGIXC GMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	12/22/2021	12/07/2023	324	123,996	383.26		4,080		4,034		2,968			(46)				0010
.122221I MXEA EUR012/14/2|.122221I|M XEA EURO 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZ0031MB27	12/22/2021	12/14/2022	671	1,518,225	2262.63		32,322		31,594		33,269			(728)				0010
.122221H MXEA EUR012/07/2|.122221H|M XEA EURO 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZ0031MB27	12/22/2021	12/07/2022	1,176	2,700,731	2296.54		67,938		66,376		74,927			(1,562)				0010

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.122221T SGIXCGMS EUR012/|.122221T|SGIXC GMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	12/22/2021	12/21/2023	660	252,020	382.08		8,727		8,630		6,419			(96)				0010
.122221R SGIXCGMS EUR012/|.122221R|SGIXC GMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	12/22/2021	12/14/2023	499	191,103	383.31		6,312		6,242		4,584			(70)				0010
.122221F MXEA EUR011/28/2|.122221F|M XEA EURO 11/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/22/2021	11/28/2022	1,305	2,932,479	2247.11		83,129		81,167		88,346			(1,962)				0010
.122221S SGIXCGMS EUR012/|.122221S|SGIXC GMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	12/22/2021	12/21/2022	1,076	411,103	382.08		10,060		9,838		7,644			(222)				0010
.122221C MXEA ASIAN12/14/|.122221C|M XEA ASIAN 12/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/22/2021	12/14/2022	958	2,167,600	2262.63		55,468		54,218		64,883			(1,250)				0010
.122221J MXEA EUR012/14/2|.122221J|M XEA EURO 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/22/2021	12/14/2022	1,708	3,864,572	2262.63		104,325		101,974		111,386			(2,351)				0010
.122221D MXEA ASIAN12/21/|.122221D|M XEA ASIAN 12/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/22/2021	12/21/2022	1,207	2,743,813	2273.25		75,293		73,629		84,014			(1,664)				0010
.122221B MXEA ASIAN12/07/|.122221B|M XEA ASIAN 12/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/22/2021	12/07/2022	1,023	2,349,360	2296.54		54,004		52,763		61,215			(1,241)				0010
.122221K MXEA EUR012/21/2|.122221K|M XEA EURO 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/22/2021	12/21/2022	691	1,570,816	2273.25		29,637		28,982		30,111			(655)				0010
.122221L MXEA EUR012/21/2|.122221L|M XEA EURO 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/22/2021	12/21/2022	1,569	3,566,729	2273.25		92,618		90,571		99,185			(2,047)				0010
.122221N SGIXCGMS EUR007/|.122221N|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	12/22/2021	07/07/2023	663	250,252	377.54		9,035		8,906		7,129			(129)				0010
.122821D EEJ EUR012/28/22|.122821D| EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2021	12/28/2022	22,154	3,345,000	150.99		59,876		59,546		49,938			(330)				0010
.122821P EEJ EUR012/28/22|.122821P| EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2021	12/28/2022	9,173	1,385,000	150.99		40,442		40,219		35,001			(223)				0010
.I122821 SPX EUR012/28/22|.I122821| SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/28/2021	12/28/2022	3,503	16,765,000	4786.35		518,039		515,184		498,434			(2,854)				0010
.122821C EEJ EUR012/28/22|.122821C| EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2021	12/28/2022	1,921	290,000	150.99		4,060		4,038		3,217			(22)				0010
.122821X SPX ASIAN12/28/2|.122821X| SPX ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	12/28/2021	12/28/2022	1,280	6,125,000	4786.35		73,500		73,095		67,451			(405)				0010
.122821E EEJ EUR012/28/22|.122821E| EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2021	12/28/2022	1,921	290,000	150.99		5,539		5,508		4,660			(31)				0010
.H122821 SPX EUR012/28/22|.H122821| SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/28/2021	12/28/2022	1,312	6,280,000	4786.35		186,642		185,613		179,545			(1,028)				0010
.122821Z SPX ASIAN12/28/2|.122821Z| SPX ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	12/28/2021	12/28/2022	926	4,430,000	4786.35		118,724		118,070		108,978			(654)				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 Year-end (b)
.122821Y SPX ASIAN12/28/2|.122821Y| SPX ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	12/28/2021	12/28/2022	220	1,055,000	4786.35		24,160		24,026		22,428			(133)				0010
.J122821 SPX EUR012/28/22|.J122821| SPX EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/28/2021	12/28/2022	987	4,725,000	4786.35		164,241		163,336		157,022			(905)				0010
.122821S EEJ EUR012/28/22|.122821S| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2021	12/28/2022	3,837	580,000	151.14099		18,038		17,939		15,108			(99)				0010
.A122821 SPX ASIAN12/28/2|.A122821| SPX ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	12/28/2021	12/28/2022	828	3,965,000	4786.35		119,347		118,689		109,245			(658)				0010
.122821H EEJ EUR012/28/22|.122821H| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2021	12/28/2022	8,709	1,315,000	150.99		29,719		29,555		25,701			(164)				0010
.1228210 EEJ EUR012/28/22|.1228210| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2021	12/28/2022	35,400	5,345,000	150.99		152,333		151,493		132,103			(839)				0010
.E122821 SPX EUR012/28/22|.E122821| SPX EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/28/2021	12/28/2022	1,413	6,765,000	4786.35		176,093		175,123		169,904			(970)				0010
.122821F EEJ EUR012/28/22|.122821F| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2021	12/28/2022	1,722	260,000	150.99		5,200		5,171		4,415			(29)				0010
.122821R EEJ EUR012/14/22|.122821R| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2021	12/14/2022	2,703	410,000	151.684864		12,710		12,637		9,934			(73)				0010
.G122821 SPX EUR012/28/22|.G122821| SPX EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/28/2021	12/28/2022	1,894	9,065,000	4786.35		258,081		256,659		248,700			(1,422)				0010
.122821Q EEJ EUR012/14/22|.122821Q| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2021	12/14/2022	3,369	505,000	149.895424		18,635		18,528		15,212			(107)				0010
.122821G EEJ EUR012/28/22|.122821G| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2021	12/28/2022	3,841	580,000	150.99		12,470		12,401		10,697			(69)				0010
.F122821 SPX EUR012/28/22|.F122821| SPX EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/28/2021	12/28/2022	3,137	15,015,000	4786.35		408,258		406,009		394,358			(2,249)				0010
.122821J EEJ EUR012/28/22|.122821J| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2021	12/28/2022	13,445	2,030,000	150.99		48,923		48,653		42,392			(270)				0010
.122821V EEJ EUR012/28/22|.122821V| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2021	12/28/2022	3,538	545,000	154.024899		12,590		12,520		9,811			(69)				0010
.D122821 SPX EUR012/28/22|.D122821| SPX EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/28/2021	12/28/2022	1,407	6,735,000	4786.35		160,899		160,013		155,548			(887)				0010
.122821I EEJ EUR012/28/22|.122821I| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2021	12/28/2022	21,756	3,285,000	150.99		76,212		75,792		66,044			(420)				0010
.C122821 SPX EUR012/28/22|.C122821| SPX EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/28/2021	12/28/2022	842	4,030,000	4786.35		73,910		73,503		71,403			(407)				0010
.122821U EEJ EUR012/28/22|.122821U| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2021	12/28/2022	2,608	400,000	153.345444		9,920		9,865		7,885			(55)				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 Year-end (b)
.122821K EEJ EUR012/28/22|.122821K|EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2021	12/28/2022	41,195	6,220,000	150.99		154,256		153,406		134,233			(850)				0010
.122821T EEJ EUR012/28/22|.122821T|EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2021	12/28/2022	14,624	2,230,000	152.484801		60,656		60,322		49,146			(334)				0010
.B122821 SPX EUR012/28/22|.B122821|SPX EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/28/2021	12/28/2022	4,042	19,345,000	4786.35		235,622		234,324		228,477			(1,298)				0010
.122821A EEJ EUR012/14/22|.122821A|EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2021	12/14/2022	42,080	6,275,000	149.12		155,620		154,728		133,441			(892)				0010
.122821M EEJ EUR012/28/22|.122821M|EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2021	12/28/2022	17,716	2,675,000	150.99		69,818		69,433		60,886			(385)				0010
.122821B EEJ EUR012/14/22|.122821B|EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2021	12/14/2022	31,317	4,670,000	149.12		153,643		152,763		132,841			(880)				0010
.122821L EEJ EUR012/28/22|.122821L|EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2021	12/28/2022	48,579	7,335,000	150.99		187,043		186,012		162,873			(1,031)				0010
.122821W EEJ EUR012/28/22|.122821W|EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2021	12/28/2022	5,059	790,000	156.168957		14,378		14,299		10,525			(79)				0010
.122821N EEJ EUR012/28/22|.122821N|EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2021	12/28/2022	19,571	2,955,000	150.99		78,899		78,464		68,719			(435)				0010
.122921U PDLV5E EUR012/21|.122921U|PDLV5E EUR0 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/29/2021	12/21/2022	710	308,796	434.98		6,732		6,732		5,998							0010
.122921Q PDLV5E EUR012/21|.122921Q|PDLV5E EUR0 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/29/2021	12/21/2022	3,185	1,385,284	434.98		39,619		39,619		34,750							0010
.122921S PDLV5E EUR012/28|.122921S|PDLV5E EUR0 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/29/2021	12/28/2022	5,936	2,606,243	439.07		62,550		62,550		53,306							0010
.122921P SGIXCGMS EUR012/|.122921P|SGIXCGMS EUR0 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	12/29/2021	12/28/2023	821	313,877	382.53		10,445		10,445		7,866							0010
.122921O SGIXCGMS EUR012/|.122921O|SGIXCGMS EUR0 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	12/29/2021	12/28/2022	2,686	1,027,395	382.53		23,689		23,689		18,745							0010
.122921R PDLV5E EUR012/21|.122921R|PDLV5E EUR0 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/29/2021	12/21/2023	6,769	2,944,291	434.98		113,355		113,355		94,103							0010
.122921V PDLV5E EUR012/28|.122921V|PDLV5E EUR0 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/29/2021	12/28/2022	985	432,290	439.07		8,300		8,300		7,167							0010
.122921T PDLV5E EUR012/28|.122921T|PDLV5E EUR0 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/29/2021	12/28/2023	7,214	3,167,506	439.07		107,695		107,695		87,321							0010
.081921C SPX EUR012/30/22|.081921C|SPX EUR0 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	UBS AG BFM8T61CT2L10CEMIK50	08/19/2021	12/30/2022	210	1,100,000	5242.798		34,870		23,682		28,176			(9,176)				0010
.081921A SPX EUR012/30/22|.081921A|SPX EUR0 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	UBS AG BFM8T61CT2L10CEMIK50	08/19/2021	12/30/2022	4,496	22,500,000	5004.489		1,122,750		827,289		1,042,392			(295,461)				0010

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.081921B SPX EUR012/30/22|.081921B| SPX EUR0 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	UBS AG BFM8T61CT2L10CEMIK50	08/19/2021	12/30/2022	332	1,700,000	5123.6435		68,000		52,117		59,811			(17,895)				0010
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										3,698,258	251,697,107		173,449,446	XXX	366,315,031	22,332,096		(106,138,895)			XXX	XXX
.052319A IRF07/23/26|.052319A|I RF 07/23/2026 RBC	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2019	07/23/2026	12,500,000	12,500,000	0.019	335,000		218,676	553,631		553,631	(540,101)						0040
.052319C IRF07/23/26|.052319C|I RF 07/23/2026 RBC	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2019	07/23/2026	16,250,000	16,250,000	0.019	435,500		284,279	719,721		719,721	(702,132)						0040
.052819C IRF07/15/26|.052819C|I RF 07/15/2026 RBC	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/28/2019	07/15/2026	14,500,000	14,500,000	0.0185	386,000		243,044	620,209		620,209	(609,548)						0040
.052819A IRF07/15/26|.052819A|I RF 07/15/2026 RBC	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/28/2019	07/15/2026	14,500,000	14,500,000	0.0185	386,000		243,044	620,209		620,209	(609,548)						0040
.060319C IRF07/15/26|.060319C|I RF 07/15/2026 MZH0	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	06/03/2019	07/15/2026	15,750,000	15,750,000	0.017	462,500		240,043	589,124		589,124	(616,381)						0040
.060319A IRF07/15/26|.060319A|I RF 07/15/2026 MZH0	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	06/03/2019	07/15/2026	15,750,000	15,750,000	0.017	462,500		240,043	589,124		589,124	(616,381)						0040
.060519G IRF07/25/26|.060519G|I RF 07/25/2026 RBC	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2019	07/25/2026	5,500,000	5,500,000	0.0172	160,500		85,453	208,517		208,517	(217,887)						0040
.060519C IRF07/15/26|.060519C|I RF 07/15/2026 RBC	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2019	07/15/2026	4,250,000	4,250,000	0.0172	124,000		65,635	161,965		161,965	(168,010)						0040
.060519E IRF07/25/26|.060519E|I RF 07/25/2026 RBC	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2019	07/25/2026	5,500,000	5,500,000	0.0172	160,500		85,453	208,517		208,517	(217,887)						0040
.060519A IRF07/15/26|.060519A|I RF 07/15/2026 RBC	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2019	07/15/2026	4,250,000	4,250,000	0.0172	124,000		65,635	161,965		161,965	(168,010)						0040
.061119C ICF05/05/25|.061119C|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/11/2019	05/05/2025	21,000,000	21,000,000	0.017	425,000		242,019	601,147		601,147	(737,508)						0040
.061119A ICF05/05/25|.061119A|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/11/2019	05/05/2025	21,000,000	21,000,000	0.017	425,000		242,019	601,147		601,147	(737,508)						0040
.061419P ICF07/15/26|.061419P|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/14/2019	07/15/2026	12,750,000	12,750,000	0.0165	371,000		140,601	454,650		454,650	(486,168)						0040
.061419N ICF07/15/26|.061419N|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/14/2019	07/15/2026	12,750,000	12,750,000	0.0165	371,000		187,857	454,650		454,650	(486,168)						0040
.071919I ICF07/20/26|.071919I|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/19/2019	07/20/2026	12,300,000	12,300,000	0.016	305,650		175,708	415,946		415,946	(457,454)						0040
.071919C ICF07/20/26|.071919C|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/19/2019	07/20/2026	4,000,000	4,000,000	0.016	98,000		57,141	135,267		135,267	(148,766)						0040
.071919G ICF07/20/26|.071919G|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/19/2019	07/20/2026	12,300,000	12,300,000	0.016	305,650		175,708	415,946		415,946	(457,454)						0040
.071919E ICF07/20/26|.071919E|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/19/2019	07/20/2026	5,000,000	5,000,000	0.016	123,000		71,426	169,084		169,084	(185,957)						0040

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.081919A ICF10/15/24|.081919A|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2019	10/15/2024	5,000,000	5,000,000	0.011	78,000		45,787	64,662		64,662	(107,304)						0040
.081919M ICF07/15/26|.081919M|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2019	07/15/2026	8,000,000	8,000,000	0.0114	196,000		76,504	160,349		160,349	(213,232)						0040
.081919K ICF07/15/26|.081919K|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2019	07/15/2026	1,990,000	1,990,000	0.0114	49,000		14,220	39,887		39,887	(53,042)						0040
.081919I ICF07/15/26|.081919I|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2019	07/15/2026	1,990,000	1,990,000	0.0114	49,000		14,220	39,887		39,887	(53,042)						0040
.0819190 ICF07/15/26|.0819190|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2019	07/15/2026	8,000,000	8,000,000	0.0114	196,000		76,504	160,349		160,349	(213,232)						0040
.081919C ICF10/15/24|.081919C|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2019	10/15/2024	5,000,000	5,000,000	0.011	78,000		45,787	64,662		64,662	(107,304)						0040
.091219I ICF10/25/26|.091219I|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	10/25/2026	2,000,000	2,000,000	0.0133	51,000		17,352	52,983		52,983	(63,466)						0040
.091219G ICF11/20/26|.091219G|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	11/20/2026	7,000,000	7,000,000	0.0135	188,000		83,993	185,204		185,204	(227,686)						0040
.091219M ICF10/25/26|.091219M|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	10/25/2026	10,000,000	10,000,000	0.0133	256,000		108,714	264,917		264,917	(317,330)						0040
.091219E ICF11/20/26|.091219E|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	11/20/2026	4,000,000	4,000,000	0.0135	106,000		35,783	105,831		105,831	(130,106)						0040
.0912190 ICF10/25/26|.0912190|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	10/25/2026	16,000,000	16,000,000	0.0133	410,000		185,498	423,867		423,867	(507,729)						0040
.091219C ICF11/20/26|.091219C|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	11/20/2026	2,000,000	2,000,000	0.0135	53,000		17,892	52,915		52,915	(65,053)						0040
.091219K ICF10/25/26|.091219K|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	10/25/2026	2,000,000	2,000,000	0.0133	51,000		17,352	52,983		52,983	(63,466)						0040
.091819C ICF10/20/26|.091819C|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	09/18/2019	10/20/2026	5,750,000	5,750,000	0.013	136,750		64,650	147,503		147,503	(178,425)						0040
.091819A ICF10/20/26|.091819A|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	09/18/2019	10/20/2026	5,750,000	5,750,000	0.013	136,750		64,650	147,503		147,503	(178,425)						0040
.103119E ICF01/23/27|.103119E|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2019	01/23/2027	8,000,000	8,000,000	0.0125	200,000		86,942	202,300		202,300	(242,767)						0040
.103119A ICF10/20/24|.103119A|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2019	10/20/2024	10,000,000	10,000,000	0.0115	130,000		97,227	138,369		138,369	(225,726)						0040
.103119C ICF01/23/27|.103119C|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2019	01/23/2027	8,000,000	8,000,000	0.0125	200,000		94,164	202,300		202,300	(242,767)						0040
.111319E ICF10/23/25|.111319E|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	11/13/2019	10/23/2025	3,000,000	3,000,000	0.0135	50,809		26,735	66,382		66,382	(90,634)						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 Year-end (b)
.111319A ICF07/23/26|.111319A|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	11/13/2019	07/23/2026	3,000,000	3,000,000	0.014	61,200		37,191	81,739		81,739	(98,940)						0040
.111319G ICF10/23/25|.111319G|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	11/13/2019	10/23/2025	7,000,000	7,000,000	0.0135	118,553		83,210	154,891		154,891	(211,480)						0040
.111319C ICF07/23/26|.111319C|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	11/13/2019	07/23/2026	7,000,000	7,000,000	0.014	142,800		86,778	190,725		190,725	(230,861)						0040
.111319I ICF10/23/25|.111319I|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	11/13/2019	10/23/2025	13,500,000	13,500,000	0.0135	228,638		160,476	298,718		298,718	(407,854)						0040
.112219C ICF07/15/26|.112219C|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2019	07/15/2026	7,000,000	7,000,000	0.0128	154,000		76,877	167,591		167,591	(210,219)						0040
.112219G ICF07/15/24|.112219G|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2019	07/15/2024	15,000,000	15,000,000	0.0123	176,250		157,133	220,633		220,633	(342,920)						0040
.112219K ICF01/15/26|.112219K|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2019	01/15/2026	23,000,000	23,000,000	0.0128	439,500		252,597	498,068		498,068	(671,974)						0040
.112219I ICF01/15/26|.112219I|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2019	01/15/2026	5,000,000	5,000,000	0.0128	95,500		54,912	108,276		108,276	(146,081)						0040
.112219A ICF07/15/26|.112219A|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2019	07/15/2026	3,000,000	3,000,000	0.0128	66,000		32,947	71,825		71,825	(90,094)						0040
.112219E ICF07/15/24|.112219E|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2019	07/15/2024	5,000,000	5,000,000	0.0123	58,750		52,378	73,544		73,544	(114,307)						0040
.120519G ICF01/15/27|.120519G|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/05/2019	01/15/2027	5,000,000	5,000,000	0.0138	125,000		59,982	147,750		147,750	(166,440)						0040
.120519C ICF01/16/27|.120519C|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/05/2019	01/16/2027	5,000,000	5,000,000	0.0138	126,250		60,635	147,594		147,594	(166,891)						0040
.120519E ICF01/16/27|.120519E|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/05/2019	01/16/2027	15,000,000	15,000,000	0.0138	378,750		181,906	442,780		442,780	(500,672)						0040
.120519M ICF10/15/27|.120519M|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/05/2019	10/15/2027	8,000,000	8,000,000	0.0138	230,000		95,971	270,073		270,073	(271,067)						0040
.120519A ICF04/15/27|.120519A|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/05/2019	04/15/2027	9,000,000	9,000,000	0.0138	235,000		107,967	278,123		278,123	(301,522)						0040
.120519K ICF01/15/27|.120519K|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/05/2019	01/15/2027	10,000,000	10,000,000	0.0138	250,000		119,964	295,500		295,500	(332,881)						0040
.121219G ICF01/20/26|.121219G|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/12/2019	01/20/2026	8,000,000	8,000,000	0.0146	160,000		102,926	212,051		212,051	(265,963)						0040
.121219C ICF10/20/25|.121219C|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/12/2019	10/20/2025	13,000,000	13,000,000	0.0146	239,688		167,255	327,519		327,519	(421,303)						0040
.121219K ICF07/20/26|.121219K|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/12/2019	07/20/2026	11,000,000	11,000,000	0.0148	238,334		143,754	328,099		328,099	(381,033)						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 Year-end (b)
.121219E ICF01/20/26|.121219E|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/12/2019	01/20/2026	2,000,000	2,000,000	0.0146	40,000		25,732	53,013		53,013	(66,491)						0040
.121219I ICF07/20/26|.121219I|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/12/2019	07/20/2026	4,000,000	4,000,000	0.0148	86,666		52,274	119,309		119,309	(138,557)						0040
.121219A ICF10/20/25|.121219A|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/12/2019	10/20/2025	3,000,000	3,000,000	0.0146	55,313		38,597	75,581		75,581	(97,224)						0040
.121919I ICF01/23/27|.121919I|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/19/2019	01/23/2027	7,000,000	7,000,000	0.0152	168,000		95,341	238,155		238,155	(256,616)						0040
.121919A ICF01/23/26|.121919A|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/19/2019	01/23/2026	7,000,000	7,000,000	0.0148	130,000		92,487	188,550		188,550	(236,496)						0040
.121919E ICF04/23/26|.121919E|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/19/2019	04/23/2026	10,000,000	10,000,000	0.0149	200,000		133,144	285,889		285,889	(344,742)						0040
.121919G ICF01/23/27|.121919G|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/19/2019	01/23/2027	3,000,000	3,000,000	0.0152	72,000		40,861	102,066		102,066	(109,978)						0040
.121919C ICF04/23/26|.121919C|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/19/2019	04/23/2026	5,000,000	5,000,000	0.0149	100,000		66,572	142,945		142,945	(172,371)						0040
.3921Q ICF01/15/26|.3921Q|Int erest Rate Floor 01/1	MULTIPLE	D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZ0031MB27	03/09/2021	01/15/2026	7,500,000	7,500,000	0.00695			10,903	66,179		66,179	66,179						0040
.30921AS ICF02/20/26|.30921AS|| nterest Rate Floor	MULTIPLE	D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZ0031MB27	03/09/2021	02/20/2026	5,000,000	5,000,000	0.00695				42,185		42,185	42,185						0040
.30921AO ICF08/20/25|.30921AO|| nterest Rate Floor	MULTIPLE	D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZ0031MB27	03/09/2021	08/20/2025	7,500,000	7,500,000	0.00695				54,484		54,484	54,484						0040
.030921W ICF07/23/25|.030921W|| nterest Rate Floor	MULTIPLE	D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZ0031MB27	03/09/2021	07/23/2025	5,000,000	5,000,000	0.00695			7,274	37,856		37,856	37,856						0040
.3921A ICF04/20/26|.3921A|Int erest Rate Floor 04/2	MULTIPLE	D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZ0031MB27	03/09/2021	04/20/2026	6,150,000	6,150,000	0.00695			8,813	57,771		57,771	57,771						0040
.30921AE ICF10/17/25|.30921AE|| nterest Rate Floor	MULTIPLE	D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZ0031MB27	03/09/2021	10/17/2025	5,740,183	5,740,183	0.00695			8,142	47,167		47,167	47,167						0040
.3921I ICF07/24/25|.3921I||Int erest Rate Floor 07/2	MULTIPLE	D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZ0031MB27	03/09/2021	07/24/2025	6,000,000	6,000,000	0.00695			8,641	45,506		45,506	45,506						0040
.030921Y ICF07/23/25|.030921Y|| nterest Rate Floor	MULTIPLE	D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZ0031MB27	03/09/2021	07/23/2025	8,500,000	8,500,000	0.00695			23,583	64,354		64,354	64,354						0040
.30921AW ICF10/20/25|.30921AW|| nterest Rate Floor	MULTIPLE	D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZ0031MB27	03/09/2021	10/20/2025	8,250,000	8,250,000	0.00695			22,390	67,536		67,536	67,536						0040
.30921AM ICF10/15/25|.30921AM|| nterest Rate Floor	MULTIPLE	D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZ0031MB27	03/09/2021	10/15/2025	7,000,000	7,000,000	0.00695			19,223	57,661		57,661	57,661						0040

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.30921AU ICF02/20/26|.30921AU|Interest Rate Floor	MULTIPLE	D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/09/2021	02/20/2026	5,000,000	5,000,000	0.00695				42,185		42,185	42,185						0040
.3921C ICF04/20/26|.3921C|Interest Rate Floor 04/2	MULTIPLE	D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/09/2021	04/20/2026	6,150,000	6,150,000	0.00695			16,691	57,771		57,771	57,771						0040
.30921AQ ICF08/20/25|.30921AQ|Interest Rate Floor	MULTIPLE	D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/09/2021	08/20/2025	7,500,000	7,500,000	0.00695				54,484		54,484	54,484						0040
.3921O ICF01/15/26|.3921O|Interest Rate Floor 01/1	MULTIPLE	D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/09/2021	01/15/2026	2,500,000	2,500,000	0.00695			6,865	22,060		22,060	22,060						0040
.3921M ICF07/25/25|.3921M|Interest Rate Floor 07/2	MULTIPLE	D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/09/2021	07/25/2025	2,500,000	2,500,000	0.00695			6,882	18,986		18,986	18,986						0040
.30921AG ICF10/17/25|.30921AG|Interest Rate Floor	MULTIPLE	D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/09/2021	10/17/2025	4,529,817	4,529,817	0.00695			6,425	37,222		37,222	37,222						0040
.3921K ICF07/24/25|.3921K|Interest Rate Floor 07/2	MULTIPLE	D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/09/2021	07/24/2025	6,000,000	6,000,000	0.00695			16,517	45,506		45,506	45,506						0040
.032421W ICF07/20/27|.032421W|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	07/20/2027	7,000,000	7,000,000	0.00985		1	29,317	138,637		138,637	138,636						0040
.32421AI ICF01/20/27|.32421AI|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	01/20/2027	7,500,000	7,500,000	0.00985		1	31,411	133,895		133,895	133,894						0040
.032421G ICF10/20/28|.032421G|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	10/20/2028	14,250,000	14,250,000	0.0125		1	40,632	487,136		487,136	487,135						0040
.032421M ICF10/25/28|.032421M|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	10/25/2028	2,000,000	2,000,000	0.0125		1		68,221		68,221	68,220						0040
.32421AC ICF01/22/27|.32421AC|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	01/22/2027	4,000,000	4,000,000	0.00985		1	22,167	71,257		71,257	71,256						0040
.032421S ICF10/22/27|.032421S|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	10/22/2027	5,000,000	5,000,000	0.00985		1	20,946	104,064		104,064	104,063						0040
.32421AE ICF01/22/27|.32421AE|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	01/22/2027	14,000,000	14,000,000	0.00985		1	58,650	249,399		249,399	249,398						0040
.32421AA ICF04/20/27|.32421AA|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	04/20/2027	10,000,000	10,000,000	0.00985		1	41,881	188,073		188,073	188,072						0040
.032421U ICF07/20/27|.032421U|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	07/20/2027	3,000,000	3,000,000	0.00985		1	12,564	59,416		59,416	59,415						0040
.032421K ICF07/20/28|.032421K|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	07/20/2028	20,100,000	20,100,000	0.0125		1	111,258	661,763		661,763	661,762						0040
.032421A ICF04/25/29|.032421A|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	04/25/2029	2,000,000	2,000,000	0.0125		1		73,326		73,326	73,325						0040

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.032421Q ICF10/22/27|.032421Q||nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	10/22/2027	2,500,000	2,500,000	0.00985		1	5,063	52,032		52,032	52,031						0040
.032421I ICF07/20/28|.032421I||nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	07/20/2028	6,000,000	6,000,000	0.0125		1	33,211	197,541		197,541	197,540						0040
.032421C ICF04/25/29|.032421C||nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	04/25/2029	6,750,000	6,750,000	0.0125		1		247,476		247,476	247,475						0040
.32421AG ICF01/20/27|.32421AG||nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	01/20/2027	7,500,000	7,500,000	0.00985		1	31,411	133,895		133,895	133,894						0040
.0324210 ICF10/25/28|.0324210||nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	10/25/2028	6,000,000	6,000,000	0.0125		1		204,663		204,663	204,662						0040
.032421Y ICF04/20/27|.032421Y||nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	04/20/2027	5,000,000	5,000,000	0.00985		1	20,941	94,036		94,036	94,035						0040
.032421E ICF10/20/28|.032421E||nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	10/20/2028	5,000,000	5,000,000	0.0125		1	14,257	170,925		170,925	170,924						0040
.040921E ICF11/20/25|.040921E||nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	04/09/2021	11/20/2025	25,000,000	25,000,000	0.00801				238,306		238,306	238,306						0040
.040921A ICF10/22/25|.040921A||nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	04/09/2021	10/22/2025	24,500,000	24,500,000	0.00801			41,496	243,151		243,151	243,151						0040
.040921G ICF02/20/27|.040921G||nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	04/09/2021	02/20/2027	12,000,000	12,000,000	0.01132				255,913		255,913	255,913						0040
.040921M ICF05/20/27|.040921M||nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	04/09/2021	05/20/2027	11,000,000	11,000,000	0.01132				246,332		246,332	246,332						0040
.040921K ICF05/20/27|.040921K||nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	04/09/2021	05/20/2027	4,000,000	4,000,000	0.01132				89,575		89,575	89,575						0040
.040921C ICF10/22/25|.040921C||nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	04/09/2021	10/22/2025	10,000,000	10,000,000	0.00801			16,937	99,245		99,245	99,245						0040
.040921I ICF02/20/27|.040921I||nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	04/09/2021	02/20/2027	3,000,000	3,000,000	0.01132				63,978		63,978	63,978						0040
0189999999. Subtotal - Purchased Options - Hedging Other - Floors										12,452,301	18	7,512,116	21,165,847	XXX	21,165,847	(12,807,431)					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										16,150,559	251,697,125	7,512,116	194,615,293	XXX	387,480,878	9,524,665		(106,138,895)			XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										3,698,258	251,697,107		173,449,446	XXX	366,315,031	22,332,096		(106,138,895)			XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors										12,452,301	18	7,512,116	21,165,847	XXX	21,165,847	(12,807,431)					XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										16,150,559	251,697,125	7,512,116	194,615,293	XXX	387,480,878	9,524,665		(106,138,895)			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

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
.032321A SGIXCGMS EUR009/|.032321A|SGIXC	EQUITY INDEXED ANNUITY			Chicago Mercantile																		
GMS EUR0 0		EXH 5	Equity/Index.	E SNZ2OJLFK8MNNCLOOF39	03/23/2021	09/07/2022	1,593	587,998	369.1		(11,597)		(5,438)		(21,432)			6,159				0010
.032321B SGIXCGMS EUR012/|.032321B|SGIXC	EQUITY INDEXED ANNUITY			Chicago Mercantile																		
GMS EUR0 1		EXH 5	Equity/Index.	E SNZ2OJLFK8MNNCLOOF39	03/23/2021	12/28/2022	5,183	1,960,002	378.14		(24,361)		(13,677)		(46,660)			10,684				0010
.E062121 EEJ EQFIID06/21/2|.E062121|	EQUITY INDEXED ANNUITY			JPMorgan Chase																		
EEJ EQFIID		EXH 5	Equity/Index.	Bank, 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2022	26,924	3,950,000	146.71				(117,672)		(117,672)	(117,672)						0010
.B072121 EEJ EQFIID03/07/2|.B072121|	EQUITY INDEXED ANNUITY			JPMorgan Chase																		
EEJ EQFIID		EXH 5	Equity/Index.	Bank, 7H6GLXDRUGQFU57RNE97	07/21/2021	03/07/2022	14,159	2,100,000	148.32						(40,406)							0010
.1115210 EEJ EUR010/14/22|.1115210|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
EEJ EUR0 10/14/		EXH 5	Equity/Index.	Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	10/14/2022	30,106	4,500,000	149.47		(144,900)		(125,201)		(132,466)			19,699				0010
.111921M SPX EUR010/21/22|.111921M|	EQUITY INDEXED ANNUITY			Morgan Stanley &																		
SPX EUR0 10/21/		EXH 5	Equity/Index.	Co. 4PQUHN3JPFGFNF3BB653	11/19/2021	10/21/2022	2,117	9,630,000	4549.78		(386,298)		(340,920)		(404,268)			45,378				0010
.111921P SPX EUR011/14/22|.111921P|	EQUITY INDEXED ANNUITY			Morgan Stanley &																		
SPX EUR0 11/14/		EXH 5	Equity/Index.	Co. 4PQUHN3JPFGFNF3BB653	11/19/2021	11/14/2022	853	3,995,000	4682.8		(141,695)		(126,172)		(150,484)			15,523				0010
.1119210 SPX EUR011/07/22|.1119210|	EQUITY INDEXED ANNUITY			Morgan Stanley &																		
SPX EUR0 11/07/		EXH 5	Equity/Index.	Co. 4PQUHN3JPFGFNF3BB653	11/19/2021	11/07/2022	1,977	9,295,000	4701.7		(325,642)		(289,252)		(346,296)			36,390				0010
.111921N SPX EUR010/28/22|.111921N|	EQUITY INDEXED ANNUITY			Morgan Stanley &																		
SPX EUR0 10/28/		EXH 5	Equity/Index.	Co. 4PQUHN3JPFGFNF3BB653	11/19/2021	10/28/2022	1,144	5,260,000	4596.42		(202,679)		(179,362)		(213,109)			23,317				0010
.111921L SPX EUR010/14/22|.111921L|	EQUITY INDEXED ANNUITY			Morgan Stanley &																		
SPX EUR0 10/14/		EXH 5	Equity/Index.	Co. 4PQUHN3JPFGFNF3BB653	11/19/2021	10/14/2022	1,097	4,870,014	4438.26		(212,379)		(186,893)		(220,761)			25,485				0010
.R122121 SPX EUR011/21/22|.R122121|	EQUITY INDEXED ANNUITY																					
SPX EUR0 11/21/		EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/21/2021	11/21/2022	1,769	8,285,011	4682.94		(278,046)		(270,531)		(311,465)			7,515				0010
.W122121 SPX EUR012/07/22|.W122121|	EQUITY INDEXED ANNUITY																					
SPX EUR0 12/07/		EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/21/2021	12/07/2022	1,246	5,840,000	4686.75		(197,913)		(192,809)		(221,503)			5,104				0010
.S122121 SPX EUR011/28/22|.S122121|	EQUITY INDEXED ANNUITY																					
SPX EUR0 11/28/		EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/21/2021	11/28/2022	1,521	7,080,000	4655.27		(206,243)		(200,784)		(229,195)			5,459				0010
.X122121 SPX EUR012/14/22|.X122121|	EQUITY INDEXED ANNUITY																					
SPX EUR0 12/14/		EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/21/2021	12/14/2022	1,979	9,170,000	4634.09		(273,235)		(266,327)		(303,519)			6,908				0010
.P122121 SPX EUR011/21/22|.P122121|	EQUITY INDEXED ANNUITY																					
SPX EUR0 11/21/		EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/21/2021	11/21/2022	968	4,535,009	4682.94		(128,014)		(124,554)		(142,669)			3,460				0010
.Q122121 SPX EUR011/21/22|.Q122121|	EQUITY INDEXED ANNUITY																					
SPX EUR0 11/21/		EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/21/2021	11/21/2022	771	3,609,985	4682.94		(110,244)		(107,264)		(123,104)			2,980				0010
.Y122121 SPX EUR012/14/22|.Y122121|	EQUITY INDEXED ANNUITY																					
SPX EUR0 12/14/		EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/21/2021	12/14/2022	1,139	5,280,000	4634.09		(180,011)		(175,460)		(200,081)			4,551				0010
.V122121 SPX EUR012/07/22|.V122121|	EQUITY INDEXED ANNUITY																					
SPX EUR0 12/07/		EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/21/2021	12/07/2022	1,033	4,840,000	4686.75		(154,802)		(150,810)		(172,993)			3,992				0010
.U122121 SPX EUR012/07/22|.U122121|	EQUITY INDEXED ANNUITY																					
SPX EUR0 12/07/		EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/21/2021	12/07/2022	2,156	10,105,000	4686.75		(297,000)		(289,341)		(331,177)			7,659				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 Year-end (b)
.T122121 SPX EUR011/28/22|.T122121| SPX EUR0 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2021	11/28/2022	1,391	6,475,000	.4655.27		(223,281)		(217,370)		(248,816)			5,910				0010
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants											(3,498,340)		(3,379,837)	XXX	(3,978,076)	(117,672)		236,173			XXX	XXX
.X100721	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/07/2021	10/07/2022	2,955	13,000,000	.4399.76		(1,064,700)		(825,143)		(634,470)			239,558				0010
.102021B SPX EUR007/21/22|.102021B| SPX EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/20/2021	07/21/2022	3,314	15,000,821	.4526.57		(954,200)		(705,126)		(629,088)			249,074				0010
0659999999. Subtotal - Written Options - Hedging Other - Put Options											(2,018,900)		(1,530,269)	XXX	(1,263,558)			488,632			XXX	XXX
.030921X ICF07/23/25|.030921X|I nterest Rate Cap 07	MULTIPLE	D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/09/2021	07/23/2025	5,000,000	5,000,000	0.01095				(88,406)		(88,406)	(88,406)						0040
.3921B ICF04/20/26|.3921B|Int erest Rate Cap 04/20/	MULTIPLE	D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/09/2021	04/20/2026	6,150,000	6,150,000	0.01095				(150,341)		(150,341)	(150,341)						0040
.30921AT ICF02/20/26|.30921AT|I nterest Rate Cap 02	MULTIPLE	D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/09/2021	02/20/2026	5,000,000	5,000,000	0.01095				(114,815)		(114,815)	(114,815)						0040
.3921R ICF01/15/26|.3921R|Int erest Rate Cap 01/15/	MULTIPLE	D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/09/2021	01/15/2026	7,500,000	7,500,000	0.01095				(165,447)		(165,447)	(165,447)						0040
.30921AP ICF08/20/25|.30921AP|I nterest Rate Cap 08	MULTIPLE	D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/09/2021	08/20/2025	7,500,000	7,500,000	0.01095				(137,819)		(137,819)	(137,819)						0040
.3921J ICF07/24/25|.3921J|Int erest Rate Cap 07/24/	MULTIPLE	D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/09/2021	07/24/2025	6,000,000	6,000,000	0.01095				(106,252)		(106,252)	(106,252)						0040
.30921AF ICF10/17/25|.30921AF|I nterest Rate Cap 10	MULTIPLE	D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/09/2021	10/17/2025	5,740,183	5,740,183	0.01095				(113,724)		(113,724)	(113,724)						0040
.30921AX ICF10/20/25|.30921AX|I nterest Rate Cap 10	MULTIPLE	D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/09/2021	10/20/2025	8,250,000	8,250,000	0.01095				(164,073)		(164,073)	(164,073)						0040
.030921Z ICF07/23/25|.030921Z|I nterest Rate Cap 07	MULTIPLE	D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/09/2021	07/23/2025	8,500,000	8,500,000	0.01095				(150,289)		(150,289)	(150,289)						0040
.30921AV ICF02/20/26|.30921AV|I nterest Rate Cap 02	MULTIPLE	D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/09/2021	02/20/2026	5,000,000	5,000,000	0.01095				(114,815)		(114,815)	(114,815)						0040
.30921AR ICF08/20/25|.30921AR|I nterest Rate Cap 08	MULTIPLE	D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/09/2021	08/20/2025	7,500,000	7,500,000	0.01095				(137,819)		(137,819)	(137,819)						0040
.3921D ICF04/20/26|.3921D|Int erest Rate Cap 04/20/	MULTIPLE	D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/09/2021	04/20/2026	6,150,000	6,150,000	0.01095				(150,341)		(150,341)	(150,341)						0040
.3921N ICF07/25/25|.3921N|Int erest Rate Cap 07/25/	MULTIPLE	D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/09/2021	07/25/2025	2,500,000	2,500,000	0.01095				(44,338)		(44,338)	(44,338)						0040
.3921P ICF01/15/26|.3921P|Int erest Rate Cap 01/15/	MULTIPLE	D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/09/2021	01/15/2026	2,500,000	2,500,000	0.01095				(55,149)		(55,149)	(55,149)						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 Year-end (b)
.3921L ICF07/24/25|.3921L|Interest Rate Cap 07/24/	MULTIPLE	D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/09/2021	07/24/2025	6,000,000	6,000,000	0.01095				(106,252)		(106,252)	(106,252)						0040
.30921AN ICF10/15/25|.30921AN|Interest Rate Cap 10	MULTIPLE	D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/09/2021	10/15/2025	7,000,000	7,000,000	0.01095				(138,310)		(138,310)	(138,310)						0040
.30921AH ICF10/17/25|.30921AH|Interest Rate Cap 10	MULTIPLE	D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/09/2021	10/17/2025	4,529,817	4,529,817	0.01095				(89,745)		(89,745)	(89,745)						0040
.32421AJ ICF01/20/27|.32421AJ|Interest Rate Cap 01	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	01/20/2027	7,500,000	7,500,000	0.01385		(1)		(189,106)		(189,106)	(189,105)						0040
.032421R ICF10/22/27|.032421R|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	10/22/2027	2,500,000	2,500,000	0.01385		(1)		(78,558)		(78,558)	(78,557)						0040
.032421L ICF07/20/28|.032421L|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	07/20/2028	20,100,000	20,100,000	0.0165		(1)		(641,601)		(641,601)	(641,600)						0040
.032421V ICF07/20/27|.032421V|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	07/20/2027	3,000,000	3,000,000	0.01385		(1)		(87,806)		(87,806)	(87,805)						0040
.032421B ICF04/25/29|.032421B|Interest Rate Cap 04	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	04/25/2029	2,000,000	2,000,000	0.0165		(1)		(76,212)		(76,212)	(76,211)						0040
.032421H ICF10/20/28|.032421H|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	10/20/2028	14,250,000	14,250,000	0.0165		(1)		(483,752)		(483,752)	(483,751)						0040
.32421AD ICF01/22/27|.32421AD|Interest Rate Cap 01	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	01/22/2027	4,000,000	4,000,000	0.01385		(1)		(101,020)		(101,020)	(101,019)						0040
.032421T ICF10/22/27|.032421T|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	10/22/2027	5,000,000	5,000,000	0.01385		(1)		(157,117)		(157,117)	(157,116)						0040
.032421J ICF07/20/28|.032421J|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	07/20/2028	6,000,000	6,000,000	0.0165		(1)		(191,523)		(191,523)	(191,522)						0040
.32421AB ICF04/20/27|.32421AB|Interest Rate Cap 04	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	04/20/2027	10,000,000	10,000,000	0.01385		(1)		(272,141)		(272,141)	(272,140)						0040
.032421Z ICF04/20/27|.032421Z|Interest Rate Cap 04	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	04/20/2027	5,000,000	5,000,000	0.01385		(1)		(136,071)		(136,071)	(136,070)						0040
.032421D ICF04/25/29|.032421D|Interest Rate Cap 04	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	04/25/2029	6,750,000	6,750,000	0.0165		(1)		(257,216)		(257,216)	(257,215)						0040
.32421AF ICF01/22/27|.32421AF|Interest Rate Cap 01	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	01/22/2027	14,000,000	14,000,000	0.01385		(1)		(353,568)		(353,568)	(353,567)						0040
.032421P ICF10/25/28|.032421P|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	10/25/2028	6,000,000	6,000,000	0.0165		(1)		(204,334)		(204,334)	(204,333)						0040
.032421N ICF10/25/28|.032421N|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	10/25/2028	2,000,000	2,000,000	0.0165		(1)		(68,111)		(68,111)	(68,110)						0040
.032421F ICF10/20/28|.032421F|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	10/20/2028	5,000,000	5,000,000	0.0165		(1)		(169,738)		(169,738)	(169,737)						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 Year-end (b)
.032421X ICF07/20/27|.032421X||nterest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	07/20/2027	7,000,000	7,000,000	0.01385		(1)		(204,881)		(204,881)	(204,880)						0040
.32421AH ICF01/20/27|.32421AH||nterest Rate Cap 01	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	01/20/2027	7,500,000	7,500,000	0.01385		(1)		(189,106)		(189,106)	(189,105)						0040
.040921H ICF02/20/27|.040921H||nterest Rate Cap 02	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	04/09/2021	02/20/2027	12,000,000	12,000,000	0.01532				(278,309)		(278,309)	(278,309)						0040
.040921B ICF10/22/25|.040921B||nterest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	04/09/2021	10/22/2025	24,500,000	24,500,000	0.01201				(446,528)		(446,528)	(446,528)						0040
.040921N ICF05/20/27|.040921N||nterest Rate Cap 05	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	04/09/2021	05/20/2027	11,000,000	11,000,000	0.01532				(274,704)		(274,704)	(274,704)						0040
.040921F ICF11/20/25|.040921F||nterest Rate Cap 11	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	04/09/2021	11/20/2025	25,000,000	25,000,000	0.01201				(472,676)		(472,676)	(472,676)						0040
.040921D ICF10/22/25|.040921D||nterest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	04/09/2021	10/22/2025	10,000,000	10,000,000	0.01201				(182,256)		(182,256)	(182,256)						0040
.040921J ICF02/20/27|.040921J||nterest Rate Cap 02	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	04/09/2021	02/20/2027	3,000,000	3,000,000	0.01532				(69,577)		(69,577)	(69,577)						0040
.040921L ICF05/20/27|.040921L||nterest Rate Cap 05	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	04/09/2021	05/20/2027	4,000,000	4,000,000	0.01532				(99,892)		(99,892)	(99,892)						0040
0669999999. Subtotal - Written Options - Hedging Other - Caps											(18)		(7,713,738)	XXX	(7,713,738)	(7,713,720)					XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other											(5,517,258)		(12,623,844)	XXX	(12,955,372)	(7,831,392)		724,805			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											(3,498,340)		(3,379,837)	XXX	(3,978,076)	(117,672)		236,173			XXX	XXX
0939999999. Total Written Options - Put Options											(2,018,900)		(1,530,269)	XXX	(1,263,558)			488,632			XXX	XXX
0949999999. Total Written Options - Caps											(18)		(7,713,738)	XXX	(7,713,738)	(7,713,720)					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											(5,517,258)		(12,623,844)	XXX	(12,955,372)	(7,831,392)		724,805			XXX	XXX
RCV 2.13 PAY LIB3M 07/17/2022	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39	07/22/2015	07/17/2022	1	26,550,000	0.12225 / 2.1295			517,202			262,680					97,740		100/100
RCV 2.05 PAY LIB3M 07/31/2023	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39	01/17/2017	07/31/2023	1	60,000,000	0.12863 / 2.05			1,117,785			1,209,023					377,145		100/100
RCV 1.67 PAY LIB3M 10/18/2022	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39	10/27/2015	10/18/2022	1	121,000,000	0.12225 / 1.672			1,783,609			1,191,726					540,016		100/100
RCV 1.53 PAY LIB3M 04/18/2023	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39	04/21/2016	04/18/2023	1	74,000,000	0.12225 / 1.525			982,324			831,575					421,165		100/100
RCV 1.34 PAY LIB3M 07/19/2023	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39	07/25/2016	07/19/2023	1	25,000,000	0.12363 / 1.335			284,405			222,224					155,502		100/100
RCV 1.97 PAY LIB3M 08/12/2022	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39	08/17/2015	08/12/2022	1	18,800,000	0.15438 / 1.9675			336,345			186,441					73,613		100/100
RCV 1.60 PAY LIB3M 01/20/2023	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39	01/20/2016	01/20/2023	1	67,000,000	0.1315 / 1.5975			940,545			737,584					344,050		100/100
RCV 2.13 PAY LIB3M 07/17/2022	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39	07/22/2015	07/17/2022	1	32,450,000	0.12225 / 2.1295			632,136			321,053					119,460		100/100
RCV 1.54 PAY LIB3M 10/19/2023	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39	11/08/2016	10/19/2023	1	40,000,000	0.12363 / 1.54			538,532			490,030					268,287		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 Year-end (b)
RCV 2.05 PAY LIB3M 07/31/2023	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	01/17/2017	07/31/2023	1	60,000,000	0.12863 / 2.05			1,117,785			1,209,023					377,145		100/100
RCV 1.67 PAY LIB3M 10/18/2022	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	10/27/2015	10/18/2022	1	51,000,000	0.12225 / 1.672			751,769			502,298					227,610		100/100
RCV 1.53 PAY LIB3M 04/18/2023	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	04/21/2016	04/18/2023	1	56,000,000	0.12225 / 1.525			743,381			629,300					318,719		100/100
RCV 1.34 PAY LIB3M 07/19/2023	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	07/25/2016	07/19/2023	1	28,000,000	0.12363 / 1.335			318,534			248,890					174,162		100/100
RCV 1.97 PAY LIB3M 08/12/2022	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	08/17/2015	08/12/2022	1	16,200,000	0.15438 / 1.9675			289,829			160,657					63,433		100/100
RCV 1.60 PAY LIB3M 01/20/2023	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	01/20/2016	01/20/2023	1	16,000,000	0.1315 / 1.5975			224,608			176,139					82,161		100/100
RCV 1.54 PAY LIB3M 10/19/2023	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	11/08/2016	10/19/2023	1	32,000,000	0.12363 / 1.54			430,825			392,024					214,630		100/100
Interest Rate Swap 5/16/2029 0.0276	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	03/08/2019	05/16/2029	1	3,900,000	0.0 / 2.39						312,538					52,947		100/100
Interest Rate Swap 2/15/2030 0.028275	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	03/08/2019	02/15/2030	1	1,100,000	0.0 / 2.41						83,058					15,678		100/100
Interest Rate Swap 11/15/2029 0.02805	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	03/08/2019	11/15/2029	1	3,200,000	0.0 / 2.39						244,548					44,895		100/100
Interest Rate Swap 2/15/2029 0.02737	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	03/08/2019	02/15/2029	1	4,400,000	0.0 / 2.42						364,151					58,728		100/100
Interest Rate Swap 8/15/2029 0.02783	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	03/08/2019	08/15/2029	1	3,500,000	0.0 / 2.38						273,143					48,312		100/100
Interest Rate Swap 5/15/2030 0.01554	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	02/20/2020	05/15/2030	1	4,000,000	0.0 / 1.271682						(41,162)					57,861		100/100
Interest Rate Swap 11/15/2029 0.01519	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	02/20/2020	11/15/2029	1	7,200,000	0.0 / 1.331505						(65,286)					101,014		100/100
Interest Rate Swap 11/15/2030 0.015695	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	02/20/2020	11/15/2030	1	3,100,000	0.0 / 1.269322						(34,068)					46,172		100/100
Interest Rate Swap 8/15/2030 0.015625	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	02/20/2020	08/15/2030	1	3,400,000	0.0 / 1.261028						(36,607)					49,916		100/100
Interest Rate Swap 2/15/2030 0.01535	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	02/20/2020	02/15/2030	1	4,500,000	0.0 / 1.30091						(45,481)					64,139		100/100
Interest Rate Swap 11/15/2028 0.014525	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	02/20/2020	11/15/2028	1	9,400,000	0.156 / 0.847115						(9,402)					123,245		100/100
Interest Rate Swap 2/15/2029 0.0147	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	02/20/2020	02/15/2029	1	8,000,000	0.0 / 1.029715						(18,599)					106,778		100/100
Interest Rate Swap 2/15/2031 0.01587	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	02/20/2020	02/15/2031	1	1,100,000	0.0 / 1.297871						(11,480)					16,615		100/100
Interest Rate Swap 8/15/2029 0.01504	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	02/20/2020	08/15/2029	1	7,300,000	0.0 / 1.302184						(53,121)					100,766		100/100
Interest Rate Swap 5/16/2029 0.01484	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	02/20/2020	05/16/2029	1	7,700,000	0.0 / 1.201072						(40,572)					104,535		100/100
Interest Rate Swap 8/15/2031 0.02395	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	03/22/2021	08/15/2031	1	3,300,000							134,582					51,181		100/100
Interest Rate Swap 2/15/2031 0.02292	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	03/22/2021	02/15/2031	1	4,600,000							163,940					69,481		100/100
Interest Rate Swap 2/18/2032 0.024755	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	03/22/2021	02/18/2032	1	1,000,000							44,374					15,917		100/100
Interest Rate Swap 2/15/2030 0.020145	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	03/22/2021	02/15/2030	1	8,900,000	0.156 / 2.0145						192,729					126,852		100/100
Interest Rate Swap 2/15/2029 0.01679	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	03/22/2021	02/15/2029	1	6,800,000	0.156 / 1.679						79,633					90,761		100/100
Interest Rate Swap 8/15/2029 0.01848	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	03/22/2021	08/15/2029	1	9,800,000	0.156 / 1.848						153,568					135,275		100/100
Interest Rate Swap 8/15/2030 0.021675	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	03/22/2021	08/15/2030	1	8,000,000							232,157					117,450		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 Year-end (b)
Interest Rate Swap 11/15/2030 0.022335	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	03/22/2021	11/15/2030	1	7,800,000							253,642					116,174		100/100
Interest Rate Swap 5/15/2030 0.020895	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	03/22/2021	05/15/2030	1	8,500,000							212,962					122,954		100/100
Interest Rate Swap 11/15/2029 0.019335	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	03/22/2021	11/15/2029	1	10,600,000	0.156 / 1.9335						195,962					148,716		100/100
Interest Rate Swap 11/15/2031 0.024385	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	03/22/2021	11/15/2031	1	2,900,000							124,240					45,562		100/100
Interest Rate Swap 5/15/2031 0.023485	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	03/22/2021	05/15/2031	1	4,000,000							154,198					61,220		100/100
Interest Rate Swap 5/16/2029 0.01762	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	03/22/2021	05/16/2029	1	8,200,000	0.155 / 0.256802						109,374					111,323		100/100
Interest Rate Swap 6/30/2026 0.008795	Total Terminals International LLC	SCH D-1	Interest Rate	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	06/15/2021	06/30/2026	1	17,300,000	0.14725 / 0.130734			70,326			(342,325)					185,720		100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												11,079,940		XXX	11,401,363					6,245,025	XXX	XXX
RCV 5.48 PAY 5.13 03/31/2023	LONDON POWER NETWORKS G5607DAD2	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/11/2013	03/31/2023	1	4,879,095	5.125 / 5.4825			35,922	443,271		505,740		40,936			27,275		100/100
RCV 6.12 PAY 5.75 03/25/2022	UNITED UTILITIES WATER PLC G7973DAV4	SCH D-1	Currency	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/22/2013	03/25/2022	1	9,833,025	5.75 / 6.12			92,866	1,096,823		1,122,621		80,625			23,579		100/100
RCV 5.68 PAY 5.25 12/05/2025	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			34,900	268,995		355,085		33,275			38,405		100/100
RCV 5.60 PAY 5.50 07/06/2022	RWE FINANCE BV IGYGY N7660FBK2	SCH D-1	Currency	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/08/2013	07/06/2022	1	4,811,400	5.5 / 5.6			41,582	748,050		775,304		37,500			17,180		100/100
RCV 5.20 PAY 4.88 10/05/2023	SOUTHERN GAS NETWORK PLC G82920AK8	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	06/17/2013	10/05/2023	1	9,427,200	4.875 / 5.2			91,727	1,300,500		1,476,376		75,000			62,533		100/100
RCV 6.07 PAY 5.75 03/25/2022	UNITED UTILITIES WATER PLC G7973DAV4	SCH D-1	Currency	Goldman Sachs Intern W22LROWP2IHZNBB6K528	06/17/2013	03/25/2022	1	9,428,400	5.75 / 6.07			98,895	1,301,700		1,328,907		75,000			22,609		100/100
RCV 5.84 PAY 5.75 03/25/2022	UNITED UTILITIES WATER PLC G7973DAV4	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	01/07/2013	03/25/2022	1	11,258,100	5.75 / 5.835			104,600	1,776,950		1,806,132		87,500			26,996		100/100
RCV 6.23 PAY 6.38 03/10/2022	CENTRICA PLC EMTN	SCH D-1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2014	03/10/2022	1	13,352,850	6.375 / 6.23			136,074	2,720,418		2,752,729		98,125			29,102		100/100
RCV 6.80 PAY 6.50 04/08/2022	DEUTSCHE TELEKOM INT FIN N2557FEP5	SCH D-1	Currency	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/14/2013	04/08/2022	1	6,276,000	6.5 / 6.801			69,851	858,200		880,145		50,000			16,306		100/100
RCV 5.08 PAY BP06M 06/30/2029	ARQIVA PP FINANCING PLC PRIVATE PLACEMENT G0566*AC3	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	06/27/2014	06/30/2029	1	10,040,030	2.58925 / 5.075			334,498	2,048,775		2,912,419		73,750			137,479		100/100
RCV 4.60 PAY 3.11 07/24/2024	SHURGARD LUXEMBOURG SARL PRIVATE PLACEMENT L8367#AB9	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	06/25/2014	07/24/2024	1	5,181,300	3.11 / 4.6			100,651	859,940		946,227		328,130			41,450		100/100
RCV 5.82 PAY 5.50 07/06/2022	RWE FINANCE BV IGYGY N7660FBK2	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/18/2013	07/06/2022	1	9,632,700	5.5 / 5.8225			82,365	1,099,665		1,155,848		78,750			34,396		100/100
RCV 3.25 PAY 1.13 03/01/2025	PARKER HANNIFIN CORP SERIES REGS	SCH D-1	Currency	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/20/2017	03/01/2025	1	5,382,500	1.125 / 3.25			107,012	(303,500)		(208,112)		431,750			47,916		100/100
RCV 4.59 PAY 3.38 09/19/2023	ASML HOLDING NV	SCH D-1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2014	09/19/2023	1	10,374,828	3.375 / 4.5875			176,426	1,767,362		1,868,576		653,583			68,032		100/100
RCV 4.55 PAY 2.73 01/31/2040	EYSTUR OG SANDOYARTUNLAR K7784*AA3	SCH D-1	Currency	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/02/2016	01/31/2040	1	7,770,000	2.73 / 4.55			124,559	(190,400)		(57,942)		604,450			165,284		100/100
RCV 5.14 PAY 4.88 10/05/2023	SOUTHERN GAS NETWORK PLC G82920AK8	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/07/2013	10/05/2023	1	6,020,000	4.875 / 5.1425			43,920	602,200		692,449		50,000			39,932		100/100
RCV 6.97 PAY 6.88 12/12/2022	ELECTRICITE DE FRANCE F2940HFL4	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/20/2013	12/12/2022	1	7,650,000	6.875 / 6.9675			78,250	877,750		957,450		62,500			37,281		100/100
RCV 6.36 PAY 5.88 02/02/2024	NATL GRID ELECT TRANS G6374WAE7	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	07/02/2013	02/02/2024	1	1,061,900	5.875 / 6.3575			11,463	113,785		138,841		8,750			7,676		100/100
RCV 4.25 PAY 3.68 05/15/2030	BRISTOL AIRPORT PRIVATE PLACEMENT G8278*AA9	SCH D-1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2015	05/15/2030	1	4,549,800	3.68 / 4.2545			42,550	486,450		630,620		37,500			65,854		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
RCV 4.55 PAY 2.73 01/31/2040	EYSTUR OG SANDOYARTUNLAR K7784*AA3	SCH D-1	Currency	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/02/2016	01/31/2040	1	7,992,000	2.73 / 4.55			128,118	(195,840)		(59,598)		621,720			170,006		100/100
RCV 4.25 PAY 3.68 05/15/2030	BRISTOL AIRPORT PRIVATE PLACEMENT G8278*AA9	SCH D-1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2015	05/15/2030	1	13,194,420	3.68 / 4.2545			123,394	1,410,705		1,828,797		108,750			190,978		100/100
RCV 5.08 PAY BP06M 06/30/2029	ARQIVA PP FINANCING PLC PRIVATE PLACEMENT G0566*AC3	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	06/27/2014	06/30/2029	1	8,474,466	2.58925 / 5.075			282,339	1,729,305		2,458,279		62,250			116,041		100/100
RCV 4.73 PAY 3.26 07/24/2026	SHURGARD LUXEMBOURG SARL PRIVATE PLACEMENT L8367#AC7	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	06/25/2014	07/24/2026	1	8,726,400	3.26 / 4.7275			170,622	1,448,320		1,646,194		552,640			93,172		100/100
RCV 4.55 PAY 2.73 01/31/2040	EYSTUR OG SANDOYARTUNLAR K7784*AA3	SCH D-1	Currency	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/02/2016	01/31/2040	1	11,100,000	2.73 / 4.55			178,242	(272,000)		(82,775)		863,500			236,120		100/100
RCV 5.96 PAY 6.13 02/24/2022	TESCO PLC EMTN G87623HR1	SCH D-1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2014	02/24/2022	1	1,966,155	6.125 / 5.955			17,782	408,538		412,007		14,375			3,807		100/100
RCV 6.36 PAY 5.88 02/02/2024	NATL GRID ELECT TRANS G6374WAE7	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	07/02/2013	02/02/2024	1	2,730,600	5.875 / 6.3575			29,477	292,590		357,019		22,500			19,738		100/100
RCV 7.26 PAY 6.88 12/12/2022	ELECTRICITE DE FRANCE F2940HFL4	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/22/2013	12/12/2022	1	7,546,275	6.875 / 7.26			97,643	841,748		939,786		61,875			36,776		100/100
RCV 5.96 PAY 6.13 02/24/2022	TESCO PLC EMTN G87623HR1	SCH D-1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2014	02/24/2022	1	6,154,920	6.125 / 5.955			55,665	1,278,900		1,289,761		45,000			11,919		100/100
RCV 6.60 PAY 6.50 07/07/2023	HSBC BANK PLC G6097DAJ4	SCH D-1	Currency	Morgan Stanley Capit I7331LVCZKQKX5T7XV54	11/08/2012	07/07/2023	1	9,583,800	6.5 / 6.5975			94,969	1,457,100		1,630,349		75,000			59,079		100/100
RCV 6.92 PAY 6.88 12/12/2022	ELECTRICITE DE FRANCE F2940HFL4	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	11/16/2012	12/12/2022	1	7,920,000	6.875 / 6.9175			93,102	1,147,750		1,240,512		62,500			38,597		100/100
RCV 6.76 PAY 6.50 04/08/2022	DEUTSCHE TELEKOM INT FIN N2557FEP5	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/07/2013	04/08/2022	1	9,782,500	6.5 / 6.76			81,205	978,575		1,006,148		81,250			25,416		100/100
RCV 5.68 PAY 5.25 12/05/2025	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			90,503	697,548		920,793		86,288			99,590		100/100
RCV 6.03 PAY 5.88 09/28/2022	COVENTRY BLDG SOCIETY G2479P2Y0	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/04/2013	09/28/2022	1	11,016,600	5.875 / 6.0325			103,107	1,535,450		1,630,942		87,500			47,384		100/100
RCV 4.96 PAY 4.63 12/08/2023	MORRISON WM SUPERMARKETS G62748AA9	SCH D-1	Currency	Goldman Sachs Intern W22LROWP2IHZNBB6K528	03/08/2013	12/08/2023	1	7,761,000	4.625 / 4.955			55,475	717,860		841,529		65,000			54,049		100/100
RCV 6.80 PAY 6.50 04/08/2022	DEUTSCHE TELEKOM INT FIN N2557FEP5	SCH D-1	Currency	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/14/2013	04/08/2022	1	3,138,000	6.5 / 6.801			34,925	429,100		440,073		25,000			8,153		100/100
RCV 6.97 PAY 6.88 12/12/2022	SEASPAN ULC PRIVATE PLACEMENT C8318#AA1	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/20/2013	12/12/2022	1	4,590,000	6.875 / 6.9675			46,950	526,650		574,470		37,500			22,369		100/100
RCV 6.55 PAY 6.50 04/08/2022	DEUTSCHE TELEKOM INT FIN N2557FEP5	SCH D-1	Currency	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/15/2013	04/08/2022	1	4,827,000	6.5 / 6.55			48,434	763,650		778,976		37,500			12,541		100/100
RCV 5.57 PAY 3.38 05/11/2025	INTERM CAP GROUP G4588#BH3	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/30/2015	05/11/2025	1	4,886,100	3.38 / 5.57			92,632	(231,300)		(152,547)		388,575			44,782		100/100
RCV 4.56 PAY 4.19 04/15/2026	AIR CANADA ETC	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/23/2018	04/15/2026	1	3,397,536	4.19 / 4.56			9,036	(23,535)		59,847		(29,135)	346		35,185		100/100
RCV 5.47 PAY 4.00 11/26/2029	SKY PLC G15632AV7	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/26/2018	11/26/2029	1	2,791,000	4 / 5.465			46,160	89,561		307,322		26,616			39,248		100/100
RCV 5.49 PAY 4.00 11/26/2029	SKY PLC	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/20/2018	11/26/2029	1	5,322,800	4 / 5.4925			90,149	188,626		617,174		50,346			74,851		100/100
RCV 3.79 PAY 1.50 01/14/2028	VONOVIA FINANCE BV	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2018	01/14/2028	1	6,780,400	1.5 / 3.785			156,875	515,391		860,142		465,690			83,319		100/100
RCV 5.64 PAY 4.13 12/02/2029	CRH	SCH D-1	Currency	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/05/2018	12/02/2029	1	13,993,000	4.125 / 5.636			243,320	448,500		1,653,129		125,000			197,023		100/100
RCV 3.79 PAY 1.50 01/14/2028	VONOVIA FINANCE BV	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/19/2018	01/14/2028	1	9,246,000	1.5 / 3.785			213,920	702,085		1,172,921		634,391			113,617		100/100
RCV 4.56 PAY 4.19 04/15/2026	AIR CANADA ETC	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/23/2018	04/15/2026	1	4,853,622	4.19 / 4.56			13,236	(33,622)		85,495		(41,622)			50,265		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 Year-end (b)
RCV 4.79 PAY 3.25 01/20/2028	NATIONWIDE BUILDING SOCIETY	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/16/2018	01/20/2028	1	12,154,500	3.25 / 4.785			180,107	(36,928)		805,691		117,809			149,604		100/100
XCCY: GBPUSD 4.761% 8/30/30 USD	QUADGAS FINANCE PLC G7304*AE1	SCH D-1	Currency	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/15/2018	08/30/2030	1	12,683,000	3.29 / 4.761	14,000		157,640	(861,500)		(18,625)		125,000			186,725		100/100
RCV 4.2625 PAY 2.69 04/16/2028	Porterbrook Rail Finance Limited G7178*AE4	SCH D-1	Currency	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/07/2018	04/16/2028	1	6,989,220	2.69 / 4.26	(5,670)		99,498	(324,810)		(47,762)		67,500			87,714		100/100
RCV 4.761 PAY 3.29 08/30/2030	QUADGAS FINANCE PLC G7304*AE1	SCH D-1	Currency	Bank of America, Nat B4TYDEB6GKMZO031MB27	08/15/2018	08/30/2030	1	17,248,880	3.29 / 4.76	19,040		214,390	(1,171,640)		(25,330)		170,000			253,945		100/100
RCV 4.235 PAY 1.82 10/12/2028	SERGO PLC G7996#AD2	SCH D-1	Currency	Bank of America, Nat B4TYDEB6GKMZO031MB27	07/12/2018	10/12/2028	1	9,336,000	1.82 / 4.24	(11,600)		224,485	238,400		780,909		690,800			121,637		100/100
RCV 4.40275 PAY 4.113 01/03/2034	AURORA SOLAR CORPORATION C0461#AA3	SCH D-1	Currency	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/07/2018	01/03/2034	1	6,291,291	4.11 / 4.4	2,152		(130,266)	(259,242)		(68,000)		(55,788)			109,059		100/100
RCV 5.567 PAY 3.11 12/05/2036	Roadster Finance G7605#AD5	SCH D-1	Currency	Bank of America, Nat B4TYDEB6GKMZO031MB27	11/26/2018	12/05/2036	1	4,423,770	3.11 / 5.57	1,365		104,159	(11,310)		384,331		336,765			85,494		100/100
RCV 5.567 PAY 3.11 12/05/2036	Roadster Finance G7605#AD5	SCH D-1	Currency	Bank of America, Nat B4TYDEB6GKMZO031MB27	11/26/2018	12/05/2036	1	4,423,770	3.11 / 5.57	1,365		104,159	(11,310)		384,331		336,765			85,494		100/100
RCV 4.32 PAY 3.06 03/31/2026	WALES & WEST UTILITIES LIMITED G9421#AA9	SCH D-1	Currency	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/16/2019	03/31/2026	1	5,987,340	3.06 / 4.32	7,208		61,994	(310,853)		(64,934)		58,125			61,716		100/100
RCV 4.312 PAY 3.06 09/30/2026	Wales and West G9421#AB7	SCH D-1	Currency	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/16/2019	09/30/2026	1	5,987,340	3.06 / 4.31	7,208		65,528	(310,853)		(54,711)		58,125			65,246		100/100
RCV 4.32 PAY 3.06 03/31/2026	WALES & WEST UTILITIES LIMITED G9421#AA9	SCH D-1	Currency	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/16/2019	03/31/2026	1	5,987,340	3.06 / 4.32	7,208		61,994	(310,853)		(64,934)		58,125			61,716		100/100
RCV 4.312 PAY 3.06 09/30/2026	Wales and West G9421#AB7	SCH D-1	Currency	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/16/2019	09/30/2026	1	5,987,340	3.06 / 4.31	7,208		65,528	(310,853)		(54,711)		58,125			65,246		100/100
RCV 4.805 PAY 4.56 06/12/2029	CAPITAL POWER L.P. 14042MA@1	SCH D-1	Currency	Bank of America, Nat B4TYDEB6GKMZO031MB27	05/23/2019	06/12/2029	1	7,423,905	4.56 / 4.805	551		(9,168)	(492,811)		(322,921)		(67,423)			101,317		100/100
RCV 4.805 PAY 4.56 06/12/2029	CAPITAL POWER L.P. 14042MA@1	SCH D-1	Currency	Bank of America, Nat B4TYDEB6GKMZO031MB27	05/23/2019	06/12/2029	1	7,423,905	4.56 / 4.805	551		(9,168)	(492,811)		(322,921)		(67,423)			101,317		100/100
RCV 4.075 PAY 2.97 09/17/2029	Forth Ports PP9N3MOF9	SCH D-1	Currency	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	07/17/2019	09/17/2029	1	5,843,040	2.97 / 4.075	940		140,834	(522,875)		(321,569)		58,750			81,174		100/100
RCV 4.1565 PAY 3.03 09/17/2031	Forth Port Finance Plc PP9FAK407	SCH D-1	Currency	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	07/17/2019	09/17/2031	1	6,588,960	3.03 / 4.1565	1,060		161,967	(589,625)		(353,796)		66,250			102,712		100/100
RCV 5.9755 PAY 3.515 12/31/2037	Barcelona L9T2	SCH D-1	Currency	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	09/30/2019	12/31/2037	1	3,187,336	3.515 / 5.9755	(1,462)		64,555	(138,936)		50,482		252,571			63,767		100/100
RCV 5.9755 PAY 3.515 12/31/2037	Barcelona L9T2	SCH D-1	Currency	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	09/30/2019	12/31/2037	1	9,986,985	3.515 / 5.9755	(4,582)		14,984	(435,332)		158,178		791,389			199,802		100/100
RCV 5.9755 PAY 3.515 12/31/2037	Barcelona L9T2	SCH D-1	Currency	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	09/30/2019	12/31/2037	1	3,187,336	3.515 / 5.9755	(1,462)		4,783	(138,936)		50,482		252,571			63,767		100/100
RCV 3.44 PAY 1.38 09/30/2031	ALPHA TRAINS FINANCE S A L0175#AE2	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2019	09/30/2031	1	4,104,750	1.38 / 3.44	188		49,316	(159,750)		3,828		323,813			64,085		100/100
RCV 3.44 PAY 1.38 09/30/2031	ALPHA TRAINS FINANCE S A L0175#AE2	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2019	09/30/2031	1	4,104,750	1.38 / 3.44	188		49,316	(159,750)		3,828		323,813			64,085		100/100
RCV 3.885 PAY 2.81 12/18/2039	South West Airports Ltd G8278*AE1	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2019	12/18/2039	1	5,335,010	2.81 / 3.885	860		41,973	(489,125)		(454,868)		53,750			113,110		100/100
RCV 3.885 PAY 2.81 12/18/2039	South West Airports Ltd G8278*AE1	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2019	12/18/2039	1	3,722,100	2.81 / 3.885	600		29,283	(341,250)		(317,350)		37,500			78,914		100/100
RCV 3.885 PAY 2.81 12/18/2039	South West Airports Ltd G8278*AE1	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2019	12/18/2039	1	3,722,100	2.81 / 3.885	600		29,283	(341,250)		(317,350)		37,500			78,914		100/100
RCV 5.5875 PAY 3.375 12/31/2038	SOC DI PRGT BREB Z00157532	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2019	12/31/2038	1	5,434,345	3.375 / 5.5875	2,220		103,178	(174,601)		76,977		425,899			112,065		100/100
RCV 5.5875 PAY 3.375 12/31/2038	SOC DI PRGT BREB Z00157532	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2019	12/31/2038	1	10,651,316	3.375 / 5.5875	4,350		16,015	(342,219)		150,875		834,762			219,647		100/100
RCV 5.5875 PAY 3.375 12/31/2038	SOC DI PRGT BREB Z00157532	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2019	12/31/2038	1	5,434,345	3.375 / 5.5875	2,220		103,178	(174,601)		76,977		425,899			112,065		100/100
RCV 3.8729 PAY 2.79 01/23/2045	Thirteen Housing Group G8827#AA1	SCH D-1	Currency	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	10/23/2019	01/23/2045	1	9,212,060	2.79 / 3.8729	1,430		82,552	(472,258)		(396,959)		89,375			221,281		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
RCV 3.8729 PAY 2.79 01/23/2045	Thirteen Housing Group G8827#AA1	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	10/23/2019	01/23/2045	1	9,212,060	2.79 / 3.8729	1,430		82,552	(472,258)		(396,959)		89,375			221,281		100/100
RCV 3.901 PAY 3.07 04/30/2027	Willow Holdco	SCH D-1	Currency	Bank of America, Nat B4TYDEB6GKMZO031MB27	10/30/2019	04/30/2027	1	12,224,600	3.07 / 3.901	(2,850)		74,982	(642,675)		(359,753)		118,750			141,113		100/100
RCV 3.901 PAY 3.07 04/30/2027	Willow Holdco	SCH D-1	Currency	Bank of America, Nat B4TYDEB6GKMZO031MB27	10/30/2019	04/30/2027	1	12,224,600	3.07 / 3.901	(2,850)		74,982	(642,675)		(359,753)		118,750			141,113		100/100
RCV 4.107 PAY 3.15 03/31/2037	SEMPERIAN PPP G8059#AA0	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	11/08/2019	03/31/2037	1	6,329,153	3.15 / 4.107	7,412		47,388	(363,424)		(248,474)		61,765			123,621		100/100
RCV 4.107 PAY 3.15 03/31/2037	SEMPERIAN PPP G8059#AA0	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	11/08/2019	03/31/2037	1	6,329,153	3.15 / 4.107	7,500	(88)	47,388	(363,424)		(248,474)		66,915			123,621		100/100
RCV 4.107 PAY 3.15 03/31/2037	SEMPERIAN PPP G8059#AA0	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	11/08/2019	03/31/2037	1	12,658,306	3.15 / 4.107	15,000	(176)	97,871	(726,847)		(496,948)		133,829			247,242		100/100
RCV 3.5751 PAY 2.84 12/18/2026	Peel Ports G6970*AR7	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/06/2019	12/18/2026	1	18,817,370	2.84 / 3.5751	75,075		116,345	(551,265)		(143,944)		178,750			209,752		100/100
RCV 3.915 PAY 1.82 03/10/2031	Warehouses de Pauw NV/SA B9754*AA5	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/12/2019	03/10/2031	1	19,237,600	1.82 / 3.915	4,325		376,564	(435,960)		351,854		1,493,855			291,594		100/100
RCV 3.915 PAY 1.82 03/10/2031	Warehouses de Pauw NV/SA B9754*AA5	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/12/2019	03/10/2031	1	5,560,000	1.82 / 3.915	1,250		108,833	(126,000)		101,692		431,750			84,276		100/100
PAY 1.96 RCV 4.0 06/20/2026	Atlantica Yield Plc G0488*AA2	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2020	06/20/2026	1	9,762,410	4.0 / 1.96	(7,565)		237,284	(358,670)		(177,189)		768,515			103,200		100/100
PAY 1.96 RCV 4.0 06/20/2026	Atlantica Yield Plc G0488*AA2	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2020	06/20/2026	1	9,762,410	4.0 / 1.96	(7,565)		186,391	(358,670)		(177,189)		768,515			103,200		100/100
RCV 2.5807 PAY 2.92 11/25/2030	Australian Laboratory Services Pty Ltd PPED0LPC6SYA	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	08/04/2020	11/25/2030	1	10,957,066	2.92 / 2.5807	(38,110)		(62,186)	(680,507)		(819,301)		(99,111)			163,532		100/100
RCV 2.636 PAY 1.5 11/25/2030	Australian Laboratory Services Pty Ltd PPE0C3Y64SYA	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	08/04/2020	11/25/2030	1	4,927,860	1.5 / 2.636	(9,450)		55,769	151,620		3,288		362,670			73,547		100/100
RCV 3.7556 PAY 4.07 06/30/2042	TEC Hedland Pty Ltd	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	10/08/2020	06/30/2042	1	7,876,000	4.07 / 3.7556	2,750		(38,447)	(121,550)		320,273		490,600			178,344		100/100
RCV 3.7556 PAY 4.07 06/30/2042	TEC Hedland Pty Ltd	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	10/08/2020	06/30/2042	1	7,876,000	4.07 / 3.7556	2,750		(38,447)	(121,550)		320,273		490,600			178,344		100/100
RCV 1.9381 PAY 0.8 01/28/2026	Molkerei Alois Miller GmbH & Co. KG	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	10/29/2020	01/28/2026	1	8,167,600	0.8 / 1.9381	7,350		45,872	207,200		104,909		604,450			82,489		100/100
RCV 1.9381 PAY 0.8 01/28/2026	Molkerei Alois Miller GmbH & Co KG	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	10/29/2020	01/28/2026	1	8,167,600	0.8 / 1.9381	7,350		45,872	207,200		104,909		604,450			82,489		100/100
RCV 3.072 PAY 1.62 01/07/2031	Americold Realty Operating Partnership L P	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/30/2020	01/07/2031	1	11,697,000	1.62 / 3.072	48,500		86,364	325,000		276,247		863,500			175,650		100/100
RCV 3.072 PAY 1.62 01/07/2031	Americold Realty Operating Partnership L P	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/30/2020	01/07/2031	1	11,697,000	1.62 / 3.072	48,500		86,897	325,000		276,247		863,500			175,650		100/100
RCV 4.23 PAY 2.75 06/15/2031	Atletico Madrid	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	06/11/2021	06/15/2031	1	6,061,000	2.75 / 4.23		5,750	47,932	375,000		401,328		369,250			93,209		100/100
RCV 4.23 PAY 2.75 06/15/2031	Atletico Madrid	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	06/11/2021	06/15/2031	1	10,061,260	2.75 / 4.23		9,545	79,567	622,500		666,205		612,955			154,728		100/100
RCV 2.8253 PAY 1.04 02/23/2029	Molkerei Alois M?ller GmbH & Co. KG	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	11/23/2021	02/23/2029	1	11,264,000	1.04 / 2.8253		500		(108,000)		162,947		(108,500)			150,597		100/100
RCV 2.8253 PAY 1.04 02/23/2029	Molkerei Alois M?ller GmbH & Co. KG	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	11/23/2021	02/23/2029	1	11,264,000	1.04 / 2.8253		500		(108,000)		162,947		(108,500)			150,597		100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										218,538	16,031	8,247,261	21,612,752	XXX	42,041,443		22,474,113	346		9,354,117	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										218,538	16,031	19,327,201	21,612,752	XXX	53,442,806		22,474,113	346		15,599,142	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Interest Rate Swap 5/28/2026 0.00874	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	05/26/2021	05/28/2026	1	50,000,000	0.17563 / 0.1385			186,808	(961,351)		(961,351)	(961,351)				524,714		0050
Interest Rate Swap 5/28/2026 0.00859	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	05/26/2021	05/28/2026	1	50,000,000	0.17563 / 0.1385			183,037	(993,710)		(993,710)	(993,710)				524,714		0050

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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 Year-end (b)
Interest Rate Swap 6/1/2026 0.00895	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLO0F39	05/27/2021	06/01/2026	1	50,000,000	0.17088 / 0.135			191,396	(921,760)		(921,760)	(921,760)				525,366		0050
Interest Rate Swap 6/2/2026 0.008885	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLO0F39	05/28/2021	06/02/2026	1	50,000,000	0.13225 / 0.13463			190,218	(935,799)		(935,799)	(935,799)				525,529		0050
Interest Rate Swap 7/15/2028 0.012965	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLO0F39	06/17/2021	07/15/2028	1	10,000,000	0.12175 / 0.145821			(3,223)	(97,527)		(97,527)	(97,527)				127,861		0050
Interest Rate Swap 7/15/2026 0.010025	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLO0F39	06/17/2021	07/15/2026	1	40,000,000	0.12175 / 0.145821			(12,893)	(584,755)		(584,755)	(584,755)				425,987		0050
Interest Rate Swap 1/15/2028 0.012465	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLO0F39	06/17/2021	01/15/2028	1	29,000,000	0.12175 / 0.145821			(9,348)	(304,931)		(304,931)	(304,931)				356,389		0050
Interest Rate Swap 1/8/2028 0.011885	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLO0F39	06/17/2021	01/08/2028	1	30,000,000	0.12663 / 0.140261			(10,341)	(414,499)		(414,499)	(414,499)				368,093		0050
Interest Rate Swap 1/15/2029 0.013495	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLO0F39	06/17/2021	01/15/2029	1	9,000,000	0.12175 / 0.145821			(2,901)	(77,404)		(77,404)	(77,404)				119,408		0050
Interest Rate Swap 7/8/2028 0.01257	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLO0F39	06/29/2021	07/08/2028	1	5,500,000	0.12663 / 0.152807			(1,896)	(66,960)		(66,960)	(66,960)				70,220		0050
Interest Rate Swap 1/15/2029 0.013495	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLO0F39	06/17/2021	01/15/2029	1		0.12175		(2,000,000)	(645)	(2,199,772)		(2,199,772)	(199,772)				26,535		0050
Interest Rate Swap 1/15/2028 0.012465	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLO0F39	06/17/2021	01/15/2028	1	7,000,000	0.145821		7,000,000		7,510,384		7,510,384	510,384						0050
Interest Rate Swap 1/15/2029 0.013495	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLO0F39	06/17/2021	01/15/2029	1	2,000,000	0.145821		2,000,000		2,182,571		2,182,571	182,571						0050
Interest Rate Swap 1/15/2028 0.012465	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLO0F39	06/17/2021	01/15/2028	1		0.12175		(7,000,000)	(2,256)	(7,583,988)		(7,583,988)	(583,988)				86,025		0050
Interest Rate Swap 7/15/2028 0.012965	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLO0F39	06/17/2021	07/15/2028	1	2,500,000	0.145821		2,500,000		2,704,477		2,704,477	204,477						0050
Interest Rate Swap 7/15/2028 0.012965	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLO0F39	06/17/2021	07/15/2028	1		0.12175		(2,500,000)	(806)	(2,728,859)		(2,728,859)	(228,859)				31,965		0050
Interest Rate Swap 1/8/2028 0.011885	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLO0F39	06/17/2021	01/08/2028	1		0.12663		(7,500,000)	(2,585)	(8,123,183)		(8,123,183)	(623,183)				92,023		0050
Interest Rate Swap 7/15/2026 0.010025	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLO0F39	06/17/2021	07/15/2026	1	10,000,000	0.145821		10,000,000		10,444,659		10,444,659	444,659						0050
Interest Rate Swap 7/15/2026 0.010025	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLO0F39	06/17/2021	07/15/2026	1		0.12175		(10,000,000)	(3,223)	(10,590,848)		(10,590,848)	(590,848)				106,497		0050
Interest Rate Swap 1/8/2028 0.011885	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLO0F39	06/17/2021	01/08/2028	1	7,500,000	0.140261		7,500,000		8,019,558		8,019,558	519,558						0050
Interest Rate Swap 7/8/2028 0.01257	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLO0F39	06/29/2021	07/08/2028	1		0.12663		(14,500,000)	(4,998)	(15,823,103)		(15,823,103)	(1,323,103)				185,126		0050
Interest Rate Swap 7/8/2028 0.01257	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLO0F39	06/29/2021	07/08/2028	1	14,500,000	0.152807		14,500,000		15,646,571		15,646,571	1,146,571						0050
Interest Rate Swap 5/5/2028 0.01062	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLO0F39	07/08/2021	05/05/2028	1	3,500,000	0.14088 / 0.14254			8,207	(81,197)		(81,197)	(81,197)				44,081		0050
Interest Rate Swap 11/5/2027 0.010115	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLO0F39	07/08/2021	11/05/2027	1	4,500,000	0.12138 / 0.169649			9,984	(102,880)		(102,880)	(102,880)				54,402		0050
Interest Rate Swap 2/5/2028 0.010285	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLO0F39	07/29/2021	02/05/2028	1	7,500,000	0.14088 / 0.129197			(2,326)	(177,284)		(177,284)	(177,284)				92,607		0050
Interest Rate Swap 8/5/2028 0.010835	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLO0F39	07/29/2021	08/05/2028	1	5,000,000	0.14088 / 0.129197			(1,551)	(117,840)		(117,840)	(117,840)				64,211		0050
Interest Rate Swap 5/5/2028 0.01055	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLO0F39	07/29/2021	05/05/2028	1	3,000,000	0.14088 / 0.129197				(70,883)		(70,883)	(70,883)				37,784		0050
Interest Rate Swap 2/5/2027 0.009065	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLO0F39	07/29/2021	02/05/2027	1	25,000,000	0.14088 / 0.129197			(7,755)	(579,438)		(579,438)	(579,438)				282,250		0050
Interest Rate Swap 2/5/2028 0.010285	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLO0F39	07/29/2021	02/05/2028	1	7,500,000	0.129197		7,500,000		7,954,965		7,954,965	454,965						0050
Interest Rate Swap 8/5/2028 0.010835	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLO0F39	07/29/2021	08/05/2028	1	5,000,000	0.129197		5,000,000		5,344,528		5,344,528	344,528						0050
Interest Rate Swap 11/5/2027 0.010115	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLO0F39	07/08/2021	11/05/2027	1		0.12138		(2,500,000)		(2,700,311)		(2,700,311)	(200,311)				30,223		0050

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap 5/5/2028 0.01062	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	07/08/2021	05/05/2028	1	2,000,000	0.14254		2,000,000		2,130,080		2,130,080	130,080						0050
Interest Rate Swap 2/5/2028 0.010285	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	07/29/2021	02/05/2028	1	3,250,000	0.129197		3,250,000		3,447,151		3,447,151	197,151						0050
Interest Rate Swap 2/5/2028 0.010285	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	07/29/2021	02/05/2028	1		0.14088		(3,250,000)		(3,523,975)		(3,523,975)	(273,975)				40,130		0050
Interest Rate Swap 5/5/2028 0.01062	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	07/08/2021	05/05/2028	1		0.14088		(2,000,000)		(2,176,479)		(2,176,479)	(176,479)				25,189		0050
Interest Rate Swap 11/5/2027 0.010115	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	07/08/2021	11/05/2027	1	2,500,000	0.169649		2,500,000		2,643,155		2,643,155	143,155						0050
Interest Rate Swap 2/5/2028 0.010285	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	07/29/2021	02/05/2028	1		0.14088		(7,500,000)	(1,551)	(8,132,249)		(8,132,249)	(632,249)				92,607		0050
Interest Rate Swap 8/5/2028 0.010835	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	07/29/2021	08/05/2028	1		0.14088		(5,000,000)	(2,326)	(5,462,368)		(5,462,368)	(462,368)				64,211		0050
Interest Rate Swap 11/5/2027 0.010115	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	07/08/2021	11/05/2027	1	4,500,000	0.169649		4,500,000	11,379	4,757,679		4,757,679	257,679						0050
Interest Rate Swap 11/5/2027 0.010115	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	07/08/2021	11/05/2027	1		0.12138		(4,500,000)	(1,396)	(4,860,559)		(4,860,559)	(360,559)				54,402		0050
Interest Rate Swap 5/5/2028 0.01062	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	07/08/2021	05/05/2028	1		0.14088		(3,500,000)	(1,086)	(3,808,838)		(3,808,838)	(308,838)				44,081		0050
Interest Rate Swap 5/5/2028 0.01062	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	07/08/2021	05/05/2028	1	3,500,000	0.14254		3,500,000	9,293	3,727,641		3,727,641	227,641						0050
Interest Rate Swap 2/28/2028 0.01112	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	08/26/2021	02/28/2038	1	31,500,000	0.17563 / 0.12375			(9,455)	(598,268)		(598,268)	(598,268)				633,172		0050
Interest Rate Swap 8/31/2028 0.011625	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	08/26/2021	08/31/2028	1	8,000,000	0.17563 / 0.12375			(2,442)	(150,226)		(150,226)	(150,226)				103,290		0050
Interest Rate Swap 2/28/2028 0.01112	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	08/26/2021	02/28/2038	1		0.17563		(36,000,000)	(10,805)	(39,068,667)		(39,068,667)	(3,068,667)				723,625		0050
Interest Rate Swap 2/28/2028 0.01112	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	08/26/2021	02/28/2038	1	36,000,000	0.12375		36,000,000		38,384,932		38,384,932	2,384,932						0050
Interest Rate Swap 8/31/2028 0.011625	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	08/26/2021	08/31/2028	1		0.17563		(19,500,000)	(5,952)	(21,324,166)		(21,324,166)	(1,824,166)				251,770		0050
Interest Rate Swap 8/31/2028 0.011625	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	08/26/2021	08/31/2028	1	19,500,000	0.12375		19,500,000		20,957,990		20,957,990	1,457,990						0050
Interest Rate Swap 10/8/2028 0.0133	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	10/06/2021	10/08/2028	1	6,500,000	0.216 / 0.124				(56,524)		(56,524)	(56,524)				84,575		0050
Interest Rate Swap 4/8/2028 0.012755	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	10/06/2021	04/08/2028	1	16,000,000	0.216		(16,000,000)		(17,394,527)		(17,394,527)	(1,394,527)				200,336		0050
Interest Rate Swap 4/8/2028 0.012755	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	10/06/2021	04/08/2028	1		0.124		16,000,000		17,236,763		17,236,763	1,236,763						0050
Interest Rate Swap 4/8/2029 0.013785	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	10/06/2021	04/08/2029	1	7,000,000	0.216 / 0.124				(53,517)		(53,517)	(53,517)				94,359		0050
Interest Rate Swap 10/8/2027 0.01214	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	10/06/2021	10/08/2027	1		0.124		7,500,000		8,009,092		8,009,092	509,092						0050
Interest Rate Swap 10/8/2027 0.01214	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	10/06/2021	10/08/2027	1	7,500,000	0.216		(7,500,000)		(8,091,998)		(8,091,998)	(591,998)				90,073		0050
Interest Rate Swap 10/8/2030 0.01494	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	10/06/2021	10/08/2030	1	12,800,000	0.216		(12,800,000)		(14,446,452)		(14,446,452)	(1,646,452)				189,524		0050
Interest Rate Swap 10/8/2030 0.01494	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	10/06/2021	10/08/2030	1		0.124		12,800,000		14,391,321		14,391,321	1,591,321						0050
Interest Rate Swap 10/8/2029 0.01422	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	10/06/2021	10/08/2029	1		0.124		9,400,000		10,392,873		10,392,873	992,873						0050
Interest Rate Swap 10/8/2029 0.01422	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	10/06/2021	10/08/2029	1	9,400,000	0.216		(9,400,000)		(10,456,891)		(10,456,891)	(1,056,891)				131,006		0050
Interest Rate Swap 4/28/2028 0.014485	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	10/26/2021	04/28/2028	1	19,400,000	0.13588 / 0.1345				10,217		10,217	10,217				243,966		0050
Interest Rate Swap 10/28/2027 0.1345	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	10/26/2021	10/28/2027	1	13,500,000	0.13588 / 0.1345				(12,672)		(12,672)	(12,672)				162,899		0050

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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 Year-end (b)
Interest Rate Swap 4/8/2029 0.013785	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39	10/06/2021	04/08/2029	1	38,700,000	0.124		38,700,000		42,420,820		42,420,820	3,720,820						0050
Interest Rate Swap 4/8/2029 0.013785	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39	10/06/2021	04/08/2029	1		0.124		(38,700,000)		(42,716,695)		(42,716,695)	(4,016,695)				521,672		0050
Interest Rate Swap 4/8/2028 0.012755	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39	10/06/2021	04/08/2028	1		0.124		(11,200,000)		(12,176,169)		(12,176,169)	(976,169)				140,236		0050
Interest Rate Swap 10/8/2028 0.0133	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39	10/06/2021	10/08/2028	1	29,800,000	0.124		29,800,000		32,384,294		32,384,294	2,584,294						0050
Interest Rate Swap 10/8/2028 0.0133	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39	10/06/2021	10/08/2028	1		0.124		(29,800,000)		(32,643,435)		(32,643,435)	(2,843,435)				387,746		0050
Interest Rate Swap 4/8/2028 0.012755	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39	10/06/2021	04/08/2028	1	11,200,000	0.124		11,200,000		12,065,734		12,065,734	865,734						0050
Interest Rate Swap 6/2/2028 0.01123	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39	11/30/2021	06/02/2028	1		0.049997		27,600,000		29,566,629		29,566,629	1,966,629						0050
Interest Rate Swap 12/2/2028 0.011175	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39	11/30/2021	12/02/2028	1		0.049997		4,500,000		4,842,663		4,842,663	342,663						0050
Interest Rate Swap 6/2/2028 0.01123	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39	11/30/2021	06/02/2028	1	27,600,000	0.17325		(27,600,000)		(29,667,914)		(29,667,914)	(2,067,914)				349,705		0050
Interest Rate Swap 12/2/2028 0.011175	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39	11/30/2021	12/02/2028	1	4,500,000	0.17325		(4,500,000)		(4,868,264)		(4,868,264)	(368,264)				59,200		0050
Interest Rate Swap 12/2/2029 0.011735	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39	11/30/2021	12/02/2029	1	3,700,000	0.17325 / 0.049997				(20,241)		(20,241)	(20,241)				52,063		0050
Interest Rate Swap 6/4/2029 0.01142	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39	11/30/2021	06/04/2029	1	19,500,000	0.17325 / 0.049997				(115,267)		(115,267)	(115,267)				265,665		0050
Interest Rate Swap 12/2/2028 0.011175	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39	11/30/2021	12/02/2028	1	5,500,000	0.17325 / 0.049997				(31,290)		(31,290)	(31,290)				72,355		0050
Interest Rate Swap 6/4/2029 0.01142	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39	11/30/2021	06/04/2029	1	19,500,000	0.17325 / 0.049997				(115,267)		(115,267)	(115,267)				265,665		0050
Interest Rate Swap 6/2/2028 0.01123	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39	11/30/2021	06/02/2028	1	26,500,000	0.17325 / 0.049997				(97,248)		(97,248)	(97,248)				335,767		0050
Interest Rate Swap 12/2/2029 0.011735	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39	11/30/2021	12/02/2029	1	3,800,000	0.17325 / 0.049997				(20,788)		(20,788)	(20,788)				53,470		0050
Interest Rate Swap 6/23/2028 0.0118	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39	12/21/2021	06/23/2028	1	28,100,000	0.05 / 0.046357				(24,373)		(24,373)	(24,373)				357,630		0050
Interest Rate Swap 12/23/2028 0.01199	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39	12/21/2021	12/23/2028	1	47,400,000	0.05 / 0.046357				(45,302)		(45,302)	(45,302)				626,153		0050
Interest Rate Swap 6/22/2029 0.012195	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39	12/21/2021	06/22/2029	1	13,600,000	0.05 / 0.046357				(15,208)		(15,208)	(15,208)				185,898		0050
Interest Rate Swap 6/23/2028 0.0118	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39	12/21/2021	06/23/2028	1	11,500,000	0.05 / 0.047582				(9,975)		(9,975)	(9,975)				146,361		0050
Interest Rate Swap 6/22/2029 0.012195	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39	12/21/2021	06/22/2029	1	13,600,000	0.05 / 0.047582				(15,208)		(15,208)	(15,208)				185,898		0050
Interest Rate Swap 12/23/2028 0.01199	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39	12/21/2021	12/23/2028	1	61,600,000	0.05 / 0.047582				(58,874)		(58,874)	(58,874)				813,735		0050
Interest Rate Swap 6/30/2026 0.013325	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39	12/23/2021	06/30/2026	1	17,300,000	0.22375 / 0.213689				2,154		2,154	2,154				186,277		0050
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												688,562	(11,319,275)	XXX	(11,319,275)	(11,319,275)				12,936,721	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other												688,562	(11,319,275)	XXX	(11,319,275)	(11,319,275)				12,936,721	XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate												11,768,502	(11,319,275)	XXX	82,088	(11,319,275)				19,181,746	XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange										218,538	16,031	8,247,261	21,612,752	XXX	42,041,443		22,474,113	346		9,354,117	XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										218,538	16,031	20,015,763	10,293,477	XXX	42,123,531	(11,319,275)	22,474,113	346		28,535,863	XXX	XXX

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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 Year-end (b)
1479999999. Subtotal - Forwards														XXX							XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										218,538	16,031	19,327,201	21,612,752	XXX	53,442,806		22,474,113	346		15,599,142	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										16,150,559	246,179,867	8,200,678	170,672,174	XXX	363,206,231	(9,626,002)		(105,414,090)		12,936,721	XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										16,369,097	246,195,898	27,527,879	192,284,926	XXX	416,649,037	(9,626,002)	22,474,113	(105,413,744)		28,535,863	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0010	Provide an economic hedge on the market risk inherent in the fixed indexed annuity where the customer is guaranteed a minimum return based on the S&P 500 Index also hedging delta on JPMorgan ETF Efficiente Index.
0020	Convert USD to foreign currency in order to purchase/sell foreign denominated stocks.
0030	Provide an economic hedge on the foreign currency risk arising from investing in assets denominated in foreign currency.
0040	Provide an economic hedge on interest rate risk arising from investing in variable rate bonds
0050	Provide economic hedge duration risk in fixed maturities portfolio

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
.011419T EEJ EUR001/14/21|.011419T|EEJ EUR0 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	01/14/2019	01/14/2021	01/14/2021	Exercise	3,598	455,000	126.44	18,610		60,779		18,610		(36,351)			42,170			0010
.021419T EEJ EUR002/16/21|.021419T|EEJ EUR0 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/14/2019	02/16/2021	02/16/2021	Exercise	4,505	575,000	127.61	23,460		80,386		23,460		(39,906)			56,926			0010
.T021419 SPX EUR002/16/21|.T021419|SPX EUR0 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/14/2019	02/16/2021	02/16/2021	Exercise	145	399,999	2745.73	39,880		172,903		39,880		(107,561)			133,023			0010
.T021419 SPX EUR002/16/21|.T021419|SPX EUR0 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/14/2019	02/16/2021	02/16/2021	Other			2745.73													0010
.031419Y EEJ EUR003/15/21|.031419Y|EEJ EUR0 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	03/14/2019	03/15/2021	03/15/2021	Exercise	940	120,000	127.53	4,896		16,062		4,896		(8,380)			11,166			0010
.041519U EEJ EUR004/14/21|.041519U|EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	04/15/2019	04/14/2021	04/14/2021	Exercise	5,036	650,000	129.05	26,650		76,308		26,650		(36,599)			49,658			0010
.V041519 SPX EUR004/14/21|.V041519|SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	04/15/2019	04/14/2021	04/14/2021	Exercise	251	729,998	2905.58	68,839		306,282		68,839		(148,332)			237,443			0010
.051419T EEJ EUR005/14/21|.051419T|EEJ EUR0 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	05/14/2019	05/14/2021	05/14/2021	Exercise	3,072	395,000	128.56	16,432		50,143		16,432		(23,563)			33,711			0010
.061419M EEJ EUR006/14/21|.061419M|EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	06/14/2019	06/14/2021	06/14/2021	Exercise	3,248	430,000	132.36	17,931		50,647		17,931		(12,440)			32,716			0010
.071519P EEJ EUR007/14/21|.071519P|EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/15/2019	07/14/2021	07/14/2021	Exercise	3,356	450,000	134.07	18,990		48,870		18,990		(7,455)			29,880			0010
.081419P EEJ EUR008/14/21|.081419P|EEJ EUR0 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	08/14/2019	08/16/2021	08/16/2021	Exercise	4,756	650,000	136.66	27,495		60,072		27,495		(716)			32,577			0010
.L081419 SPX EUR008/16/21|.L081419|SPX EUR0 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank, N.A. E57ODZWZ7FF32TWEFA76	08/14/2019	08/16/2021	08/16/2021	Exercise	163	465,000	2840.6	43,802		268,319		43,802		(111,876)			224,516			0010
.082219P SPX EUR012/31/21|.082219P|SPX EUR0 12/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse Intern E58DKGMJYYYJLN8C3868	08/22/2019	12/31/2021	12/31/2021	Exercise	314	1,300,000	4131.677	27,300		219,606		955				(11,614)	218,651			0010
.0822190 SPX EUR012/31/21|.0822190|SPX EUR0 12/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse Intern E58DKGMJYYYJLN8C3868	08/22/2019	12/31/2021	12/31/2021	Exercise	445	1,800,000	4037.77525	52,200		349,069		1,825				(22,206)	347,244			0010
.082219N SPX EUR012/31/21|.082219N|SPX EUR0 12/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse Intern E58DKGMJYYYJLN8C3868	08/22/2019	12/31/2021	12/31/2021	Exercise	4,944	19,500,000	3943.8735	760,500		4,269,084		26,591				(323,523)	4,242,493			0010
.091619W EEJ EUR009/14/21|.091619W|EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	09/16/2019	09/14/2021	09/14/2021	Exercise	5,882	800,000	136.0	33,680		79,588		33,680		(4,757)			45,908			0010
.W091619 SPX EUR009/14/21|.W091619|SPX EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/16/2019	09/14/2021	09/14/2021	Exercise	191	575,000	2997.96	54,740		277,164		54,740		(102,239)			222,424			0010
.V101419 SPX EUR010/14/21|.V101419|SPX EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHWD171265Z06	10/14/2019	10/14/2021	10/14/2021	Exercise	151	450,000	2966.15	42,840		223,336		42,840		(86,544)			180,496			0010
.101419W EEJ EUR010/14/21|.101419W|EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	10/14/2019	10/14/2021	10/14/2021	Exercise	6,034	825,000	136.71	34,815		77,002		34,815		(2,269)			42,187			0010
.Z111419 SPX EUR011/15/21|.Z111419|SPX EUR0 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHWD171265Z06	11/14/2019	11/15/2021	11/15/2021	Exercise	222	690,000	3096.63	65,136		353,435		65,136		(102,245)			288,299			0010
.111419T EEJ EUR011/15/21|.111419T|EEJ EUR0 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	11/14/2019	11/15/2021	11/15/2021	Exercise	9,523	1,300,000	136.51	54,860		145,227		54,860		(6,156)			90,367			0010
.121619V EEJ EUR012/14/21|.121619V|EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	12/16/2019	12/14/2021	12/14/2021	Exercise	3,256	450,000	138.2	18,945		35,557		18,945		1,328			16,612			0010
.010720M EEJ EUR001/07/21|.010720M|EEJ EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	01/07/2020	01/07/2021	01/07/2021	Exercise	24,359	3,395,000	139.37	88,270		77,951						(1,455)	77,951			0010

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.010720T EEJ EUR001/07/21|.010720T|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	01/07/2020	01/07/2021	01/07/2021	Exercise	6,295	895,000	142.1574	20,048		2,650						(330)	2,650			0010
.010720X SPX ASIAN01/07/2|.010720X|SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	01/07/2020	01/07/2021	01/07/2021	Exercise	616	1,995,000	3237.18	45,686		15,162						(753)	15,162			0010
.0107206 EEJ EUR001/07/21|.010720G|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	01/07/2020	01/07/2021	01/07/2021	Exercise	14,637	2,040,000	139.37	45,288		46,839						(747)	46,839			0010
.B010720 SPX ASIAN01/07/2|.B010720|SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	01/07/2020	01/07/2021	01/07/2021	Exercise	1,081	3,500,000	3237.18	98,350		26,601						(1,621)	26,601			0010
.C010720 SPX ASIAN01/07/2|.C010720|SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	01/07/2020	01/07/2021	01/07/2021	Exercise	668	2,165,000	3237.18	63,218		16,455						(1,042)	16,455			0010
.010720Y SPX ASIAN01/07/2|.010720Y|SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	01/07/2020	01/07/2021	01/07/2021	Exercise	949	3,075,000	3237.18	72,878		23,371						(1,201)	23,371			0010
.010720F EEJ EUR001/07/21|.010720F|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	01/07/2020	01/07/2021	01/07/2021	Exercise	6,529	910,000	139.37	19,474		20,894						(321)	20,894			0010
.010720H EEJ EUR001/07/21|.010720H|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	01/07/2020	01/07/2021	01/07/2021	Exercise	6,852	955,000	139.37	21,679		21,927						(357)	21,927			0010
.K010720 SPX EUR001/07/21|.K010720|SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A B4TYDEB6GKMZ0031MB27	01/07/2020	01/07/2021	01/07/2021	Exercise	1,484	4,805,011	3237.18	137,904		247,941						(2,279)	247,941			0010
.M010720 SPX EUR001/07/21|.M010720|SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A B4TYDEB6GKMZ0031MB27	01/07/2020	01/07/2021	01/07/2021	Exercise	540	1,749,987	3237.18	57,575		106,750						(952)	106,750			0010
.E010720 SPX EUR001/07/21|.E010720|SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A B4TYDEB6GKMZ0031MB27	01/07/2020	01/07/2021	01/07/2021	Exercise	1,729	5,599,998	3237.18	115,920		198,800						(1,916)	198,800			0010
.010720L EEJ EUR001/07/21|.010720L|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	01/07/2020	01/07/2021	01/07/2021	Exercise	19,695	2,745,000	139.37	69,723		63,026						(1,149)	63,026			0010
.010720E EEJ EUR001/07/21|.010720E|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	01/07/2020	01/07/2021	01/07/2021	Exercise	5,453	760,000	139.37	14,744		17,450						(243)	17,450			0010
.F010720 SPX EUR001/07/21|.F010720|SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A B4TYDEB6GKMZ0031MB27	01/07/2020	01/07/2021	01/07/2021	Exercise	1,099	3,559,992	3237.18	80,456		139,906						(1,330)	139,906			0010
.010720R EEJ EUR001/07/21|.010720R|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	01/07/2020	01/07/2021	01/07/2021	Exercise	5,584	790,000	141.46055	19,197		6,289						(316)	6,289			0010
.010720N EEJ EUR001/07/21|.010720N|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	01/07/2020	01/07/2021	01/07/2021	Exercise	47,714	6,650,000	139.37	184,205		152,687						(3,036)	152,687			0010
.H010720 SPX EUR001/07/21|.H010720|SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A B4TYDEB6GKMZ0031MB27	01/07/2020	01/07/2021	01/07/2021	Exercise	8,345	27,015,012	3237.18	688,883		1,218,404						(11,386)	1,218,404			0010
.010720P EEJ EUR001/07/21|.010720P|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	01/07/2020	01/07/2021	01/07/2021	Exercise	2,862	400,000	139.718425	11,800		8,184						(195)	8,184			0010
.I010720 SPX EUR001/07/21|.I010720|SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A B4TYDEB6GKMZ0031MB27	01/07/2020	01/07/2021	01/07/2021	Exercise	5,256	17,015,007	3237.18	454,301		806,499						(7,509)	806,499			0010
.010720J EEJ EUR001/07/21|.010720J|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	01/07/2020	01/07/2021	01/07/2021	Exercise	29,812	4,155,000	139.37	100,551		95,401						(1,657)	95,401			0010
.0107201 EEJ EUR001/07/21|.0107201|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	01/07/2020	01/07/2021	01/07/2021	Exercise	9,794	1,365,000	139.37	32,078		31,341						(529)	31,341			0010
.010720K EEJ EUR001/07/21|.010720K|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	01/07/2020	01/07/2021	01/07/2021	Exercise	34,153	4,760,000	139.37	118,048		109,292						(1,946)	109,292			0010
.010720V SPX ASIAN01/07/2|.010720V|SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	01/07/2020	01/07/2021	01/07/2021	Exercise	347	1,125,000	3237.18	18,900		8,550						(312)	8,550			0010
.L010720 SPX EUR001/07/21|.L010720|SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A B4TYDEB6GKMZ0031MB27	01/07/2020	01/07/2021	01/07/2021	Exercise	7,040	22,790,006	3237.18	681,421		1,235,252						(11,263)	1,235,252			0010

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.010720II SPX ASIAN01/07/2|.010720II|SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	01/07/2020	01/07/2021	01/07/2021	Exercise	597	1,935,000	3237.18	39,668		14,706						(654)	14,706			0010
.D010720 SPX EUR001/07/21|.D010720|SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A B4TYDEB6GKMZ0031MB27	01/07/2020	01/07/2021	01/07/2021	Exercise	651	2,109,994	3237.18	31,439		52,750						(520)	52,750			0010
.0107200 EEJ EUR001/07/21|.0107200|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2020	01/07/2021	01/07/2021	Exercise	16,179	2,255,000	139.37	63,817		51,776						(1,052)	51,776			0010
.010720Z SPX ASIAN01/07/2|.010720Z|SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	01/07/2020	01/07/2021	01/07/2021	Exercise	1,839	5,955,000	3237.18	149,471		45,259						(2,464)	45,259			0010
.A010720 SPX ASIAN01/07/2|.A010720|SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	01/07/2020	01/07/2021	01/07/2021	Exercise	1,306	4,230,000	3237.18	115,056		32,149						(1,897)	32,149			0010
.010720S EEJ EUR001/07/21|.010720S|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2020	01/07/2021	01/07/2021	Exercise	4,262	605,000	141.948345	13,915		2,699						(229)	2,699			0010
.G010720 SPX EUR001/07/21|.G010720|SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A B4TYDEB6GKMZ0031MB27	01/07/2020	01/07/2021	01/07/2021	Exercise	556	1,800,002	3237.18	43,560		76,139						(720)	76,139			0010
.J010720 SPX EUR001/07/21|.J010720|SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A B4TYDEB6GKMZ0031MB27	01/07/2020	01/07/2021	01/07/2021	Exercise	2,352	7,615,013	3237.18	212,459		380,753						(3,512)	380,753			0010
.010720U EEJ EUR001/07/21|.010720U|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2020	01/07/2021	01/07/2021	Expiration	3,426	490,000	143.021494	9,898								(163)				0010
.0107200 EEJ EUR001/07/21|.0107200|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2020	01/07/2021	01/07/2021	Exercise	29,304	4,125,000	140.7637	108,488		53,462						(1,788)	53,462			0010
.T011420 SPX EUR001/14/21|.T011420|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	01/14/2020	01/14/2021	01/14/2021	Exercise	624	2,050,000	3283.15	106,190		274,087		106,190		(144,441)			167,897			0010
.P011420 SPX EUR001/14/21|.P011420|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	01/14/2020	01/14/2021	01/14/2021	Exercise	5,050	16,580,000	3283.15	706,308		1,492,182		706,308		(731,436)			785,874			0010
.S011420 SPX EUR001/14/21|.S011420|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	01/14/2020	01/14/2021	01/14/2021	Exercise	2,217	7,280,000	3283.15	361,088		873,604		361,088		(455,792)			512,516			0010
.R011420 SPX EUR001/14/21|.R011420|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	01/14/2020	01/14/2021	01/14/2021	Exercise	3,117	10,234,999	3283.15	487,186		1,125,861		487,186		(578,686)			638,675			0010
.R011420 SPX EUR001/14/21|.R011420|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	01/14/2020	01/14/2021	01/14/2021	Other			3283.15													0010
.011420G EEJ EUR012/14/21|.011420G|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/14/2020	12/14/2021	12/14/2021	Exercise	2,894	400,000	138.2	18,600		31,606		18,600		2,940			13,006			0010
.0011420 SPX EUR001/14/21|.0011420|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	01/14/2020	01/14/2021	01/14/2021	Exercise	475	1,560,000	3283.15	70,668		155,998		70,668		(78,477)			85,330			0010
.011420S EEJ EUR001/14/21|.011420S|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2020	01/14/2021	01/14/2021	Exercise	13,054	1,825,000	139.8	56,028		46,082		56,028		29,311			(9,946)			0010
.011420V EEJ EUR001/14/21|.011420V|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2020	01/14/2021	01/14/2021	Exercise	4,430	630,000	142.19058	14,868		5,135						(531)	5,135			0010
.011420P EEJ EUR001/14/21|.011420P|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2020	01/14/2021	01/14/2021	Exercise	16,952	2,370,000	139.8	61,620		59,843						(2,201)	59,843			0010
.011420U EEJ EUR001/14/21|.011420U|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2020	01/14/2021	01/14/2021	Exercise	24,964	3,525,000	141.198	93,060		53,758						(3,324)	53,758			0010
.011420I EEJ EUR001/14/21|.011420I|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2020	01/14/2021	01/14/2021	Exercise	7,081	990,000	139.8	19,404		24,998						(693)	24,998			0010
.0011420 SPX EUR001/14/21|.0011420|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	01/14/2020	01/14/2021	01/14/2021	Exercise	5,704	18,730,000	3283.15	554,408		1,013,302						(19,800)	1,013,302			0010
.011420II EEJ EUR001/14/21|.011420II|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2020	01/14/2021	01/14/2021	Exercise	6,837	975,000	142.596	21,938		5,119						(783)	5,119			0010

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.K011420 SPX EURO01/14/21|.K011420|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	01/14/2020	01/14/2021	01/14/2021	Exercise	517	1,700,000	3283.15	41,140		72,248						(1,469)	72,248			0010
.A011420 SPX ASIAN01/14/2|.A011420|SPX ASIAN 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	01/14/2020	01/14/2021	01/14/2021	Expiration	452	1,485,000	3283.15	28,958								(1,034)				0010
.011420T EEJ EURO01/14/21|.011420T|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2020	01/14/2021	01/14/2021	Exercise	3,210	450,000	140.1495	13,320		10,238						(476)	10,238			0010
.0114200 EEJ EURO01/14/21|.011420Q|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2020	01/14/2021	01/14/2021	Exercise	34,120	4,770,000	139.8	132,129		120,444						(4,719)	120,444			0010
.G011420 SPX ASIAN01/14/2|.G011420|SPX ASIAN 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	01/14/2020	01/14/2021	01/14/2021	Expiration	909	2,985,000	3283.15	83,282								(2,974)				0010
.011420K EEJ EURO01/14/21|.011420K|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2020	01/14/2021	01/14/2021	Exercise	7,010	980,000	139.8	22,050		24,745						(788)	24,745			0010
.011420Z SPX ASIAN01/14/2|.011420Z|SPX ASIAN 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	01/14/2020	01/14/2021	01/14/2021	Expiration	333	1,095,000	3283.15	15,111								(540)				0010
.I011420 SPX EURO01/14/21|.I011420|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	01/14/2020	01/14/2021	01/14/2021	Exercise	1,772	5,820,000	3283.15	120,474		207,777						(4,303)	207,777			0010
.N011420 SPX EURO01/14/21|.N011420|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	01/14/2020	01/14/2021	01/14/2021	Exercise	2,403	7,890,000	3283.15	222,498		402,388						(7,946)	402,388			0010
.0114200 EEJ EURO01/14/21|.011420O|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2020	01/14/2021	01/14/2021	Exercise	24,141	3,375,000	139.8	86,063		85,220						(3,074)	85,220			0010
.011420X EEJ EURO01/14/21|.011420X|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2020	01/14/2021	01/14/2021	Expiration	4,248	610,000	143.5746	12,200								(436)				0010
.011420M EEJ EURO01/14/21|.011420M|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2020	01/14/2021	01/14/2021	Exercise	37,839	5,290,000	139.8	128,018		133,574						(4,572)	133,574			0010
.F011420 SPX ASIAN01/14/2|.F011420|SPX ASIAN 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	01/14/2020	01/14/2021	01/14/2021	Expiration	1,104	3,625,000	3283.15	98,238								(3,508)				0010
.E011420 SPX ASIAN01/14/2|.E011420|SPX ASIAN 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	01/14/2020	01/14/2021	01/14/2021	Expiration	443	1,455,000	3283.15	38,121								(1,361)				0010
.C011420 SPX ASIAN01/14/2|.C011420|SPX ASIAN 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	01/14/2020	01/14/2021	01/14/2021	Expiration	1,044	3,430,000	3283.15	79,233								(2,830)				0010
.D011420 SPX ASIAN01/14/2|.D011420|SPX ASIAN 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	01/14/2020	01/14/2021	01/14/2021	Expiration	1,624	5,335,000	3283.15	129,641								(4,630)				0010
.011420R EEJ EURO01/14/21|.011420R|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2020	01/14/2021	01/14/2021	Exercise	8,690	1,215,000	139.8	34,506		30,679						(1,232)	30,679			0010
.011420N EEJ EURO01/14/21|.011420N|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2020	01/14/2021	01/14/2021	Exercise	26,251	3,670,000	139.8	91,383		92,669						(3,264)	92,669			0010
.B011420 SPX ASIAN01/14/2|.B011420|SPX ASIAN 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	01/14/2020	01/14/2021	01/14/2021	Expiration	834	2,740,000	3283.15	61,102								(2,182)				0010
.H011420 SPX EURO01/14/21|.H011420|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	01/14/2020	01/14/2021	01/14/2021	Exercise	609	2,000,000	3283.15	30,200		50,001						(1,079)	50,001			0010
.011420H EEJ EURO01/07/21|.011420H|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2020	01/07/2021	01/07/2021	Exercise	4,925	695,000	141.112125	18,140		7,270						(305)	7,270			0010
.L011420 SPX EURO01/14/21|.L011420|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	01/14/2020	01/14/2021	01/14/2021	Exercise	7,768	25,505,000	3283.15	650,378		1,155,402						(23,228)	1,155,402			0010
.J011420 SPX EURO01/14/21|.J011420|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	01/14/2020	01/14/2021	01/14/2021	Exercise	874	2,870,000	3283.15	65,149		113,361						(2,327)	113,361			0010
.011420L EEJ EURO01/14/21|.011420L|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2020	01/14/2021	01/14/2021	Exercise	8,226	1,150,000	139.8	27,025		29,038						(965)	29,038			0010

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.M011420 SPX EUR001/14/21|.M011420|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	01/14/2020	01/14/2021	01/14/2021	Exercise	3,077	10,105,000	3283.15	268,793		481,004						(9,600)	481,004			0010
.011420J EEJ EUR001/14/21|.011420J|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2020	01/14/2021	01/14/2021	Exercise	3,111	435,000	139.8	9,309		10,984						(332)	10,984			0010
.G012120 SPX EUR001/21/21|.G012120|SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/21/2020	01/21/2021	01/21/2021	Exercise	3,714	12,335,000	3320.79	324,411		584,696						(17,825)	584,696			0010
.012120Z SPX ASIAN01/21/2|.012120Z|SPX ASIAN 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	01/21/2020	01/21/2021	01/21/2021	Expiration	716	2,380,000	3320.79	62,832								(3,452)				0010
.B012120 SPX ASIAN01/21/2|.B012120|SPX ASIAN 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	01/21/2020	01/21/2021	01/21/2021	Expiration	900	2,990,000	3320.79	82,225								(4,518)				0010
.012120J EEJ EUR001/21/21|.012120J|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2020	01/21/2021	01/21/2021	Exercise	13,927	1,955,000	140.37	47,116		51,949						(2,589)	51,949			0010
.012120Q EEJ EUR001/21/21|.012120Q|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2020	01/21/2021	01/21/2021	Exercise	4,984	710,000	142.447476	17,395		8,359						(956)	8,359			0010
.012120P EEJ EUR001/21/21|.012120P|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2020	01/21/2021	01/21/2021	Exercise	15,841	2,245,000	141.717552	59,717		38,104						(3,281)	38,104			0010
.C012120 SPX EUR001/21/21|.C012120|SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/21/2020	01/21/2021	01/21/2021	Exercise	1,031	3,425,000	3320.79	51,033		85,966						(2,804)	85,966			0010
.012120E EEJ EUR001/07/21|.012120E|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2020	01/07/2021	01/07/2021	Exercise	4,125	575,000	139.37	16,445		13,202						(282)	13,202			0010
.012120C EEJ EUR001/07/21|.012120C|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2020	01/07/2021	01/07/2021	Exercise	17,148	2,390,000	139.37	64,052		54,876						(1,098)	54,876			0010
.012120I EEJ EUR001/21/21|.012120I|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2020	01/21/2021	01/21/2021	Exercise	6,269	880,000	140.37	19,712		23,384						(1,083)	23,384			0010
.A012120 SPX ASIAN01/21/2|.A012120|SPX ASIAN 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	01/21/2020	01/21/2021	01/21/2021	Expiration	718	2,385,000	3320.79	63,918								(3,512)				0010
.012120S EEJ EUR001/21/21|.012120S|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2020	01/21/2021	01/21/2021	Expiration	3,051	440,000	144.188064	8,800								(484)				0010
.012120W SPX ASIAN01/21/2|.012120W|SPX ASIAN 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	01/21/2020	01/21/2021	01/21/2021	Expiration	1,004	3,335,000	3320.79	73,704								(4,050)				0010
.H012120 SPX EUR001/21/21|.H012120|SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/21/2020	01/21/2021	01/21/2021	Exercise	1,910	6,345,000	3320.79	175,122		318,512						(9,622)	318,512			0010
.012120B EEJ EUR001/07/21|.012120B|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2020	01/07/2021	01/07/2021	Exercise	2,009	280,000	139.37	7,168		6,429						(123)	6,429			0010
.I012120 SPX EUR001/21/21|.I012120|SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/21/2020	01/21/2021	01/21/2021	Exercise	6,250	20,755,000	3320.79	608,122		1,118,691						(33,413)	1,118,691			0010
.012120G EEJ EUR001/07/21|.012120G|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2020	01/07/2021	01/07/2021	Exercise	1,219	170,000	139.37	5,423		3,903						(93)	3,903			0010
.012120N EEJ EUR001/21/21|.012120N|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2020	01/21/2021	01/21/2021	Exercise	23,865	3,350,000	140.37	93,130		89,018						(5,117)	89,018			0010
.012120D EEJ EUR001/07/21|.012120D|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2020	01/07/2021	01/07/2021	Exercise	6,529	910,000	139.37	25,298		20,894						(434)	20,894			0010
.012120H EEJ EUR001/21/21|.012120H|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2020	01/21/2021	01/21/2021	Exercise	4,986	700,000	140.37	13,720		18,601						(754)	18,601			0010
.012120U SPX ASIAN01/21/2|.012120U|SPX ASIAN 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	01/21/2020	01/21/2021	01/21/2021	Expiration	412	1,370,000	3320.79	26,578								(1,460)				0010
.D012120 SPX EUR001/21/21|.D012120|SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/21/2020	01/21/2021	01/21/2021	Exercise	1,511	5,020,000	3320.79	101,906		176,701						(5,599)	176,701			0010

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.E012120 SPX EURO01/21/21|.E012120|SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/21/2020	01/21/2021	01/21/2021	Exercise	3,999	13,280,000	3320.79	304,112		533,873						(16,709)	533,873			0010
.012120X SPX ASIAN01/21/2|.012120X|SPX ASIAN 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	01/21/2020	01/21/2021	01/21/2021	Expiration	1,487	4,940,000	3320.79	118,066								(6,487)				0010
.012120K EEJ EURO01/21/21|.012120K|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2020	01/21/2021	01/21/2021	Exercise	17,275	2,425,000	140.37	60,383		64,439						(3,318)	64,439			0010
.012120L EEJ EURO01/21/21|.012120L|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2020	01/21/2021	01/21/2021	Exercise	26,216	3,680,000	140.37	94,944		97,787						(5,217)	97,787			0010
.F012120 SPX EURO01/21/21|.F012120|SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/21/2020	01/21/2021	01/21/2021	Exercise	4,428	14,705,000	3320.79	370,566		663,206						(20,361)	663,206			0010
.012120T SPX ASIAN01/21/2|.012120T|SPX ASIAN 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	01/21/2020	01/21/2021	01/21/2021	Expiration	495	1,645,000	3320.79	22,537								(1,238)				0010
.012120V SPX ASIAN01/21/2|.012120V|SPX ASIAN 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	01/21/2020	01/21/2021	01/21/2021	Expiration	424	1,410,000	3320.79	30,033								(1,650)				0010
.012120Y SPX ASIAN01/21/2|.012120Y|SPX ASIAN 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	01/21/2020	01/21/2021	01/21/2021	Expiration	731	2,430,000	3320.79	63,180								(3,471)				0010
.012120A EEJ EURO01/07/21|.012120A|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2020	01/07/2021	01/07/2021	Exercise	4,699	655,000	139.37	14,869		15,039						(255)	15,039			0010
.012120F EEJ EURO01/07/21|.012120F|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2020	01/07/2021	01/07/2021	Exercise	7,426	1,035,000	139.37	32,085		23,764						(550)	23,764			0010
.012120R EEJ EURO01/21/21|.012120R|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2020	01/21/2021	01/21/2021	Exercise	11,045	1,580,000	143.051067	36,182		11,807						(1,988)	11,807			0010
.0121200 EEJ EURO01/21/21|.0121200|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2020	01/21/2021	01/21/2021	Exercise	8,014	1,125,000	140.37	32,063		29,894						(1,762)	29,894			0010
.012120M EEJ EURO01/21/21|.012120M|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2020	01/21/2021	01/21/2021	Exercise	2,065	290,000	140.37	7,830		7,706						(430)	7,706			0010
.012220L MXEA EURO01/14/2|.012220L|MXEA EURO 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse Intern E58DKGMJYYYJLN8C3868	01/22/2020	01/14/2021	01/14/2021	Exercise	1,559	3,187,937	2044.86	71,433		149,150						(2,609)	149,150			0010
.012220M MXEA EURO01/14/2|.012220M|MXEA EURO 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse Intern E58DKGMJYYYJLN8C3868	01/22/2020	01/14/2021	01/14/2021	Exercise	1,025	2,095,982	2044.86	53,372		116,317						(1,949)	116,317			0010
.012220B MXEA ASIAN01/07/|.012220B|MXEA ASIAN 01/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse Intern E58DKGMJYYYJLN8C3868	01/22/2020	01/07/2021	01/07/2021	Expiration	978	1,991,443	2036.24	43,394								(746)				0010
.012220C MXEA ASIAN01/14/|.012220C|MXEA ASIAN 01/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse Intern E58DKGMJYYYJLN8C3868	01/22/2020	01/14/2021	01/14/2021	Expiration	891	1,821,970	2044.86	36,086								(1,318)				0010
.012220K MXEA EURO01/07/2|.012220K|MXEA EURO 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse Intern E58DKGMJYYYJLN8C3868	01/22/2020	01/07/2021	01/07/2021	Exercise	1,147	2,335,567	2036.24	63,544		136,734						(1,092)	136,734			0010
.012220J MXEA EURO01/07/2|.012220J|MXEA EURO 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse Intern E58DKGMJYYYJLN8C3868	01/22/2020	01/07/2021	01/07/2021	Exercise	1,805	3,675,413	2036.24	84,618		172,143						(1,455)	172,143			0010
.012220D MXEA ASIAN01/21/|.012220D|MXEA ASIAN 01/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse Intern E58DKGMJYYYJLN8C3868	01/22/2020	01/21/2021	01/21/2021	Expiration	886	1,817,283	2051.11	34,421								(1,896)				0010
.A012820 EEJ EURO01/28/21|.A012820|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2020	01/28/2021	01/28/2021	Exercise	32,694	4,620,000	141.3091	122,430		67,063						(9,081)	67,063			0010
.G012820 SPX ASIAN01/28/2|.G012820|SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	01/28/2020	01/28/2021	01/28/2021	Expiration	598	1,960,000	3276.24	43,904								(3,257)				0010
.012820U EEJ EURO01/28/21|.012820U|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2020	01/28/2021	01/28/2021	Exercise	66,614	9,320,000	139.91	260,028		228,487						(19,288)	228,487			0010
.012820G EEJ EURO01/21/21|.012820G|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2020	01/21/2021	01/21/2021	Exercise	2,350	330,000	140.37	6,435		8,769						(361)	8,769			0010

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.012820N EEJ EUR001/28/21|.012820N|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2020	01/28/2021	01/28/2021	Exercise	6,682	935,000	139.91	20,383		22,922						(1,512)	22,922			0010
.W012820 SPX EUR001/28/21|.W012820|SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/28/2020	01/28/2021	01/28/2021	Exercise	1,179	3,865,000	3276.24	116,723		214,895						(8,658)	214,895			0010
.P012820 SPX EUR001/28/21|.P012820|SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/28/2020	01/28/2021	01/28/2021	Exercise	3,665	12,010,000	3276.24	275,029		482,784						(20,401)	482,784			0010
.Y012820 SPX EUR001/28/21|.Y012820|SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/28/2020	01/28/2021	01/28/2021	Exercise	2,112	6,920,000	3276.24	236,664		449,112						(17,555)	449,112			0010
.012820E EEJ EUR001/14/21|.012820E|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2020	01/14/2021	01/14/2021	Exercise	2,896	405,000	139.8	10,571		10,226						(393)	10,226			0010
.I012820 SPX ASIAN01/28/2|.I012820|SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	01/28/2020	01/28/2021	01/28/2021	Expiration	2,122	6,955,000	3276.24	175,962								(13,052)				0010
.L012820 SPX ASIAN01/28/2|.L012820|SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	01/28/2020	01/28/2021	01/28/2021	Expiration	2,107	6,905,000	3276.24	198,864								(14,751)				0010
.D012820 EEJ EUR001/28/21|.D012820|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2020	01/28/2021	01/28/2021	Expiration	5,777	830,000	143.659588	16,766								(1,244)				0010
.C012820 EEJ EUR001/28/21|.C012820|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2020	01/28/2021	01/28/2021	Exercise	11,392	1,625,000	142.638245	37,050		8,151						(2,748)	8,151			0010
.T012820 SPX EUR001/28/21|.T012820|SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/28/2020	01/28/2021	01/28/2021	Exercise	1,764	5,780,000	3276.24	159,528		288,414						(11,833)	288,414			0010
.N012820 SPX EUR001/28/21|.N012820|SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/28/2020	01/28/2021	01/28/2021	Exercise	1,457	4,775,000	3276.24	72,103		121,757						(5,348)	121,757			0010
.012820W EEJ EUR001/14/21|.012820W|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2020	01/14/2021	01/14/2021	Exercise	1,748	245,000	140.13552	7,301		5,598						(271)	5,598			0010
.012820O EEJ EUR001/28/21|.012820O|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2020	01/28/2021	01/28/2021	Exercise	13,294	1,860,000	139.91	42,408		45,599						(3,146)	45,599			0010
.O012820 SPX EUR001/28/21|.O012820|SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/28/2020	01/28/2021	01/28/2021	Exercise	1,741	5,705,000	3276.24	116,382		201,959						(8,633)	201,959			0010
.012820Y EEJ EUR001/14/21|.012820Y|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2020	01/14/2021	01/14/2021	Expiration	906	130,000	143.44878	2,626								(98)				0010
.012820K EEJ EUR001/21/21|.012820K|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2020	01/21/2021	01/21/2021	Exercise	7,693	1,080,000	140.37	28,512		28,698						(1,597)	28,698			0010
.K012820 SPX ASIAN01/28/2|.K012820|SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	01/28/2020	01/28/2021	01/28/2021	Expiration	1,187	3,890,000	3276.24	109,309								(8,108)				0010
.012820B EEJ EUR001/14/21|.012820B|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2020	01/14/2021	01/14/2021	Exercise	5,615	785,000	139.8	18,605		19,822						(691)	19,822			0010
.012820A EEJ EUR001/14/21|.012820A|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2020	01/14/2021	01/14/2021	Exercise	1,645	230,000	139.8	5,129		5,808						(191)	5,808			0010
.012820D EEJ EUR001/14/21|.012820D|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2020	01/14/2021	01/14/2021	Exercise	4,864	680,000	139.8	17,068		17,170						(634)	17,170			0010
.H012820 SPX ASIAN01/28/2|.H012820|SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	01/28/2020	01/28/2021	01/28/2021	Expiration	1,028	3,370,000	3276.24	78,521								(5,824)				0010
.012820M EEJ EUR001/28/21|.012820M|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2020	01/28/2021	01/28/2021	Exercise	10,435	1,460,000	139.91	28,616		35,793						(2,123)	35,793			0010
.012820X EEJ EUR001/14/21|.012820X|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2020	01/14/2021	01/14/2021	Exercise	3,640	515,000	141.46362	13,184		6,875						(490)	6,875			0010
.012820C EEJ EUR001/14/21|.012820C|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2020	01/14/2021	01/14/2021	Exercise	8,547	1,195,000	139.8	29,278		30,174						(1,087)	30,174			0010

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.Q012820 SPX EUR001/28/21|.Q012820|SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/28/2020	01/28/2021	01/28/2021	Exercise	8,583	28,120,000	3276.24	711,436		1,265,393						(52,771)	1,265,393			0010
.X012820 SPX EUR001/28/21|.X012820|SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/28/2020	01/28/2021	01/28/2021	Exercise	465	1,525,000	3276.24	49,105		91,652						(3,642)	91,652			0010
.B012820 EEJ EUR001/28/21|.B012820|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2020	01/28/2021	01/28/2021	Exercise	6,513	925,000	142.00865	22,663		8,802						(1,681)	8,802			0010
.F012820 SPX ASIAN01/28/2|.F012820|SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIIDI71265Z06	01/28/2020	01/28/2021	01/28/2021	Expiration	499	1,635,000	3276.24	33,354								(2,474)				0010
.M012820 SPX ASIAN01/28/2|.M012820|SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIIDI71265Z06	01/28/2020	01/28/2021	01/28/2021	Expiration	688	2,255,000	3276.24	67,425								(5,001)				0010
.V012820 SPX EUR001/28/21|.V012820|SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/28/2020	01/28/2021	01/28/2021	Exercise	7,642	25,040,000	3276.24	738,680		1,352,183						(54,792)	1,352,183			0010
.012820Q EEJ EUR001/28/21|.012820Q|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2020	01/28/2021	01/28/2021	Exercise	33,092	4,630,000	139.91	112,509		113,508						(8,345)	113,508			0010
.S012820 SPX EUR001/28/21|.S012820|SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/28/2020	01/28/2021	01/28/2021	Exercise	3,891	12,750,000	3276.24	336,600		605,620						(24,968)	605,620			0010
.012820J EEJ EUR001/21/21|.012820J|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2020	01/21/2021	01/21/2021	Exercise	7,800	1,095,000	140.37	26,937		29,097						(1,509)	29,097			0010
.012820L EEJ EUR001/21/21|.012820L|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2020	01/21/2021	01/21/2021	Exercise	2,208	310,000	140.37	8,370		8,238						(469)	8,238			0010
.012820Z EEJ EUR001/28/21|.012820Z|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2020	01/28/2021	01/28/2021	Exercise	5,990	840,000	140.217802	25,116		18,745						(1,863)	18,745			0010
.J012820 SPX ASIAN01/28/2|.J012820|SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIIDI71265Z06	01/28/2020	01/28/2021	01/28/2021	Expiration	674	2,210,000	3276.24	60,996								(4,524)				0010
.012820P EEJ EUR001/28/21|.012820P|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2020	01/28/2021	01/28/2021	Exercise	8,505	1,190,000	139.91	28,084		29,174						(2,083)	29,174			0010
.E012820 SPX ASIAN01/28/2|.E012820|SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIIDI71265Z06	01/28/2020	01/28/2021	01/28/2021	Expiration	512	1,680,000	3276.24	23,688								(1,757)				0010
.012820S EEJ EUR001/28/21|.012820S|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2020	01/28/2021	01/28/2021	Exercise	24,480	3,425,000	139.91	87,680		83,966						(6,504)	83,966			0010
.U012820 SPX EUR001/28/21|.U012820|SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/28/2020	01/28/2021	01/28/2021	Exercise	1,019	3,340,000	3276.24	95,524		173,675						(7,086)	173,675			0010
.012820V EEJ EUR001/28/21|.012820V|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2020	01/28/2021	01/28/2021	Exercise	22,836	3,195,000	139.91	91,058		78,328						(6,754)	78,328			0010
.012820H EEJ EUR001/21/21|.012820H|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2020	01/21/2021	01/21/2021	Exercise	7,622	1,070,000	140.37	23,754		28,433						(1,331)	28,433			0010
.012820T EEJ EUR001/28/21|.012820T|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2020	01/28/2021	01/28/2021	Exercise	24,551	3,435,000	139.91	89,997		84,212						(6,676)	84,212			0010
.012820R EEJ EUR001/28/21|.012820R|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2020	01/28/2021	01/28/2021	Exercise	45,600	6,380,000	139.91	159,500		156,411						(11,831)	156,411			0010
.012820I EEJ EUR001/21/21|.012820I|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2020	01/21/2021	01/21/2021	Exercise	12,858	1,805,000	140.37	42,598		47,964						(2,386)	47,964			0010
.012820F EEJ EUR001/14/21|.012820F|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2020	01/14/2021	01/14/2021	Exercise	3,576	500,000	139.8	13,900		12,625						(516)	12,625			0010
.R012820 SPX EUR001/28/21|.R012820|SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/28/2020	01/28/2021	01/28/2021	Exercise	2,063	6,760,000	3276.24	176,436		315,691						(13,087)	315,691			0010
.020720G EEJ EUR001/21/21|.020720G|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2020	01/21/2021	01/21/2021	Exercise	2,186	306,900	140.37	9,299		8,155						(539)	8,155			0010

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.D020720 SPX ASIAN02/08/21|.D020720|SPX ASIAN 02/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	02/07/2020	02/08/2021	02/08/2021	Expiration	2,480	8,255,000	3327.71	179,134								(18,752)				0010
.A020720 SPX ASIAN02/08/21|.A020720|SPX ASIAN 02/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	02/07/2020	02/08/2021	02/08/2021	Expiration	614	2,045,000	3327.71	28,017								(2,933)				0010
.020720F EEJ EUR001/21/21|.020720F|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2020	01/21/2021	01/21/2021	Exercise	6,725	944,100	140.37	28,040		25,087						(1,625)	25,087			0010
.020720H EEJ EUR002/08/21|.020720H|EEJ EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2020	02/08/2021	02/08/2021	Exercise	12,309	1,734,800	140.93	33,829		54,532						(3,541)	54,532			0010
.N020720 SPX EUR002/08/21|.N020720|SPX EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	02/07/2020	02/08/2021	02/08/2021	Exercise	604	2,010,000	3327.71	39,798		70,151						(4,166)	70,151			0010
.0207200 EEJ EUR002/08/21|.0207200|EEJ EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2020	02/08/2021	02/08/2021	Exercise	44,017	6,203,450	140.93	158,808		195,000						(16,625)	195,000			0010
.020720T EEJ EUR001/21/21|.020720T|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2020	01/21/2021	01/21/2021	Exercise	4,648	665,100	143.079141	16,162		4,837						(937)	4,837			0010
.020720V EEJ EUR002/08/21|.020720V|EEJ EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2020	02/08/2021	02/08/2021	Exercise	41,622	5,924,500	142.3393	156,999		126,986						(16,435)	126,986			0010
.020720A EEJ EUR001/21/21|.020720A|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2020	01/21/2021	01/21/2021	Exercise	2,337	328,050	140.37	7,119		8,717						(413)	8,717			0010
.K020720 SPX ASIAN02/08/21|.K020720|SPX ASIAN 02/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	02/07/2020	02/08/2021	02/08/2021	Expiration	1,147	3,820,000	3327.71	109,634								(11,477)				0010
.B020720 SPX ASIAN02/08/21|.B020720|SPX ASIAN 02/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	02/07/2020	02/08/2021	02/08/2021	Expiration	348	1,160,000	3327.71	21,344								(2,234)				0010
.L020720 SPX EUR002/08/21|.L020720|SPX EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	02/07/2020	02/08/2021	02/08/2021	Exercise	1,681	5,595,000	3327.71	82,247		140,442						(8,610)	140,442			0010
.020720E EEJ EUR001/21/21|.020720E|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2020	01/21/2021	01/21/2021	Exercise	7,811	1,096,500	140.37	30,154		29,137						(1,748)	29,137			0010
.U020720 SPX EUR002/08/21|.U020720|SPX EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	02/07/2020	02/08/2021	02/08/2021	Exercise	1,800	5,990,000	3327.71	167,720		312,072						(17,557)	312,072			0010
.020720N EEJ EUR002/08/21|.020720N|EEJ EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2020	02/08/2021	02/08/2021	Exercise	49,187	6,932,050	140.93	173,301		217,902						(18,142)	217,902			0010
.M020720 SPX EUR002/08/21|.M020720|SPX EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	02/07/2020	02/08/2021	02/08/2021	Exercise	1,108	3,690,000	3327.71	66,789		116,232						(6,992)	116,232			0010
.P020720 SPX EUR002/08/21|.P020720|SPX EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	02/07/2020	02/08/2021	02/08/2021	Exercise	5,212	17,345,000	3327.71	390,263		700,741						(40,854)	700,741			0010
.X020720 SPX EUR002/08/21|.X020720|SPX EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	02/07/2020	02/08/2021	02/08/2021	Exercise	4,340	14,445,000	3327.71	475,241		917,259						(49,750)	917,259			0010
.020720P EEJ EUR002/08/21|.020720P|EEJ EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2020	02/08/2021	02/08/2021	Exercise	37,983	5,353,050	140.93	139,715		168,268						(14,626)	168,268			0010
.S020720 SPX EUR002/08/21|.S020720|SPX EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	02/07/2020	02/08/2021	02/08/2021	Exercise	8,577	28,545,000	3327.71	739,316		1,353,003						(77,394)	1,353,003			0010
.020720Z EEJ EUR002/08/21|.020720Z|EEJ EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2020	02/08/2021	02/08/2021	Exercise	4,301	622,650	144.73511	12,515		2,761						(1,310)	2,761			0010
.020720B EEJ EUR001/21/21|.020720B|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2020	01/21/2021	01/21/2021	Exercise	4,512	633,400	140.37	15,075		16,831						(874)	16,831			0010
.J020720 SPX ASIAN02/08/21|.J020720|SPX ASIAN 02/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	02/07/2020	02/08/2021	02/08/2021	Expiration	1,155	3,845,000	3327.71	108,429								(11,351)				0010
.G020720 SPX ASIAN02/08/21|.G020720|SPX ASIAN 02/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	02/07/2020	02/08/2021	02/08/2021	Expiration	1,090	3,630,000	3327.71	96,921								(10,146)				0010

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.020720R EEJ EUR002/08/21|.020720R|EEJ EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/07/2020	02/08/2021	02/08/2021	Exercise	25,781	3,633,350	140.93	103,550		114,211						(10,840)	114,211			0010
.020720D EEJ EUR001/21/21|.020720D|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/07/2020	01/21/2021	01/21/2021	Exercise	14,738	2,068,900	140.37	54,412		54,976						(3,154)	54,976			0010
.020720K EEJ EUR002/08/21|.020720K|EEJ EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/07/2020	02/08/2021	02/08/2021	Exercise	15,834	2,231,600	140.93	50,880		70,148						(5,326)	70,148			0010
.0020720 SPX EUR002/08/21|.0020720|SPX EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/07/2020	02/08/2021	02/08/2021	Exercise	2,555	8,505,000	3327.71	183,708		326,582						(19,231)	326,582			0010
.T020720 SPX EUR002/08/21|.T020720|SPX EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/07/2020	02/08/2021	02/08/2021	Exercise	2,590	8,620,000	3327.71	233,602		431,012						(24,454)	431,012			0010
.R020720 SPX EUR002/08/21|.R020720|SPX EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/07/2020	02/08/2021	02/08/2021	Exercise	4,131	13,750,000	3327.71	342,375		622,895						(35,841)	622,895			0010
.020720X EEJ EUR002/08/21|.020720X|EEJ EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/07/2020	02/08/2021	02/08/2021	Exercise	3,055	438,450	143.509019	10,172		5,759						(1,065)	5,759			0010
.020720C EEJ EUR001/21/21|.020720C|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/07/2020	01/21/2021	01/21/2021	Exercise	3,198	449,000	140.37	11,629		11,931						(674)	11,931			0010
.020720L EEJ EUR002/08/21|.020720L|EEJ EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/07/2020	02/08/2021	02/08/2021	Exercise	14,843	2,091,850	140.93	49,368		65,755						(5,168)	65,755			0010
.E020720 SPX ASIAN02/08/2|.E020720|SPX ASIAN 02/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/07/2020	02/08/2021	02/08/2021	Expiration	994	3,310,000	3327.71	76,792								(8,039)				0010
.0207220Q EEJ EUR002/08/21|.020720Q|EEJ EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/07/2020	02/08/2021	02/08/2021	Exercise	61,337	8,644,250	140.93	240,310		271,724						(25,156)	271,724			0010
.020720Y EEJ EUR002/08/21|.020720Y|EEJ EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/07/2020	02/08/2021	02/08/2021	Exercise	9,667	1,389,750	143.7486	31,408		15,890						(3,288)	15,890			0010
.H020720 SPX ASIAN02/08/2|.H020720|SPX ASIAN 02/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/07/2020	02/08/2021	02/08/2021	Expiration	785	2,615,000	3327.71	71,128								(7,446)				0010
.020720W EEJ EUR002/08/21|.020720W|EEJ EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/07/2020	02/08/2021	02/08/2021	Exercise	11,189	1,599,800	142.973485	39,355		27,091						(4,120)	27,091			0010
.0207201 EEJ EUR002/08/21|.020720I|EEJ EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/07/2020	02/08/2021	02/08/2021	Exercise	6,316	890,200	140.93	18,872		27,983						(1,976)	27,983			0010
.W020720 SPX EUR002/08/21|.W020720|SPX EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/07/2020	02/08/2021	02/08/2021	Exercise	1,229	4,090,000	3327.71	123,927		233,954						(12,973)	233,954			0010
.020720M EEJ EUR002/08/21|.020720M|EEJ EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/07/2020	02/08/2021	02/08/2021	Exercise	71,011	10,007,600	140.93	243,185		314,579						(25,457)	314,579			0010
.020720J EEJ EUR002/08/21|.020720J|EEJ EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/07/2020	02/08/2021	02/08/2021	Exercise	5,745	809,700	140.93	17,975		25,452						(1,882)	25,452			0010
.0020720 SPX EUR002/08/21|.0020720|SPX EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/07/2020	02/08/2021	02/08/2021	Exercise	658	2,190,000	3327.71	51,465		92,636						(5,388)	92,636			0010
.020720S EEJ EUR001/21/21|.020720S|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/07/2020	01/21/2021	01/21/2021	Exercise	7,112	1,010,900	142.124625	27,395		14,226						(1,588)	14,226			0010
.F020720 SPX ASIAN02/08/2|.F020720|SPX ASIAN 02/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/07/2020	02/08/2021	02/08/2021	Expiration	1,226	4,080,000	3327.71	99,960								(10,464)				0010
.C020720 SPX ASIAN02/08/2|.C020720|SPX ASIAN 02/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/07/2020	02/08/2021	02/08/2021	Expiration	434	1,445,000	3327.71	29,478								(3,086)				0010
.I020720 SPX ASIAN02/08/2|.I020720|SPX ASIAN 02/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/07/2020	02/08/2021	02/08/2021	Expiration	2,522	8,395,000	3327.71	232,542								(24,343)				0010
.Y020720 SPX EUR002/08/21|.Y020720|SPX EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/07/2020	02/08/2021	02/08/2021	Exercise	1,618	5,385,000	3327.71	182,552		354,328						(19,110)	354,328			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.V020720 SPX EURO02/08/21|.V020720|SPX EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/07/2020	02/08/2021	02/08/2021	Exercise	12,298	40,925,000	3327.71	1,182,733		2,209,995						(123,812)	2,209,995			0010
.020720U EEJ EUR002/08/21|.020720U|EEJ EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/07/2020	02/08/2021	02/08/2021	Exercise	4,883	689,800	141.254139	20,556		20,097						(2,152)	20,097			0010
.021120T SPX EURO01/14/21|.021120T|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/11/2020	01/14/2021	01/14/2021	Exercise	851	2,793,961	3283.15	93,167		155,903						(3,605)	155,903			0010
.021120U SPX EURO01/21/21|.021120U|SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/11/2020	01/21/2021	01/21/2021	Exercise	2,039	6,771,091	3320.79	208,386		368,345						(12,151)	368,345			0010
.021120R SPX EURO01/07/21|.021120R|SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/11/2020	01/07/2021	01/07/2021	Exercise	1,589	5,143,879	3237.18	164,112		254,621						(2,993)	254,621			0010
.021420Z EEJ EUR002/16/21|.021420Z|EEJ EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/14/2020	02/16/2021	02/16/2021	Exercise	22,904	3,255,000	142.11	100,254		76,502		100,254				74,688	(23,752)			0010
.U021420 SPX EURO02/16/21|.U021420|SPX EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/14/2020	02/16/2021	02/16/2021	Exercise	2,853	9,645,000	3380.16	452,158		1,060,957		452,158				(409,016)	608,799			0010
.WI021420 SPX EUR002/16/21|.WI021420|SPX EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/14/2020	02/16/2021	02/16/2021	Exercise	662	2,240,000	3380.16	113,658		297,919		113,658				(114,445)	184,262			0010
.S021420 SPX EUR002/16/21|.S021420|SPX EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/14/2020	02/16/2021	02/16/2021	Exercise	893	3,020,000	3380.16	123,307		261,530		123,307				(97,373)	138,224			0010
.V021420 SPX EUR002/16/21|.V021420|SPX EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/14/2020	02/16/2021	02/16/2021	Exercise	1,140	3,855,000	3380.16	187,931		462,601		187,931				(178,895)	274,670			0010
.T021420 SPX EUR002/16/21|.T021420|SPX EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/14/2020	02/16/2021	02/16/2021	Exercise	473	1,600,000	3380.16	71,312		160,002		71,312				(60,952)	88,690			0010
.021420L EEJ EUR002/16/21|.021420L|EEJ EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/14/2020	02/16/2021	02/16/2021	Exercise	11,821	1,680,000	142.11	38,304		39,485						(4,854)	39,485			0010
.E021420 SPX ASIAN02/16/2|.E021420|SPX ASIAN 02/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	02/14/2020	02/16/2021	02/16/2021	Expiration	1,570	5,310,000	3380.16	124,254								(15,746)				0010
.F021420 SPX ASIAN02/16/2|.F021420|SPX ASIAN 02/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	02/14/2020	02/16/2021	02/16/2021	Expiration	1,244	4,205,000	3380.16	107,228								(13,588)				0010
.G021420 SPX ASIAN02/16/2|.G021420|SPX ASIAN 02/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	02/14/2020	02/16/2021	02/16/2021	Expiration	1,177	3,980,000	3380.16	107,858								(13,668)				0010
.021420X EEJ EUR002/16/21|.021420X|EEJ EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/14/2020	02/16/2021	02/16/2021	Exercise	13,665	1,980,000	144.895356	44,946		7,728						(5,696)	7,728			0010
.021420R EEJ EUR002/16/21|.021420R|EEJ EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/14/2020	02/16/2021	02/16/2021	Exercise	26,739	3,800,000	142.11	102,980		89,311						(13,050)	89,311			0010
.D021420 SPX ASIAN02/16/2|.D021420|SPX ASIAN 02/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	02/14/2020	02/16/2021	02/16/2021	Expiration	1,622	5,485,000	3380.16	117,379								(14,874)				0010
.0021420 SPX EUR002/16/21|.0021420|SPX EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/14/2020	02/16/2021	02/16/2021	Exercise	2,201	7,440,000	3380.16	220,894		418,117						(27,992)	418,117			0010
.P021420 SPX EUR002/16/21|.P021420|SPX EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/14/2020	02/16/2021	02/16/2021	Exercise	4,594	15,530,000	3380.16	446,332		838,626						(56,560)	838,626			0010
.021420K EEJ EUR002/16/21|.021420K|EEJ EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/14/2020	02/16/2021	02/16/2021	Exercise	3,236	460,000	142.11	10,258		10,811						(1,300)	10,811			0010
.021420II EEJ EUR002/16/21|.021420II|EEJ EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/14/2020	02/16/2021	02/16/2021	Exercise	7,110	1,025,000	144.156384	25,318		9,330						(3,208)	9,330			0010
.R021420 SPX EUR002/16/21|.R021420|SPX EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/14/2020	02/16/2021	02/16/2021	Exercise	1,541	5,210,000	3380.16	164,480		316,254						(20,843)	316,254			0010
.021420M EEJ EUR002/16/21|.021420M|EEJ EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/14/2020	02/16/2021	02/16/2021	Exercise	7,107	1,010,000	142.11	23,836		23,738						(3,021)	23,738			0010

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.021420S EEJ EUR002/16/21|.021420S|EEJ EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2020	02/16/2021	02/16/2021	Exercise	46,583	6,620,000	142.11	184,036		155,589						(23,321)	155,589			0010
.N021420 SPX EUR002/16/21|.N021420|SPX EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/14/2020	02/16/2021	02/16/2021	Exercise	6,427	21,725,000	3380.16	560,505		1,029,768						(71,028)	1,029,768			0010
.H021420 SPX ASIAN02/16/2|.H021420|SPX ASIAN 02/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	02/14/2020	02/16/2021	02/16/2021	Expiration	556	1,880,000	3380.16	53,016								(6,718)				0010
.021420B EEJ EUR001/28/21|.021420B|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2020	01/28/2021	01/28/2021	Exercise	3,537	495,000	139.91	13,910		12,135						(1,092)	12,135			0010
.021420J EEJ EUR002/16/21|.021420J|EEJ EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2020	02/16/2021	02/16/2021	Exercise	2,744	390,000	142.11	8,463		9,166						(1,072)	9,166			0010
.B021420 SPX ASIAN02/16/2|.B021420|SPX ASIAN 02/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	02/14/2020	02/16/2021	02/16/2021	Expiration	533	1,805,000	3380.16	24,548								(3,111)				0010
.021420O EEJ EUR002/16/21|.021420O|EEJ EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2020	02/16/2021	02/16/2021	Exercise	40,180	5,710,000	142.11	142,750		134,202						(18,090)	134,202			0010
.021420D EEJ EUR001/28/21|.021420D|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2020	01/28/2021	01/28/2021	Exercise	13,079	1,830,000	139.91	56,364		44,864						(4,424)	44,864			0010
.021420H EEJ EUR002/16/21|.021420H|EEJ EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2020	02/16/2021	02/16/2021	Exercise	4,116	585,000	142.11	11,408		13,749						(1,446)	13,749			0010
.021420Q EEJ EUR002/16/21|.021420Q|EEJ EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2020	02/16/2021	02/16/2021	Exercise	21,321	3,030,000	142.11	79,083		71,214						(10,022)	71,214			0010
.021420F EEJ EUR001/28/21|.021420F|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2020	01/28/2021	01/28/2021	Exercise	5,932	830,000	139.91	28,469		20,348						(2,234)	20,348			0010
.021420C EEJ EUR001/28/21|.021420C|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2020	01/28/2021	01/28/2021	Exercise	19,798	2,770,000	139.91	82,269		67,909						(6,457)	67,909			0010
.L021420 SPX EUR002/16/21|.L021420|SPX EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/14/2020	02/16/2021	02/16/2021	Exercise	4,249	14,365,000	3380.16	324,505		583,200						(41,122)	583,200			0010
.021420U EEJ EUR002/16/21|.021420U|EEJ EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2020	02/16/2021	02/16/2021	Exercise	6,354	905,000	142.408431	27,060		19,370						(3,429)	19,370			0010
.J021420 SPX EUR002/16/21|.J021420|SPX EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/14/2020	02/16/2021	02/16/2021	Exercise	1,440	4,870,000	3380.16	91,605		160,717						(11,608)	160,717			0010
.K021420 SPX EUR002/16/21|.K021420|SPX EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/14/2020	02/16/2021	02/16/2021	Exercise	3,004	10,155,000	3380.16	219,043		390,979						(27,758)	390,979			0010
.M021420 SPX EUR002/16/21|.M021420|SPX EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/14/2020	02/16/2021	02/16/2021	Exercise	2,816	9,520,000	3380.16	234,573		427,450						(29,725)	427,450			0010
.021420I EEJ EUR002/16/21|.021420I|EEJ EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2020	02/16/2021	02/16/2021	Exercise	6,016	855,000	142.11	17,784		20,095						(2,254)	20,095			0010
.021420N EEJ EUR002/16/21|.021420N|EEJ EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2020	02/16/2021	02/16/2021	Exercise	21,567	3,065,000	142.11	74,480		72,036						(9,438)	72,036			0010
.021420Y EEJ EUR002/16/21|.021420Y|EEJ EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2020	02/16/2021	02/16/2021	Expiration	3,431	500,000	145.719594	10,300								(1,305)				0010
.021420G EEJ EUR001/28/21|.021420G|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2020	01/28/2021	01/28/2021	Exercise	1,000	140,000	139.91	5,138		3,432						(403)	3,432			0010
.021420P EEJ EUR002/16/21|.021420P|EEJ EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2020	02/16/2021	02/16/2021	Exercise	9,394	1,335,000	142.11	34,176		31,376						(4,331)	31,376			0010
.O021420 SPX ASIAN02/16/2|.O021420|SPX ASIAN 02/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	02/14/2020	02/16/2021	02/16/2021	Expiration	576	1,950,000	3380.16	36,855								(4,670)				0010
.I021420 SPX EUR002/16/21|.I021420|SPX EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/14/2020	02/16/2021	02/16/2021	Exercise	962	3,255,000	3380.16	47,914		82,026						(6,072)	82,026			0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.0021420 SPX EURO02/16/21|.0021420|SPX EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC ... G5GSEF7VJP5I7OUK5573	02/14/2020	02/16/2021	02/16/2021	Exercise	3,323	11,235,000	3380.16	302,671		560,627						(38,355)	560,627			0010
.021420E EEJ EUR001/28/21|.021420E|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/14/2020	01/28/2021	01/28/2021	Exercise	4,002	560,000	139.91	18,032		13,729						(1,415)	13,729			0010
.021420T EEJ EURO02/16/21|.021420T|EEJ EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/14/2020	02/16/2021	02/16/2021	Exercise	5,981	850,000	142.11	24,395		19,977						(3,091)	19,977			0010
.021420A EEJ EUR001/28/21|.021420A|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/14/2020	01/28/2021	01/28/2021	Exercise	4,681	655,000	139.91	16,179		16,058						(1,270)	16,058			0010
.021420V EEJ EURO02/16/21|.021420V|EEJ EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/14/2020	02/16/2021	02/16/2021	Exercise	28,878	4,145,000	143.5311	109,843		55,970						(13,919)	55,970			0010
.022120Q EEJ EUR001/28/21|.022120Q|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/21/2020	01/28/2021	01/28/2021	Exercise	3,133	445,000	142.022641	13,840		4,190						(1,106)	4,190			0010
.G022120 SPX EURO02/22/21|.G022120|SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/21/2020	02/22/2021	02/22/2021	Exercise	1,948	6,505,008	3337.75	141,159		247,182						(20,221)	247,182			0010
.H022120 SPX EURO02/22/21|.H022120|SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/21/2020	02/22/2021	02/22/2021	Exercise	3,497	11,675,016	3337.75	267,358		471,688						(38,299)	471,688			0010
.022120J EEJ EURO02/22/21|.022120J|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/21/2020	02/22/2021	02/22/2021	Exercise	7,561	1,075,000	142.17	25,370		16,786						(3,634)	16,786			0010
.022120K EEJ EURO02/22/21|.022120K|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/21/2020	02/22/2021	02/22/2021	Exercise	17,408	2,475,000	142.17	60,143		38,647						(8,615)	38,647			0010
.022120I EEJ EURO02/22/21|.022120I|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/21/2020	02/22/2021	02/22/2021	Exercise	8,229	1,170,000	142.17	26,325		18,270						(3,771)	18,270			0010
.022120R EEJ EURO02/16/21|.022120R|EEJ EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/21/2020	02/16/2021	02/16/2021	Exercise	4,543	655,000	144.156384	16,244		5,962						(2,093)	5,962			0010
.022120L EEJ EURO02/22/21|.022120L|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/21/2020	02/22/2021	02/22/2021	Exercise	30,843	4,385,000	142.17	109,625		68,472						(15,704)	68,472			0010
.022120P EEJ EURO02/22/21|.022120P|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/21/2020	02/22/2021	02/22/2021	Exercise	12,836	1,825,000	142.17	51,100		28,498						(7,320)	28,498			0010
.L022120 SPX EURO02/22/21|.L022120|SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/21/2020	02/22/2021	02/22/2021	Exercise	3,318	11,074,988	3337.75	304,563		553,758						(43,629)	553,758			0010
.022120S EEJ EURO02/22/21|.022120S|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/21/2020	02/22/2021	02/22/2021	Exercise	5,979	855,000	142.994586	24,197		8,392						(3,466)	8,392			0010
.J022120 SPX EURO02/22/21|.J022120|SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/21/2020	02/22/2021	02/22/2021	Exercise	4,041	13,489,984	3337.75	339,948		607,054						(48,698)	607,054			0010
.E022120 SPX EURO02/22/21|.E022120|SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/21/2020	02/22/2021	02/22/2021	Exercise	1,634	5,454,985	3337.75	80,734		136,924						(11,565)	136,924			0010
.022120U EEJ EURO02/22/21|.022120U|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/21/2020	02/22/2021	02/22/2021	Exercise	18,743	2,705,000	144.316767	66,002		1,393						(9,455)	1,393			0010
.022120N EEJ EURO02/22/21|.022120N|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/21/2020	02/22/2021	02/22/2021	Exercise	20,820	2,960,000	142.17	77,256		46,221						(11,067)	46,221			0010
.B022120 SPX ASIAN02/22/2|.B022120|SPX ASIAN 02/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	02/21/2020	02/22/2021	02/22/2021	Expiration	1,343	4,485,000	3337.75	118,853								(17,026)				0010
.022120H EEJ EURO02/22/21|.022120H|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/21/2020	02/22/2021	02/22/2021	Exercise	3,200	455,000	142.17	9,555		7,105						(1,369)	7,105			0010
.022120D EEJ EURO02/08/21|.022120D|EEJ EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/21/2020	02/08/2021	02/08/2021	Exercise	19,016	2,680,000	140.93	76,916		84,243						(8,375)	84,243			0010
.022120X SPX ASIAN02/22/2|.022120X|SPX ASIAN 02/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	02/21/2020	02/22/2021	02/22/2021	Expiration	760	2,540,000	3337.75	36,576								(5,240)				0010

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.022120II EEJ EUR002/22/21|.022120II|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/21/2020	02/22/2021	02/22/2021	Expiration	7,087	1,035,000	146.022807	20,804								(2,980)				0010
.022120F EEJ EUR002/08/21|.022120F|EEJ EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/21/2020	02/08/2021	02/08/2021	Exercise	2,483	350,000	140.93	11,305		11,002						(1,231)	11,002			0010
.022120Z SPX ASIAN02/22/2|.022120Z|SPX ASIAN 02/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/21/2020	02/22/2021	02/22/2021	Expiration	2,025	6,760,000	3337.75	152,776								(21,885)				0010
.N022120 SPX EUR002/22/21|.N022120|SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZ0031MB27	02/21/2020	02/22/2021	02/22/2021	Exercise	2,354	7,860,001	3337.75	237,372		439,374						(34,004)	439,374			0010
.M022120 SPX EUR002/22/21|.M022120|SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZ0031MB27	02/21/2020	02/22/2021	02/22/2021	Exercise	5,100	17,024,995	3337.75	498,833		917,623						(71,458)	917,623			0010
.022120G EEJ EUR002/22/21|.022120G|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/21/2020	02/22/2021	02/22/2021	Exercise	8,475	1,205,000	142.17	23,739		18,816						(3,401)	18,816			0010
.C022120 SPX ASIAN02/22/2|.C022120|SPX ASIAN 02/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/21/2020	02/22/2021	02/22/2021	Expiration	1,126	3,760,000	3337.75	105,656								(15,135)				0010
.022120B EEJ EUR002/08/21|.022120B|EEJ EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/21/2020	02/08/2021	02/08/2021	Exercise	7,521	1,060,000	140.93	26,182		33,320						(2,851)	33,320			0010
.022120Y SPX ASIAN02/22/2|.022120Y|SPX ASIAN 02/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/21/2020	02/22/2021	02/22/2021	Expiration	504	1,685,000	3337.75	33,869								(4,852)				0010
.O022120 SPX EUR002/22/21|.O022120|SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZ0031MB27	02/21/2020	02/22/2021	02/22/2021	Exercise	1,966	6,564,987	3337.75	210,737		393,909						(30,188)	393,909			0010
.022120T EEJ EUR002/22/21|.022120T|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/21/2020	02/22/2021	02/22/2021	Exercise	31,199	4,480,000	143.5917	118,720		25,156						(17,007)	25,156			0010
.D022120 SPX ASIAN02/22/2|.D022120|SPX ASIAN 02/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/21/2020	02/22/2021	02/22/2021	Expiration	1,099	3,670,000	3337.75	110,100								(15,772)				0010
.022120O EEJ EUR002/22/21|.022120O|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/21/2020	02/22/2021	02/22/2021	Exercise	49,975	7,105,000	142.17	192,546		110,945						(27,582)	110,945			0010
.022120M EEJ EUR002/22/21|.022120M|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/21/2020	02/22/2021	02/22/2021	Exercise	5,978	850,000	142.17	21,760		13,273						(3,117)	13,273			0010
.022120V EEJ EUR002/22/21|.022120V|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/21/2020	02/22/2021	02/22/2021	Expiration	9,584	1,390,000	145.027617	31,275								(4,480)				0010
.022120C EEJ EUR002/08/21|.022120C|EEJ EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/21/2020	02/08/2021	02/08/2021	Exercise	23,380	3,295,000	140.93	89,624		103,575						(9,758)	103,575			0010
.I022120 SPX EUR002/22/21|.I022120|SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZ0031MB27	02/21/2020	02/22/2021	02/22/2021	Exercise	3,413	11,395,012	3337.75	274,620		487,721						(39,339)	487,721			0010
.K022120 SPX EUR002/22/21|.K022120|SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZ0031MB27	02/21/2020	02/22/2021	02/22/2021	Exercise	2,970	9,914,987	3337.75	260,765		469,972						(37,355)	469,972			0010
.022120E EEJ EUR002/08/21|.022120E|EEJ EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/21/2020	02/08/2021	02/08/2021	Exercise	11,388	1,605,000	140.93	50,397		50,452						(5,487)	50,452			0010
.F022120 SPX EUR002/22/21|.F022120|SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZ0031MB27	02/21/2020	02/22/2021	02/22/2021	Exercise	1,372	4,579,994	3337.75	85,188		147,482						(12,203)	147,482			0010
.A022120 SPX ASIAN02/22/2|.A022120|SPX ASIAN 02/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/21/2020	02/22/2021	02/22/2021	Expiration	731	2,440,000	3337.75	59,536								(8,529)				0010
.022120A EEJ EUR002/08/21|.022120A|EEJ EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/21/2020	02/08/2021	02/08/2021	Exercise	2,093	295,000	140.93	6,431		9,273						(700)	9,273			0010
.022420I MXEA EUR001/28/2|.022420I|MXEA EURO 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/24/2020	01/28/2021	01/28/2021	Exercise	706	1,418,665	2009.44	26,814		86,880						(2,148)	86,880			0010
.022420F MXEA EUR001/21/2|.022420F|MXEA EURO 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/24/2020	01/21/2021	01/21/2021	Exercise	1,033	2,118,797	2051.11	30,370		121,811						(1,841)	121,811			0010

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.022420K MXEA EUR002/08/2|.022420K|MXEA EURO 02/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/24/2020	02/08/2021	02/08/2021	Exercise	1,796	3,646,401	2030.29	54,365		177,319						(5,936)	177,319			0010
.022420N MXEA EUR002/16/2|.022420N|MXEA EURO 02/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/24/2020	02/16/2021	02/16/2021	Exercise	1,557	3,159,028	2028.92	46,149		145,439						(5,963)	145,439			0010
.022420C MXEA ASIAN02/16/|.022420C|MXEA ASIAN 02/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/24/2020	02/16/2021	02/16/2021	Expiration	786	1,594,731	2028.92	13,944								(1,802)				0010
.022420E MXEA EUR001/21/2|.022420E|MXEA EURO 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/24/2020	01/21/2021	01/21/2021	Exercise	1,491	3,058,205	2051.11	38,721		142,182						(2,347)	142,182			0010
.022420B MXEA ASIAN02/08/|.022420B|MXEA ASIAN 02/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/24/2020	02/08/2021	02/08/2021	Expiration	1,286	2,610,953	2030.29	21,823								(2,383)				0010
.022420G MXEA EUR001/28/2|.022420G|MXEA EURO 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/24/2020	01/28/2021	01/28/2021	Exercise	1,067	2,144,072	2009.44	32,672		94,067						(2,618)	94,067			0010
.022420D MXEA ASIAN02/22/|.022420D|MXEA ASIAN 02/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/24/2020	02/22/2021	02/22/2021	Expiration	833	1,668,382	2002.86	20,592								(2,958)				0010
.022420M MXEA EUR002/08/2|.022420M|MXEA EURO 02/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/24/2020	02/08/2021	02/08/2021	Exercise	518	1,051,690	2030.29	18,430		66,729						(2,013)	66,729			0010
.022420L MXEA EUR002/08/2|.022420L|MXEA EURO 02/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/24/2020	02/08/2021	02/08/2021	Exercise	929	1,886,139	2030.29	29,997		101,660						(3,276)	101,660			0010
.022420H MXEA EUR001/28/2|.022420H|MXEA EURO 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/24/2020	01/28/2021	01/28/2021	Exercise	1,803	3,623,020	2009.44	60,112		180,570						(4,816)	180,570			0010
.022420A MXEA ASIAN01/28/|.022420A|MXEA ASIAN 01/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/24/2020	01/28/2021	01/28/2021	Expiration	1,088	2,186,271	2009.44	22,076								(1,769)				0010
.022420O MXEA EUR002/16/2|.022420O|MXEA EURO 02/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/24/2020	02/16/2021	02/16/2021	Exercise	1,337	2,712,666	2028.92	45,124		153,193						(5,831)	153,193			0010
.022420J MXEA EUR002/08/2|.022420J|MXEA EURO 02/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/24/2020	02/08/2021	02/08/2021	Exercise	926	1,880,049	2030.29	25,743		80,229						(2,811)	80,229			0010
.SO22820 SPX EUR003/01/21|.SO22820|SPX EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	02/28/2020	03/01/2021	03/01/2021	Exercise	2,085		2954.22	163,856		292,609						(26,632)	292,609			0010
.022820B EEJ EUR002/16/21|.022820B|EEJ EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2020	02/16/2021	02/16/2021	Exercise	21,427	3,045,000	142.11	24,360		71,566						(3,202)	71,566			0010
.T022820 SPX EUR003/01/21|.T022820|SPX EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	02/28/2020	03/01/2021	03/01/2021	Exercise	4,674		2954.22	385,299		693,253						(62,624)	693,253			0010
.022820U EEJ EUR002/22/21|.022820U|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2020	02/22/2021	02/22/2021	Exercise	5,929	855,000	144.203031	6,071		1,124						(887)	1,124			0010
.022820I EEJ EUR002/22/21|.022820I|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2020	02/22/2021	02/22/2021	Exercise	28,522	4,055,000	142.17	34,873		63,319						(5,094)	63,319			0010
.X022820 SPX EUR003/01/21|.X022820|SPX EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	02/28/2020	03/01/2021	03/01/2021	Exercise	3,126		2954.22	306,602		567,938						(49,833)	567,938			0010
.P022820 SPX EUR003/01/21|.P022820|SPX EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	02/28/2020	03/01/2021	03/01/2021	Exercise	4,055		2954.22	279,134		487,599						(45,369)	487,599			0010
.U022820 SPX EUR003/01/21|.U022820|SPX EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	02/28/2020	03/01/2021	03/01/2021	Exercise	7,440		2954.22	655,004		1,189,093						(106,461)	1,189,093			0010
.022820P EEJ EUR003/01/21|.022820P|EEJ EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2020	03/01/2021	03/01/2021	Exercise	51,936		134.78	174,300		487,164						(28,330)	487,164			0010
.R022820 SPX EUR003/01/21|.R022820|SPX EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	02/28/2020	03/01/2021	03/01/2021	Exercise	4,168		2954.22	312,801		554,175						(50,841)	554,175			0010
.022820D EEJ EUR002/16/21|.022820D|EEJ EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2020	02/16/2021	02/16/2021	Exercise	29,132	4,140,000	142.11	34,776		97,302						(4,571)	97,302			0010

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.022820N EEJ EURO03/01/21|.022820N|EEJ EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2020	03/01/2021	03/01/2021	Exercise	8,717		134.78	27,613		81,774						(4,488)	81,774			0010
.J022820 SPX ASIAN03/01/2|.J022820|SPX ASIAN 03/01	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	02/28/2020	03/01/2021	03/01/2021	Exercise	946		2954.22	97,546		192,296						(15,855)	192,296			0010
.022820E EEJ EURO02/16/21|.022820E|EEJ EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2020	02/16/2021	02/16/2021	Exercise	15,093	2,145,000	142.11	18,447		50,414						(2,424)	50,414			0010
.022820F EEJ EURO02/16/21|.022820F|EEJ EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2020	02/16/2021	02/16/2021	Exercise	10,238	1,455,000	142.11	12,950		34,197						(1,702)	34,197			0010
.N022820 SPX EURO03/01/21|.N022820|SPX EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	02/28/2020	03/01/2021	03/01/2021	Exercise	1,264		2954.22	76,194		130,728						(12,384)	130,728			0010
.022820M EEJ EURO03/01/21|.022820M|EEJ EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2020	03/01/2021	03/01/2021	Exercise	21,590		134.78	65,766		186,822						(10,689)	186,822			0010
.M022820 SPX EURO03/01/21|.M022820|SPX EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	02/28/2020	03/01/2021	03/01/2021	Exercise	1,294		2954.22	69,615		117,046						(11,315)	117,046			0010
.022820Y EEJ EURO03/01/21|.022820Y|EEJ EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2020	03/01/2021	03/01/2021	Exercise	3,638		137.435166	11,250		24,947						(1,829)	24,947			0010
.L022820 SPX EURO03/01/21|.L022820|SPX EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	02/28/2020	03/01/2021	03/01/2021	Exercise	1,975		2954.22	89,276		146,457						(14,510)	146,457			0010
.022820G EEJ EURO02/16/21|.022820G|EEJ EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2020	02/16/2021	02/16/2021	Exercise	17,803	2,530,000	142.11	23,023		59,462						(3,026)	59,462			0010
.022820W EEJ EURO03/01/21|.022820W|EEJ EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2020	03/01/2021	03/01/2021	Exercise	16,785		136.1278	60,096		136,174						(9,768)	136,174			0010
.022820K EEJ EURO03/01/21|.022820K|EEJ EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2020	03/01/2021	03/01/2021	Exercise	14,950		134.78	41,106		106,594						(6,681)	106,594			0010
.0022820 SPX EURO03/01/21|.0022820|SPX EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	02/28/2020	03/01/2021	03/01/2021	Exercise	3,601		2954.22	236,208		409,649						(38,392)	409,649			0010
.0022820 SPX EURO03/01/21|.0022820|SPX EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	02/28/2020	03/01/2021	03/01/2021	Exercise	5,025		2954.22	363,703		641,292						(59,114)	641,292			0010
.022820S EEJ EURO03/01/21|.022820S|EEJ EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2020	03/01/2021	03/01/2021	Exercise	60,357		134.78	219,645		566,154						(35,700)	566,154			0010
.0228200 EEJ EURO03/01/21|.0228200|EEJ EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2020	03/01/2021	03/01/2021	Exercise	5,935		134.78	19,360		55,676						(3,147)	55,676			0010
.0228200 EEJ EURO03/01/21|.0228200|EEJ EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2020	03/01/2021	03/01/2021	Exercise	6,825		134.78	23,460		64,027						(3,813)	64,027			0010
.022820C EEJ EURO02/16/21|.022820C|EEJ EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2020	02/16/2021	02/16/2021	Exercise	5,664	805,000	142.11	6,601		18,920						(868)	18,920			0010
.A022820 EEJ EURO03/01/21|.A022820|EEJ EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2020	03/01/2021	03/01/2021	Exercise	7,745		138.1495	22,042		47,717						(3,583)	47,717			0010
.F022820 SPX ASIAN03/01/2|.F022820|SPX ASIAN 03/01	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	02/28/2020	03/01/2021	03/01/2021	Exercise	1,281		2954.22	86,677		155,937						(14,088)	155,937			0010
.022820T EEJ EURO03/01/21|.022820T|EEJ EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2020	03/01/2021	03/01/2021	Exercise	26,339		134.78	98,690		247,062						(16,041)	247,062			0010
.E022820 SPX ASIAN03/01/2|.E022820|SPX ASIAN 03/01	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	02/28/2020	03/01/2021	03/01/2021	Exercise	566		2954.22	32,830		57,787						(5,336)	57,787			0010
.022820A EEJ EURO02/16/21|.022820A|EEJ EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2020	02/16/2021	02/16/2021	Exercise	4,820	685,000	142.11	5,138		16,100						(675)	16,100			0010
.022820H EEJ EURO02/22/21|.022820H|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2020	02/22/2021	02/22/2021	Exercise	15,193	2,160,000	142.17	17,496		33,729						(2,556)	33,729			0010

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.022820J EEJ EUR003/01/21|.022820J|EEJ EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/28/2020	03/01/2021	03/01/2021	Exercise	3,264		134.78	7,788		18,172						(1,266)	18,172			0010
.B022820 EEJ EUR003/01/21|.B022820|EEJ EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/28/2020	03/01/2021	03/01/2021	Exercise	3,521		139.146872	8,918		18,226						(1,449)	18,226			0010
.H022820 SPX ASIAN03/01/2|.H022820|SPX ASIAN 03/01	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/28/2020	03/01/2021	03/01/2021	Exercise	2,132		2954.22	179,550		337,048						(29,183)	337,048			0010
.022820L EEJ EUR003/01/21|.022820L|EEJ EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/28/2020	03/01/2021	03/01/2021	Exercise	6,900		134.78	20,274		55,800						(3,295)	55,800			0010
.022820R EEJ EUR003/01/21|.022820R|EEJ EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/28/2020	03/01/2021	03/01/2021	Exercise	29,677		134.78	104,000		278,380						(16,904)	278,380			0010
.022820X EEJ EUR003/01/21|.022820X|EEJ EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/28/2020	03/01/2021	03/01/2021	Exercise	26,613		136.774744	88,816		199,453						(14,436)	199,453			0010
.K022820 SPX ASIAN03/01/2|.K022820|SPX ASIAN 03/01	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/28/2020	03/01/2021	03/01/2021	Exercise	751		2954.22	82,140		165,165						(13,351)	165,165			0010
.022820Z EEJ EUR003/01/21|.022820Z|EEJ EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/28/2020	03/01/2021	03/01/2021	Exercise	9,395		137.826028	27,843		60,858						(4,525)	60,858			0010
.I022820 SPX ASIAN03/01/2|.I022820|SPX ASIAN 03/01	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/28/2020	03/01/2021	03/01/2021	Exercise	1,673		2954.22	160,713		310,554						(26,121)	310,554			0010
.WI022820 SPX EUR003/01/21|.WI022820|SPX EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/28/2020	03/01/2021	03/01/2021	Exercise	2,569		2954.22	247,434		456,163						(40,217)	456,163			0010
.022820V EEJ EUR003/01/21|.022820V|EEJ EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/28/2020	03/01/2021	03/01/2021	Exercise	2,884		135.18434	11,427		25,972						(1,857)	25,972			0010
.V022820 SPX EUR003/01/21|.V022820|SPX EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/28/2020	03/01/2021	03/01/2021	Exercise	1,323		2954.22	122,774		225,212						(19,955)	225,212			0010
.D022820 SPX ASIAN03/01/2|.D022820|SPX ASIAN 03/01	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/28/2020	03/01/2021	03/01/2021	Exercise	1,274		2954.22	55,722		94,131						(9,057)	94,131			0010
.G022820 SPX ASIAN03/01/2|.G022820|SPX ASIAN 03/01	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/28/2020	03/01/2021	03/01/2021	Exercise	2,161		2954.22	157,710		287,325						(25,633)	287,325			0010
.030320A EEJ EUR003/01/21|.030320A|EEJ EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	03/03/2020	03/01/2021	03/01/2021	Exercise	29,677		134.78	136,800		278,380						(22,358)	278,380			0010
.J030920 SPX EUR003/08/21|.J030920|SPX EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	03/09/2020	03/08/2021	03/08/2021	Exercise	6,109	16,780,000	2746.56	385,940		721,527						(70,365)	721,527			0010
.K030920 SPX EUR003/08/21|.K030920|SPX EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	03/09/2020	03/08/2021	03/08/2021	Exercise	5,042	13,850,000	2746.56	329,630		623,274						(60,098)	623,274			0010
.030920Z SPX ASIAN03/08/2|.030920Z|SPX ASIAN 03/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	03/09/2020	03/08/2021	03/08/2021	Exercise	959	2,635,000	2746.56	57,180		101,186						(10,425)	101,186			0010
.030920S EEJ EUR003/08/21|.030920S|EEJ EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	03/09/2020	03/08/2021	03/08/2021	Exercise	25,812	3,600,000	139.468212	93,240		93,658						(17,000)	93,658			0010
.H030920 SPX EUR003/08/21|.H030920|SPX EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	03/09/2020	03/08/2021	03/08/2021	Exercise	3,085	8,475,000	2746.56	179,670		326,280						(32,758)	326,280			0010
.030920A EEJ EUR002/22/21|.030920A|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	03/09/2020	02/22/2021	02/22/2021	Exercise	3,130	445,000	142.17	6,675		6,949						(997)	6,949			0010
.030920T EEJ EUR003/08/21|.030920T|EEJ EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	03/09/2020	03/08/2021	03/08/2021	Exercise	40,216	5,635,000	140.117094	135,240		120,116						(24,657)	120,116			0010
.I030920 SPX EUR003/08/21|.I030920|SPX EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	03/09/2020	03/08/2021	03/08/2021	Exercise	3,245	8,915,000	2746.56	195,239		358,377						(35,596)	358,377			0010
.030920G EEJ EUR003/08/21|.030920G|EEJ EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	03/09/2020	03/08/2021	03/08/2021	Exercise	18,252	2,520,000	138.06	50,904		91,265						(9,281)	91,265			0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.030920R EEJ EUR003/08/21|.030920R|EEJ EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/09/2020	03/08/2021	03/08/2021	Exercise	2,339	325,000	138.943584	8,905		9,690						(1,624)	9,690			0010
.G030920 SPX EUR003/08/21|.G030920|SPX EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/09/2020	03/08/2021	03/08/2021	Exercise	1,955	5,370,000	2746.56	105,252		185,800						(19,190)	185,800			0010
.M030920 SPX EUR003/08/21|.M030920|SPX EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/09/2020	03/08/2021	03/08/2021	Exercise	3,792	10,415,000	2746.56	271,832		521,781						(49,560)	521,781			0010
.030920N EEJ EUR003/08/21|.030920N|EEJ EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/09/2020	03/08/2021	03/08/2021	Exercise	34,369	4,745,000	138.06	122,421		171,846						(22,320)	171,846			0010
.030920B EEJ EUR002/22/21|.030920B|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/09/2020	02/22/2021	02/22/2021	Exercise	2,602	370,000	142.17	6,105		5,778						(912)	5,778			0010
.030920F EEJ EUR003/08/21|.030920F|EEJ EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/09/2020	03/08/2021	03/08/2021	Exercise	6,663	920,000	138.06	16,560		33,319						(3,019)	33,319			0010
.030920H EEJ EUR003/08/21|.030920H|EEJ EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/09/2020	03/08/2021	03/08/2021	Exercise	17,601	2,430,000	138.06	52,974		88,005						(9,658)	88,005			0010
.B030920 SPX ASIAN03/08/2|.B030920|SPX ASIAN 03/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/09/2020	03/08/2021	03/08/2021	Exercise	1,580	4,340,000	2746.56	124,992		231,319						(22,789)	231,319			0010
.0030920 SPX EUR003/08/21|.0030920|SPX EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/09/2020	03/08/2021	03/08/2021	Exercise	2,308	6,340,000	2746.56	190,200		365,826						(34,677)	365,826			0010
.030920L EEJ EUR003/08/21|.030920L|EEJ EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/09/2020	03/08/2021	03/08/2021	Exercise	89,308	12,330,000	138.06	303,318		446,545						(55,301)	446,545			0010
.030920J EEJ EUR003/08/21|.030920J|EEJ EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/09/2020	03/08/2021	03/08/2021	Exercise	10,212	1,410,000	138.06	32,853		51,065						(5,990)	51,065			0010
.Q030920 SPX EUR003/08/21|.Q030920|SPX EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/09/2020	03/08/2021	03/08/2021	Exercise	1,736	4,770,000	2746.56	157,887		303,370						(28,786)	303,370			0010
.030920P EEJ EUR003/08/21|.030920P|EEJ EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/09/2020	03/08/2021	03/08/2021	Exercise	12,422	1,715,000	138.06	46,991		62,111						(8,567)	62,111			0010
.A030920 SPX ASIAN03/08/2|.A030920|SPX ASIAN 03/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/09/2020	03/08/2021	03/08/2021	Exercise	2,463	6,765,000	2746.56	167,772		303,747						(30,588)	303,747			0010
.P030920 SPX EUR003/08/21|.P030920|SPX EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/09/2020	03/08/2021	03/08/2021	Exercise	4,460	12,250,000	2746.56	387,100		743,592						(70,576)	743,592			0010
.030920E EEJ EUR002/22/21|.030920E|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/09/2020	02/22/2021	02/22/2021	Exercise	7,104	1,010,000	142.17	20,705		15,771						(3,094)	15,771			0010
.D030920 SPX ASIAN03/08/2|.D030920|SPX ASIAN 03/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/09/2020	03/08/2021	03/08/2021	Exercise	613	1,685,000	2746.56	60,660		115,760						(11,060)	115,760			0010
.030920K EEJ EUR003/08/21|.030920K|EEJ EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/09/2020	03/08/2021	03/08/2021	Exercise	12,965	1,790,000	138.06	42,960		64,827						(7,832)	64,827			0010
.030920V EEJ EUR003/08/21|.030920V|EEJ EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/09/2020	03/08/2021	03/08/2021	Exercise	6,658	940,000	141.16635	19,928		12,893						(3,633)	12,893			0010
.030920X EEJ EUR003/08/21|.030920X|EEJ EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/09/2020	03/08/2021	03/08/2021	Exercise	2,525	360,000	142.533144	6,444		1,374						(1,175)	1,374			0010
.E030920 SPX EUR003/08/21|.E030920|SPX EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/09/2020	03/08/2021	03/08/2021	Exercise	2,017	5,540,000	2746.56	81,992		138,492						(14,949)	138,492			0010
.030920D EEJ EUR002/22/21|.030920D|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/09/2020	02/22/2021	02/22/2021	Exercise	16,388	2,330,000	142.17	46,600		36,383						(6,963)	36,383			0010
.030920C EEJ EUR002/22/21|.030920C|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/09/2020	02/22/2021	02/22/2021	Exercise	7,526	1,070,000	142.17	20,758		16,708						(3,102)	16,708			0010
.030920W EEJ EUR003/08/21|.030920W|EEJ EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/09/2020	03/08/2021	03/08/2021	Exercise	9,151	1,295,000	141.5115	26,289		14,525						(4,793)	14,525			0010

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.030920Y SPX ASIAN03/08/2|.030920Y|SPX ASIAN 03/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	03/09/2020	03/08/2021	03/08/2021	Exercise	1,290	3,545,000	2746.56	55,302		93,228						(10,083)	93,228			0010
.F030920 SPX EUR03/08/21|.F030920|SPX EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	03/09/2020	03/08/2021	03/08/2021	Exercise	1,081	2,970,000	2746.56	51,084		87,914						(9,314)	87,914			0010
.030920U EEJ EUR03/08/21|.030920U|EEJ EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	03/09/2020	03/08/2021	03/08/2021	Exercise	3,586	505,000	140.793588	11,161		8,290						(2,035)	8,290			0010
.030920I EEJ EUR03/08/21|.030920I|EEJ EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	03/09/2020	03/08/2021	03/08/2021	Exercise	11,987	1,655,000	138.06	37,238		59,938						(6,789)	59,938			0010
.N030920 SPX EUR03/08/21|.N030920|SPX EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	03/09/2020	03/08/2021	03/08/2021	Exercise	7,837	21,525,000	2746.56	604,853		1,164,511						(110,277)	1,164,511			0010
.L030920 SPX EUR03/08/21|.L030920|SPX EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	03/09/2020	03/08/2021	03/08/2021	Exercise	2,353	6,465,000	2746.56	160,979		306,448						(29,350)	306,448			0010
.030920Q EEJ EUR03/01/21|.030920Q|EEJ EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	03/09/2020	03/01/2021	03/01/2021	Exercise	4,273		136.896046	24,453		31,529						(4,064)	31,529			0010
.C030920 SPX ASIAN03/08/2|.C030920|SPX ASIAN 03/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	03/09/2020	03/08/2021	03/08/2021	Exercise	1,463	4,020,000	2746.56	133,866		252,450						(24,407)	252,450			0010
.030920M EEJ EUR03/08/21|.030920M|EEJ EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	03/09/2020	03/08/2021	03/08/2021	Exercise	11,371	1,570,000	138.06	39,564		56,859						(7,213)	56,859			0010
.030920O EEJ EUR03/08/21|.030920O|EEJ EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	03/09/2020	03/08/2021	03/08/2021	Exercise	99,014	13,670,000	138.06	364,989		495,075						(66,545)	495,075			0010
.K031320 SPX EUR02/22/21|.K031320|SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	03/13/2020	02/22/2021	02/22/2021	Exercise	2,151	7,180,000	3337.75	25,211		445,869						(3,833)	445,869			0010
.031320C EEJ EUR03/01/21|.031320C|EEJ EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	03/13/2020	03/01/2021	03/01/2021	Exercise	15,729		134.78	25,016		144,584						(4,229)	144,584			0010
.J031320 SPX EUR02/08/21|.J031320|SPX EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	03/13/2020	02/08/2021	02/08/2021	Exercise	2,823	9,395,000	3327.71	34,416		661,405						(3,987)	661,405			0010
.031320D EEJ EUR03/01/21|.031320D|EEJ EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	03/13/2020	03/01/2021	03/01/2021	Exercise	21,887		134.78	38,940		205,305						(6,583)	205,305			0010
.031320B EEJ EUR03/01/21|.031320B|EEJ EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	03/13/2020	03/01/2021	03/01/2021	Exercise	12,538		134.78	18,252		91,598						(3,086)	91,598			0010
.I031320 SPX EUR01/28/21|.I031320|SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	03/13/2020	01/28/2021	01/28/2021	Exercise	2,161	7,080,000	3276.24	32,394		463,732						(2,759)	463,732			0010
.F031320 SPX EUR01/07/21|.F031320|SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	03/13/2020	01/07/2021	01/07/2021	Exercise	3,110	10,070,000	3237.18	53,691		654,560						(1,088)	654,560			0010
.G031320 SPX EUR01/14/21|.G031320|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	03/13/2020	01/14/2021	01/14/2021	Exercise	2,074	6,810,000	3283.15	28,127		444,009						(1,207)	444,009			0010
.H031320 SPX EUR01/21/21|.H031320|SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	03/13/2020	01/21/2021	01/21/2021	Exercise	2,220	7,375,000	3320.79	25,296		480,105						(1,632)	480,105			0010
.S031620 SPX EUR03/15/21|.S031620|SPX EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	03/16/2020	03/15/2021	03/15/2021	Exercise	2,483	5,925,000	2386.13	417,476		817,660		417,476		(388,163)			400,185			0010
.P031620 SPX EUR03/15/21|.P031620|SPX EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	03/16/2020	03/15/2021	03/15/2021	Exercise	1,584	3,780,000	2386.13	192,137		357,972		192,137		(161,050)			165,834			0010
.O031620 SPX EUR03/15/21|.O031620|SPX EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	03/16/2020	03/15/2021	03/15/2021	Exercise	1,108	2,645,000	2386.13	109,688		199,428		109,688		(87,182)			89,740			0010
.R031620 SPX EUR03/15/21|.R031620|SPX EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	03/16/2020	03/15/2021	03/15/2021	Exercise	2,510	5,990,000	2386.13	375,932		721,798		375,932		(335,661)			345,866			0010
.O031620 SPX EUR03/15/21|.O031620|SPX EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	03/16/2020	03/15/2021	03/15/2021	Exercise	2,235	5,335,000	2386.13	309,377		586,840		309,377		(269,356)			277,464			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.031620T EEJ EURO03/15/21|.031620T|EEJ EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/16/2020	03/15/2021	03/15/2021	Exercise	25,690	3,285,000	127.87	98,550		429,796		98,550		(255,185)			331,246			0010
.031620X SPX ASIAN03/15/21|.031620X|SPX ASIAN 03/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/16/2020	03/15/2021	03/15/2021	Exercise	2,812	6,710,000	2386.13	171,776		310,004						(34,640)	310,004			0010
.J031620 SPX EURO03/15/21|.J031620|SPX EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	03/16/2020	03/15/2021	03/15/2021	Exercise	9,714	23,180,000	2386.13	663,412		1,159,034						(133,782)	1,159,034			0010
.031620Y SPX ASIAN03/15/21|.031620Y|SPX ASIAN 03/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/16/2020	03/15/2021	03/15/2021	Exercise	1,676	4,000,000	2386.13	117,200		215,596						(23,634)	215,596			0010
.I031620 SPX EURO03/15/21|.I031620|SPX EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	03/16/2020	03/15/2021	03/15/2021	Exercise	1,623	3,875,000	2386.13	105,051		182,518						(21,184)	182,518			0010
.K031620 SPX EURO03/15/21|.K031620|SPX EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	03/16/2020	03/15/2021	03/15/2021	Exercise	1,548	3,695,000	2386.13	114,323		201,371						(23,054)	201,371			0010
.L031620 SPX EURO03/15/21|.L031620|SPX EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	03/16/2020	03/15/2021	03/15/2021	Exercise	3,470	8,280,000	2386.13	275,641		489,347						(55,585)	489,347			0010
.031620Z SPX ASIAN03/15/21|.031620Z|SPX ASIAN 03/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/16/2020	03/15/2021	03/15/2021	Exercise	1,142	2,725,000	2386.13	91,560		171,131						(18,464)	171,131			0010
.031620K EEJ EURO03/15/21|.031620K|EEJ EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/16/2020	03/15/2021	03/15/2021	Exercise	15,719	2,010,000	127.87	54,672		221,100						(11,025)	221,100			0010
.031620F EEJ EURO03/15/21|.031620F|EEJ EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/16/2020	03/15/2021	03/15/2021	Exercise	10,674	1,365,000	127.87	31,532		95,960						(6,359)	95,960			0010
.031620M EEJ EURO03/08/21|.031620M|EEJ EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/16/2020	03/08/2021	03/08/2021	Exercise	4,244	595,000	140.172318	2,499		12,445						(465)	12,445			0010
.031620S EEJ EURO03/15/21|.031620S|EEJ EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/16/2020	03/15/2021	03/15/2021	Exercise	2,539	335,000	131.897905	5,997		33,278						(1,209)	33,278			0010
.031620D EEJ EURO03/15/21|.031620D|EEJ EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/16/2020	03/15/2021	03/15/2021	Exercise	29,326	3,750,000	127.87	80,625		226,125						(16,259)	226,125			0010
.G031620 SPX EURO03/15/21|.G031620|SPX EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	03/16/2020	03/15/2021	03/15/2021	Exercise	4,469	10,665,000	2386.13	266,838		459,652						(53,810)	459,652			0010
.F031620 SPX EURO03/15/21|.F031620|SPX EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	03/16/2020	03/15/2021	03/15/2021	Exercise	3,187	7,605,000	2386.13	179,478		307,243						(36,193)	307,243			0010
.N031620 SPX EURO03/15/21|.N031620|SPX EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	03/16/2020	03/15/2021	03/15/2021	Exercise	2,346	5,600,000	2386.13	211,624		380,807						(42,676)	380,807			0010
.031620W SPX ASIAN03/15/21|.031620W|SPX ASIAN 03/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/16/2020	03/15/2021	03/15/2021	Exercise	1,655	3,950,000	2386.13	88,085		156,419						(17,763)	156,419			0010
.031620Q EEJ EURO03/15/21|.031620Q|EEJ EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/16/2020	03/15/2021	03/15/2021	Exercise	30,226	3,925,000	129.851985	92,238		452,694						(18,600)	452,694			0010
.C031620 SPX EURO03/15/21|.C031620|SPX EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	03/16/2020	03/15/2021	03/15/2021	Exercise	1,014	2,420,000	2386.13	43,487		72,119						(8,770)	72,119			0010
.D031620 SPX EURO03/15/21|.D031620|SPX EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	03/16/2020	03/15/2021	03/15/2021	Exercise	1,976	4,715,000	2386.13	98,544		166,439						(19,872)	166,439			0010
.031620H EEJ EURO03/15/21|.031620H|EEJ EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/16/2020	03/15/2021	03/15/2021	Exercise	24,829	3,175,000	127.87	79,375		269,875						(16,007)	269,875			0010
.A031620 SPX ASIAN03/15/21|.A031620|SPX ASIAN 03/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/16/2020	03/15/2021	03/15/2021	Exercise	1,762	4,205,000	2386.13	156,006		295,197						(31,460)	295,197			0010
.031620A EEJ EURO03/15/21|.031620A|EEJ EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/16/2020	03/15/2021	03/15/2021	Exercise	5,982	765,000	127.87	13,694		32,819						(2,761)	32,819			0010
.0316200 EEJ EURO03/15/21|.0316200|EEJ EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/16/2020	03/15/2021	03/15/2021	Exercise	4,910	630,000	128.304758	17,892		80,285						(3,608)	80,285			0010

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.031620B EEJ EURO03/15/21|.031620B|EEJ EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/16/2020	03/15/2021	03/15/2021	Exercise	7,859	1,005,000	127.87	19,598		49,949						(3,952)	49,949			0010
.031620V SPX ASIAN03/15/2|.031620V|SPX ASIAN 03/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/16/2020	03/15/2021	03/15/2021	Exercise	1,491	3,560,000	2386.13	55,892		93,979						(11,271)	93,979			0010
.031620I EEJ EURO03/15/21|.031620I|EEJ EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/16/2020	03/15/2021	03/15/2021	Exercise	16,540	2,115,000	127.87	53,933		190,350						(10,876)	190,350			0010
.031620P EEJ EURO03/15/21|.031620P|EEJ EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/16/2020	03/15/2021	03/15/2021	Exercise	14,184	1,835,000	129.366079	45,875		218,615						(9,251)	218,615			0010
.H031620 SPX EURO03/15/21|.H031620|SPX EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	03/16/2020	03/15/2021	03/15/2021	Exercise	7,189	17,155,000	2386.13	446,202		772,005						(89,980)	772,005			0010
.031620G EEJ EURO03/15/21|.031620G|EEJ EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/16/2020	03/15/2021	03/15/2021	Exercise	52,670	6,735,000	127.87	164,334		538,800						(33,139)	538,800			0010
.E031620 SPX EURO03/15/21|.E031620|SPX EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	03/16/2020	03/15/2021	03/15/2021	Exercise	2,566	6,125,000	2386.13	138,425		235,823						(27,914)	235,823			0010
.M031620 SPX EURO03/15/21|.M031620|SPX EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	03/16/2020	03/15/2021	03/15/2021	Exercise	4,383	10,460,000	2386.13	363,694		648,520						(73,342)	648,520			0010
.031620R EEJ EURO03/15/21|.031620R|EEJ EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/16/2020	03/15/2021	03/15/2021	Exercise	17,417	2,280,000	130.900519	46,740		244,270						(9,425)	244,270			0010
.031620J EEJ EURO03/15/21|.031620J|EEJ EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/16/2020	03/15/2021	03/15/2021	Exercise	83,835	10,720,000	127.87	283,008		1,072,000						(57,071)	1,072,000			0010
.031620E EEJ EURO03/15/21|.031620E|EEJ EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/16/2020	03/15/2021	03/15/2021	Exercise	9,931	1,270,000	127.87	28,321		82,550						(5,711)	82,550			0010
.031620L EEJ EURO03/15/21|.031620L|EEJ EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/16/2020	03/15/2021	03/15/2021	Exercise	3,206	410,000	127.87	11,603		53,643						(2,340)	53,643			0010
.B031620 SPX EURO03/15/21|.B031620|SPX EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	03/16/2020	03/15/2021	03/15/2021	Exercise	2,858	6,820,000	2386.13	104,892		170,491						(21,152)	170,491			0010
.031620N EEJ EURO03/08/21|.031620N|EEJ EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/16/2020	03/08/2021	03/08/2021	Exercise	3,192	450,000	140.973066	1,620		6,802						(301)	6,802			0010
.031620C EEJ EURO03/15/21|.031620C|EEJ EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/16/2020	03/15/2021	03/15/2021	Exercise	10,753	1,375,000	127.87	27,775		73,288						(5,601)	73,288			0010
.031820H SPX EURO02/08/21|.031820H|SPX EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	03/18/2020	02/08/2021	02/08/2021	Exercise	685	2,280,000	3327.71	8,688		151,851						(1,016)	151,851			0010
.031820M SPX EURO02/22/21|.031820M|SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	03/18/2020	02/22/2021	02/22/2021	Exercise	1,030	3,440,000	3337.75	13,213		232,542						(2,027)	232,542			0010
.031820B SPX EURO01/07/21|.031820B|SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	03/18/2020	01/07/2021	01/07/2021	Exercise	878	2,845,000	3237.18	15,028		199,148						(308)	199,148			0010
.031820E SPX EURO01/21/21|.031820E|SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	03/18/2020	01/21/2021	01/21/2021	Exercise	829	2,755,000	3320.79	9,433		156,210						(615)	156,210			0010
.031820P SPX EURO03/08/21|.031820P|SPX EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	03/18/2020	03/08/2021	03/08/2021	Exercise	864	2,375,000	2746.56	63,436		153,903						(11,861)	153,903			0010
.031820C SPX EURO01/14/21|.031820C|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	03/18/2020	01/14/2021	01/14/2021	Exercise	808	2,655,000	3283.15	10,497		153,195						(455)	153,195			0010
.031820A SPX EURO01/07/21|.031820A|SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	03/18/2020	01/07/2021	01/07/2021	Exercise	894	2,895,000	3237.18	14,899		191,362						(305)	191,362			0010
.031820G SPX EURO01/28/21|.031820G|SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	03/18/2020	01/28/2021	01/28/2021	Exercise	1,501	4,920,000	3276.24	23,051		345,381						(1,982)	345,381			0010
.031820Q SPX EURO03/08/21|.031820Q|SPX EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	03/18/2020	03/08/2021	03/08/2021	Exercise	1,157	3,180,000	2746.56	89,893		220,691						(16,807)	220,691			0010

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.031820K SPX EURO02/16/21|.031820K|SPX EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	03/18/2020	02/16/2021	02/16/2021	Exercise	1,161	3,925,001	3380.16	12,750		277,501					(1,761)	277,501			0010
.031820N SPX EURO03/01/21|.031820N|SPX EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	03/18/2020	03/01/2021	03/01/2021	Exercise	2,339		2954.22	127,851		441,538					(21,801)	441,538			0010
.031820O SPX EURO03/01/21|.031820O|SPX EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	03/18/2020	03/01/2021	03/01/2021	Exercise	995		2954.22	57,373		202,570					(9,783)	202,570			0010
.031820F SPX EURO01/21/21|.031820F|SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	03/18/2020	01/21/2021	01/21/2021	Exercise	517	1,720,000	3320.79	6,423		121,262					(418)	121,262			0010
.031820L SPX EURO02/22/21|.031820L|SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	03/18/2020	02/22/2021	02/22/2021	Exercise	1,312	4,379,999	3337.75	16,430		281,191					(2,520)	281,191			0010
.031820D SPX EURO01/14/21|.031820D|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	03/18/2020	01/14/2021	01/14/2021	Exercise	1,571	5,160,000	3283.15	22,160		364,814					(960)	364,814			0010
.031820I SPX EURO02/16/21|.031820I|SPX EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	03/18/2020	02/16/2021	02/16/2021	Exercise	2,002	6,770,001	3380.16	20,970		429,895					(2,897)	429,895			0010
.031820J SPX EURO02/16/21|.031820J|SPX EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	03/18/2020	02/16/2021	02/16/2021	Exercise	544	1,840,000	3380.16	5,786		120,705					(799)	120,705			0010
.032320Y SPX EURO03/22/21|.032320Y|SPX EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank	JJKC32MCHIID71265Z06	03/23/2020	03/22/2021	03/22/2021	Exercise	3,805	8,515,000	2237.4	127,725		212,894					(28,227)	212,894			0010
.J032320 SPX EURO03/22/21|.J032320|SPX EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank	JJKC32MCHIID71265Z06	03/23/2020	03/22/2021	03/22/2021	Exercise	1,495	3,345,000	2237.4	123,096		226,797					(27,204)	226,797			0010
.032320C EEJ EURO03/22/21|.032320C|EEJ EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97		03/23/2020	03/22/2021	03/22/2021	Exercise	26,909	3,480,000	129.32	74,472		208,104					(16,458)	208,104			0010
.032320U SPX ASIAN03/22/2|.032320U|SPX ASIAN 03/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78		03/23/2020	03/22/2021	03/22/2021	Exercise	1,903	4,260,000	2237.4	113,316		203,194					(25,042)	203,194			0010
.I032320 SPX EURO03/22/21|.I032320|SPX EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank	JJKC32MCHIID71265Z06	03/23/2020	03/22/2021	03/22/2021	Exercise	1,358	3,040,000	2237.4	104,880		191,525					(23,178)	191,525			0010
.032320H EEJ EURO03/22/21|.032320H|EEJ EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97		03/23/2020	03/22/2021	03/22/2021	Exercise	19,911	2,575,000	129.32	64,375		218,875					(14,227)	218,875			0010
.032320B EEJ EURO03/22/21|.032320B|EEJ EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97		03/23/2020	03/22/2021	03/22/2021	Exercise	13,880	1,795,000	129.32	35,900		93,520					(7,934)	93,520			0010
.032320Z SPX EURO03/22/21|.032320Z|SPX EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank	JJKC32MCHIID71265Z06	03/23/2020	03/22/2021	03/22/2021	Exercise	1,298	2,905,000	2237.4	50,838		85,992					(11,235)	85,992			0010
.032320P EEJ EURO03/22/21|.032320P|EEJ EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97		03/23/2020	03/22/2021	03/22/2021	Exercise	13,350	1,770,000	132.578864	35,400		148,246					(7,823)	148,246			0010
.032320G EEJ EURO03/22/21|.032320G|EEJ EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97		03/23/2020	03/22/2021	03/22/2021	Exercise	88,772	11,480,000	129.32	280,112		918,400					(61,903)	918,400			0010
.032320T SPX ASIAN03/22/2|.032320T|SPX ASIAN 03/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78		03/23/2020	03/22/2021	03/22/2021	Exercise	2,017	4,515,000	2237.4	113,778		201,817					(25,144)	201,817			0010
.032320Q EEJ EURO03/22/21|.032320Q|EEJ EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97		03/23/2020	03/22/2021	03/22/2021	Exercise	4,938	660,000	133.65222	11,418		49,800					(2,523)	49,800			0010
.G032320 SPX EURO03/22/21|.G032320|SPX EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank	JJKC32MCHIID71265Z06	03/23/2020	03/22/2021	03/22/2021	Exercise	2,417	5,410,000	2237.4	168,792		305,126					(37,302)	305,126			0010
.032320V SPX ASIAN03/22/2|.032320V|SPX ASIAN 03/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78		03/23/2020	03/22/2021	03/22/2021	Exercise	2,876	6,435,000	2237.4	189,833		346,858					(41,952)	346,858			0010
.032320K EEJ EURO03/22/21|.032320K|EEJ EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97		03/23/2020	03/22/2021	03/22/2021	Exercise	10,439	1,350,000	129.32	36,720		147,089					(8,115)	147,089			0010
.032320I EEJ EURO03/22/21|.032320I|EEJ EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97		03/23/2020	03/22/2021	03/22/2021	Exercise	15,658	2,025,000	129.32	51,638		182,250					(11,412)	182,250			0010

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.D032320 SPX EURO03/22/21|.D032320|SPX EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	03/23/2020	03/22/2021	03/22/2021	Exercise	10,822	24,215,000	2237.4	617,483		1,089,643						(136,460)	1,089,643			0010
.0323200 EEJ EUR003/22/21|.0323200|EEJ EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	03/23/2020	03/22/2021	03/22/2021	Exercise	6,886	910,000	132.152108	19,201		79,220						(4,243)	79,220			0010
.032320M EEJ EUR003/22/21|.032320M|EEJ EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	03/23/2020	03/22/2021	03/22/2021	Exercise	12,754	1,670,000	130.9365	41,249		161,079						(9,116)	161,079			0010
.032320X SPX ASIAN03/22/21|.032320X|SPX ASIAN 03/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	03/23/2020	03/22/2021	03/22/2021	Exercise	1,658	3,710,000	2237.4	137,270		261,925						(30,336)	261,925			0010
.C032320 SPX EUR003/22/21|.C032320|SPX EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	03/23/2020	03/22/2021	03/22/2021	Exercise	5,372	12,020,000	2237.4	293,288		515,634						(64,815)	515,634			0010
.032320R SPX ASIAN03/22/21|.032320R|SPX ASIAN 03/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	03/23/2020	03/22/2021	03/22/2021	Exercise	1,533	3,430,000	2237.4	54,880		89,866						(12,128)	89,866			0010
.032320W SPX ASIAN03/22/21|.032320W|SPX ASIAN 03/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	03/23/2020	03/22/2021	03/22/2021	Exercise	909	2,035,000	2237.4	67,969		127,190						(15,021)	127,190			0010
.A032320 SPX EUR003/22/21|.A032320|SPX EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	03/23/2020	03/22/2021	03/22/2021	Exercise	2,842	6,360,000	2237.4	130,380		224,507						(28,813)	224,507			0010
.032320E EEJ EUR003/22/21|.032320E|EEJ EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	03/23/2020	03/22/2021	03/22/2021	Exercise	11,637	1,505,000	129.32	33,562		97,825						(7,417)	97,825			0010
.B032320 SPX EUR003/22/21|.B032320|SPX EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	03/23/2020	03/22/2021	03/22/2021	Exercise	4,983	11,150,000	2237.4	250,875		437,100						(55,442)	437,100			0010
.032320A EEJ EUR003/22/21|.032320A|EEJ EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	03/23/2020	03/22/2021	03/22/2021	Exercise	5,528	715,000	129.32	12,441		29,458						(2,749)	29,458			0010
.E032320 SPX EUR003/22/21|.E032320|SPX EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	03/23/2020	03/22/2021	03/22/2021	Exercise	1,660	3,715,000	2237.4	99,562		176,468						(22,003)	176,468			0010
.F032320 SPX EUR003/22/21|.F032320|SPX EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	03/23/2020	03/22/2021	03/22/2021	Exercise	11,430	25,575,000	2237.4	716,100		1,276,235						(158,254)	1,276,235			0010
.032320D EEJ EUR003/22/21|.032320D|EEJ EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	03/23/2020	03/22/2021	03/22/2021	Exercise	10,168	1,315,000	129.32	28,799		82,188						(6,364)	82,188			0010
.032320J EEJ EUR003/22/21|.032320J|EEJ EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	03/23/2020	03/22/2021	03/22/2021	Exercise	82,972	10,730,000	129.32	283,272		1,073,000						(62,602)	1,073,000			0010
.032320N EEJ EUR003/22/21|.032320N|EEJ EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	03/23/2020	03/22/2021	03/22/2021	Exercise	17,065	2,240,000	131.2598	53,088		210,458						(11,732)	210,458			0010
.H032320 SPX EUR003/22/21|.H032320|SPX EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	03/23/2020	03/22/2021	03/22/2021	Exercise	5,401	12,085,000	2237.4	400,014		726,321						(88,401)	726,321			0010
.032320F EEJ EUR003/22/21|.032320F|EEJ EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	03/23/2020	03/22/2021	03/22/2021	Exercise	9,897	1,280,000	129.32	29,568		89,600						(6,534)	89,600			0010
.032320L EEJ EUR003/22/21|.032320L|EEJ EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	03/23/2020	03/22/2021	03/22/2021	Exercise	3,605	470,000	130.35456	12,455		47,449						(2,752)	47,449			0010
.032320S SPX ASIAN03/22/21|.032320S|SPX ASIAN 03/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	03/23/2020	03/22/2021	03/22/2021	Exercise	1,061	2,375,000	2237.4	52,725		91,438						(11,652)	91,438			0010
.032420A EEJ EOFWD03/08/2|.032420A|EEJ EOFWD 03/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	03/24/2020	03/08/2021	03/08/2021	Exercise	9,961	1,300,000	130.5	13,000		124,461						(2,473)	124,461			0010
.032520A MXEA ASIAN03/01/|.032520A|MXEA ASIAN 03/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/25/2020	03/01/2021	03/01/2021	Exercise	1,083		1809.71	5,577		90,636						(971)	90,636			0010
.032520H MXEA EUR003/01/2|.032520H|MXEA EURO 03/01	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/25/2020	03/01/2021	03/01/2021	Exercise	1,956		1809.71	34,719		202,035						(6,043)	202,035			0010
.032520L MXEA EUR003/15/2|.032520L|MXEA EURO 03/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank, N.A. E57ODZWZ7FF32TWEFA76	03/25/2020	03/15/2021	03/15/2021	Exercise	1,791	2,551,942	1424.87	89,729		144,516						(18,556)	144,516			0010

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.032520C MXEA ASIAN03/15/1.032520C|MXEA ASIAN 03/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	03/25/2020	03/15/2021	03/15/2021	Exercise	1,283	1,828,108	1424.87	65,959		104,167						(13,640)	104,167			0010
.032520J MXEA EUR003/08/2|.032520J|MXEA EURO 03/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	03/25/2020	03/08/2021	03/08/2021	Exercise	1,901	3,250,748	1710.02	52,810		180,272						(10,074)	180,272			0010
.032520F MXEA EUR002/22/2|.032520F|MXEA EURO 02/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/25/2020	02/22/2021	02/22/2021	Exercise	1,377	2,757,938	2002.86	6,417		154,981						(1,005)	154,981			0010
.032520I MXEA EUR003/08/2|.032520I|MXEA EURO 03/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	03/25/2020	03/08/2021	03/08/2021	Exercise	1,608	2,749,712	1710.02	36,357		117,513						(6,935)	117,513			0010
.032520D MXEA ASIAN03/22/1.032520D|MXEA ASIAN 03/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	03/25/2020	03/22/2021	03/22/2021	Exercise	1,632	2,210,218	1354.3	85,631		120,017						(19,029)	120,017			0010
.032520E MXEA EUR002/22/2|.032520E|MXEA EURO 02/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/25/2020	02/22/2021	02/22/2021	Exercise	1,999	4,003,717	2002.86	8,436		179,770						(1,321)	179,770			0010
.032520K MXEA EUR003/15/2|.032520K|MXEA EURO 03/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	03/25/2020	03/15/2021	03/15/2021	Exercise	2,148	3,060,621	1424.87	84,739		133,863						(17,524)	133,863			0010
.032520G MXEA EUR003/01/2|.032520G|MXEA EURO 03/01	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/25/2020	03/01/2021	03/01/2021	Exercise	1,511		1809.71	21,985		116,921						(3,826)	116,921			0010
.032520B MXEA ASIAN03/08/1.032520B|MXEA ASIAN 03/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	03/25/2020	03/08/2021	03/08/2021	Exercise	927	1,585,189	1710.02	15,740		92,413						(3,003)	92,413			0010
.033020H EEJ EUR003/29/21|.033020H|EEJ EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/30/2020	03/29/2021	03/29/2021	Exercise	4,391	585,000	133.21	14,567		42,115						(3,501)	42,115			0010
.033020B EEJ EUR003/29/21|.033020B|EEJ EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/30/2020	03/29/2021	03/29/2021	Exercise	6,831	910,000	133.21	17,108		42,952						(4,112)	42,952			0010
.033020Y SPX ASIAN03/29/2|.033020Y|SPX ASIAN 03/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	03/30/2020	03/29/2021	03/29/2021	Exercise	1,637	4,300,000	2626.65	110,510		193,501						(26,559)	193,501			0010
.033020I EEJ EUR003/29/21|.033020I|EEJ EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/30/2020	03/29/2021	03/29/2021	Exercise	49,658	6,615,000	133.21	168,021		476,224						(40,381)	476,224			0010
.033020Z SPX ASIAN03/29/2|.033020Z|SPX ASIAN 03/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	03/30/2020	03/29/2021	03/29/2021	Exercise	1,397	3,670,000	2626.65	99,090		175,057						(23,814)	175,057			0010
.033020T EEJ EQFWD03/08/2|.033020T|EEJ EQFWD 03/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/30/2020	03/08/2021	03/08/2021	Exercise	12,747	1,700,000	133.36	17,000		123,005						(3,290)	123,005			0010
.L033020 SPX EUR003/29/21|.L033020|SPX EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	03/30/2020	03/29/2021	03/29/2021	Exercise	1,347	3,540,000	2626.65	106,589		193,641						(25,617)	193,641			0010
.A033020 SPX ASIAN03/29/2|.A033020|SPX ASIAN 03/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	03/30/2020	03/29/2021	03/29/2021	Exercise	2,314	6,080,000	2626.65	182,400		328,322						(43,836)	328,322			0010
.K033020 SPX EUR003/29/21|.K033020|SPX EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	03/30/2020	03/29/2021	03/29/2021	Exercise	9,769	25,660,000	2626.65	710,525		1,277,896						(170,762)	1,277,896			0010
.033020X SPX ASIAN03/29/2|.033020X|SPX ASIAN 03/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	03/30/2020	03/29/2021	03/29/2021	Exercise	1,357	3,565,000	2626.65	85,560		147,953						(20,563)	147,953			0010
.033020M EEJ EUR003/22/21|.033020M|EEJ EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/30/2020	03/22/2021	03/22/2021	Exercise	2,634	350,000	132.837504	12,390		28,614						(2,792)	28,614			0010
.J033020 SPX EUR003/29/21|.J033020|SPX EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	03/30/2020	03/29/2021	03/29/2021	Exercise	2,025	5,320,000	2626.65	140,980		252,162						(33,882)	252,162			0010
.0330200 EEJ EUR003/29/21|.0330200|EEJ EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/30/2020	03/29/2021	03/29/2021	Exercise	18,054	2,430,000	134.595384	61,722		149,668						(14,834)	149,668			0010
.033020S EEJ EUR003/29/21|.033020S|EEJ EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/30/2020	03/29/2021	03/29/2021	Exercise	2,468	340,000	137.725819	5,814		12,951						(1,397)	12,951			0010
.M033020 SPX EUR003/29/21|.M033020|SPX EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	03/30/2020	03/29/2021	03/29/2021	Exercise	1,682	4,420,000	2626.65	138,655		253,271						(33,323)	253,271			0010

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.E033020 SPX EUR03/29/21|.E033020|SPX EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/30/2020	03/29/2021	03/29/2021	Exercise	753	1,980,000	2626.65	34,531		58,805						(8,299)	58,805			0010
.033020Q EEJ EUR03/29/21|.033020Q|EEJ EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	03/30/2020	03/29/2021	03/29/2021	Exercise	9,225	1,255,000	136.034052	26,732		63,743						(6,424)	63,743			0010
.033020E EEJ EUR03/29/21|.033020E|EEJ EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	03/30/2020	03/29/2021	03/29/2021	Exercise	13,287	1,770,000	133.21	38,763		111,687						(9,316)	111,687			0010
.033020D EEJ EUR03/29/21|.033020D|EEJ EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	03/30/2020	03/29/2021	03/29/2021	Exercise	13,174	1,755,000	133.21	37,382		104,423						(8,984)	104,423			0010
.0033020 SPX EUR03/29/21|.0033020|SPX EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/30/2020	03/29/2021	03/29/2021	Exercise	2,229	5,855,000	2626.65	211,951		394,635						(50,939)	394,635			0010
.033020K EEJ EUR03/29/21|.033020K|EEJ EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	03/30/2020	03/29/2021	03/29/2021	Exercise	15,126	2,015,000	133.21	54,607		145,063						(13,124)	145,063			0010
.033020F EEJ EUR03/29/21|.033020F|EEJ EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	03/30/2020	03/29/2021	03/29/2021	Exercise	23,834	3,175,000	133.21	73,343		223,520						(17,627)	223,520			0010
.033020V SPX ASIAN03/29/21|.033020V|SPX ASIAN 03/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	03/30/2020	03/29/2021	03/29/2021	Exercise	1,486	3,905,000	2626.65	60,528		97,631						(14,547)	97,631			0010
.D033020 SPX EUR03/29/21|.D033020|SPX EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/30/2020	03/29/2021	03/29/2021	Exercise	2,899	7,615,000	2626.65	113,997		190,386						(27,397)	190,386			0010
.H033020 SPX EUR03/29/21|.H033020|SPX EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/30/2020	03/29/2021	03/29/2021	Exercise	5,531	14,530,000	2626.65	352,207		623,319						(84,646)	623,319			0010
.G033020 SPX EUR03/29/21|.G033020|SPX EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/30/2020	03/29/2021	03/29/2021	Exercise	4,328	11,370,000	2626.65	254,802		446,852						(61,237)	446,852			0010
.033020W SPX ASIAN03/29/21|.033020W|SPX ASIAN 03/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	03/30/2020	03/29/2021	03/29/2021	Exercise	788	2,070,000	2626.65	42,849		72,243						(10,298)	72,243			0010
.B033020 SPX ASIAN03/29/21|.B033020|SPX ASIAN 03/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	03/30/2020	03/29/2021	03/29/2021	Exercise	1,770	4,650,000	2626.65	159,030		292,492						(38,220)	292,492			0010
.033020G EEJ EUR03/29/21|.033020G|EEJ EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	03/30/2020	03/29/2021	03/29/2021	Exercise	65,573	8,735,000	133.21	212,261		628,847						(51,013)	628,847			0010
.033020A EEJ EUR03/29/21|.033020A|EEJ EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	03/30/2020	03/29/2021	03/29/2021	Exercise	2,552	340,000	133.21	5,848		13,770						(1,405)	13,770			0010
.033020R EEJ EUR03/29/21|.033020R|EEJ EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	03/30/2020	03/29/2021	03/29/2021	Exercise	11,095	1,515,000	136.54025	30,300		71,192						(7,282)	71,192			0010
.033020J EEJ EUR03/29/21|.033020J|EEJ EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	03/30/2020	03/29/2021	03/29/2021	Exercise	97,627	13,005,000	133.21	342,032		936,251						(82,201)	936,251			0010
.033020C EEJ EUR03/29/21|.033020C|EEJ EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	03/30/2020	03/29/2021	03/29/2021	Exercise	14,375	1,915,000	133.21	38,875		103,793						(9,343)	103,793			0010
.033020P EEJ EUR03/29/21|.033020P|EEJ EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	03/30/2020	03/29/2021	03/29/2021	Exercise	16,899	2,285,000	135.20815	53,926		130,226						(12,960)	130,226			0010
.F033020 SPX EUR03/29/21|.F033020|SPX EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/30/2020	03/29/2021	03/29/2021	Exercise	2,103	5,525,000	2626.65	112,765		195,578						(27,101)	195,578			0010
.033020L EEJ EUR03/22/21|.033020L|EEJ EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	03/30/2020	03/22/2021	03/22/2021	Exercise	3,432	450,000	131.117548	19,125		42,775						(4,310)	42,775			0010
.033020N EEJ EUR03/29/21|.033020N|EEJ EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	03/30/2020	03/29/2021	03/29/2021	Exercise	1,646	220,000	133.649593	6,248		15,112						(1,502)	15,112			0010
.I033020 SPX EUR03/29/21|.I033020|SPX EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/30/2020	03/29/2021	03/29/2021	Exercise	9,270	24,350,000	2626.65	616,055		1,095,757						(148,057)	1,095,757			0010
.C033020 SPX ASIAN03/29/21|.C033020|SPX ASIAN 03/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	03/30/2020	03/29/2021	03/29/2021	Exercise	1,471	3,865,000	2626.65	145,711		273,647						(35,019)	273,647			0010

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.N033020 SPX EURO03/29/21|.N033020|SPX EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I7OUK5573	03/30/2020	03/29/2021	03/29/2021	Exercise	5,352	14,060,000	2626.65	464,121		853,455						(111,543)	853,455			0010
.A040720 SPX EURO04/07/21|.A040720|SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/07/2020	04/07/2021	04/07/2021	Exercise	1,427	3,795,000	2659.41	66,375		116,501						(17,554)	116,501			0010
.040720G EEJ EURO04/07/21|.040720G|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/07/2020	04/07/2021	04/07/2021	Exercise	57,611	7,660,000	132.96	186,904		606,071						(49,429)	606,071			0010
.040720M EEJ EURO04/07/21|.040720M|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/07/2020	04/07/2021	04/07/2021	Exercise	31,942	4,290,000	134.302896	109,824		296,102						(29,044)	296,102			0010
.040720T SPX ASIAN04/07/2|.040720T|SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	04/07/2020	04/07/2021	04/07/2021	Exercise	1,385	3,685,000	2659.41	90,651		159,931						(23,974)	159,931			0010
.C040720 SPX EURO04/07/21|.C040720|SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/07/2020	04/07/2021	04/07/2021	Exercise	1,165	3,100,000	2659.41	65,844		117,488						(17,413)	117,488			0010
.B040720 SPX EURO04/07/21|.B040720|SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/07/2020	04/07/2021	04/07/2021	Exercise	2,523	6,710,000	2659.41	134,133		239,545						(35,473)	239,545			0010
.040720L EEJ EURO04/07/21|.040720L|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/07/2020	04/07/2021	04/07/2021	Exercise	5,726	765,000	133.584912	21,344		56,932						(5,645)	56,932			0010
.040720S SPX ASIAN04/07/2|.040720S|SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	04/07/2020	04/07/2021	04/07/2021	Exercise	1,056	2,810,000	2659.41	60,977		105,652						(16,126)	105,652			0010
.040720U SPX ASIAN04/07/2|.040720U|SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	04/07/2020	04/07/2021	04/07/2021	Exercise	3,504	9,320,000	2659.41	247,912		443,639						(65,564)	443,639			0010
.040720H EEJ EURO04/07/21|.040720H|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/07/2020	04/07/2021	04/07/2021	Exercise	7,671	1,020,000	132.96	25,500		80,704						(6,744)	80,704			0010
.040720Q EEJ EURO04/07/21|.040720Q|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/07/2020	04/07/2021	04/07/2021	Exercise	4,769	655,000	137.334384	11,463		30,275						(3,031)	30,275			0010
.040720B EEJ EURO04/07/21|.040720B|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/07/2020	04/07/2021	04/07/2021	Exercise	10,491	1,395,000	132.96	25,668		62,775						(6,788)	62,775			0010
.E040720 SPX EURO04/07/21|.E040720|SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/07/2020	04/07/2021	04/07/2021	Exercise	1,938	5,155,000	2659.41	121,606		216,519						(32,160)	216,519			0010
.H040720 SPX EURO04/07/21|.H040720|SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/07/2020	04/07/2021	04/07/2021	Exercise	4,525	12,035,000	2659.41	326,750		598,127						(86,413)	598,127			0010
.040720Y SPX ASIAN04/07/2|.040720Y|SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	04/07/2020	04/07/2021	04/07/2021	Exercise	755	2,010,000	2659.41	77,787		149,340						(20,572)	149,340			0010
.M040720 SPX EURO04/07/21|.M040720|SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/07/2020	04/07/2021	04/07/2021	Exercise	1,673	4,450,000	2659.41	164,606		309,277						(43,532)	309,277			0010
.040720F EEJ EURO04/07/21|.040720F|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/07/2020	04/07/2021	04/07/2021	Exercise	30,836	4,100,000	132.96	94,710		287,820						(25,047)	287,820			0010
.040720D EEJ EURO04/07/21|.040720D|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/07/2020	04/07/2021	04/07/2021	Exercise	15,079	2,005,000	132.96	42,907		119,899						(11,347)	119,899			0010
.040720Z SPX EURO04/07/21|.040720Z|SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/07/2020	04/07/2021	04/07/2021	Exercise	3,668	9,755,000	2659.41	143,301		243,892						(37,898)	243,892			0010
.040720W SPX ASIAN04/07/2|.040720W|SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	04/07/2020	04/07/2021	04/07/2021	Exercise	1,363	3,625,000	2659.41	116,725		215,326						(30,869)	215,326			0010
.K040720 SPX EURO04/07/21|.K040720|SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/07/2020	04/07/2021	04/07/2021	Exercise	1,987	5,285,000	2659.41	164,364		302,822						(43,468)	302,822			0010
.J040720 SPX EURO04/07/21|.J040720|SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/07/2020	04/07/2021	04/07/2021	Exercise	1,703	4,530,000	2659.41	135,855		249,154						(35,929)	249,154			0010
.0407200 EEJ EURO04/07/21|.0407200|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/07/2020	04/07/2021	04/07/2021	Exercise	8,687	1,180,000	135.831936	25,016		67,875						(6,616)	67,875			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.040720C EEJ EUR004/07/21|.040720C|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/07/2020	04/07/2021	04/07/2021	Exercise	18,614	2,475,000	132.96	49,995		131,670						(13,222)	131,670			0010
.F040720 SPX EUR004/07/21|.F040720|SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/07/2020	04/07/2021	04/07/2021	Exercise	12,164	32,350,000	2659.41	808,427		1,465,440						(213,799)	1,465,440			0010
.040720J EEJ EUR004/07/21|.040720J|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/07/2020	04/07/2021	04/07/2021	Exercise	76,113	10,120,000	132.96	267,168		800,710						(70,656)	800,710			0010
.G040720 SPX EUR004/07/21|.G040720|SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/07/2020	04/07/2021	04/07/2021	Exercise	7,505	19,960,000	2659.41	518,760		948,085						(137,193)	948,085			0010
.D040720 SPX EUR004/07/21|.D040720|SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/07/2020	04/07/2021	04/07/2021	Exercise	5,916	15,735,000	2659.41	353,880		634,096						(93,588)	634,096			0010
.040720A EEJ EUR004/07/21|.040720A|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/07/2020	04/07/2021	04/07/2021	Exercise	2,895	385,000	132.96	6,584		15,439						(1,741)	15,439			0010
.040720N EEJ EUR004/07/21|.040720N|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/07/2020	04/07/2021	04/07/2021	Exercise	21,488	2,900,000	134.9544	68,730		185,952						(18,177)	185,952			0010
.040720R SPX ASIAN04/07/2|.040720R|SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	04/07/2020	04/07/2021	04/07/2021	Exercise	1,094	2,910,000	2659.41	44,523		72,755						(11,775)	72,755			0010
.040720E EEJ EUR004/07/21|.040720E|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/07/2020	04/07/2021	04/07/2021	Exercise	11,582	1,540,000	132.96	33,726		96,404						(8,919)	96,404			0010
.I040720 SPX EUR004/07/21|.I040720|SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/07/2020	04/07/2021	04/07/2021	Exercise	6,210	16,515,000	2659.41	478,770		873,626						(126,617)	873,626			0010
.040720K EEJ EUR004/07/21|.040720K|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/07/2020	04/07/2021	04/07/2021	Exercise	17,561	2,335,000	132.96	63,512		184,749						(16,797)	184,749			0010
.040720P EEJ EUR004/07/21|.040720P|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/07/2020	04/07/2021	04/07/2021	Exercise	17,206	2,345,000	136.284	46,900		126,915						(12,403)	126,915			0010
.L040720 SPX EUR004/07/21|.L040720|SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/07/2020	04/07/2021	04/07/2021	Exercise	6,337	16,855,000	2659.41	547,619		1,019,700						(144,825)	1,019,700			0010
.040720I EEJ EUR004/07/21|.040720I|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/07/2020	04/07/2021	04/07/2021	Exercise	49,037	6,520,000	132.96	166,260		515,872						(43,970)	515,872			0010
.040720V SPX ASIAN04/07/2|.040720V|SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	04/07/2020	04/07/2021	04/07/2021	Exercise	1,278	3,400,000	2659.41	100,640		182,925						(26,616)	182,925			0010
.040720X SPX ASIAN04/07/2|.040720X|SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	04/07/2020	04/07/2021	04/07/2021	Exercise	2,822	7,505,000	2659.41	267,178		504,329						(70,659)	504,329			0010
.K041420 SPX EUR004/14/21|.K041420|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2021	04/14/2021	Exercise	444	1,264,988	2846.06	49,968		95,379		49,968		(40,210)			45,411			0010
.0414200 EEJ EUR004/14/21|.0414200|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/14/2020	04/14/2021	04/14/2021	Exercise	29,498	3,985,000	135.09	120,746		268,735		120,746		(77,710)			147,989			0010
.N041420 SPX EUR004/14/21|.N041420|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2021	04/14/2021	Exercise	1,776	5,055,001	2846.06	273,981		556,056		273,981		(246,206)			282,075			0010
.O041420 SPX EUR004/14/21|.O041420|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2021	04/14/2021	Exercise	1,992	5,670,006	2846.06	329,427		680,406		329,427		(305,110)			350,979			0010
.M041420 SPX EUR004/14/21|.M041420|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2021	04/14/2021	Exercise	1,547	4,404,989	2846.06	221,131		440,505		221,131		(192,221)			219,374			0010
.L041420 SPX EUR004/14/21|.L041420|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2021	04/14/2021	Exercise	994	2,830,008	2846.06	130,180		254,705		130,180		(109,552)			124,525			0010
.P041420 SPX EUR004/14/21|.P041420|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2021	04/14/2021	Exercise	797	2,269,989	2846.06	143,010		303,722		143,010		(138,983)			160,712			0010
.041420A EEJ EUR004/14/21|.041420A|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/14/2020	04/14/2021	04/14/2021	Exercise	5,366	725,000	135.09	13,268		31,900						(3,765)	31,900			0010

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.041420G EEJ EUR004/14/21|.041420G|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	04/14/2020	04/14/2021	04/14/2021	Exercise	35,864	4,845,000	135.09	119,187		326,730						(33,819)	326,730			0010
.A041420 SPX EUR004/14/21|.A041420|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2021	04/14/2021	Exercise	1,716	4,885,006	2846.06	96,235		172,448						(27,306)	172,448			0010
.041420W SPX ASIAN04/14/2|.041420W|SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	04/14/2020	04/14/2021	04/14/2021	Exercise	541	1,540,000	2846.06	48,510		93,940						(13,765)	93,940			0010
.041420Z SPX EUR004/14/21|.041420Z|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2021	04/14/2021	Exercise	3,654	10,399,987	2846.06	149,760		264,160						(42,494)	264,160			0010
.B041420 SPX EUR004/14/21|.B041420|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2021	04/14/2021	Exercise	3,153	8,974,993	2846.06	192,065		346,441						(54,498)	346,441			0010
.041420H EEJ EUR004/14/21|.041420H|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	04/14/2020	04/14/2021	04/14/2021	Exercise	7,772	1,050,000	135.09	26,460		70,808						(7,508)	70,808			0010
.041420L EEJ EUR004/14/21|.041420L|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	04/14/2020	04/14/2021	04/14/2021	Exercise	10,585	1,445,000	136.508445	37,137		82,273						(10,537)	82,273			0010
.C041420 SPX EUR004/14/21|.C041420|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2021	04/14/2021	Exercise	1,560	4,439,996	2846.06	103,008		186,473						(29,228)	186,473			0010
.041420V SPX ASIAN04/14/2|.041420V|SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	04/14/2020	04/14/2021	04/14/2021	Exercise	1,741	4,955,000	2846.06	144,686		276,001						(41,054)	276,001			0010
.041420U SPX ASIAN04/14/2|.041420U|SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	04/14/2020	04/14/2021	04/14/2021	Exercise	2,273	6,470,000	2846.06	165,632		307,966						(46,998)	307,966			0010
.F041420 SPX EUR004/14/21|.F041420|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2021	04/14/2021	Exercise	4,623	13,160,011	2846.06	356,636		654,056						(101,194)	654,056			0010
.041420K EEJ EUR004/14/21|.041420K|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	04/14/2020	04/14/2021	04/14/2021	Exercise	3,394	460,000	135.522288	13,248		29,549						(3,759)	29,549			0010
.041420X SPX ASIAN04/14/2|.041420X|SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	04/14/2020	04/14/2021	04/14/2021	Exercise	1,259	3,585,000	2846.06	121,173		238,046						(34,382)	238,046			0010
.041420F EEJ EUR004/14/21|.041420F|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	04/14/2020	04/14/2021	04/14/2021	Exercise	3,516	475,000	135.09	11,400		32,032						(3,235)	32,032			0010
.041420S SPX ASIAN04/14/2|.041420S|SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	04/14/2020	04/14/2021	04/14/2021	Exercise	1,491	4,245,000	2846.06	63,675		109,941						(18,068)	109,941			0010
.041420O EEJ EUR004/14/21|.041420O|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	04/14/2020	04/14/2021	04/14/2021	Exercise	16,177	2,240,000	138.46725	45,472		95,058						(12,903)	95,058			0010
.D041420 SPX EUR004/14/21|.D041420|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2021	04/14/2021	Exercise	8,972	25,534,993	2846.06	635,822		1,156,766						(180,412)	1,156,766			0010
.041420M EEJ EUR004/14/21|.041420M|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	04/14/2020	04/14/2021	04/14/2021	Exercise	15,242	2,090,000	137.11635	49,951		109,592						(14,173)	109,592			0010
.041420B EEJ EUR004/14/21|.041420B|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	04/14/2020	04/14/2021	04/14/2021	Exercise	7,069	955,000	135.09	19,100		49,087						(5,420)	49,087			0010
.J041420 SPX EUR004/14/21|.J041420|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2021	04/14/2021	Exercise	1,078	3,069,988	2846.06	108,678		204,151						(30,837)	204,151			0010
.041420D EEJ EUR004/14/21|.041420D|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	04/14/2020	04/14/2021	04/14/2021	Exercise	26,093	3,525,000	135.09	77,550		217,845						(22,005)	217,845			0010
.041420P EEJ EUR004/14/21|.041420P|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	04/14/2020	04/14/2021	04/14/2021	Exercise	2,613	365,000	139.669551	6,351		12,241						(1,802)	12,241			0010
.041420T SPX ASIAN04/14/2|.041420T|SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	04/14/2020	04/14/2021	04/14/2021	Exercise	1,387	3,950,000	2846.06	88,085		160,370						(24,994)	160,370			0010
.041420I EEJ EUR004/14/21|.041420I|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	04/14/2020	04/14/2021	04/14/2021	Exercise	59,478	8,035,000	135.09	207,303		541,852						(58,822)	541,852			0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.H041420 SPX EURO04/14/21|.H041420|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2021	04/14/2021	Exercise	3,633	10,339,992	2846.06	318,472		589,396						(90,365)	589,396			0010
.I041420 SPX EURO04/14/21|.I041420|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2021	04/14/2021	Exercise	2,311	6,580,005	2846.06	213,850		398,745						(60,679)	398,745			0010
.041420C EEJ EURO04/14/21|.041420C|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/14/2020	04/14/2021	04/14/2021	Exercise	5,514	745,000	135.09	15,496		41,348						(4,397)	41,348			0010
.041420E EEJ EURO04/14/21|.041420E|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/14/2020	04/14/2021	04/14/2021	Exercise	14,878	2,010,000	135.09	46,833		135,547						(13,289)	135,547			0010
.041420Y SPX ASIAN04/14/2|.041420Y|SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	04/14/2020	04/14/2021	04/14/2021	Exercise	764	2,175,000	2846.06	79,605		159,430						(22,588)	159,430			0010
.041420J EEJ EURO04/14/21|.041420J|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/14/2020	04/14/2021	04/14/2021	Exercise	82,093	11,090,000	135.09	296,103		747,871						(84,018)	747,871			0010
.G041420 SPX EURO04/14/21|.G041420|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2021	04/14/2021	Exercise	2,840	8,085,002	2846.06	231,231		426,087						(65,611)	426,087			0010
.041420N EEJ EURO04/14/21|.041420N|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/14/2020	04/14/2021	04/14/2021	Exercise	5,511	760,000	137.886363	16,568		35,520						(4,701)	35,520			0010
.E041420 SPX EURO04/14/21|.E041420|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2021	04/14/2021	Exercise	2,965	8,439,991	2846.06	219,440		400,046						(62,265)	400,046			0010
.G042120 SPX EURO04/21/21|.G042120|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	04/21/2020	04/21/2021	04/21/2021	Exercise	5,033	13,774,995	2736.56	311,315		555,115						(94,338)	555,115			0010
.042120L EEJ EURO04/21/21|.042120L|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/21/2020	04/21/2021	04/21/2021	Exercise	53,596	7,235,000	134.99	187,387		500,592						(56,784)	500,592			0010
.A042120 SPX ASIAN04/21/2|.A042120|SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	04/21/2020	04/21/2021	04/21/2021	Exercise	1,043	2,855,000	2736.56	89,362		166,163						(27,079)	166,163			0010
.042120Y SPX ASIAN04/21/2|.042120Y|SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	04/21/2020	04/21/2021	04/21/2021	Exercise	1,748	4,785,000	2736.56	126,324		229,199						(38,280)	229,199			0010
.042120J EEJ EURO04/21/21|.042120J|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/21/2020	04/21/2021	04/21/2021	Exercise	41,966	5,665,000	134.99	140,492		391,963						(42,573)	391,963			0010
.C042120 SPX ASIAN04/21/2|.C042120|SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	04/21/2020	04/21/2021	04/21/2021	Exercise	820	2,245,000	2736.56	84,637		163,213						(25,647)	163,213			0010
.D042120 SPX EURO04/21/21|.D042120|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	04/21/2020	04/21/2021	04/21/2021	Exercise	3,246	8,885,008	2736.56	127,944		223,021						(38,771)	223,021			0010
.L042120 SPX EURO04/21/21|.L042120|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	04/21/2020	04/21/2021	04/21/2021	Exercise	4,903	13,420,008	2736.56	395,890		717,990						(119,967)	717,990			0010
.042120X SPX ASIAN04/21/2|.042120X|SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	04/21/2020	04/21/2021	04/21/2021	Exercise	1,445	3,955,000	2736.56	95,316		170,467						(28,883)	170,467			0010
.042120N EEJ EURO04/21/21|.042120N|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/21/2020	04/21/2021	04/21/2021	Exercise	7,074	955,000	134.99	26,358		66,077						(7,987)	66,077			0010
.042120H EEJ EURO04/21/21|.042120H|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/21/2020	04/21/2021	04/21/2021	Exercise	10,593	1,430,000	134.99	33,462		98,942						(10,140)	98,942			0010
.042120B EEJ EURO04/07/21|.042120B|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/21/2020	04/07/2021	04/07/2021	Exercise	11,281	1,500,000	132.96	35,100		73,500						(9,655)	73,500			0010
.B042120 SPX ASIAN04/21/2|.B042120|SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	04/21/2020	04/21/2021	04/21/2021	Exercise	1,410	3,860,000	2736.56	135,486		257,464						(41,056)	257,464			0010
.042120Z SPX ASIAN04/21/2|.042120Z|SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	04/21/2020	04/21/2021	04/21/2021	Exercise	1,238	3,390,000	2736.56	99,327		183,055						(30,099)	183,055			0010
.042120V SPX ASIAN04/21/2|.042120V|SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	04/21/2020	04/21/2021	04/21/2021	Exercise	443	1,215,000	2736.56	23,936		41,917						(7,253)	41,917			0010

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.042120R EEJ EURO04/21/21|.042120R|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	04/21/2020	04/21/2021	04/21/2021	Exercise	4,930	680,000	137.905784	14,756		32,361						(4,472)	32,361			0010
.042120U SPX ASIAN04/21/2|.042120U|SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	04/21/2020	04/21/2021	04/21/2021	Exercise	1,209	3,310,000	2736.56	48,988		82,745						(14,845)	82,745			0010
.042120F EEJ EURO04/21/21|.042120F|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	04/21/2020	04/21/2021	04/21/2021	Exercise	19,223	2,595,000	134.99	56,571		155,700						(17,143)	155,700			0010
.042120D EEJ EURO04/21/21|.042120D|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	04/21/2020	04/21/2021	04/21/2021	Exercise	5,111	690,000	134.99	13,386		33,258						(4,056)	33,258			0010
.042120T EEJ EURO04/21/21|.042120T|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	04/21/2020	04/21/2021	04/21/2021	Exercise	4,439	620,000	139.660654	10,726		21,446						(3,250)	21,446			0010
.042120P EEJ EURO04/21/21|.042120P|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	04/21/2020	04/21/2021	04/21/2021	Exercise	10,231	1,395,000	136.3399	36,410		82,570						(11,033)	82,570			0010
.N042120 SPX EURO04/21/21|.N042120|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	04/21/2020	04/21/2021	04/21/2021	Exercise	2,616	7,159,990	2736.56	236,280		431,029						(71,600)	431,029			0010
.F042120 SPX EURO04/21/21|.F042120|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	04/21/2020	04/21/2021	04/21/2021	Exercise	2,698	7,384,990	2736.56	156,562		277,663						(47,443)	277,663			0010
.H042120 SPX EURO04/21/21|.H042120|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	04/21/2020	04/21/2021	04/21/2021	Exercise	2,247	6,150,008	2736.56	144,525		258,310						(43,795)	258,310			0010
.J042120 SPX EURO04/21/21|.J042120|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	04/21/2020	04/21/2021	04/21/2021	Exercise	3,685	10,084,990	2736.56	266,244		479,050						(80,680)	479,050			0010
.042120I EEJ EURO04/21/21|.042120I|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	04/21/2020	04/21/2021	04/21/2021	Exercise	3,037	410,000	134.99	9,881		28,368						(2,994)	28,368			0010
.042120A EEJ EURO04/07/21|.042120A|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	04/21/2020	04/07/2021	04/07/2021	Exercise	1,429	190,000	132.96	3,553		6,574						(977)	6,574			0010
.042120C EEJ EURO04/21/21|.042120C|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	04/21/2020	04/21/2021	04/21/2021	Exercise	2,815	380,000	134.99	6,574		15,162						(1,992)	15,162			0010
.042120W SPX ASIAN04/21/2|.042120W|SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	04/21/2020	04/21/2021	04/21/2021	Exercise	696	1,905,000	2736.56	43,244		76,769						(13,104)	76,769			0010
.042120Q EEJ EURO04/21/21|.042120Q|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	04/21/2020	04/21/2021	04/21/2021	Exercise	16,385	2,245,000	137.01485	54,105		121,657						(16,395)	121,657			0010
.E042120 SPX EURO04/21/21|.E042120|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	04/21/2020	04/21/2021	04/21/2021	Exercise	1,419	3,885,012	2736.56	67,988		119,664						(20,602)	119,664			0010
.I042120 SPX EURO04/21/21|.I042120|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	04/21/2020	04/21/2021	04/21/2021	Exercise	6,084	16,649,997	2736.56	421,245		755,911						(127,650)	755,911			0010
.K042120 SPX EURO04/21/21|.K042120|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	04/21/2020	04/21/2021	04/21/2021	Exercise	6,584	18,020,001	2736.56	495,550		893,770						(150,167)	893,770			0010
.042120M EEJ EURO04/21/21|.042120M|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	04/21/2020	04/21/2021	04/21/2021	Exercise	45,447	6,135,000	134.99	164,418		424,483						(49,824)	424,483			0010
.042120G EEJ EURO04/21/21|.042120G|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	04/21/2020	04/21/2021	04/21/2021	Exercise	6,519	880,000	134.99	19,624		55,704						(5,947)	55,704			0010
.042120E EEJ EURO04/21/21|.042120E|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	04/21/2020	04/21/2021	04/21/2021	Exercise	14,334	1,935,000	134.99	39,861		103,716						(12,079)	103,716			0010
.042120O EEJ EURO04/21/21|.042120O|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	04/21/2020	04/21/2021	04/21/2021	Exercise	3,569	485,000	135.880934	13,386		30,356						(4,056)	30,356			0010
.042120K EEJ EURO04/21/21|.042120K|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	04/21/2020	04/21/2021	04/21/2021	Exercise	7,444	1,005,000	134.99	25,527		69,536						(7,735)	69,536			0010
.042120S EEJ EURO04/21/21|.042120S|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	04/21/2020	04/21/2021	04/21/2021	Exercise	13,913	1,925,000	138.351251	39,463		85,259						(11,958)	85,259			0010

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.M042120 SPX EURO04/21/21|.M042120|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZ0031MB27	04/21/2020	04/21/2021	04/21/2021	Exercise	2,353	6,440,001	2736.56	203,504		370,295						(61,668)	370,295			0010
.0042120 SPX EURO04/21/21|.0042120|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZ0031MB27	04/21/2020	04/21/2021	04/21/2021	Exercise	1,236	3,384,988	2736.56	121,860		224,420						(36,927)	224,420			0010
.042220I MXEA EURO04/07/2|.042220I|MXEA EURO 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank, N.A. E57ODZWZ7FF32TWEFA76	04/22/2020	04/07/2021	04/07/2021	Exercise	1,128	1,778,811	1576.96	41,792		71,323						(11,529)	71,323			0010
.042220A MXEA ASIAN03/29/|.042220A|MXEA ASIAN 03/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank, N.A. E57ODZWZ7FF32TWEFA76	04/22/2020	03/29/2021	03/29/2021	Exercise	1,086	1,692,509	1558.48	55,972		95,948						(14,365)	95,948			0010
.042220E MXEA EURO03/22/2|.042220E|MXEA EURO 03/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank, N.A. E57ODZWZ7FF32TWEFA76	04/22/2020	03/22/2021	03/22/2021	Exercise	2,263	3,064,781	1354.3	104,189		134,219						(25,106)	134,219			0010
.042220B MXEA ASIAN04/07/|.042220B|MXEA ASIAN 04/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank, N.A. E57ODZWZ7FF32TWEFA76	04/22/2020	04/07/2021	04/07/2021	Exercise	1,669	2,631,946	1576.96	80,813		145,470						(22,293)	145,470			0010
.042220F MXEA EURO03/22/2|.042220F|MXEA EURO 03/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank, N.A. E57ODZWZ7FF32TWEFA76	04/22/2020	03/22/2021	03/22/2021	Exercise	1,824	2,470,243	1354.3	104,041		135,523						(25,070)	135,523			0010
.042220H MXEA EURO03/29/2|.042220H|MXEA EURO 03/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank, N.A. E57ODZWZ7FF32TWEFA76	04/22/2020	03/29/2021	03/29/2021	Exercise	1,745	2,719,548	1558.48	90,932		153,874						(23,337)	153,874			0010
.042220J MXEA EURO04/07/2|.042220J|MXEA EURO 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank, N.A. E57ODZWZ7FF32TWEFA76	04/22/2020	04/07/2021	04/07/2021	Exercise	2,746	4,330,332	1576.96	121,099		210,316						(33,407)	210,316			0010
.042220L MXEA EURO04/14/2|.042220L|MXEA EURO 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank, N.A. E57ODZWZ7FF32TWEFA76	04/22/2020	04/14/2021	04/14/2021	Exercise	1,463	2,385,465	1630.53	55,067		105,994						(15,977)	105,994			0010
.042220D MXEA ASIAN04/21/|.042220D|MXEA ASIAN 04/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank, N.A. E57ODZWZ7FF32TWEFA76	04/22/2020	04/21/2021	04/21/2021	Exercise	1,121	1,763,938	1573.54	53,752		94,904						(16,333)	94,904			0010
.042220K MXEA EURO04/07/2|.042220K|MXEA EURO 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank, N.A. E57ODZWZ7FF32TWEFA76	04/22/2020	04/07/2021	04/07/2021	Exercise	2,111	3,328,963	1576.96	108,400		191,552						(29,903)	191,552			0010
.042220C MXEA ASIAN04/14/|.042220C|MXEA ASIAN 04/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank, N.A. E57ODZWZ7FF32TWEFA76	04/22/2020	04/14/2021	04/14/2021	Exercise	1,360	2,217,521	1630.53	63,648		142,514						(18,467)	142,514			0010
.042220G MXEA EURO03/29/2|.042220G|MXEA EURO 03/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank, N.A. E57ODZWZ7FF32TWEFA76	04/22/2020	03/29/2021	03/29/2021	Exercise	2,219	3,458,267	1558.48	91,756		151,669						(23,548)	151,669			0010
.042220M MXEA EURO04/14/2|.042220M|MXEA EURO 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank, N.A. E57ODZWZ7FF32TWEFA76	04/22/2020	04/14/2021	04/14/2021	Exercise	1,868	3,045,830	1630.53	83,388		164,216						(24,194)	164,216			0010
.042320I SPX EURO01/14/21|.042320I|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A B4TYDEB6GKMZ0031MB27	04/23/2020	01/14/2021	01/14/2021	Exercise	1,276	4,189,299	3283.15	73,115		349,803		73,115		(265,391)			276,688			0010
.042320E SPX EURO03/01/21|.042320E|SPX EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A B4TYDEB6GKMZ0031MB27	04/23/2020	03/01/2021	03/01/2021	Exercise	751		2954.22	61,980		127,129						(11,873)	127,129			0010
.042320F SPX EURO03/22/21|.042320F|SPX EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZ0031MB27	04/23/2020	03/22/2021	03/22/2021	Exercise	908	2,031,559	2237.4	74,619		98,527						(18,145)	98,527			0010
.042320B SPX EURO02/08/21|.042320B|SPX EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A B4TYDEB6GKMZ0031MB27	04/23/2020	02/08/2021	02/08/2021	Exercise	821	2,732,050	3327.71	32,011		141,795						(4,238)	141,795			0010
.042320D SPX EURO02/22/21|.042320D|SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A B4TYDEB6GKMZ0031MB27	04/23/2020	02/22/2021	02/22/2021	Exercise	974	3,250,969	3337.75	39,729		182,050						(6,864)	182,050			0010
.042320C SPX EURO02/16/21|.042320C|SPX EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A B4TYDEB6GKMZ0031MB27	04/23/2020	02/16/2021	02/16/2021	Exercise	2,203	7,446,492	3380.16	74,660		388,697						(11,642)	388,697			0010
.042320G SPX EURO04/07/21|.042320G|SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZ0031MB27	04/23/2020	04/07/2021	04/07/2021	Exercise	921	2,449,317	2659.41	87,734		140,342						(24,413)	140,342			0010
.042320A SPX EURO01/28/21|.042320A|SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A B4TYDEB6GKMZ0031MB27	04/23/2020	01/28/2021	01/28/2021	Exercise	1,522	4,986,437	3276.24	70,042		274,249						(6,852)	274,249			0010
.042820S SPX ASIAN04/28/2|.042820S|SPX ASIAN 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/28/2020	04/28/2021	04/28/2021	Exercise	1,449	4,150,000	2863.39	62,084		107,077						(20,011)	107,077			0010

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.042820Z SPX EURO04/28/21|.042820Z|SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	04/28/2020	04/28/2021	04/28/2021	Exercise	3,253	9,315,000	2863.39	135,068		232,860						(43,534)	232,860			0010
.042820L EEJ EUR004/28/21|.042820L|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/28/2020	04/28/2021	04/28/2021	Exercise	3,778	510,000	134.96	14,178		39,036						(4,570)	39,036			0010
.042820X SPX ASIAN04/28/2|.042820X|SPX ASIAN 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	04/28/2020	04/28/2021	04/28/2021	Exercise	1,622	4,645,000	2863.39	150,034		286,595						(48,358)	286,595			0010
.042820Q EEJ EUR004/28/21|.042820Q|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/28/2020	04/28/2021	04/28/2021	Exercise	17,431	2,410,000	138.253024	50,128		125,660						(16,157)	125,660			0010
.F042820 SPX EUR004/28/21|.F042820|SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	04/28/2020	04/28/2021	04/28/2021	Exercise	1,742	4,990,000	2863.39	132,085		237,023						(42,573)	237,023			0010
.H042820 SPX EUR004/28/21|.H042820|SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	04/28/2020	04/28/2021	04/28/2021	Exercise	1,569	4,495,000	2863.39	130,984		235,991						(42,218)	235,991			0010
.J042820 SPX EUR004/28/21|.J042820|SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	04/28/2020	04/28/2021	04/28/2021	Exercise	3,420	9,795,000	2863.39	325,292		593,572						(104,846)	593,572			0010
.042820I EEJ EUR004/28/21|.042820I|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/28/2020	04/28/2021	04/28/2021	Exercise	44,679	6,030,000	134.96	153,765		461,543						(49,561)	461,543			0010
.042820G EEJ EUR004/28/21|.042820G|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/28/2020	04/28/2021	04/28/2021	Exercise	9,373	1,265,000	134.96	30,740		94,875						(9,908)	94,875			0010
.042820E EEJ EUR004/28/21|.042820E|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/28/2020	04/28/2021	04/28/2021	Exercise	10,743	1,450,000	134.96	33,060		94,250						(10,656)	94,250			0010
.042820V SPX ASIAN04/28/2|.042820V|SPX ASIAN 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	04/28/2020	04/28/2021	04/28/2021	Exercise	1,014	2,905,000	2863.39	75,646		139,153						(24,382)	139,153			0010
.042820P EEJ EUR004/28/21|.042820P|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/28/2020	04/28/2021	04/28/2021	Exercise	13,348	1,830,000	137.092368	43,920		111,156						(14,156)	111,156			0010
.D042820 SPX EUR004/28/21|.D042820|SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	04/28/2020	04/28/2021	04/28/2021	Exercise	7,374	21,115,000	2863.39	481,844		855,177						(155,305)	855,177			0010
.042820J EEJ EUR004/28/21|.042820J|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/28/2020	04/28/2021	04/28/2021	Exercise	72,428	9,775,000	134.96	255,128		748,190						(82,231)	748,190			0010
.042820D EEJ EUR004/28/21|.042820D|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/28/2020	04/28/2021	04/28/2021	Exercise	27,045	3,650,000	134.96	79,935		219,730						(25,764)	219,730			0010
.042820R EEJ EUR004/28/21|.042820R|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/28/2020	04/28/2021	04/28/2021	Exercise	7,749	1,080,000	139.359696	19,548		47,456						(6,301)	47,456			0010
.042820N EEJ EUR004/28/21|.042820N|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/28/2020	04/28/2021	04/28/2021	Exercise	3,828	520,000	135.810248	14,508		36,525						(4,676)	36,525			0010
.042820H EEJ EUR004/28/21|.042820H|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/28/2020	04/28/2021	04/28/2021	Exercise	9,669	1,305,000	134.96	32,495		99,886						(10,473)	99,886			0010
.042820B EEJ EUR004/28/21|.042820B|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/28/2020	04/28/2021	04/28/2021	Exercise	9,113	1,230,000	134.96	24,477		61,377						(7,889)	61,377			0010
.042820F EEJ EUR004/28/21|.042820F|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/28/2020	04/28/2021	04/28/2021	Exercise	1,778	240,000	134.96	5,640		16,800						(1,818)	16,800			0010
.042820T SPX ASIAN04/28/2|.042820T|SPX ASIAN 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	04/28/2020	04/28/2021	04/28/2021	Exercise	1,386	3,970,000	2863.39	86,427		155,229						(27,857)	155,229			0010
.B042820 SPX EUR004/28/21|.B042820|SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	04/28/2020	04/28/2021	04/28/2021	Exercise	1,262	3,615,000	2863.39	73,312		129,052						(23,630)	129,052			0010
.042820A EEJ EUR004/28/21|.042820A|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/28/2020	04/28/2021	04/28/2021	Exercise	4,668	630,000	134.96	11,592		27,657						(3,736)	27,657			0010
.042820O EEJ EUR004/28/21|.042820O|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/28/2020	04/28/2021	04/28/2021	Exercise	12,737	1,740,000	136.606512	44,196		111,954						(14,245)	111,954			0010

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.042820K EEJ EUR004/28/21|.042820K|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/28/2020	04/28/2021	04/28/2021	Exercise	40,160	5,420,000	134.96	146,340		414,853						(47,167)	414,853			0010
.042820M EEJ EUR004/14/21|.042820M|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/28/2020	04/14/2021	04/14/2021	Exercise	4,531	625,000	137.92689	12,938		29,023						(3,818)	29,023			0010
.K042820 SPX EUR004/28/21|.K042820|SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	04/28/2020	04/28/2021	04/28/2021	Exercise	1,241	3,555,000	2863.39	126,985		233,558						(40,929)	233,558			0010
.042820C EEJ EUR004/28/21|.042820C|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/28/2020	04/28/2021	04/28/2021	Exercise	6,853	925,000	134.96	19,333		50,783						(6,231)	50,783			0010
.E042820 SPX EUR004/28/21|.E042820|SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	04/28/2020	04/28/2021	04/28/2021	Exercise	7,017	20,095,000	2863.39	511,217		914,293						(164,772)	914,293			0010
.C042820 SPX EUR004/28/21|.C042820|SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	04/28/2020	04/28/2021	04/28/2021	Exercise	2,060	5,900,000	2863.39	126,850		224,202						(40,886)	224,202			0010
.A042820 SPX EUR004/28/21|.A042820|SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	04/28/2020	04/28/2021	04/28/2021	Exercise	1,700	4,870,000	2863.39	85,469		149,022						(27,548)	149,022			0010
.042820U SPX ASIAN04/28/2|.042820U|SPX ASIAN 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	04/28/2020	04/28/2021	04/28/2021	Exercise	1,571	4,500,000	2863.39	108,765		198,001						(35,056)	198,001			0010
.I042820 SPX EUR004/28/21|.I042820|SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	04/28/2020	04/28/2021	04/28/2021	Exercise	3,012	8,625,000	2863.39	270,911		491,615						(87,319)	491,615			0010
.G042820 SPX EUR004/28/21|.G042820|SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	04/28/2020	04/28/2021	04/28/2021	Exercise	5,404	15,475,000	2863.39	428,039		770,672						(137,963)	770,672			0010
.042820Y SPX ASIAN04/28/2|.042820Y|SPX ASIAN 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	04/28/2020	04/28/2021	04/28/2021	Exercise	761	2,180,000	2863.39	78,415		153,470						(25,274)	153,470			0010
.042820W SPX ASIAN04/28/2|.042820W|SPX ASIAN 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	04/28/2020	04/28/2021	04/28/2021	Exercise	1,589	4,550,000	2863.39	133,224		249,795						(42,940)	249,795			0010
.050720F EEJ EUR005/07/21|.050720F|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/07/2020	05/07/2021	05/07/2021	Exercise	18,422	2,480,000	134.62	56,544		161,200						(19,736)	161,200			0010
.K050720 SPX EUR005/07/21|.K050720|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	05/07/2020	05/07/2021	05/07/2021	Exercise	7,804	22,485,008	2881.19	584,610		1,038,800						(204,047)	1,038,800			0010
.050720U EEJ EUR005/07/21|.050720U|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/07/2020	05/07/2021	05/07/2021	Exercise	4,169	580,000	139.089384	10,440		28,309						(3,644)	28,309			0010
.050720S EEJ EUR005/07/21|.050720S|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/07/2020	05/07/2021	05/07/2021	Exercise	6,029	830,000	137.64895	17,928		49,392						(6,257)	49,392			0010
.I050720 SPX EUR005/07/21|.I050720|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	05/07/2020	05/07/2021	05/07/2021	Exercise	7,665	22,085,013	2881.19	507,955		896,680						(177,292)	896,680			0010
.C050720 SPX ASIAN05/07/2|.C050720|SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank ... JJKC32MCHIID71265Z06	05/07/2020	05/07/2021	05/07/2021	Exercise	734	2,115,000	2881.19	68,738		131,979						(23,991)	131,979			0010
.050720P EEJ EUR005/07/21|.050720P|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/07/2020	05/07/2021	05/07/2021	Exercise	7,968	1,085,000	136.16813	27,993		76,502						(9,770)	76,502			0010
.050720M EEJ EUR005/07/21|.050720M|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/07/2020	05/07/2021	05/07/2021	Exercise	2,265	305,000	134.62	8,479		25,013						(2,959)	25,013			0010
.050720W SPX ASIAN05/07/2|.050720W|SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank ... JJKC32MCHIID71265Z06	05/07/2020	05/07/2021	05/07/2021	Exercise	452	1,305,000	2881.19	24,404		42,934						(8,518)	42,934			0010
.050720K EEJ EUR005/07/21|.050720K|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/07/2020	05/07/2021	05/07/2021	Exercise	78,443	10,560,000	134.62	275,616		866,011						(96,198)	866,011			0010
.050720A EEJ EUR005/07/21|.050720A|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/07/2020	05/07/2021	05/07/2021	Exercise	3,528	475,000	134.62	8,265		18,858						(2,885)	18,858			0010
.050720I EEJ EUR005/07/21|.050720I|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/07/2020	05/07/2021	05/07/2021	Exercise	20,576	2,770,000	134.62	69,250		221,600						(24,170)	221,600			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.G050720 SPX EUR005/07/21|.G050720|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZ0031MB27	05/07/2020	05/07/2021	05/07/2021	Exercise	933	2,689,994	2881.19	54,607		95,222						(19,060)	95,222			0010
.050720Q EEJ EUR005/07/21|.050720Q|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/07/2020	05/07/2021	05/07/2021	Exercise	13,276	1,815,000	136.70661	43,923		120,713						(15,330)	120,713			0010
.050720B EEJ EUR005/07/21|.050720B|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/07/2020	05/07/2021	05/07/2021	Exercise	3,342	450,000	134.62	8,460		20,250						(2,953)	20,250			0010
.050720J EEJ EUR005/07/21|.050720J|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/07/2020	05/07/2021	05/07/2021	Exercise	39,407	5,305,000	134.62	135,808		435,056						(47,401)	435,056			0010
.050720R EEJ EUR005/07/21|.050720R|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/07/2020	05/07/2021	05/07/2021	Exercise	1,893	260,000	137.298938	5,850		16,148						(2,042)	16,148			0010
.050720H EEJ EUR005/07/21|.050720H|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/07/2020	05/07/2021	05/07/2021	Exercise	4,642	625,000	134.62	15,188		46,875						(5,301)	46,875			0010
.M050720 SPX EUR005/07/21|.M050720|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZ0031MB27	05/07/2020	05/07/2021	05/07/2021	Exercise	1,893	5,454,986	2881.19	159,286		285,833						(55,596)	285,833			0010
.O050720 SPX EUR005/07/21|.O050720|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZ0031MB27	05/07/2020	05/07/2021	05/07/2021	Exercise	2,590	7,464,990	2881.19	237,387		429,241						(82,855)	429,241			0010
.050720N EEJ EUR004/21/21|.050720N|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/07/2020	04/21/2021	04/21/2021	Exercise	4,536	620,000	136.677375	13,826		35,148						(4,408)	35,148			0010
.050720D EEJ EUR005/07/21|.050720D|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/07/2020	05/07/2021	05/07/2021	Exercise	3,045	410,000	134.62	8,651		22,714						(3,019)	22,714			0010
.050720L EEJ EUR005/07/21|.050720L|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/07/2020	05/07/2021	05/07/2021	Exercise	44,161	5,945,000	134.62	161,110		487,541						(56,232)	487,541			0010
.D050720 SPX ASIAN05/07/2|.D050720|SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	05/07/2020	05/07/2021	05/07/2021	Exercise	831	2,395,000	2881.19	86,699		170,282						(30,261)	170,282			0010
.050720T EEJ EUR005/07/21|.050720T|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/07/2020	05/07/2021	05/07/2021	Exercise	19,929	2,750,000	137.9855	56,925		156,774						(19,869)	156,774			0010
.J050720 SPX EUR005/07/21|.J050720|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZ0031MB27	05/07/2020	05/07/2021	05/07/2021	Exercise	3,194	9,204,999	2881.19	224,602		397,664						(78,393)	397,664			0010
.E050720 SPX EUR005/07/21|.E050720|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZ0031MB27	05/07/2020	05/07/2021	05/07/2021	Exercise	4,180	12,044,988	2881.19	175,857		302,338						(61,379)	302,338			0010
.050720V SPX ASIAN05/07/2|.050720V|SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	05/07/2020	05/07/2021	05/07/2021	Exercise	1,657	4,775,000	2881.19	69,715		119,375						(24,333)	119,375			0010
.Q050720 SPX EUR005/07/21|.Q050720|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZ0031MB27	05/07/2020	05/07/2021	05/07/2021	Exercise	544	1,569,989	2881.19	57,776		106,132						(20,166)	106,132			0010
.050720G EEJ EUR005/07/21|.050720G|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/07/2020	05/07/2021	05/07/2021	Exercise	3,528	475,000	134.62	11,210		33,250						(3,913)	33,250			0010
.0507200 EEJ EUR005/07/21|.0507200|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/07/2020	05/07/2021	05/07/2021	Exercise	7,222	980,000	135.683498	26,754		72,626						(9,338)	72,626			0010
.B050720 SPX ASIAN05/07/2|.B050720|SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	05/07/2020	05/07/2021	05/07/2021	Exercise	819	2,360,000	2881.19	71,744		135,939						(25,041)	135,939			0010
.050720C EEJ EUR005/07/21|.050720C|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/07/2020	05/07/2021	05/07/2021	Exercise	6,834	920,000	134.62	18,492		46,460						(6,454)	46,460			0010
.050720E EEJ EUR005/07/21|.050720E|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/07/2020	05/07/2021	05/07/2021	Exercise	21,430	2,885,000	134.62	63,470		173,966						(22,153)	173,966			0010
.H050720 SPX EUR005/07/21|.H050720|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZ0031MB27	05/07/2020	05/07/2021	05/07/2021	Exercise	2,478	7,139,992	2881.19	155,652		273,463						(54,327)	273,463			0010
.N050720 SPX EUR005/07/21|.N050720|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZ0031MB27	05/07/2020	05/07/2021	05/07/2021	Exercise	1,957	5,639,987	2881.19	172,020		310,208						(60,040)	310,208			0010

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.050720Y SPX ASIAN05/07/21.050720Y|SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	05/07/2020	05/07/2021	05/07/2021	Exercise	2,368	6,825,000	2881.19	164,483		298,944						(57,409)	298,944			0010
.050720Z SPX ASIAN05/07/21.050720Z|SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	05/07/2020	05/07/2021	05/07/2021	Exercise	1,063	3,065,000	2881.19	78,771		144,666						(27,493)	144,666			0010
.050720X SPX ASIAN05/07/21.050720X|SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	05/07/2020	05/07/2021	05/07/2021	Exercise	845	2,435,000	2881.19	53,814		96,912						(18,783)	96,912			0010
.A050720 SPX ASIAN05/07/21.A050720|SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	05/07/2020	05/07/2021	05/07/2021	Exercise	1,214	3,500,000	2881.19	100,800		188,995						(35,182)	188,995			0010
.F050720 SPX EUR005/07/21.F050720|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	05/07/2020	05/07/2021	05/07/2021	Exercise	1,764	5,085,012	2881.19	88,479		153,564						(30,882)	153,564			0010
.P050720 SPX EUR005/07/21.P050720|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	05/07/2020	05/07/2021	05/07/2021	Exercise	5,457	15,724,988	2881.19	529,933		965,541						(184,963)	965,541			0010
.L050720 SPX EUR005/07/21.L050720|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	05/07/2020	05/07/2021	05/07/2021	Exercise	7,517	21,660,009	2881.19	602,148		1,076,539						(210,168)	1,076,539			0010
.X051420 SPX EUR005/14/21.X051420|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	05/14/2020	05/14/2021	05/14/2021	Exercise	694	1,980,000	2852.5	128,700		258,590		128,700		(106,563)			129,890			0010
.051420P EEJ EUR001/14/21.051420P|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2020	01/14/2021	01/14/2021	Exercise	5,615	785,000	139.8	8,871		19,822		8,871		(2,621)			10,951			0010
.S051420 SPX EUR005/14/21.S051420|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	05/14/2020	05/14/2021	05/14/2021	Exercise	638	1,820,000	2852.5	76,622		141,593		76,622		(54,517)			64,971			0010
.W051420 SPX EUR005/14/21.W051420|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	05/14/2020	05/14/2021	05/14/2021	Exercise	1,330	3,795,000	2852.5	230,736		455,400		230,736		(185,114)			224,664			0010
.U051420 SPX EUR005/14/21.U051420|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	05/14/2020	05/14/2021	05/14/2021	Exercise	734	2,095,000	2852.5	109,569		209,500		109,569		(83,031)			99,932			0010
.V051420 SPX EUR005/14/21.V051420|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	05/14/2020	05/14/2021	05/14/2021	Exercise	2,313	6,600,000	2852.5	374,220		726,012		374,220		(290,996)			351,792			0010
.T051420 SPX EUR005/14/21.T051420|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	05/14/2020	05/14/2021	05/14/2021	Exercise	913	2,605,000	2852.5	124,519		234,455		124,519		(91,739)			109,936			0010
.051420Y EEJ EUR005/14/21.051420Y|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/14/2020	05/14/2021	05/14/2021	Exercise	37,707	5,080,000	134.72	156,972		383,112		156,972		(112,671)			226,140			0010
.F051420 SPX ASIAN05/14/21.F051420|SPX ASIAN 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	05/14/2020	05/14/2021	05/14/2021	Exercise	1,244	3,550,000	2852.5	115,730		222,944						(42,637)	222,944			0010
.0514200 EEJ EUR005/14/21.0514200|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/14/2020	05/14/2021	05/14/2021	Exercise	2,672	360,000	134.72	10,224		27,150						(3,767)	27,150			0010
.051420G EEJ EUR005/14/21.051420G|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/14/2020	05/14/2021	05/14/2021	Exercise	14,437	1,945,000	134.72	42,985		117,672						(15,836)	117,672			0010
.051420V EEJ EUR005/14/21.051420V|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/14/2020	05/14/2021	05/14/2021	Exercise	4,975	685,000	137.68384	14,933		36,590						(5,502)	36,590			0010
.051420T EEJ EUR005/14/21.051420T|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/14/2020	05/14/2021	05/14/2021	Exercise	13,644	1,860,000	136.323168	47,802		118,139						(17,611)	118,139			0010
.P051420 SPX EUR005/14/21.P051420|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	05/14/2020	05/14/2021	05/14/2021	Exercise	1,709	4,875,000	2852.5	153,075		274,948						(56,396)	274,948			0010
.051420B EEJ EUR004/28/21.051420B|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/14/2020	04/28/2021	04/28/2021	Exercise	7,557	1,020,000	134.96	21,726		62,832						(7,368)	62,832			0010
.H051420 SPX EUR005/14/21.H051420|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	05/14/2020	05/14/2021	05/14/2021	Exercise	3,358	9,580,000	2852.5	139,868		239,492						(51,530)	239,492			0010
.051420L EEJ EUR005/14/21.051420L|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/14/2020	05/14/2021	05/14/2021	Exercise	37,114	5,000,000	134.72	128,500		377,078						(47,342)	377,078			0010

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.D051420 SPX ASIAN05/14/21|.D051420|SPX ASIAN 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	05/14/2020	05/14/2021	05/14/2021	Exercise	1,090	3,110,000	2852.5	89,568		168,251						(32,999)	168,251			0010
.N051420 SPX EUR005/14/21|.N051420|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	05/14/2020	05/14/2021	05/14/2021	Exercise	1,716	4,895,000	2852.5	130,697		232,026						(48,151)	232,026			0010
.L051420 SPX EUR005/14/21|.L051420|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	05/14/2020	05/14/2021	05/14/2021	Exercise	2,347	6,695,000	2852.5	162,019		285,872						(59,691)	285,872			0010
.051420J EEJ EUR005/14/21|.051420J|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	05/14/2020	05/14/2021	05/14/2021	Exercise	18,297	2,465,000	134.72	60,146		184,875						(22,159)	184,875			0010
.051420D EEJ EUR005/14/21|.051420D|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	05/14/2020	05/14/2021	05/14/2021	Exercise	2,672	360,000	134.72	6,768		16,200						(2,493)	16,200			0010
.R051420 SPX EUR005/14/21|.R051420|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	05/14/2020	05/14/2021	05/14/2021	Exercise	1,056	3,015,000	2852.5	105,224		190,846						(38,767)	190,846			0010
.051420X EEJ EUR005/14/21|.051420X|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	05/14/2020	05/14/2021	05/14/2021	Exercise	2,588	360,000	139.084928	6,588		15,486						(2,427)	15,486			0010
.M051420 SPX EUR005/14/21|.M051420|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	05/14/2020	05/14/2021	05/14/2021	Exercise	6,639	18,940,000	2852.5	488,652		863,637						(180,030)	863,637			0010
.Q051420 SPX EUR005/14/21|.Q051420|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	05/14/2020	05/14/2021	05/14/2021	Exercise	2,415	6,890,000	2852.5	230,815		416,854						(85,037)	416,854			0010
.051420R EEJ EUR004/28/21|.051420R|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	05/14/2020	04/28/2021	04/28/2021	Exercise	3,589	490,000	136.51204	11,858		31,870						(4,021)	31,870			0010
.E051420 SPX ASIAN05/14/21|.E051420|SPX ASIAN 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	05/14/2020	05/14/2021	05/14/2021	Exercise	1,035	2,955,000	2852.5	88,946		168,733						(32,769)	168,733			0010
.K051420 SPX EUR005/14/21|.K051420|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	05/14/2020	05/14/2021	05/14/2021	Exercise	4,056	11,570,000	2852.5	266,110		467,424						(98,041)	467,424			0010
.I051420 SPX EUR005/14/21|.I051420|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	05/14/2020	05/14/2021	05/14/2021	Exercise	1,624	4,635,000	2852.5	79,722		138,116						(29,371)	138,116			0010
.A051420 SPX ASIAN05/14/21|.A051420|SPX ASIAN 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	05/14/2020	05/14/2021	05/14/2021	Exercise	2,005	5,720,000	2852.5	86,372		149,873						(31,821)	149,873			0010
.C051420 SPX ASIAN05/14/21|.C051420|SPX ASIAN 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	05/14/2020	05/14/2021	05/14/2021	Exercise	902	2,575,000	2852.5	67,208		124,629						(24,761)	124,629			0010
.051420U EEJ EUR005/14/21|.051420U|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	05/14/2020	05/14/2021	05/14/2021	Exercise	12,239	1,675,000	136.848576	40,368		99,856						(14,872)	99,856			0010
.O051420 SPX EUR005/14/21|.O051420|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	05/14/2020	05/14/2021	05/14/2021	Exercise	5,975	17,045,000	2852.5	480,669		855,686						(177,089)	855,686			0010
.G051420 SPX ASIAN05/14/21|.G051420|SPX ASIAN 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	05/14/2020	05/14/2021	05/14/2021	Exercise	1,056	3,015,000	2852.5	109,445		216,171						(40,322)	216,171			0010
.051420N EEJ EUR005/14/21|.051420N|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	05/14/2020	05/14/2021	05/14/2021	Exercise	38,747	5,220,000	134.72	141,984		393,670						(52,310)	393,670			0010
.B051420 SPX ASIAN05/14/21|.B051420|SPX ASIAN 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	05/14/2020	05/14/2021	05/14/2021	Exercise	1,803	5,145,000	2852.5	119,879		218,660						(44,166)	218,660			0010
.051420F EEJ EUR005/14/21|.051420F|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	05/14/2020	05/14/2021	05/14/2021	Exercise	4,230	570,000	134.72	11,970		31,350						(4,410)	31,350			0010
.051420H EEJ EUR005/14/21|.051420H|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	05/14/2020	05/14/2021	05/14/2021	Exercise	16,627	2,240,000	134.72	51,296		145,600						(18,899)	145,600			0010
.J051420 SPX EUR005/14/21|.J051420|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	05/14/2020	05/14/2021	05/14/2021	Exercise	3,829	10,925,000	2852.5	235,980		411,875						(86,940)	411,875			0010
.051420C EEJ EUR005/14/21|.051420C|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	05/14/2020	05/14/2021	05/14/2021	Exercise	3,748	505,000	134.72	8,787		20,099						(3,237)	20,099			0010

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.051420E EEJ EUR05/14/21|.051420E|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/14/2020	05/14/2021	05/14/2021	Exercise	13,286	1,790,000	134.72	35,979		90,037						(13,255)	90,037			0010
.051420K EEJ EUR05/14/21|.051420K|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/14/2020	05/14/2021	05/14/2021	Exercise	9,389	1,265,000	134.72	31,752		95,401						(11,698)	95,401			0010
.051420M EEJ EUR05/14/21|.051420M|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/14/2020	05/14/2021	05/14/2021	Exercise	40,714	5,485,000	134.72	143,707		413,655						(52,945)	413,655			0010
.051420W EEJ EUR05/14/21|.051420W|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/14/2020	05/14/2021	05/14/2021	Exercise	13,615	1,880,000	138.074528	39,104		94,969						(14,407)	94,969			0010
.051420A EEJ EUR04/28/21|.051420A|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/14/2020	04/28/2021	04/28/2021	Exercise	2,778	375,000	134.96	6,188		14,437						(2,098)	14,437			0010
.051420I EEJ EUR05/14/21|.051420I|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/14/2020	05/14/2021	05/14/2021	Exercise	4,082	550,000	134.72	13,035		38,500						(4,802)	38,500			0010
.051420S EEJ EUR04/28/21|.051420S|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/14/2020	04/28/2021	04/28/2021	Exercise	3,186	440,000	138.077576	8,756		23,514						(2,969)	23,514			0010
.052120K EEJ EUR05/21/21|.052120K|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/21/2020	05/21/2021	05/21/2021	Exercise	3,109	420,000	135.08	9,954		29,400						(3,871)	29,400			0010
.C052120 SPX ASIAN05/21/2|.C052120|SPX ASIAN 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/21/2020	05/21/2021	05/21/2021	Exercise	683	2,015,000	2948.51	41,005		73,142						(15,946)	73,142			0010
.S052120 SPX EUR05/21/21|.S052120|SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	05/21/2020	05/21/2021	05/21/2021	Exercise	2,604	7,680,000	2948.51	240,384		433,918						(93,483)	433,918			0010
.052120J EEJ EUR05/21/21|.052120J|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/21/2020	05/21/2021	05/21/2021	Exercise	12,955	1,750,000	135.08	40,075		113,575						(15,585)	113,575			0010
.052120W EEJ EUR05/21/21|.052120W|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/21/2020	05/21/2021	05/21/2021	Exercise	18,298	2,515,000	137.4439	59,354		137,519						(23,082)	137,519			0010
.L052120 SPX EUR05/21/21|.L052120|SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	05/21/2020	05/21/2021	05/21/2021	Exercise	3,455	10,190,000	2948.51	212,971		370,931						(82,822)	370,931			0010
.052120R EEJ EUR05/21/21|.052120R|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/21/2020	05/21/2021	05/21/2021	Exercise	2,628	355,000	135.08	10,153		25,624						(3,948)	25,624			0010
.J052120 SPX EUR05/21/21|.J052120|SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	05/21/2020	05/21/2021	05/21/2021	Exercise	2,792	8,235,000	2948.51	122,702		207,515						(47,717)	207,515			0010
.E052120 SPX ASIAN05/21/2|.E052120|SPX ASIAN 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/21/2020	05/21/2021	05/21/2021	Exercise	1,051	3,100,000	2948.51	79,112		145,700						(30,766)	145,700			0010
.052120H EEJ EUR05/21/21|.052120H|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/21/2020	05/21/2021	05/21/2021	Exercise	3,590	485,000	135.08	10,234		26,675						(3,980)	26,675			0010
.O052120 SPX EUR05/21/21|.O052120|SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	05/21/2020	05/21/2021	05/21/2021	Exercise	4,832	14,250,000	2948.51	369,075		652,642						(143,529)	652,642			0010
.052120F EEJ EUR05/21/21|.052120F|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/21/2020	05/21/2021	05/21/2021	Exercise	2,480	335,000	135.08	6,332		15,142						(2,462)	15,142			0010
.U052120 SPX EUR05/21/21|.U052120|SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	05/21/2020	05/21/2021	05/21/2021	Exercise	1,751	5,165,000	2948.51	184,907		339,346						(71,908)	339,346			0010
.052120T EEJ EUR05/21/21|.052120T|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/21/2020	05/21/2021	05/21/2021	Exercise	16,117	2,195,000	136.187656	59,924		140,435						(23,304)	140,435			0010
.F052120 SPX ASIAN05/21/2|.F052120|SPX ASIAN 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/21/2020	05/21/2021	05/21/2021	Exercise	559	1,650,000	2948.51	47,372		89,100						(18,422)	89,100			0010
.052120Z EEJ EUR05/21/21|.052120Z|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/21/2020	05/21/2021	05/21/2021	Exercise	3,133	435,000	138.808208	8,657		19,392						(3,366)	19,392			0010
.H052120 SPX ASIAN05/21/2|.H052120|SPX ASIAN 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/21/2020	05/21/2021	05/21/2021	Exercise	837	2,470,000	2948.51	79,633		153,636						(30,968)	153,636			0010

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.052120V EEJ EUR005/21/21|.052120V|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/21/2020	05/21/2021	05/21/2021	Exercise	4,960	680,000	137.092692	16,728		38,950						(6,505)	38,950			0010
.052120P EEJ EUR005/21/21|.052120P|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/21/2020	05/21/2021	05/21/2021	Exercise	56,040	7,570,000	135.08	205,904		546,398						(80,074)	546,398			0010
.052120N EEJ EUR005/21/21|.052120N|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/21/2020	05/21/2021	05/21/2021	Exercise	41,938	5,665,000	135.08	145,591		408,897						(56,619)	408,897			0010
.QO52120 SPX EUR005/21/21|.QO52120|SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	05/21/2020	05/21/2021	05/21/2021	Exercise	3,262	9,620,000	2948.51	270,322		481,961						(105,125)	481,961			0010
.BO52120 SPX ASIAN05/21/2|.BO52120|SPX ASIAN 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/21/2020	05/21/2021	05/21/2021	Exercise	1,327	3,915,000	2948.51	57,942		99,836						(22,533)	99,836			0010
.MO52120 SPX EUR005/21/21|.MO52120|SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	05/21/2020	05/21/2021	05/21/2021	Exercise	5,850	17,250,000	2948.51	396,750		695,146						(154,292)	695,146			0010
.052120X EEJ EUR005/21/21|.052120X|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/21/2020	05/21/2021	05/21/2021	Exercise	6,412	885,000	138.011236	19,470		44,674						(7,572)	44,674			0010
.052120I EEJ EUR005/21/21|.052120I|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/21/2020	05/21/2021	05/21/2021	Exercise	13,695	1,850,000	135.08	40,700		110,630						(15,828)	110,630			0010
.DO52120 SPX ASIAN05/21/2|.DO52120|SPX ASIAN 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/21/2020	05/21/2021	05/21/2021	Exercise	1,631	4,810,000	2948.51	115,248		210,197						(44,819)	210,197			0010
.KO52120 SPX EUR005/21/21|.KO52120|SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	05/21/2020	05/21/2021	05/21/2021	Exercise	1,231	3,630,000	2948.51	64,614		111,073						(25,128)	111,073			0010
.052120Q EEJ EUR005/21/21|.052120Q|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/21/2020	05/21/2021	05/21/2021	Exercise	3,664	495,000	135.08	13,860		35,729						(5,390)	35,729			0010
.052120L EEJ EUR005/21/21|.052120L|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/21/2020	05/21/2021	05/21/2021	Exercise	11,104	1,500,000	135.08	36,600		108,269						(14,233)	108,269			0010
.052120B EEJ EUR005/07/21|.052120B|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/21/2020	05/07/2021	05/07/2021	Exercise	2,005	270,000	134.62	5,805		14,256						(2,114)	14,256			0010
.052120D EEJ EUR005/07/21|.052120D|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/21/2020	05/07/2021	05/07/2021	Exercise	4,011	540,000	134.62	14,580		44,285						(5,309)	44,285			0010
.IO52120 SPX ASIAN05/21/2|.IO52120|SPX ASIAN 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/21/2020	05/21/2021	05/21/2021	Exercise	1,081	3,190,000	2948.51	114,106		226,485						(44,375)	226,485			0010
.GO52120 SPX ASIAN05/21/2|.GO52120|SPX ASIAN 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/21/2020	05/21/2021	05/21/2021	Exercise	612	1,805,000	2948.51	54,439		103,427						(21,171)	103,427			0010
.TO52120 SPX EUR005/21/21|.TO52120|SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	05/21/2020	05/21/2021	05/21/2021	Exercise	3,150	9,290,000	2948.51	312,144		567,607						(121,389)	567,607			0010
.PO52120 SPX EUR005/21/21|.PO52120|SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	05/21/2020	05/21/2021	05/21/2021	Exercise	1,504	4,435,000	2948.51	118,415		210,656						(46,050)	210,656			0010
.RO52120 SPX EUR005/21/21|.RO52120|SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	05/21/2020	05/21/2021	05/21/2021	Exercise	1,141	3,365,000	2948.51	98,931		177,340						(38,473)	177,340			0010
.AO52120 EEJ EUR005/21/21|.AO52120|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/21/2020	05/21/2021	05/21/2021	Exercise	4,695	655,000	139.497116	11,921		25,859						(4,636)	25,859			0010
.052120U EEJ EUR005/21/21|.052120U|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/21/2020	05/21/2021	05/21/2021	Exercise	9,725	1,330,000	136.754992	34,048		79,507						(13,241)	79,507			0010
.NO52120 SPX EUR005/21/21|.NO52120|SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	05/21/2020	05/21/2021	05/21/2021	Exercise	5,299	15,625,000	2948.51	382,813		675,023						(148,872)	675,023			0010
.052120A EEJ EUR005/07/21|.052120A|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/21/2020	05/07/2021	05/07/2021	Exercise	4,122	555,000	134.62	9,879		21,423						(3,598)	21,423			0010
.052120M EEJ EUR005/21/21|.052120M|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/21/2020	05/21/2021	05/21/2021	Exercise	9,475	1,280,000	135.08	32,128		92,390						(12,494)	92,390			0010

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.0521200 EEJ EUR005/21/21|.0521200|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/21/2020	05/21/2021	05/21/2021	Exercise	44,862	6,060,000	135.08	159,378		437,407						(61,980)	437,407			0010
.052120Y EEJ EUR005/21/21|.052120Y|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/21/2020	05/21/2021	05/21/2021	Exercise	12,387	1,715,000	138.443492	36,187		81,084						(14,073)	81,084			0010
.052120S EEJ EUR005/07/21|.052120S|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/21/2020	05/07/2021	05/07/2021	Exercise	3,354	460,000	137.11047	11,178		29,214						(4,071)	29,214			0010
.052120E EEJ EUR005/21/21|.052120E|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/21/2020	05/21/2021	05/21/2021	Exercise	7,995	1,080,000	135.08	18,792		42,552						(7,308)	42,552			0010
.052120G EEJ EUR005/21/21|.052120G|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/21/2020	05/21/2021	05/21/2021	Exercise	8,735	1,180,000	135.08	23,718		59,472						(9,224)	59,472			0010
.052120C EEJ EUR005/07/21|.052120C|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/21/2020	05/07/2021	05/07/2021	Exercise	8,691	1,170,000	134.62	27,729		74,061						(10,098)	74,061			0010
.052220G MXEA EUR004/28/2|.052220G|MXEA EURO 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	05/22/2020	04/28/2021	04/28/2021	Exercise	1,258	2,064,290	1640.93	43,552		82,110						(15,165)	82,110			0010
.052220E MXEA EUR004/21/2|.052220E|MXEA EURO 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	05/22/2020	04/21/2021	04/21/2021	Exercise	1,049	1,650,643	1573.54	40,208		65,300						(13,443)	65,300			0010
.052220B MXEA ASIAN05/07/|.052220B|MXEA ASIAN 05/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	05/22/2020	05/07/2021	05/07/2021	Exercise	1,550	2,507,792	1617.93	72,354		139,345						(26,425)	139,345			0010
.052220F MXEA EUR004/21/2|.052220F|MXEA EURO 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	05/22/2020	04/21/2021	04/21/2021	Exercise	1,873	2,947,240	1573.54	93,762		157,070						(31,349)	157,070			0010
.052220J MXEA EUR005/07/2|.052220J|MXEA EURO 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	05/22/2020	05/07/2021	05/07/2021	Exercise	1,809	2,926,835	1617.93	85,511		160,241						(31,230)	160,241			0010
.052220L MXEA EUR005/14/2|.052220L|MXEA EURO 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	05/22/2020	05/14/2021	05/14/2021	Exercise	1,985	3,152,517	1588.17	92,521		161,460						(34,958)	161,460			0010
.052220H MXEA EUR004/28/2|.052220H|MXEA EURO 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	05/22/2020	04/28/2021	04/28/2021	Exercise	1,897	3,112,844	1640.93	82,102		160,164						(28,589)	160,164			0010
.052220D MXEA ASIAN05/21/|.052220D|MXEA ASIAN 05/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	05/22/2020	05/21/2021	05/21/2021	Exercise	1,451	2,403,378	1656.36	56,836		126,382						(22,164)	126,382			0010
.052220I MXEA EUR005/07/2|.052220I|MXEA EURO 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	05/22/2020	05/07/2021	05/07/2021	Exercise	2,392	3,870,089	1617.93	92,905		169,186						(33,931)	169,186			0010
.052220K MXEA EUR005/14/2|.052220K|MXEA EURO 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	05/22/2020	05/14/2021	05/14/2021	Exercise	1,422	2,258,378	1588.17	53,154		90,269						(20,084)	90,269			0010
.052220A MXEA ASIAN04/28/|.052220A|MXEA ASIAN 04/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	05/22/2020	04/28/2021	04/28/2021	Exercise	1,332	2,185,719	1640.93	56,224		119,520						(19,578)	119,520			0010
.052220C MXEA ASIAN05/14/|.052220C|MXEA ASIAN 05/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	05/22/2020	05/14/2021	05/14/2021	Exercise	1,139	1,808,926	1588.17	55,891		95,847						(21,118)	95,847			0010
.052820K EEJ EUR005/28/21|.052820K|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/28/2020	05/28/2021	05/28/2021	Exercise	29,564	3,995,000	135.13	109,064		317,519						(44,411)	317,519			0010
.F052820 SPX EUR005/28/21|.F052820|SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/28/2020	05/28/2021	05/28/2021	Exercise	6,299	19,085,000	3029.73	488,576		860,728						(198,949)	860,728			0010
.052820S EEJ EUR005/28/21|.052820S|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/28/2020	05/28/2021	05/28/2021	Exercise	4,683	655,000	139.85955	11,594		29,134						(4,721)	29,134			0010
.K052820 SPX EUR005/28/21|.K052820|SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/28/2020	05/28/2021	05/28/2021	Exercise	1,336	4,050,000	3029.73	142,317		258,394						(57,952)	258,394			0010
.052820P EEJ EUR005/28/21|.052820P|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/28/2020	05/28/2021	05/28/2021	Exercise	19,291	2,665,000	138.143399	58,364		152,382						(23,766)	152,382			0010
.052820U SPX ASIAN05/28/2|.052820U|SPX ASIAN 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	05/28/2020	05/28/2021	05/28/2021	Exercise	660	2,000,000	3029.73	41,800		75,598						(17,021)	75,598			0010

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.052820D EEJ EUR05/28/21|.052820D|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/28/2020	05/28/2021	05/28/2021	Exercise	1,887	255,000	135.13	5,381		13,897						(2,191)	13,897			0010
.052820F EEJ EUR05/28/21|.052820F|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/28/2020	05/28/2021	05/28/2021	Exercise	7,770	1,050,000	135.13	24,150		68,250						(9,834)	68,250			0010
.052820W SPX ASIAN05/28/2|.052820W|SPX ASIAN 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWD171265Z06	05/28/2020	05/28/2021	05/28/2021	Exercise	858	2,600,000	3029.73	67,080		126,622						(27,315)	126,622			0010
.052820Y SPX ASIAN05/28/2|.052820Y|SPX ASIAN 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWD171265Z06	05/28/2020	05/28/2021	05/28/2021	Exercise	547	1,660,000	3029.73	50,796		99,269						(20,684)	99,269			0010
.052820Z SPX ASIAN05/28/2|.052820Z|SPX ASIAN 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWD171265Z06	05/28/2020	05/28/2021	05/28/2021	Exercise	932	2,825,000	3029.73	96,050		193,796						(39,112)	193,796			0010
.052820T SPX ASIAN05/28/2|.052820T|SPX ASIAN 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWD171265Z06	05/28/2020	05/28/2021	05/28/2021	Exercise	863	2,615,000	3029.73	38,441		66,425						(15,653)	66,425			0010
.052820H EEJ EUR05/28/21|.052820H|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/28/2020	05/28/2021	05/28/2021	Exercise	22,570	3,050,000	135.13	76,860		242,411						(31,298)	242,411			0010
.052820B EEJ EUR05/28/21|.052820B|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/28/2020	05/28/2021	05/28/2021	Exercise	4,144	560,000	135.13	10,248		23,800						(4,173)	23,800			0010
.C052820 SPX EUR05/28/21|.C052820|SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/28/2020	05/28/2021	05/28/2021	Exercise	2,406	7,290,000	3029.73	153,017		264,629						(62,309)	264,629			0010
.052820O EEJ EUR05/28/21|.052820O|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/28/2020	05/28/2021	05/28/2021	Exercise	15,124	2,080,000	137.521801	49,088		128,500						(19,989)	128,500			0010
.I052820 SPX EUR05/28/21|.I052820|SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/28/2020	05/28/2021	05/28/2021	Exercise	1,310	3,970,000	3029.73	125,412		224,305						(51,068)	224,305			0010
.A052820 SPX EUR05/28/21|.A052820|SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/28/2020	05/28/2021	05/28/2021	Exercise	2,818	8,540,000	3029.73	128,015		217,775						(52,128)	217,775			0010
.052820I EEJ EUR05/28/21|.052820I|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/28/2020	05/28/2021	05/28/2021	Exercise	16,650	2,250,000	135.13	58,050		178,828						(23,638)	178,828			0010
.052820M EEJ EUR05/14/21|.052820M|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/28/2020	05/14/2021	05/14/2021	Exercise	5,445	745,000	136.821632	18,849		44,563						(7,224)	44,563			0010
.052820C EEJ EUR05/28/21|.052820C|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/28/2020	05/28/2021	05/28/2021	Exercise	9,361	1,265,000	135.13	25,427		63,250						(10,354)	63,250			0010
.052820A EEJ EUR05/14/21|.052820A|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/28/2020	05/14/2021	05/14/2021	Exercise	11,282	1,520,000	134.72	20,368		38,304						(7,807)	38,304			0010
.052820G EEJ EUR05/28/21|.052820G|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/28/2020	05/28/2021	05/28/2021	Exercise	17,760	2,400,000	135.13	57,360		168,960						(23,357)	168,960			0010
.052820Q EEJ EUR05/28/21|.052820Q|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/28/2020	05/28/2021	05/28/2021	Exercise	7,110	985,000	138.521763	20,587		53,563						(8,383)	53,563			0010
.052820L EEJ EUR05/28/21|.052820L|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/28/2020	05/28/2021	05/28/2021	Exercise	2,294	310,000	135.13	9,114		24,639						(3,711)	24,639			0010
.052820V SPX ASIAN05/28/2|.052820V|SPX ASIAN 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWD171265Z06	05/28/2020	05/28/2021	05/28/2021	Exercise	1,300	3,940,000	3029.73	94,166		174,936						(38,345)	174,936			0010
.052820X SPX ASIAN05/28/2|.052820X|SPX ASIAN 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWD171265Z06	05/28/2020	05/28/2021	05/28/2021	Exercise	1,480	4,485,000	3029.73	127,823		244,876						(52,050)	244,876			0010
.E052820 SPX EUR05/28/21|.E052820|SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/28/2020	05/28/2021	05/28/2021	Exercise	5,660	17,150,000	3029.73	420,175		737,459						(171,096)	737,459			0010
.052820E EEJ EUR05/28/21|.052820E|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/28/2020	05/28/2021	05/28/2021	Exercise	15,836	2,140,000	135.13	47,508		129,042						(19,345)	129,042			0010
.052820J EEJ EUR05/28/21|.052820J|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/28/2020	05/28/2021	05/28/2021	Exercise	30,600	4,135,000	135.13	109,164		328,646						(44,452)	328,646			0010

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.052820R EEJ EUR05/28/21|.052820R|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/28/2020	05/28/2021	05/28/2021	Exercise	4,173	580,000	138.967692	11,484		29,626						(4,676)	29,626			0010
.G052820 SPX EUR05/28/21|.G052820|SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/28/2020	05/28/2021	05/28/2021	Exercise	1,805	5,470,000	3029.73	149,003		262,565						(60,674)	262,565			0010
.052820N EEJ EUR05/28/21|.052820N|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/28/2020	05/28/2021	05/28/2021	Exercise	15,464	2,115,000	136.765073	54,779		142,507						(22,306)	142,507			0010
.D052820 SPX EUR05/28/21|.D052820|SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/28/2020	05/28/2021	05/28/2021	Exercise	1,609	4,875,000	3029.73	112,076		195,001						(45,638)	195,001			0010
.H052820 SPX EUR05/28/21|.H052820|SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/28/2020	05/28/2021	05/28/2021	Exercise	2,515	7,620,000	3029.73	217,856		387,095						(88,711)	387,095			0010
.B052820 SPX EUR05/28/21|.B052820|SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/28/2020	05/28/2021	05/28/2021	Exercise	831	2,520,000	3029.73	47,855		82,402						(19,487)	82,402			0010
.J052820 SPX EUR05/28/21|.J052820|SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/28/2020	05/28/2021	05/28/2021	Exercise	1,552	4,705,000	3029.73	157,571		284,189						(64,163)	284,189			0010
.N060820 SPX EUR06/07/21|.N060820|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/08/2020	06/07/2021	06/07/2021	Exercise	1,528	4,940,000	3232.39	155,165		284,046						(67,295)	284,046			0010
.G060820 SPX EUR06/07/21|.G060820|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/08/2020	06/07/2021	06/07/2021	Exercise	2,167	7,005,000	3232.39	144,373		252,189						(62,615)	252,189			0010
.060820U EEJ EUR06/07/21|.060820U|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/08/2020	06/07/2021	06/07/2021	Exercise	2,542	355,000	139.615216	6,213		20,141						(2,694)	20,141			0010
.060820S EEJ EUR06/07/21|.060820S|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/08/2020	06/07/2021	06/07/2021	Exercise	12,473	1,725,000	138.293	35,708		114,774						(15,486)	114,774			0010
.060820A EEJ EUR06/07/21|.060820A|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/08/2020	06/07/2021	06/07/2021	Exercise	14,378	1,940,000	134.92	33,756		76,630						(14,640)	76,630			0010
.060820M EEJ EUR06/07/21|.060820M|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/08/2020	06/07/2021	06/07/2021	Exercise	2,445	330,000	134.92	9,405		30,207						(4,079)	30,207			0010
.L060820 SPX EUR06/07/21|.L060820|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/08/2020	06/07/2021	06/07/2021	Exercise	4,119	13,315,000	3232.39	366,296		659,079						(158,863)	659,079			0010
.P060820 SPX EUR06/07/21|.P060820|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/08/2020	06/07/2021	06/07/2021	Exercise	846	2,735,000	3232.39	92,334		170,934						(40,045)	170,934			0010
.060820K EEJ EUR06/07/21|.060820K|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/08/2020	06/07/2021	06/07/2021	Exercise	51,104	6,895,000	134.92	187,544		631,139						(81,338)	631,139			0010
.D060820 SPX EUR06/07/21|.D060820|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/08/2020	06/07/2021	06/07/2021	Exercise	3,570	11,540,000	3232.39	172,177		293,106						(74,673)	293,106			0010
.C060820 SPX ASIAN06/07/2|.C060820|SPX ASIAN 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/08/2020	06/07/2021	06/07/2021	Exercise	748	2,420,000	3232.39	82,111		176,904						(35,612)	176,904			0010
.060820B EEJ EUR06/07/21|.060820B|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/08/2020	06/07/2021	06/07/2021	Exercise	2,075	280,000	134.92	5,264		12,600						(2,283)	12,600			0010
.060820H EEJ EUR06/07/21|.060820H|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/08/2020	06/07/2021	06/07/2021	Exercise	27,757	3,745,000	134.92	94,000		299,600						(40,768)	299,600			0010
.O060820 SPX EUR06/07/21|.O060820|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/08/2020	06/07/2021	06/07/2021	Exercise	2,951	9,540,000	3232.39	313,198		577,171						(135,835)	577,171			0010
.Q060820 SPX EUR06/07/21|.Q060820|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/08/2020	06/07/2021	06/07/2021	Exercise	1,282	4,145,000	3232.39	146,816		273,983						(63,674)	273,983			0010
.I060820 SPX EUR06/07/21|.I060820|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/08/2020	06/07/2021	06/07/2021	Exercise	5,039	16,290,000	3232.39	393,241		697,231						(170,549)	697,231			0010
.060820J EEJ EUR06/07/21|.060820J|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/08/2020	06/07/2021	06/07/2021	Exercise	48,176	6,500,000	134.92	170,300		585,000						(73,859)	585,000			0010

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.060820R EEJ EUR006/07/21|.060820R|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/08/2020	06/07/2021	06/07/2021	Exercise	10,945	1,510,000	137.9557	32,616		104,244						(14,146)	104,244			0010
.060820D EEJ EUR006/07/21|.060820D|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/08/2020	06/07/2021	06/07/2021	Exercise	3,483	470,000	134.92	9,917		25,944						(4,301)	25,944			0010
.060820P EEJ EUR006/07/21|.060820P|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/08/2020	06/07/2021	06/07/2021	Exercise	8,857	1,210,000	136.6065	30,734		95,633						(13,329)	95,633			0010
.E060820 SPX EUR006/07/21|.E060820|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/08/2020	06/07/2021	06/07/2021	Exercise	754	2,440,000	3232.39	42,505		73,199						(18,434)	73,199			0010
.M060820 SPX EUR006/07/21|.M060820|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/08/2020	06/07/2021	06/07/2021	Exercise	2,264	7,320,000	3232.39	216,526		393,085						(93,908)	393,085			0010
.060820F EEJ EUR006/07/21|.060820F|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/08/2020	06/07/2021	06/07/2021	Exercise	13,860	1,870,000	134.92	42,636		120,989						(18,491)	120,989			0010
.060820N EEJ EUR006/07/21|.060820N|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/08/2020	06/07/2021	06/07/2021	Exercise	1,927	260,000	134.92	7,748		23,799						(3,360)	23,799			0010
.060820L EEJ EUR006/07/21|.060820L|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/08/2020	06/07/2021	06/07/2021	Exercise	2,705	365,000	134.92	10,184		33,411						(4,417)	33,411			0010
.K060820 SPX EUR006/07/21|.K060820|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/08/2020	06/07/2021	06/07/2021	Exercise	2,327	7,525,000	3232.39	196,854		352,180						(85,376)	352,180			0010
.H060820 SPX EUR006/07/21|.H060820|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/08/2020	06/07/2021	06/07/2021	Exercise	2,159	6,980,000	3232.39	156,282		275,020						(67,780)	275,020			0010
.060820T EEJ EUR006/07/21|.060820T|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/08/2020	06/07/2021	06/07/2021	Exercise	4,578	635,000	138.69776	12,510		40,345						(5,425)	40,345			0010
.060820O EEJ EUR006/07/21|.060820O|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/08/2020	06/07/2021	06/07/2021	Exercise	8,481	1,155,000	136.174756	30,954		94,982						(13,425)	94,982			0010
.F060820 SPX EUR006/07/21|.F060820|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/08/2020	06/07/2021	06/07/2021	Exercise	774	2,505,000	3232.39	47,921		83,170						(20,783)	83,170			0010
.060820G EEJ EUR006/07/21|.060820G|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/08/2020	06/07/2021	06/07/2021	Exercise	13,415	1,810,000	134.92	42,897		126,700						(18,605)	126,700			0010
.J060820 SPX EUR006/07/21|.J060820|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/08/2020	06/07/2021	06/07/2021	Exercise	8,212	26,545,000	3232.39	670,527		1,194,545						(290,809)	1,194,545			0010
.060820E EEJ EUR006/07/21|.060820E|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/08/2020	06/07/2021	06/07/2021	Exercise	26,571	3,585,000	134.92	78,870		215,100						(34,206)	215,100			0010
.060820C EEJ EUR006/07/21|.060820C|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/08/2020	06/07/2021	06/07/2021	Exercise	7,560	1,020,000	134.92	20,502		51,408						(8,892)	51,408			0010
.060820Y SPX ASIAN06/07/2|.060820Y|SPX ASIAN 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC ... G5GSEF7VJP5170UK5573	06/08/2020	06/07/2021	06/07/2021	Exercise	864	2,795,000	3232.39	69,819		134,995						(30,281)	134,995			0010
.060820W SPX ASIAN06/07/2|.060820W|SPX ASIAN 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC ... G5GSEF7VJP5170UK5573	06/08/2020	06/07/2021	06/07/2021	Exercise	773	2,500,000	3232.39	50,725		93,746						(22,000)	93,746			0010
.A060820 SPX ASIAN06/07/2|.A060820|SPX ASIAN 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC ... G5GSEF7VJP5170UK5573	06/08/2020	06/07/2021	06/07/2021	Exercise	1,696	5,485,000	3232.39	158,736		320,321						(68,844)	320,321			0010
.B060820 SPX ASIAN06/07/2|.B060820|SPX ASIAN 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC ... G5GSEF7VJP5170UK5573	06/08/2020	06/07/2021	06/07/2021	Exercise	1,130	3,655,000	3232.39	118,203		248,910						(51,265)	248,910			0010
.060820Q EEJ EUR006/07/21|.060820Q|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/08/2020	06/07/2021	06/07/2021	Exercise	20,288	2,785,000	137.267608	65,448		206,468						(28,385)	206,468			0010
.060820I EEJ EUR006/07/21|.060820I|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/08/2020	06/07/2021	06/07/2021	Exercise	20,790	2,805,000	134.92	72,089		238,425						(31,265)	238,425			0010
.060820Z SPX ASIAN06/07/2|.060820Z|SPX ASIAN 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC ... G5GSEF7VJP5170UK5573	06/08/2020	06/07/2021	06/07/2021	Exercise	1,249	4,040,000	3232.39	109,524		216,549						(47,501)	216,549			0010

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.060820X SPX ASIAN06/07/2|.060820X|SPX ASIAN 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	06/08/2020	06/07/2021	06/07/2021	Exercise	1,166	3,770,000	3232.39	87,992		167,390						(38,162)	167,390			0010
.060820V SPX ASIAN06/07/2|.060820V|SPX ASIAN 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	06/08/2020	06/07/2021	06/07/2021	Exercise	1,471	4,755,000	3232.39	68,615		120,298						(29,758)	120,298			0010
.V061520 SPX EURO06/14/21|.V061520|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/15/2020	06/14/2021	06/14/2021	Exercise	2,088	6,405,000	3066.59	343,500		672,521		343,500		(226,157)			329,021			0010
.W061520 SPX EURO06/14/21|.W061520|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/15/2020	06/14/2021	06/14/2021	Exercise	2,758	8,460,000	3066.59	506,754		1,024,495		506,754		(355,005)			517,741			0010
.T061520 SPX EURO06/14/21|.T061520|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/15/2020	06/14/2021	06/14/2021	Exercise	1,232	3,780,000	3066.59	159,894		298,619		159,894		(96,362)			138,725			0010
.061520Y EEJ EURO06/14/21|.061520Y|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/15/2020	06/14/2021	06/14/2021	Exercise	37,417	5,075,000	135.63	155,803		460,989		155,803		(86,325)			305,187			0010
.U061520 SPX EURO06/14/21|.U061520|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/15/2020	06/14/2021	06/14/2021	Exercise	1,190	3,650,000	3066.59	188,194		365,001		188,194		(121,693)			176,807			0010
.061520E EEJ EURO06/14/21|.061520E|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/15/2020	06/14/2021	06/14/2021	Exercise	5,419	735,000	135.63	14,333		35,501				(6,493)			35,501			0010
.R061520 SPX EURO06/14/21|.R061520|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/15/2020	06/14/2021	06/14/2021	Exercise	2,196	6,735,000	3066.59	225,151		407,470				(102,002)			407,470			0010
.D061520 SPX ASIAN06/14/2|.D061520|SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	06/15/2020	06/14/2021	06/14/2021	Exercise	839	2,575,000	3066.59	67,980		125,148				(30,798)			125,148			0010
.061520J EEJ EURO06/14/21|.061520J|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/15/2020	06/14/2021	06/14/2021	Exercise	22,487	3,050,000	135.63	75,945		244,000				(34,406)			244,000			0010
.061520L EEJ EURO06/14/21|.061520L|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/15/2020	06/14/2021	06/14/2021	Exercise	40,735	5,525,000	135.63	144,203		497,250				(65,329)			497,250			0010
.F061520 SPX ASIAN06/14/2|.F061520|SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	06/15/2020	06/14/2021	06/14/2021	Exercise	821	2,520,000	3066.59	77,364		146,413				(35,049)			146,413			0010
.A061520 SPX ASIAN06/14/2|.A061520|SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	06/15/2020	06/14/2021	06/14/2021	Exercise	983	3,015,000	3066.59	45,225		76,580				(20,489)			76,580			0010
.061520V EEJ EURO06/14/21|.061520V|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/15/2020	06/14/2021	06/14/2021	Exercise	2,086	290,000	139.02075	5,974		19,092				(2,706)			19,092			0010
.M061520 SPX EURO06/14/21|.M061520|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/15/2020	06/14/2021	06/14/2021	Exercise	5,098	15,635,000	3066.59	382,745		672,288				(173,398)			672,288			0010
.K061520 SPX EURO06/14/21|.K061520|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/15/2020	06/14/2021	06/14/2021	Exercise	1,697	5,205,000	3066.59	109,721		190,508				(49,708)			190,508			0010
.O061520 SPX EURO06/14/21|.O061520|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/15/2020	06/14/2021	06/14/2021	Exercise	2,426	7,440,000	3066.59	201,922		357,857				(91,478)			357,857			0010
.061520U EEJ EURO06/14/21|.061520U|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/15/2020	06/14/2021	06/14/2021	Exercise	7,931	1,100,000	138.681675	23,650		75,169				(10,714)			75,169			0010
.061520W EEJ EURO06/14/21|.061520W|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/15/2020	06/14/2021	06/14/2021	Exercise	3,907	545,000	139.468329	10,628		34,082				(4,815)			34,082			0010
.P061520 SPX EURO06/14/21|.P061520|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/15/2020	06/14/2021	06/14/2021	Exercise	2,320	7,115,000	3066.59	201,568		358,605				(91,318)			358,605			0010
.J061520 SPX EURO06/14/21|.J061520|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/15/2020	06/14/2021	06/14/2021	Exercise	1,219	3,740,000	3066.59	67,694		116,313				(30,668)			116,313			0010
.061520A EEJ EUR05/28/21|.061520A|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/15/2020	05/28/2021	05/28/2021	Exercise	10,841	1,465,000	135.13	26,517		60,065				(11,298)			60,065			0010
.N061520 SPX EURO06/14/21|.N061520|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/15/2020	06/14/2021	06/14/2021	Exercise	5,780	17,725,000	3066.59	453,406		799,379				(205,410)			799,379			0010

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.061520M EEJ EURO06/14/21|.061520M|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/15/2020	06/14/2021	06/14/2021	Exercise	39,482	5,355,000	135.63	144,585		486,423						(65,503)	486,423			0010
.061520G EEJ EURO06/14/21|.061520G|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/15/2020	06/14/2021	06/14/2021	Exercise	23,188	3,145,000	135.63	68,876		189,329						(31,203)	189,329			0010
.0615200 EEJ EURO06/14/21|.061520Q|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/15/2020	06/14/2021	06/14/2021	Exercise	2,630	360,000	136.85067	9,612		29,461						(4,355)	29,461			0010
.061520I EEJ EURO06/14/21|.061520I|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/15/2020	06/14/2021	06/14/2021	Exercise	9,031	1,225,000	135.63	28,910		85,750						(13,097)	85,750			0010
.061520K EEJ EURO06/14/21|.061520K|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/15/2020	06/14/2021	06/14/2021	Exercise	14,746	2,000,000	135.63	51,000		170,000						(23,105)	170,000			0010
.061520C EEJ EURO05/28/21|.061520C|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/15/2020	05/28/2021	05/28/2021	Exercise	5,846	790,000	135.13	20,777		62,788						(8,853)	62,788			0010
.061520S EEJ EURO06/14/21|.061520S|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/15/2020	06/14/2021	06/14/2021	Exercise	14,166	1,955,000	138.003525	45,552		143,371						(20,637)	143,371			0010
.0615200 EEJ EURO05/28/21|.061520O|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/15/2020	05/28/2021	05/28/2021	Exercise	4,410	605,000	137.170463	14,883		38,949						(6,341)	38,949			0010
.L061520 SPX EURO06/14/21|.L061520|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/15/2020	06/14/2021	06/14/2021	Exercise	1,449	4,445,000	3066.59	101,524		177,360						(45,994)	177,360			0010
.061520D EEJ EURO06/14/21|.061520D|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/15/2020	06/14/2021	06/14/2021	Exercise	10,764	1,460,000	135.63	25,404		58,108						(11,509)	58,108			0010
.061520R EEJ EURO06/14/21|.061520R|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/15/2020	06/14/2021	06/14/2021	Exercise	7,972	1,095,000	137.352501	27,594		85,558						(12,501)	85,558			0010
.061520F EEJ EURO06/14/21|.061520F|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/15/2020	06/14/2021	06/14/2021	Exercise	7,262	985,000	135.63	20,488		53,289						(9,282)	53,289			0010
.061520X EEJ EURO06/14/21|.061520X|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/15/2020	06/14/2021	06/14/2021	Exercise	4,167	585,000	140.37705	10,121		32,664						(4,585)	32,664			0010
.C061520 SPX ASIAN06/14/2|.C061520|SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIIDI71265Z06	06/15/2020	06/14/2021	06/14/2021	Exercise	842	2,585,000	3066.59	62,557		113,479						(28,341)	113,479			0010
.061520P EEJ EURO05/28/21|.061520P|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/15/2020	05/28/2021	05/28/2021	Exercise	3,150	435,000	138.089347	9,570		25,047						(4,078)	25,047			0010
.G061520 SPX ASIAN06/14/2|.G061520|SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIIDI71265Z06	06/15/2020	06/14/2021	06/14/2021	Exercise	582	1,785,000	3066.59	61,940		120,485						(28,061)	120,485			0010
.E061520 SPX ASIAN06/14/2|.E061520|SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIIDI71265Z06	06/15/2020	06/14/2021	06/14/2021	Exercise	997	3,060,000	3066.59	88,434		165,543						(40,064)	165,543			0010
.Q061520 SPX EURO06/14/21|.Q061520|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/15/2020	06/14/2021	06/14/2021	Exercise	2,682	8,225,000	3066.59	259,746		467,174						(117,675)	467,174			0010
.S061520 SPX EURO06/14/21|.S061520|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/15/2020	06/14/2021	06/14/2021	Exercise	1,082	3,320,000	3066.59	120,948		221,107						(54,794)	221,107			0010
.I061520 SPX EURO06/14/21|.I061520|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/15/2020	06/14/2021	06/14/2021	Exercise	3,239	9,935,000	3066.59	147,038		249,364						(66,614)	249,364			0010
.061520H EEJ EURO06/14/21|.061520H|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/15/2020	06/14/2021	06/14/2021	Exercise	12,460	1,690,000	135.63	38,532		109,850						(17,456)	109,850			0010
.H061520 SPX ASIAN06/14/2|.H061520|SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIIDI71265Z06	06/15/2020	06/14/2021	06/14/2021	Exercise	645	1,980,000	3066.59	71,280		140,181						(32,293)	140,181			0010
.061520N EEJ EURO06/14/21|.061520N|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/15/2020	06/14/2021	06/14/2021	Exercise	1,437	195,000	135.63	5,714		17,713						(2,588)	17,713			0010
.061520T EEJ EURO06/14/21|.061520T|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/15/2020	06/14/2021	06/14/2021	Exercise	2,817	390,000	138.423978	8,658		27,392						(3,922)	27,392			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.061520B EEJ EUR005/28/21|.061520B|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/15/2020	05/28/2021	05/28/2021	Exercise	7,178	970,000	135.13	22,213		61,110						(9,465)	61,110			0010
.B061520 SPX ASIAN06/14/2|.B061520|SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHWD171265Z06	06/15/2020	06/14/2021	06/14/2021	Exercise	440	1,350,000	3066.59	28,755		51,031						(13,027)	51,031			0010
.061620A SGIXCGMS EURO06/|.061620A|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	06/16/2020	06/14/2021	06/14/2021	Exercise	377	136,499	361.54	3,387		4,572						(1,539)	4,572			0010
.061820A SPX EUR003/29/21|.061820A|SPX EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	06/18/2020	03/29/2021	03/29/2021	Exercise	589	1,547,097	2626.65	36,824		47,650						(11,442)	47,650			0010
.061820B SPX EUR004/14/21|.061820B|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	06/18/2020	04/14/2021	04/14/2021	Exercise	769	2,188,620	2846.06	64,711		93,672						(22,518)	93,672			0010
.061820H SPX EUR005/14/21|.061820H|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	06/18/2020	05/14/2021	05/14/2021	Exercise	948	2,704,170	2852.5	87,974		129,260						(35,891)	129,260			0010
.061820F SPX EUR005/07/21|.061820F|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	06/18/2020	05/07/2021	05/07/2021	Exercise	628	1,809,387	2881.19	61,205		91,374						(24,175)	91,374			0010
.061820C SPX EUR004/21/21|.061820C|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	06/18/2020	04/21/2021	04/21/2021	Exercise	377	1,031,683	2736.56	34,032		46,940						(12,355)	46,940			0010
.061820E SPX EUR004/28/21|.061820E|SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	06/18/2020	04/28/2021	04/28/2021	Exercise	770	2,204,810	2863.39	87,849		130,307						(33,156)	130,307			0010
.062220Q EEJ EUR006/21/21|.062220Q|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/22/2020	06/21/2021	06/21/2021	Exercise	14,405	1,955,000	135.71	51,026		165,378						(24,103)	165,378			0010
.062220E EEJ EUR006/07/21|.062220E|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/22/2020	06/07/2021	06/07/2021	Exercise	9,783	1,320,000	134.92	36,036		108,636						(16,258)	108,636			0010
.062220R EEJ EUR006/21/21|.062220R|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/22/2020	06/21/2021	06/21/2021	Exercise	23,506	3,190,000	135.71	86,449		269,849						(40,836)	269,849			0010
.062220Y EEJ EUR006/21/21|.062220Y|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/22/2020	06/21/2021	06/21/2021	Exercise	6,018	835,000	138.749904	18,036		51,930						(8,520)	51,930			0010
.062220L EEJ EUR006/21/21|.062220L|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/22/2020	06/21/2021	06/21/2021	Exercise	10,316	1,400,000	135.71	31,920		90,580						(15,078)	90,580			0010
.A062220 EEJ EUR006/21/21|.A062220|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/22/2020	06/21/2021	06/21/2021	Exercise	5,769	810,000	140.405566	14,175		40,494						(6,696)	40,494			0010
.062220T EEJ EUR006/21/21|.062220T|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/22/2020	06/21/2021	06/21/2021	Exercise	1,473	200,000	135.71	5,720		16,918						(2,702)	16,918			0010
.062220J EEJ EUR006/21/21|.062220J|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/22/2020	06/21/2021	06/21/2021	Exercise	3,131	425,000	135.71	8,500		21,293						(4,015)	21,293			0010
.062220H EEJ EUR006/21/21|.062220H|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/22/2020	06/21/2021	06/21/2021	Exercise	7,000	950,000	135.71	16,530		37,715						(7,808)	37,715			0010
.062220K EEJ EUR006/21/21|.062220K|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/22/2020	06/21/2021	06/21/2021	Exercise	14,000	1,900,000	135.71	41,610		113,240						(19,656)	113,240			0010
.062220S EEJ EUR006/21/21|.062220S|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/22/2020	06/21/2021	06/21/2021	Exercise	1,694	230,000	135.71	6,394		19,456						(3,020)	19,456			0010
.062220X EEJ EUR006/21/21|.062220X|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/22/2020	06/21/2021	06/21/2021	Exercise	13,180	1,820,000	138.084925	42,588		122,108						(20,118)	122,108			0010
.062220Z EEJ EUR006/21/21|.062220Z|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/22/2020	06/21/2021	06/21/2021	Exercise	6,717	935,000	139.184176	19,074		55,158						(9,010)	55,158			0010
.062220U EEJ EUR006/07/21|.062220U|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/22/2020	06/07/2021	06/07/2021	Exercise	3,959	545,000	137.658876	13,298		38,823						(5,999)	38,823			0010
.062220P EEJ EUR006/21/21|.062220P|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/22/2020	06/21/2021	06/21/2021	Exercise	20,116	2,730,000	135.71	69,888		230,937						(33,013)	230,937			0010

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.062220N EEJ EURO06/21/21|.062220N|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/22/2020	06/21/2021	06/21/2021	Exercise	5,194	705,000	135.71	17,132		52,875						(8,093)	52,875			0010
.062220B EEJ EURO06/07/21|.062220B|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/22/2020	06/07/2021	06/07/2021	Exercise	2,594	350,000	134.92	7,595		17,990						(3,426)	17,990			0010
.062220F EEJ EURO06/07/21|.062220F|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/22/2020	06/07/2021	06/07/2021	Exercise	8,968	1,210,000	134.92	34,243		108,900						(15,449)	108,900			0010
.062220D EEJ EURO06/07/21|.062220D|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/22/2020	06/07/2021	06/07/2021	Exercise	10,932	1,475,000	134.92	37,023		99,415						(16,703)	99,415			0010
.062220V EEJ EURO06/21/21|.062220V|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/22/2020	06/21/2021	06/21/2021	Exercise	3,721	510,000	137.026387	13,515		38,195						(6,384)	38,195			0010
.062220A EEJ EURO06/07/21|.062220A|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/22/2020	06/07/2021	06/07/2021	Exercise	8,004	1,080,000	134.92	20,412		44,064						(9,209)	44,064			0010
.062220G EEJ EURO06/07/21|.062220G|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/22/2020	06/07/2021	06/07/2021	Exercise	11,821	1,595,000	134.92	46,893		145,999						(21,156)	145,999			0010
.062220O EEJ EURO06/21/21|.062220O|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/22/2020	06/21/2021	06/21/2021	Exercise	11,789	1,600,000	135.71	40,000		128,000						(18,895)	128,000			0010
.062220W EEJ EURO06/21/21|.062220W|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/22/2020	06/21/2021	06/21/2021	Exercise	10,844	1,490,000	137.392804	37,846		107,566						(17,878)	107,566			0010
.062220C EEJ EURO06/07/21|.062220C|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/22/2020	06/07/2021	06/07/2021	Exercise	10,598	1,430,000	134.92	33,891		86,515						(15,290)	86,515			0010
.062220M EEJ EURO06/21/21|.062220M|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/22/2020	06/21/2021	06/21/2021	Exercise	8,989	1,220,000	135.71	28,792		85,400						(13,601)	85,400			0010
.062220I EEJ EURO06/21/21|.062220I|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/22/2020	06/21/2021	06/21/2021	Exercise	2,247	305,000	135.71	5,734		13,817						(2,709)	13,817			0010
.T062220 SPX EUR006/21/21|.T062220|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	06/22/2020	06/21/2021	06/21/2021	Exercise	901	2,810,000	3117.86	102,200		183,776						(48,277)	183,776			0010
.N062220 SPX EUR006/21/21|.N062220|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	06/22/2020	06/21/2021	06/21/2021	Exercise	4,108	12,810,000	3117.86	332,035		577,750						(156,845)	577,750			0010
.P062220 SPX EUR006/21/21|.P062220|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	06/22/2020	06/21/2021	06/21/2021	Exercise	3,130	9,760,000	3117.86	275,622		483,107						(130,197)	483,107			0010
.H062220 SPX ASIAN06/21/21|.H062220|SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	06/22/2020	06/21/2021	06/21/2021	Exercise	1,727	5,385,012	3117.86	191,168		378,574						(90,303)	378,574			0010
.B062220 SPX ASIAN06/21/21|.B062220|SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	06/22/2020	06/21/2021	06/21/2021	Exercise	1,002	3,125,000	3117.86	45,938		79,061						(21,700)	79,061			0010
.D062220 SPX ASIAN06/21/21|.D062220|SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	06/22/2020	06/21/2021	06/21/2021	Exercise	1,310	4,084,989	3117.86	104,168		191,589						(49,206)	191,589			0010
.K062220 SPX EUR006/21/21|.K062220|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	06/22/2020	06/21/2021	06/21/2021	Exercise	2,270	7,080,000	3117.86	151,866		260,550						(71,738)	260,550			0010
.F062220 SPX ASIAN06/21/21|.F062220|SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	06/22/2020	06/21/2021	06/21/2021	Exercise	1,664	5,189,990	3117.86	155,181		293,752						(73,304)	293,752			0010
.Q062220 SPX EUR006/21/21|.Q062220|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	06/22/2020	06/21/2021	06/21/2021	Exercise	1,778	5,545,000	3117.86	167,237		294,994						(78,999)	294,994			0010
.J062220 SPX EUR006/21/21|.J062220|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	06/22/2020	06/21/2021	06/21/2021	Exercise	1,709	5,330,000	3117.86	97,646		165,771						(46,125)	165,771			0010
.L062220 SPX EUR006/21/21|.L062220|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	06/22/2020	06/21/2021	06/21/2021	Exercise	1,954	6,095,000	3117.86	142,623		246,235						(67,372)	246,235			0010
.R062220 SPX EUR006/21/21|.R062220|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	06/22/2020	06/21/2021	06/21/2021	Exercise	1,109	3,460,000	3117.86	111,966		198,953						(52,890)	198,953			0010

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.I062220 SPX EUR006/21/21|.I062220|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I7OUK5573	06/22/2020	06/21/2021	06/21/2021	Exercise	3,789	11,815,000	3117.86	176,752		296,563						(83,494)	296,563			0010
.M062220 SPX EUR006/21/21|.M062220|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I7OUK5573	06/22/2020	06/21/2021	06/21/2021	Exercise	5,532	17,250,000	3117.86	426,938		740,046						(201,675)	740,046			0010
.C062220 SPX ASIAN06/21/2|.C062220|SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	06/22/2020	06/21/2021	06/21/2021	Exercise	931	2,905,004	3117.86	66,234		119,690						(31,287)	119,690			0010
.O062220 SPX EUR006/21/21|.O062220|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I7OUK5573	06/22/2020	06/21/2021	06/21/2021	Exercise	3,614	11,270,000	3117.86	306,431		535,331						(144,751)	535,331			0010
.S062220 SPX EUR006/21/21|.S062220|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I7OUK5573	06/22/2020	06/21/2021	06/21/2021	Exercise	2,585	8,060,000	3117.86	275,491		492,463						(130,135)	492,463			0010
.E062220 SPX ASIAN06/21/2|.E062220|SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	06/22/2020	06/21/2021	06/21/2021	Exercise	989	3,084,998	3117.86	88,848		166,585						(41,970)	166,585			0010
.G062220 SPX ASIAN06/21/2|.G062220|SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	06/22/2020	06/21/2021	06/21/2021	Exercise	721	2,250,004	3117.86	70,200		134,097						(33,161)	134,097			0010
.062320K MXEA EUR006/14/2|.062320K|MXEA EURO 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse Intern E58DKGMJYYYJLN8C3868	06/23/2020	06/14/2021	06/14/2021	Exercise	1,008	1,764,514	1750.51	44,503		70,459						(20,617)	70,459			0010
.062320G MXEA EUR005/28/2|.062320G|MXEA EURO 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse Intern E58DKGMJYYYJLN8C3868	06/23/2020	05/28/2021	05/28/2021	Exercise	928	1,617,560	1743.06	36,600		56,385						(15,965)	56,385			0010
.062320A MXEA ASIAN05/28/|.062320A|MXEA ASIAN 05/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse Intern E58DKGMJYYYJLN8C3868	06/23/2020	05/28/2021	05/28/2021	Exercise	954	1,662,879	1743.06	55,475		84,887						(24,198)	84,887			0010
.062320I MXEA EUR006/07/2|.062320I|MXEA EURO 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse Intern E58DKGMJYYYJLN8C3868	06/23/2020	06/07/2021	06/07/2021	Exercise	1,903	3,528,162	1854.0	77,300		150,565						(34,974)	150,565			0010
.062320E MXEA EUR005/21/2|.062320E|MXEA EURO 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse Intern E58DKGMJYYYJLN8C3868	06/23/2020	05/21/2021	05/21/2021	Exercise	1,350	2,236,086	1656.36	65,772		92,097						(27,903)	92,097			0010
.062320C MXEA ASIAN06/14/|.062320C|MXEA ASIAN 06/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse Intern E58DKGMJYYYJLN8C3868	06/23/2020	06/14/2021	06/14/2021	Exercise	962	1,683,991	1750.51	56,133		87,523						(26,005)	87,523			0010
.062320D MXEA ASIAN06/21/|.062320D|MXEA ASIAN 06/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse Intern E58DKGMJYYYJLN8C3868	06/23/2020	06/21/2021	06/21/2021	Exercise	962	1,732,976	1801.43	54,526		98,903						(25,828)	98,903			0010
.062320J MXEA EUR006/07/2|.062320J|MXEA EURO 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse Intern E58DKGMJYYYJLN8C3868	06/23/2020	06/07/2021	06/07/2021	Exercise	1,197	2,219,238	1854.0	60,664		123,339						(27,447)	123,339			0010
.062320M SGIXCGMS EUR006/|.062320M|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Chicago Mercantile E SNZ20JLFK8MNNCLOOF39	06/23/2020	06/21/2021	06/21/2021	Exercise	401	145,678	363.25	3,649		3,437						(1,729)	3,437			0010
.062320B MXEA ASIAN06/07/|.062320B|MXEA ASIAN 06/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse Intern E58DKGMJYYYJLN8C3868	06/23/2020	06/07/2021	06/07/2021	Exercise	1,429	2,649,366	1854.0	66,291		152,874						(29,993)	152,874			0010
.062320H MXEA EUR005/28/2|.062320H|MXEA EURO 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse Intern E58DKGMJYYYJLN8C3868	06/23/2020	05/28/2021	05/28/2021	Exercise	1,646	2,869,077	1743.06	88,473		140,980						(38,592)	140,980			0010
.062320L MXEA EUR006/14/2|.062320L|MXEA EURO 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse Intern E58DKGMJYYYJLN8C3868	06/23/2020	06/14/2021	06/14/2021	Exercise	1,768	3,094,902	1750.51	96,444		156,521						(44,680)	156,521			0010
.062320F MXEA EUR005/21/2|.062320F|MXEA EURO 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse Intern E58DKGMJYYYJLN8C3868	06/23/2020	05/21/2021	05/21/2021	Exercise	1,410	2,335,468	1656.36	88,886		127,196						(37,709)	127,196			0010
.O062920 SPX EUR006/28/21|.O062920|SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID171265Z06	06/29/2020	06/28/2021	06/28/2021	Exercise	1,855	5,665,000	3053.24	167,684		296,846						(82,452)	296,846			0010
.0629200 EEJ EUR006/28/21|.0629200|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/29/2020	06/28/2021	06/28/2021	Exercise	3,429	465,000	135.57	12,974		40,817						(6,379)	40,817			0010
.H062920 SPX EUR006/28/21|.H062920|SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID171265Z06	06/29/2020	06/28/2021	06/28/2021	Exercise	1,293	3,950,000	3053.24	73,075		124,028						(35,932)	124,028			0010
.062920Z SPX ASIAN06/28/2|.062920Z|SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID171265Z06	06/29/2020	06/28/2021	06/28/2021	Exercise	1,521	4,645,000	3053.24	67,817		117,051						(33,346)	117,051			0010

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.062920II EEJ EURO06/28/21|.062920II|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/29/2020	06/28/2021	06/28/2021	Exercise	2,195	305,000	138.945693	6,314		19,178						(3,104)	19,178			0010
.062920J EEJ EURO06/28/21|.062920J|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/29/2020	06/28/2021	06/28/2021	Exercise	14,125	1,915,000	135.57	46,726		143,625						(22,976)	143,625			0010
.062920C EEJ EURO06/21/21|.062920C|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/29/2020	06/21/2021	06/21/2021	Exercise	11,937	1,620,000	135.71	28,350		64,800						(13,656)	64,800			0010
.E062920 SPX ASIAN06/28/2|.E062920|SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	06/29/2020	06/28/2021	06/28/2021	Exercise	781	2,385,000	3053.24	75,128		145,010						(36,941)	145,010			0010
.062920A EEJ EURO06/14/21|.062920A|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/29/2020	06/14/2021	06/14/2021	Exercise	6,930	940,000	135.63	17,390		40,702						(8,195)	40,702			0010
.062920H EEJ EURO06/28/21|.062920H|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/29/2020	06/28/2021	06/28/2021	Exercise	19,178	2,600,000	135.57	59,280		169,000						(29,149)	169,000			0010
.M062920 SPX EURO06/28/21|.M062920|SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	06/29/2020	06/28/2021	06/28/2021	Exercise	4,844	14,790,000	3053.24	402,288		705,485						(197,810)	705,485			0010
.062920T EEJ EURO06/28/21|.062920T|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/29/2020	06/28/2021	06/28/2021	Exercise	9,978	1,370,000	137.291739	34,661		102,856						(17,043)	102,856			0010
.Q062920 SPX EURO06/28/21|.Q062920|SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	06/29/2020	06/28/2021	06/28/2021	Exercise	1,380	4,215,000	3053.24	141,203		252,894						(69,431)	252,894			0010
.G062920 SPX EURO06/28/21|.G062920|SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	06/29/2020	06/28/2021	06/28/2021	Exercise	3,696	11,285,000	3053.24	169,275		282,121						(83,235)	282,121			0010
.D062920 SPX ASIAN06/28/2|.D062920|SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	06/29/2020	06/28/2021	06/28/2021	Exercise	1,637	5,000,000	3053.24	149,000		283,502						(73,265)	283,502			0010
.B062920 SPX ASIAN06/28/2|.B062920|SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	06/29/2020	06/28/2021	06/28/2021	Exercise	1,496	4,570,000	3053.24	110,594		203,366						(54,380)	203,366			0010
.P062920 SPX EURO06/28/21|.P062920|SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	06/29/2020	06/28/2021	06/28/2021	Exercise	2,484	7,585,000	3053.24	242,720		432,333						(119,349)	432,333			0010
.J062920 SPX EURO06/28/21|.J062920|SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	06/29/2020	06/28/2021	06/28/2021	Exercise	3,160	9,650,000	3053.24	222,915		385,021						(109,610)	385,021			0010
.L062920 SPX EURO06/28/21|.L062920|SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	06/29/2020	06/28/2021	06/28/2021	Exercise	1,999	6,105,000	3053.24	158,120		275,333						(77,749)	275,333			0010
.R062920 SPX EURO06/28/21|.R062920|SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	06/29/2020	06/28/2021	06/28/2021	Exercise	1,716	5,240,000	3053.24	184,972		333,271						(90,953)	333,271			0010
.N062920 SPX EURO06/28/21|.N062920|SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	06/29/2020	06/28/2021	06/28/2021	Exercise	4,989	15,235,000	3053.24	429,627		755,653						(211,253)	755,653			0010
.F062920 SPX ASIAN06/28/2|.F062920|SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	06/29/2020	06/28/2021	06/28/2021	Exercise	1,434	4,380,000	3053.24	155,490		310,105						(76,456)	310,105			0010
.I062920 SPX EURO06/28/21|.I062920|SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	06/29/2020	06/28/2021	06/28/2021	Exercise	1,247	3,810,000	3053.24	81,153		139,448						(39,904)	139,448			0010
.062920P EEJ EURO06/28/21|.062920P|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/29/2020	06/28/2021	06/28/2021	Exercise	5,310	720,000	135.57	20,808		63,200						(10,232)	63,200			0010
.062920B EEJ EURO06/14/21|.062920B|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/29/2020	06/14/2021	06/14/2021	Exercise	8,331	1,130,000	135.63	22,374		55,031						(10,544)	55,031			0010
.062920I EEJ EURO06/28/21|.062920I|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/29/2020	06/28/2021	06/28/2021	Exercise	19,620	2,660,000	135.57	62,776		186,200						(30,868)	186,200			0010
.062920G EEJ EURO06/28/21|.062920G|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/29/2020	06/28/2021	06/28/2021	Exercise	24,009	3,255,000	135.57	71,610		196,277						(35,212)	196,277			0010
.062920D EEJ EURO06/28/21|.062920D|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/29/2020	06/28/2021	06/28/2021	Exercise	15,637	2,120,000	135.57	36,888		83,952						(18,138)	83,952			0010

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.062920N EEJ EUR006/28/21|.062920N|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/29/2020	06/28/2021	06/28/2021	Exercise	33,045	4,480,000	135.57	121,408		393,243						(59,698)	393,243			0010
.S062920 SPX EUR006/28/21|.S062920|SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	06/29/2020	06/28/2021	06/28/2021	Exercise	1,234	3,770,000	3053.24	145,145		264,657						(71,370)	264,657			0010
.K062920 SPX EUR006/28/21|.K062920|SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	06/29/2020	06/28/2021	06/28/2021	Exercise	5,259	16,060,000	3053.24	396,682		690,584						(195,054)	690,584			0010
.C062920 SPX ASIAN06/28/2|.C062920|SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	06/29/2020	06/28/2021	06/28/2021	Exercise	1,321	4,035,000	3053.24	115,401		217,883						(56,744)	217,883			0010
.A062920 SPX ASIAN06/28/2|.A062920|SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	06/29/2020	06/28/2021	06/28/2021	Exercise	440	1,345,000	3053.24	27,842		50,034						(13,690)	50,034			0010
.062920V EEJ EUR006/28/21|.062920V|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/29/2020	06/28/2021	06/28/2021	Exercise	7,610	1,055,000	138.620325	22,788		68,868						(11,205)	68,868			0010
.062920X EEJ EUR006/28/21|.062920X|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/29/2020	06/28/2021	06/28/2021	Exercise	3,051	425,000	139.298175	8,415		25,618						(4,138)	25,618			0010
.062920F EEJ EUR006/28/21|.062920F|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/29/2020	06/28/2021	06/28/2021	Exercise	6,196	840,000	135.57	17,052		43,428						(8,385)	43,428			0010
.062920L EEJ EUR006/28/21|.062920L|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/29/2020	06/28/2021	06/28/2021	Exercise	3,835	520,000	135.57	13,312		44,200						(6,546)	44,200			0010
.062920R EEJ EUR006/14/21|.062920R|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/29/2020	06/14/2021	06/14/2021	Exercise	2,311	320,000	138.423978	7,072		22,475						(3,333)	22,475			0010
.062920K EEJ EUR006/28/21|.062920K|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/29/2020	06/28/2021	06/28/2021	Exercise	18,956	2,570,000	135.57	64,250		205,600						(31,593)	205,600			0010
.062920E EEJ EUR006/28/21|.062920E|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/29/2020	06/28/2021	06/28/2021	Exercise	4,794	650,000	135.57	12,220		29,380						(6,009)	29,380			0010
.062920Q EEJ EUR006/14/21|.062920Q|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/29/2020	06/14/2021	06/14/2021	Exercise	1,637	225,000	137.379627	5,648		17,535						(2,661)	17,535			0010
.062920M EEJ EUR006/28/21|.062920M|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/29/2020	06/28/2021	06/28/2021	Exercise	50,453	6,840,000	135.57	179,208		600,398						(88,119)	600,398			0010
.062920S EEJ EUR006/28/21|.062920S|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/29/2020	06/28/2021	06/28/2021	Exercise	5,881	805,000	136.871472	21,413		62,933						(10,529)	62,933			0010
.062920U EEJ EUR006/28/21|.062920U|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/29/2020	06/28/2021	06/28/2021	Exercise	17,219	2,375,000	137.928918	55,813		167,147						(27,444)	167,147			0010
.062920Y EEJ EUR006/28/21|.062920Y|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/29/2020	06/28/2021	06/28/2021	Exercise	4,385	615,000	140.233608	10,824		32,827						(5,322)	32,827			0010
.063020A SGIXCGMS EUR006/.|.063020A|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Chicago Mercantile E SNZ20JLFK8MNNCLOOF39	06/30/2020	06/28/2021	06/28/2021	Exercise	357	129,998	363.55	3,300		3,222						(1,627)	3,222			0010
.070720I EEJ EUR007/07/21|.070720I|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/07/2020	07/07/2021	07/07/2021	Exercise	7,552	1,030,000	136.38	17,819		40,479						(9,179)	40,479			0010
.H070720 SPX ASIAN07/07/2|.H070720|SPX ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/07/2020	07/07/2021	07/07/2021	Exercise	438	1,380,000	3145.32	36,280		68,309						(18,690)	68,309			0010
.070720P EEJ EUR007/07/21|.070720P|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/07/2020	07/07/2021	07/07/2021	Exercise	1,503	205,000	136.38	5,146		16,400						(2,651)	16,400			0010
.P070720 SPX EUR007/07/21|.P070720|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/07/2020	07/07/2021	07/07/2021	Exercise	1,758	5,530,000	3145.32	136,149		235,032						(70,137)	235,032			0010
.070720X EEJ EUR007/07/21|.070720X|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/07/2020	07/07/2021	07/07/2021	Exercise	3,416	470,000	137.580144	12,690		35,737						(6,537)	35,737			0010
.R070720 SPX EUR007/07/21|.R070720|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/07/2020	07/07/2021	07/07/2021	Exercise	5,838	18,365,000	3145.32	500,997		872,322						(258,089)	872,322			0010

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.J070720 SPX ASIAN07/07/21.J070720|SPX ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/07/2020	07/07/2021	07/07/2021	Exercise	1,438	4,525,000	3145.32	132,990		256,568						(68,510)	256,568			0010
.070720B EEJ EUR006/21/21.070720B|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/07/2020	06/21/2021	06/21/2021	Exercise	9,837	1,335,000	135.71	32,975		93,450						(16,250)	93,450			0010
.070720R EEJ EUR007/07/21.070720R|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/07/2020	07/07/2021	07/07/2021	Exercise	32,482	4,430,000	136.38	116,066		375,826						(59,792)	375,826			0010
.070720N EEJ EUR007/07/21.070720N|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/07/2020	07/07/2021	07/07/2021	Exercise	5,939	810,000	136.38	19,278		57,672						(9,931)	57,672			0010
.070720D EEJ EUR006/21/21.070720D|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/07/2020	06/21/2021	06/21/2021	Exercise	4,347	590,000	135.71	15,458		47,200						(7,618)	47,200			0010
.F070720 SPX ASIAN07/07/21.F070720|SPX ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/07/2020	07/07/2021	07/07/2021	Exercise	737	2,320,000	3145.32	48,140		87,229						(24,799)	87,229			0010
.A070720 EEJ EUR007/07/21.A070720|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/07/2020	07/07/2021	07/07/2021	Exercise	5,127	715,000	139.434912	15,516		44,642						(7,993)	44,642			0010
.070720U EEJ EUR007/07/21.070720U|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/07/2020	07/07/2021	07/07/2021	Exercise	1,906	260,000	136.38	7,722		22,057						(3,978)	22,057			0010
.T070720 SPX EUR007/07/21.T070720|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/07/2020	07/07/2021	07/07/2021	Exercise	2,126	6,690,000	3145.32	213,612		377,984						(110,042)	377,984			0010
.070720Q EEJ EUR007/07/21.070720Q|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/07/2020	07/07/2021	07/07/2021	Exercise	3,739	510,000	136.38	13,107		43,267						(6,752)	43,267			0010
.070720A EEJ EUR006/21/21.070720A|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/07/2020	06/21/2021	06/21/2021	Exercise	21,995	2,985,000	135.71	71,939		198,204						(35,451)	198,204			0010
.070720Y EEJ EUR007/07/21.070720Y|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/07/2020	07/07/2021	07/07/2021	Exercise	8,042	1,115,000	138.643908	26,537		76,084						(13,671)	76,084			0010
.C070720 EEJ EUR007/07/21.C070720|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/07/2020	07/07/2021	07/07/2021	Exercise	2,562	360,000	140.4714	6,876		19,741						(3,542)	19,741			0010
.070720M EEJ EUR007/07/21.070720M|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/07/2020	07/07/2021	07/07/2021	Exercise	18,917	2,580,000	136.38	58,824		167,184						(30,303)	167,184			0010
.070720E EEJ EUR006/21/21.070720E|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/07/2020	06/21/2021	06/21/2021	Exercise	8,031	1,090,000	135.71	29,103		92,205						(14,342)	92,205			0010
.070720G EEJ EUR006/21/21.070720G|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/07/2020	06/21/2021	06/21/2021	Exercise	8,473	1,150,000	135.71	32,545		97,281						(16,038)	97,281			0010
.070720K EEJ EUR007/07/21.070720K|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/07/2020	07/07/2021	07/07/2021	Exercise	4,216	575,000	136.38	11,615		29,325						(5,983)	29,325			0010
.070720O EEJ EUR007/07/21.070720O|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/07/2020	07/07/2021	07/07/2021	Exercise	20,420	2,785,000	136.38	67,954		208,875						(35,007)	208,875			0010
.070720S EEJ EUR007/07/21.070720S|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/07/2020	07/07/2021	07/07/2021	Exercise	19,724	2,690,000	136.38	72,899		228,210						(37,554)	228,210			0010
.070720C EEJ EUR006/21/21.070720C|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/07/2020	06/21/2021	06/21/2021	Exercise	2,357	320,000	135.71	8,128		24,000						(4,005)	24,000			0010
.N070720 SPX EUR007/07/21.N070720|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/07/2020	07/07/2021	07/07/2021	Exercise	4,449	13,995,000	3145.32	312,648		536,027						(161,061)	536,027			0010
.070720J EEJ EUR007/07/21.070720J|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/07/2020	07/07/2021	07/07/2021	Exercise	4,069	555,000	136.38	10,323		24,531						(5,318)	24,531			0010
.070720W EEJ EUR006/21/21.070720W|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/07/2020	06/21/2021	06/21/2021	Exercise	2,019	280,000	138.668478	6,384		17,582						(3,146)	17,582			0010
.V070720 SPX EUR007/07/21.V070720|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/07/2020	07/07/2021	07/07/2021	Exercise	963	3,030,000	3145.32	116,988		212,406						(60,267)	212,406			0010

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.D070720 EEJ EURO07/07/21|.D070720|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/07/2020	07/07/2021	07/07/2021	Exercise	5,029	710,000	141.166938	12,354		35,313						(6,364)	35,313			0010
.070720H EEJ EUR006/21/21|.070720H|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/07/2020	06/21/2021	06/21/2021	Exercise	2,026	275,000	135.71	8,113		23,263						(3,998)	23,263			0010
.070720T EEJ EURO07/07/21|.070720T|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/07/2020	07/07/2021	07/07/2021	Exercise	3,959	540,000	136.38	15,174		45,812						(7,817)	45,812			0010
.L070720 SPX EUR007/07/21|.L070720|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/07/2020	07/07/2021	07/07/2021	Exercise	3,665	11,530,000	3145.32	171,336		287,103						(88,264)	287,103			0010
.S070720 SPX EUR007/07/21|.S070720|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/07/2020	07/07/2021	07/07/2021	Exercise	5,166	16,250,000	3145.32	465,400		814,122						(239,752)	814,122			0010
.K070720 SPX ASIAN07/07/2|.K070720|SPX ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/07/2020	07/07/2021	07/07/2021	Exercise	1,254	3,945,000	3145.32	135,590		273,789						(69,849)	273,789			0010
.070720F EEJ EUR006/21/21|.070720F|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/07/2020	06/21/2021	06/21/2021	Exercise	7,147	970,000	135.71	26,481		82,054						(13,050)	82,054			0010
.E070720 SPX ASIAN07/07/2|.E070720|SPX ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/07/2020	07/07/2021	07/07/2021	Exercise	1,061	3,340,000	3145.32	48,163		83,837						(24,811)	83,837			0010
.070720L EEJ EURO07/07/21|.070720L|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/07/2020	07/07/2021	07/07/2021	Exercise	18,331	2,500,000	136.38	55,000		150,000						(28,333)	150,000			0010
.B070720 EEJ EURO07/07/21|.B070720|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/07/2020	07/07/2021	07/07/2021	Exercise	3,747	525,000	140.075898	10,500		30,312						(5,409)	30,312			0010
.070720Z EEJ EURO07/07/21|.070720Z|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/07/2020	07/07/2021	07/07/2021	Exercise	5,319	740,000	139.1076	16,650		47,979						(8,577)	47,979			0010
.070720V EEJ EUR006/21/21|.070720V|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/07/2020	06/21/2021	06/21/2021	Exercise	2,585	355,000	137.324949	9,479		25,806						(4,671)	25,806			0010
.I070720 SPX ASIAN07/07/2|.I070720|SPX ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/07/2020	07/07/2021	07/07/2021	Exercise	1,739	5,470,000	3145.32	154,528		295,385						(79,605)	295,385			0010
.U070720 SPX EUR007/07/21|.U070720|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/07/2020	07/07/2021	07/07/2021	Exercise	2,247	7,070,000	3145.32	243,844		435,508						(125,617)	435,508			0010
.G070720 SPX ASIAN07/07/2|.G070720|SPX ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/07/2020	07/07/2021	07/07/2021	Exercise	747	2,350,000	3145.32	55,578		102,695						(28,631)	102,695			0010
.M070720 SPX EUR007/07/21|.M070720|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/07/2020	07/07/2021	07/07/2021	Exercise	1,972	6,205,000	3145.32	114,296		193,588						(58,880)	193,588			0010
.0070720 SPX EUR007/07/21|.0070720|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/07/2020	07/07/2021	07/07/2021	Exercise	3,241	10,195,000	3145.32	238,869		410,870						(123,054)	410,870			0010
.0070720 SPX EUR007/07/21|.0070720|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/07/2020	07/07/2021	07/07/2021	Exercise	1,589	5,000,000	3145.32	130,850		227,004						(67,408)	227,004			0010
.070820A SGIXCGMS EUR007/|.070820A|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ20JLFK8MNNCLOOF39	07/08/2020	07/07/2021	07/07/2021	Exercise	356	129,999	364.45	3,424		4,669						(1,769)	4,669			0010
.V071420 SPX EUR007/14/21|.V071420|SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIIDI71265Z06	07/14/2020	07/14/2021	07/14/2021	Exercise	4,253	13,600,000	3197.52	811,920		1,631,990		811,920		(474,058)			820,070			0010
.T071420 SPX EUR007/14/21|.T071420|SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIIDI71265Z06	07/14/2020	07/14/2021	07/14/2021	Exercise	1,354	4,330,000	3197.52	191,386		356,798		191,386		(96,445)			165,412			0010
.B071420 EEJ EURO07/14/21|.B071420|EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/14/2020	07/14/2021	07/14/2021	Exercise	12,886	1,765,000	136.97	54,539		150,251		54,539		(17,056)			95,713			0010
.U071420 SPX EUR007/14/21|.U071420|SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIIDI71265Z06	07/14/2020	07/14/2021	07/14/2021	Exercise	3,965	12,680,000	3197.52	677,112		1,317,443		677,112		(372,217)			640,331			0010
.WI71420 SPX EUR007/14/21|.WI071420|SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIIDI71265Z06	07/14/2020	07/14/2021	07/14/2021	Exercise	678	2,170,000	3197.52	138,229		284,484		138,229		(84,273)			146,255			0010

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.071420N EEJ EUR007/14/21|.071420N|EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/14/2020	07/14/2021	07/14/2021	Exercise	1,679	230,000	136.97	5,773		18,400						(3,085)	18,400			0010
.071420G EEJ EUR007/14/21|.071420G|EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/14/2020	07/14/2021	07/14/2021	Exercise	2,883	395,000	136.97	7,308		17,301						(3,905)	17,301			0010
.071420U EEJ EUR006/28/21|.071420U|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/14/2020	06/28/2021	06/28/2021	Exercise	2,783	385,000	138.308514	10,010		26,017						(5,135)	26,017			0010
.071420S EEJ EUR007/14/21|.071420S|EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/14/2020	07/14/2021	07/14/2021	Exercise	4,124	565,000	136.97	16,159		48,097						(8,636)	48,097			0010
.A071420 EEJ EUR007/14/21|.A071420|EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/14/2020	07/14/2021	07/14/2021	Exercise	4,898	695,000	141.887223	11,954		34,214						(6,389)	34,214			0010
.K071420 SPX EUR007/14/21|.K071420|SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	07/14/2020	07/14/2021	07/14/2021	Exercise	3,671	11,740,000	3197.52	176,100		292,332						(94,114)	292,332			0010
.H071420 SPX ASIAN07/14/2|.H071420|SPX ASIAN 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	07/14/2020	07/14/2021	07/14/2021	Exercise	1,138	3,640,000	3197.52	94,640		174,719						(50,579)	174,719			0010
.S071420 SPX EUR007/14/21|.S071420|SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	07/14/2020	07/14/2021	07/14/2021	Exercise	958	3,065,000	3197.52	114,325		207,498						(61,099)	207,498			0010
.R071420 SPX EUR007/14/21|.R071420|SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	07/14/2020	07/14/2021	07/14/2021	Exercise	2,354	7,530,000	3197.52	256,020		458,579						(136,826)	458,579			0010
.071420Y EEJ EUR007/14/21|.071420Y|EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/14/2020	07/14/2021	07/14/2021	Exercise	6,070	850,000	140.024431	18,445		53,404						(9,858)	53,404			0010
.L071420 SPX EUR007/14/21|.L071420|SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	07/14/2020	07/14/2021	07/14/2021	Exercise	1,862	5,955,000	3197.52	108,977		184,003						(58,241)	184,003			0010
.071420E EEJ EUR007/07/21|.071420E|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/14/2020	07/07/2021	07/07/2021	Exercise	13,015	1,775,000	136.38	41,003		107,210						(21,538)	107,210			0010
.071420K EEJ EUR007/14/21|.071420K|EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/14/2020	07/14/2021	07/14/2021	Exercise	24,348	3,335,000	136.97	76,038		215,775						(40,637)	215,775			0010
.0714200 EEJ EUR007/14/21|.0714200|EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/14/2020	07/14/2021	07/14/2021	Exercise	20,186	2,765,000	136.97	75,208		235,379						(40,194)	235,379			0010
.071420W EEJ EUR007/14/21|.071420W|EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/14/2020	07/14/2021	07/14/2021	Exercise	9,409	1,310,000	139.216308	31,309		90,034						(16,733)	90,034			0010
.071420I EEJ EUR007/14/21|.071420I|EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/14/2020	07/14/2021	07/14/2021	Exercise	3,978	545,000	136.97	11,445		29,757						(6,117)	29,757			0010
.071420A EEJ EUR006/28/21|.071420A|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/14/2020	06/28/2021	06/28/2021	Exercise	8,740	1,185,000	135.57	11,495		16,946						(5,896)	16,946			0010
.N071420 SPX EUR007/14/21|.N071420|SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	07/14/2020	07/14/2021	07/14/2021	Exercise	2,914	9,320,000	3197.52	220,884		382,125						(118,048)	382,125			0010
.P071420 SPX EUR007/14/21|.P071420|SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	07/14/2020	07/14/2021	07/14/2021	Exercise	2,573	8,230,000	3197.52	232,086		407,392						(124,035)	407,392			0010
.071420C EEJ EUR007/07/21|.071420C|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/14/2020	07/07/2021	07/07/2021	Exercise	5,352	730,000	136.38	12,994		28,178						(6,826)	28,178			0010
.071420H EEJ EUR007/14/21|.071420H|EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/14/2020	07/14/2021	07/14/2021	Exercise	13,433	1,840,000	136.97	36,800		92,000						(19,667)	92,000			0010
.071420T EEJ EUR006/28/21|.071420T|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/14/2020	06/28/2021	06/28/2021	Exercise	1,578	215,000	136.166508	7,117		17,926						(3,651)	17,926			0010
.071420M EEJ EUR007/14/21|.071420M|EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/14/2020	07/14/2021	07/14/2021	Exercise	16,938	2,320,000	136.97	56,608		174,000						(30,253)	174,000			0010
.0714200 EEJ EUR007/14/21|.0714200|EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/14/2020	07/14/2021	07/14/2021	Exercise	7,519	1,030,000	136.97	26,471		87,550						(14,147)	87,550			0010

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.J071420 SPX ASIAN07/14/21|.J071420|SPX ASIAN 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	07/14/2020	07/14/2021	07/14/2021	Exercise	927	2,965,000	3197.52	104,961		208,444						(56,095)	208,444			0010
.M071420 SPX EURO07/14/21|.M071420|SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	07/14/2020	07/14/2021	07/14/2021	Exercise	4,501	14,395,000	3197.52	321,009		551,351						(171,558)	551,351			0010
.Q071420 SPX EURO07/14/21|.Q071420|SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	07/14/2020	07/14/2021	07/14/2021	Exercise	4,278	13,680,000	3197.52	367,992		642,945						(196,668)	642,945			0010
.Q071420 SPX EURO07/14/21|.Q071420|SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	07/14/2020	07/14/2021	07/14/2021	Exercise	2,567	8,210,000	3197.52	256,152		454,006						(136,897)	454,006			0010
.071420X EEJ EURO07/14/21|.071420X|EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/14/2020	07/14/2021	07/14/2021	Exercise	7,873	1,100,000	139.7094	24,860		71,641						(13,286)	71,641			0010
.F071420 SPX ASIAN07/14/21|.F071420|SPX ASIAN 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	07/14/2020	07/14/2021	07/14/2021	Exercise	850	2,720,000	3197.52	41,344		71,268						(22,096)	71,268			0010
.071420R EEJ EURO07/14/21|.071420R|EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/14/2020	07/14/2021	07/14/2021	Exercise	3,723	510,000	136.97	14,229		43,415						(7,604)	43,415			0010
.071420B EEJ EURO07/07/21|.071420B|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/14/2020	07/07/2021	07/07/2021	Exercise	2,566	350,000	136.38	5,845		12,250						(3,070)	12,250			0010
.071420D EEJ EURO07/07/21|.071420D|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/14/2020	07/07/2021	07/07/2021	Exercise	5,279	720,000	136.38	14,400		33,552						(7,564)	33,552			0010
.071420V EEJ EURO07/14/21|.071420V|EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/14/2020	07/14/2021	07/14/2021	Exercise	9,922	1,375,000	138.572549	35,475		100,964						(18,959)	100,964			0010
.071420F EEJ EURO07/14/21|.071420F|EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/14/2020	07/14/2021	07/14/2021	Exercise	11,681	1,600,000	136.97	27,680		62,880						(14,793)	62,880			0010
.I071420 SPX ASIAN07/14/21|.I071420|SPX ASIAN 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	07/14/2020	07/14/2021	07/14/2021	Exercise	1,698	5,430,000	3197.52	159,099		300,818						(85,028)	300,818			0010
.G071420 SPX ASIAN07/14/21|.G071420|SPX ASIAN 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	07/14/2020	07/14/2021	07/14/2021	Exercise	1,047	3,350,000	3197.52	76,380		138,358						(40,820)	138,358			0010
.071420J EEJ EURO07/14/21|.071420J|EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/14/2020	07/14/2021	07/14/2021	Exercise	12,630	1,730,000	136.97	38,060		103,800						(20,341)	103,800			0010
.071420L EEJ EURO07/14/21|.071420L|EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/14/2020	07/14/2021	07/14/2021	Exercise	4,344	595,000	136.97	14,102		41,650						(7,536)	41,650			0010
.071420P EEJ EURO07/14/21|.071420P|EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/14/2020	07/14/2021	07/14/2021	Exercise	42,527	5,825,000	136.97	152,615		495,871						(81,563)	495,871			0010
.071420Z EEJ EURO07/14/21|.071420Z|EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/14/2020	07/14/2021	07/14/2021	Exercise	5,110	720,000	140.887342	14,040		40,700						(7,503)	40,700			0010
.072120G EEJ EURO07/07/21|.072120G|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/21/2020	07/07/2021	07/07/2021	Exercise	1,833	250,000	136.38	8,275		21,209						(4,434)	21,209			0010
.Q072120 SPX EURO07/21/21|.Q072120|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	07/21/2020	07/21/2021	07/21/2021	Exercise	1,759	5,730,000	3257.3	172,473		307,706						(95,502)	307,706			0010
.G072120 SPX ASIAN07/21/21|.G072120|SPX ASIAN 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZ0031MB27	07/21/2020	07/21/2021	07/21/2021	Exercise	2,231	7,270,000	3257.3	204,287		401,297						(113,118)	401,297			0010
.J072120 SPX EURO07/21/21|.J072120|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	07/21/2020	07/21/2021	07/21/2021	Exercise	1,868	6,085,000	3257.3	109,530		184,383						(60,649)	184,383			0010
.072120V EEJ EURO07/07/21|.072120V|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/21/2020	07/07/2021	07/07/2021	Exercise	2,147	300,000	139.666758	7,380		18,221						(3,954)	18,221			0010
.L072120 SPX EURO07/21/21|.L072120|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	07/21/2020	07/21/2021	07/21/2021	Exercise	1,289	4,200,000	3257.3	94,920		162,956						(52,559)	162,956			0010
.072120L EEJ EURO07/21/21|.072120L|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/21/2020	07/21/2021	07/21/2021	Exercise	12,521	1,725,000	137.76	37,950		103,500						(21,014)	103,500			0010

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.072120N EEJ EUR007/21/21|.072120N|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/21/2020	07/21/2021	07/21/2021	Exercise	8,238	1,135,000	137.76	26,900		79,450						(14,895)	79,450			0010
.072120B EEJ EUR007/07/21|.072120B|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/21/2020	07/07/2021	07/07/2021	Exercise	8,065	1,100,000	136.38	27,060		65,010						(14,499)	65,010			0010
.072120I EEJ EUR007/21/21|.072120I|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/21/2020	07/21/2021	07/21/2021	Exercise	4,391	605,000	137.76	11,374		27,286						(6,298)	27,286			0010
.072120Q EEJ EUR007/21/21|.072120Q|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/21/2020	07/21/2021	07/21/2021	Exercise	5,190	715,000	137.76	18,376		55,691						(10,175)	55,691			0010
.A072120 EEJ EUR007/21/21|.A072120|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/21/2020	07/21/2021	07/21/2021	Exercise	3,981	565,000	141.8928	10,792		27,057						(5,975)	27,057			0010
.C072120 EEJ EUR007/21/21|.C072120|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/21/2020	07/21/2021	07/21/2021	Exercise	2,313	330,000	142.664256	5,709		13,955						(3,161)	13,955			0010
.072120J EEJ EUR007/21/21|.072120J|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/21/2020	07/21/2021	07/21/2021	Exercise	7,404	1,020,000	137.76	20,400		51,204						(11,296)	51,204			0010
.072120Y EEJ EUR007/21/21|.072120Y|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/21/2020	07/21/2021	07/21/2021	Exercise	7,883	1,105,000	140.1708	25,968		66,730						(14,379)	66,730			0010
.072120R EEJ EUR007/21/21|.072120R|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/21/2020	07/21/2021	07/21/2021	Exercise	31,758	4,375,000	137.76	114,625		340,765						(63,470)	340,765			0010
.E072120 SPX ASIAN07/21/2|.E072120|SPX ASIAN 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZ0031MB27	07/21/2020	07/21/2021	07/21/2021	Exercise	802	2,614,993	3257.3	53,085		96,490						(29,394)	96,490			0010
.072120X EEJ EUR007/21/21|.072120X|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/21/2020	07/21/2021	07/21/2021	Exercise	5,581	780,000	139.743744	19,266		49,521						(10,668)	49,521			0010
.072120D EEJ EUR007/07/21|.072120D|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/21/2020	07/07/2021	07/07/2021	Exercise	2,419	330,000	136.38	8,910		23,397						(4,774)	23,397			0010
.072120K EEJ EUR007/21/21|.072120K|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/21/2020	07/21/2021	07/21/2021	Exercise	4,863	670,000	137.76	14,070		36,850						(7,791)	36,850			0010
.072120E EEJ EUR007/07/21|.072120E|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/21/2020	07/07/2021	07/07/2021	Exercise	7,149	975,000	136.38	27,008		73,125						(14,471)	73,125			0010
.M072120 SPX EUR007/21/21|.M072120|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	07/21/2020	07/21/2021	07/21/2021	Exercise	2,466	8,035,000	3257.3	192,037		331,040						(106,334)	331,040			0010
.072120C EEJ EUR007/07/21|.072120C|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/21/2020	07/07/2021	07/07/2021	Exercise	15,544	2,120,000	136.38	54,908		138,224						(29,421)	138,224			0010
.072120Z EEJ EUR007/21/21|.072120Z|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/21/2020	07/21/2021	07/21/2021	Exercise	7,206	1,015,000	140.845824	22,026		56,321						(12,196)	56,321			0010
.I072120 SPX EUR007/21/21|.I072120|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	07/21/2020	07/21/2021	07/21/2021	Exercise	4,299	14,005,000	3257.3	207,274		347,320						(114,772)	347,320			0010
.072120T EEJ EUR007/21/21|.072120T|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/21/2020	07/21/2021	07/21/2021	Exercise	1,705	235,000	137.76	6,886		18,304						(3,813)	18,304			0010
.O072120 SPX EUR007/21/21|.O072120|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	07/21/2020	07/21/2021	07/21/2021	Exercise	3,552	11,570,000	3257.3	312,390		549,569						(172,976)	549,569			0010
.S072120 SPX EUR007/21/21|.S072120|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	07/21/2020	07/21/2021	07/21/2021	Exercise	637	2,075,000	3257.3	74,078		135,707						(41,018)	135,707			0010
.072120A EEJ EUR007/07/21|.072120A|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/21/2020	07/07/2021	07/07/2021	Exercise	2,383	325,000	136.38	6,338		13,033						(3,396)	13,033			0010
.H072120 SPX ASIAN07/21/2|.H072120|SPX ASIAN 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZ0031MB27	07/21/2020	07/21/2021	07/21/2021	Exercise	1,134	3,695,016	3257.3	122,305		255,326						(67,722)	255,326			0010
.B072120 EEJ EUR007/21/21|.B072120|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/21/2020	07/21/2021	07/21/2021	Exercise	2,847	405,000	142.2372	7,412		18,383						(4,104)	18,383			0010

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.R072120 SPX EUR007/21/21|.R072120|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/21/2020	07/21/2021	07/21/2021	Exercise	2,627	8,560,000	3257.3	283,336		513,605						(156,889)	513,605			0010
.072120F EEJ EUR007/07/21|.072120F|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/21/2020	07/07/2021	07/07/2021	Exercise	12,061	1,645,000	136.38	48,857		139,556						(26,178)	139,556			0010
.072120P EEJ EUR007/21/21|.072120P|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/21/2020	07/21/2021	07/21/2021	Exercise	2,903	400,000	137.76	10,040		31,156						(5,559)	31,156			0010
.K072120 SPX EUR007/21/21|.K072120|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/21/2020	07/21/2021	07/21/2021	Exercise	3,357	10,935,000	3257.3	229,635		390,394						(127,153)	390,394			0010
.072120M EEJ EUR007/21/21|.072120M|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/21/2020	07/21/2021	07/21/2021	Exercise	6,496	895,000	137.76	20,406		57,907						(11,299)	57,907			0010
.072120O EEJ EUR007/21/21|.072120O|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/21/2020	07/21/2021	07/21/2021	Exercise	11,287	1,555,000	137.76	37,942		116,625						(21,009)	116,625			0010
.072120H EEJ EUR007/21/21|.072120H|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/21/2020	07/21/2021	07/21/2021	Exercise	10,670	1,470,000	137.76	25,725		58,947						(14,244)	58,947			0010
.T072120 SPX EUR007/21/21|.T072120|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/21/2020	07/21/2021	07/21/2021	Exercise	1,194	3,890,000	3257.3	147,820		273,469						(81,851)	273,469			0010
.072120U EEJ EUR007/07/21|.072120U|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/21/2020	07/07/2021	07/07/2021	Exercise	3,211	445,000	138.56208	12,416		30,632						(6,652)	30,632			0010
.072120W EEJ EUR007/21/21|.072120W|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/21/2020	07/21/2021	07/21/2021	Exercise	3,164	440,000	139.041168	11,792		30,179						(6,529)	30,179			0010
.072120S EEJ EUR007/21/21|.072120S|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/21/2020	07/21/2021	07/21/2021	Exercise	18,111	2,495,000	137.76	67,864		194,333						(37,578)	194,333			0010
.N072120 SPX EUR007/21/21|.N072120|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/21/2020	07/21/2021	07/21/2021	Exercise	1,449	4,720,000	3257.3	123,192		215,228						(68,214)	215,228			0010
.D072120 SPX ASIAN07/21/2|.D072120|SPX ASIAN 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	07/21/2020	07/21/2021	07/21/2021	Exercise	1,406	4,579,992	3257.3	68,242		118,616						(37,787)	118,616			0010
.F072120 SPX ASIAN07/21/2|.F072120|SPX ASIAN 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	07/21/2020	07/21/2021	07/21/2021	Exercise	753	2,454,994	3257.3	59,902		113,174						(33,169)	113,174			0010
.P072120 SPX EUR007/21/21|.P072120|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/21/2020	07/21/2021	07/21/2021	Exercise	3,957	12,890,000	3257.3	362,209		639,336						(200,562)	639,336			0010
.072220F MXEA EUR006/21/2|.072220F|MXEA EURO 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/22/2020	06/21/2021	06/21/2021	Exercise	1,970	3,548,817	1801.43	104,784		170,720						(53,970)	170,720			0010
.072220G MXEA EUR006/28/2|.072220G|MXEA EURO 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/22/2020	06/28/2021	06/28/2021	Exercise	703	1,248,198	1775.53	29,196		43,691						(15,330)	43,691			0010
.072220E MXEA EUR006/21/2|.072220E|MXEA EURO 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/22/2020	06/21/2021	06/21/2021	Exercise	691	1,244,788	1801.43	27,903		43,540						(14,372)	43,540			0010
.072220K MXEA EUR007/14/2|.072220K|MXEA EURO 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/22/2020	07/14/2021	07/14/2021	Exercise	1,105	2,021,819	1829.7	43,957		72,797						(24,022)	72,797			0010
.072220D MXEA ASIAN07/21/|.072220D|MXEA ASIAN 07/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/22/2020	07/21/2021	07/21/2021	Exercise	1,191	2,239,413	1880.28	56,942		118,123						(31,617)	118,123			0010
.072220C MXEA ASIAN07/14/|.072220C|MXEA ASIAN 07/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/22/2020	07/14/2021	07/14/2021	Exercise	727	1,330,192	1829.7	39,731		67,284						(21,712)	67,284			0010
.072220L MXEA EUR007/14/2|.072220L|MXEA EURO 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/22/2020	07/14/2021	07/14/2021	Exercise	1,230	2,250,531	1829.7	67,269		117,957						(36,761)	117,957			0010
.072220H MXEA EUR006/28/2|.072220H|MXEA EURO 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/22/2020	06/28/2021	06/28/2021	Exercise	2,244	3,984,289	1775.53	123,959		193,321						(65,087)	193,321			0010
.X072220 SGIXCGMS EUR007/|.X072220|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Chicago Mercantile E SNZ20JLFK8MNNCLOOF39	07/22/2020	07/21/2021	07/21/2021	Exercise	1,123	415,261	369.65	10,582		11,728						(5,876)	11,728			0010

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.072220A MXEA ASIAN06/28/ | .072220A | MXEA ASIAN 06/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC 5GSSEF7VJP5I70UK5573	07/22/2020	06/28/2021	06/28/2021	Exercise	1,007	1,787,959	1775.53	64,800		95,021						(34,025)	95,021			0010
.072220J MXEA EURO07/07/2 | .072220J | MXEA EURO 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC 5GSSEF7VJP5I70UK5573	07/22/2020	07/07/2021	07/07/2021	Exercise	1,228	2,240,916	1824.85	65,870		113,774						(35,396)	113,774			0010
.072220I MXEA EURO07/07/2 | .072220I | MXEA EURO 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC 5GSSEF7VJP5I70UK5573	07/22/2020	07/07/2021	07/07/2021	Exercise	719	1,312,067	1824.85	26,768		43,320						(14,384)	43,320			0010
.072220B MXEA ASIAN07/07/ | .072220B | MXEA ASIAN 07/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC 5GSSEF7VJP5I70UK5573	07/22/2020	07/07/2021	07/07/2021	Exercise	1,123	2,049,307	1824.85	63,741		107,595						(34,252)	107,595			0010
.F072820 SPX EURO07/28/21 | .F072820 | SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	07/28/2020	07/28/2021	07/28/2021	Exercise	3,099	9,975,000	3218.44	208,478		359,088						(119,458)	359,088			0010
.072820J EEJ EURO07/28/21 | .072820J | EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/28/2020	07/28/2021	07/28/2021	Exercise	21,340	2,970,000	139.17	72,468		213,195						(41,524)	213,195			0010
.K072820 SPX EURO07/28/21 | .K072820 | SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	07/28/2020	07/28/2021	07/28/2021	Exercise	2,232	7,185,000	3218.44	225,609		405,234						(129,275)	405,234			0010
.072820Z SPX ASIAN07/28/2 | .072820Z | SPX ASIAN 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	07/28/2020	07/28/2021	07/28/2021	Exercise	950	3,060,000	3218.44	78,030		147,797						(44,711)	147,797			0010
.072820E EEJ EURO07/28/21 | .072820E | EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/28/2020	07/28/2021	07/28/2021	Exercise	8,838	1,230,000	139.17	24,477		61,131						(14,025)	61,131			0010
.072820C EEJ EURO07/28/21 | .072820C | EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/28/2020	07/28/2021	07/28/2021	Exercise	12,969	1,805,000	139.17	31,407		71,478						(17,996)	71,478			0010
.072820L EEJ EURO07/28/21 | .072820L | EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/28/2020	07/28/2021	07/28/2021	Exercise	9,772	1,360,000	139.17	34,952		97,624						(20,028)	97,624			0010
.072820T EEJ EURO07/28/21 | .072820T | EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/28/2020	07/28/2021	07/28/2021	Exercise	6,037	855,000	141.605475	20,093		46,412						(11,513)	46,412			0010
.072820H EEJ EURO07/28/21 | .072820H | EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/28/2020	07/28/2021	07/28/2021	Exercise	4,598	640,000	139.17	14,656		41,600						(8,398)	41,600			0010
.H072820 SPX EURO07/28/21 | .H072820 | SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	07/28/2020	07/28/2021	07/28/2021	Exercise	3,604	11,600,000	3218.44	299,280		525,497						(171,488)	525,497			0010
.072820R EEJ EURO07/14/21 | .072820R | EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/28/2020	07/14/2021	07/14/2021	Exercise	1,662	235,000	141.366737	5,570		12,462						(3,096)	12,462			0010
.072820P EEJ EURO07/28/21 | .072820P | EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/28/2020	07/28/2021	07/28/2021	Exercise	16,131	2,245,000	139.17	64,432		161,152						(36,919)	161,152			0010
.072820M EEJ EURO07/28/21 | .072820M | EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/28/2020	07/28/2021	07/28/2021	Exercise	17,065	2,375,000	139.17	62,463		170,484						(35,791)	170,484			0010
.072820O EEJ EURO07/28/21 | .072820O | EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/28/2020	07/28/2021	07/28/2021	Exercise	3,664	510,000	139.17	14,229		36,609						(8,153)	36,609			0010
.C072820 SPX ASIAN07/28/2 | .C072820 | SPX ASIAN 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	07/28/2020	07/28/2021	07/28/2021	Exercise	713	2,295,000	3218.44	79,866		166,618						(45,763)	166,618			0010
.072820N EEJ EURO07/28/21 | .072820N | EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/28/2020	07/28/2021	07/28/2021	Exercise	33,951	4,725,000	139.17	128,520		339,173						(73,642)	339,173			0010
.072820U EEJ EURO07/28/21 | .072820U | EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/28/2020	07/28/2021	07/28/2021	Exercise	7,624	1,085,000	142.301325	23,545		53,472						(13,491)	53,472			0010
.072820A EEJ EURO07/14/21 | .072820A | EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/28/2020	07/14/2021	07/14/2021	Exercise	7,702	1,055,000	136.97	21,944		43,044						(12,198)	43,044			0010
.072820G EEJ EURO07/28/21 | .072820G | EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/28/2020	07/28/2021	07/28/2021	Exercise	22,095	3,075,000	139.17	67,650		184,500						(38,764)	184,500			0010
.072820W EEJ EURO07/28/21 | .072820W | EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/28/2020	07/28/2021	07/28/2021	Exercise	3,537	510,000	144.18012	8,772		18,249						(5,026)	18,249			0010

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.072820Q EEJ EURO07/14/21|.072820Q|EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/28/2020	07/14/2021	07/14/2021	Exercise	3,201	445,000	138.983459	13,840		31,341						(7,693)	31,341			0010
.A072820 SPX ASIAN07/28/2|.A072820|SPX ASIAN 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/28/2020	07/28/2021	07/28/2021	Exercise	2,838	9,135,000	3218.44	259,434		504,258						(148,656)	504,258			0010
.072820S EEJ EURO07/28/21|.072820S|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/28/2020	07/28/2021	07/28/2021	Exercise	6,429	905,000	140.756538	23,440		54,646						(13,431)	54,646			0010
.072820Y SPX ASIAN07/28/2|.072820Y|SPX ASIAN 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/28/2020	07/28/2021	07/28/2021	Exercise	991	3,190,000	3218.44	68,904		126,641						(39,482)	126,641			0010
.L072820 SPX EURO07/28/21|.L072820|SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	07/28/2020	07/28/2021	07/28/2021	Exercise	3,408	10,970,000	3218.44	372,980		676,857						(213,719)	676,857			0010
.072820D EEJ EURO07/28/21|.072820D|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/28/2020	07/28/2021	07/28/2021	Exercise	3,017	420,000	139.17	7,686		18,102						(4,404)	18,102			0010
.E072820 SPX EURO07/28/21|.E072820|SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	07/28/2020	07/28/2021	07/28/2021	Exercise	1,785	5,745,000	3218.44	102,836		175,218						(58,925)	175,218			0010
.D072820 SPX EURO07/28/21|.D072820|SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	07/28/2020	07/28/2021	07/28/2021	Exercise	5,288	17,020,000	3218.44	252,747		423,802						(144,825)	423,802			0010
.072820K EEJ EURO07/28/21|.072820K|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/28/2020	07/28/2021	07/28/2021	Exercise	21,628	3,010,000	139.17	75,551		216,066						(43,291)	216,066			0010
.072820I EEJ EURO07/28/21|.072820I|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/28/2020	07/28/2021	07/28/2021	Exercise	7,939	1,105,000	139.17	26,189		77,350						(15,006)	77,350			0010
.072820F EEJ EURO07/28/21|.072820F|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/28/2020	07/28/2021	07/28/2021	Exercise	14,945	2,080,000	139.17	43,680		113,984						(25,029)	113,984			0010
.072820B EEJ EURO07/14/21|.072820B|EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/28/2020	07/14/2021	07/14/2021	Exercise	10,075	1,380,000	136.97	32,568		68,310						(18,104)	68,310			0010
.J072820 SPX EURO07/28/21|.J072820|SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	07/28/2020	07/28/2021	07/28/2021	Exercise	4,701	15,130,000	3218.44	443,309		788,270						(254,017)	788,270			0010
.072820V EEJ EURO07/28/21|.072820V|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/28/2020	07/28/2021	07/28/2021	Exercise	4,039	580,000	143.567772	10,788		23,306						(6,182)	23,306			0010
.I072820 SPX EURO07/28/21|.I072820|SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	07/28/2020	07/28/2021	07/28/2021	Exercise	6,024	19,390,000	3218.44	540,981		955,932						(309,984)	955,932			0010
.B072820 SPX ASIAN07/28/2|.B072820|SPX ASIAN 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/28/2020	07/28/2021	07/28/2021	Exercise	812	2,615,000	3218.44	83,419		167,880						(47,799)	167,880			0010
.072820X SPX ASIAN07/28/2|.072820X|SPX ASIAN 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/28/2020	07/28/2021	07/28/2021	Exercise	1,374	4,425,000	3218.44	65,048		112,837						(37,272)	112,837			0010
.M072820 SPX EURO07/28/21|.M072820|SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	07/28/2020	07/28/2021	07/28/2021	Exercise	1,287	4,145,000	3218.44	157,096		289,325						(90,016)	289,325			0010
.G072820 SPX EURO07/28/21|.G072820|SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	07/28/2020	07/28/2021	07/28/2021	Exercise	3,441	11,075,000	3218.44	259,155		450,751						(148,497)	450,751			0010
.G080720 SPX ASIAN08/09/2|.G080720|SPX ASIAN 08/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/07/2020	08/09/2021	08/09/2021	Exercise	777	2,605,000	3351.28	60,592		114,359						(36,723)	114,359			0010
.T080720 SPX EURO08/09/21|.T080720|SPX EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	08/07/2020	08/09/2021	08/09/2021	Exercise	1,545	5,180,006	3351.28	157,472		283,864						(95,438)	283,864			0010
.080720M EEJ EURO08/09/21|.080720M|EEJ EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/07/2020	08/09/2021	08/09/2021	Exercise	10,610	1,485,000	139.96	29,700		74,250						(18,000)	74,250			0010
.S080720 SPX EURO08/09/21|.S080720|SPX EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	08/07/2020	08/09/2021	08/09/2021	Exercise	6,924	23,205,000	3351.28	675,266		1,208,969						(409,252)	1,208,969			0010
.080720I EEJ EURO07/21/21|.080720I|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/07/2020	07/21/2021	07/21/2021	Exercise	4,084	575,000	140.776944	16,445		32,194						(9,609)	32,194			0010

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.C080720 EEJ EUR008/09/21|.C080720|EEJ EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	08/07/2020	08/09/2021	08/09/2021	Exercise	2,075	300,000	144.5087	5,490		8,641						(3,327)	8,641			0010
.080720II EEJ EUR008/09/21|.080720II|EEJ EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	08/07/2020	08/09/2021	08/09/2021	Exercise	26,650	3,730,000	139.96	106,678		228,661						(64,653)	228,661			0010
.I080720 SPX ASIAN08/09/2|.I080720|SPX ASIAN 08/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/07/2020	08/09/2021	08/09/2021	Exercise	2,737	9,175,000	3351.28	256,992		509,223						(155,753)	509,223			0010
.C080720 SPX EUR008/09/21|.C080720|SPX EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	08/07/2020	08/09/2021	08/09/2021	Exercise	4,581	15,354,995	3351.28	353,165		617,264						(214,039)	617,264			0010
.V080720 SPX EUR008/09/21|.V080720|SPX EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	08/07/2020	08/09/2021	08/09/2021	Exercise	1,742	5,840,008	3351.28	202,064		372,015						(122,463)	372,015			0010
.080720Z EEJ EUR008/09/21|.080720Z|EEJ EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	08/07/2020	08/09/2021	08/09/2021	Exercise	4,915	700,000	142.4093	16,450		30,662						(9,970)	30,662			0010
.080720K EEJ EUR008/09/21|.080720K|EEJ EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	08/07/2020	08/09/2021	08/09/2021	Exercise	33,295	4,660,000	139.96	81,550		186,400						(49,424)	186,400			0010
.080720A EEJ EUR007/21/21|.080720A|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	08/07/2020	07/21/2021	07/21/2021	Exercise	4,827	665,000	137.76	14,231		27,465						(8,315)	27,465			0010
.M080720 SPX EUR008/09/21|.M080720|SPX EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	08/07/2020	08/09/2021	08/09/2021	Exercise	2,892	9,694,985	3351.28	171,602		292,792						(104,001)	292,792			0010
.0807200 EEJ EUR008/09/21|.0807200|EEJ EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	08/07/2020	08/09/2021	08/09/2021	Exercise	24,364	3,410,000	139.96	75,020		204,600						(45,467)	204,600			0010
.080720U EEJ EUR008/09/21|.080720U|EEJ EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	08/07/2020	08/09/2021	08/09/2021	Exercise	10,252	1,435,000	139.96	37,597		87,970						(22,786)	87,970			0010
.E080720 SPX ASIAN08/09/2|.E080720|SPX ASIAN 08/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/07/2020	08/09/2021	08/09/2021	Exercise	1,735	5,815,000	3351.28	83,445		145,372						(50,573)	145,372			0010
.W080720 SPX EUR008/09/21|.W080720|SPX EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	08/07/2020	08/09/2021	08/09/2021	Exercise	2,320	7,775,003	3351.28	293,118		548,914						(177,647)	548,914			0010
.Q080720 SPX EUR008/09/21|.Q080720|SPX EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	08/07/2020	08/09/2021	08/09/2021	Exercise	1,996	6,689,993	3351.28	177,954		315,767						(107,851)	315,767			0010
.K080720 SPX ASIAN08/09/2|.K080720|SPX ASIAN 08/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/07/2020	08/09/2021	08/09/2021	Exercise	983	3,295,000	3351.28	113,183		243,171						(68,596)	243,171			0010
.U080720 SPX EUR008/09/21|.U080720|SPX EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	08/07/2020	08/09/2021	08/09/2021	Exercise	2,704	9,065,011	3351.28	300,958		549,346						(182,399)	549,346			0010
.F080720 SPX ASIAN08/09/2|.F080720|SPX ASIAN 08/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/07/2020	08/09/2021	08/09/2021	Exercise	496	1,665,000	3351.28	32,900		60,106						(19,940)	60,106			0010
.080720E EEJ EUR007/21/21|.080720E|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	08/07/2020	07/21/2021	07/21/2021	Exercise	3,919	540,000	137.76	15,228		35,046						(8,898)	35,046			0010
.H080720 SPX ASIAN08/09/2|.H080720|SPX ASIAN 08/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/07/2020	08/09/2021	08/09/2021	Exercise	753	2,525,000	3351.28	65,423		126,752						(39,650)	126,752			0010
.P080720 SPX EUR008/09/21|.P080720|SPX EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	08/07/2020	08/09/2021	08/09/2021	Exercise	1,979	6,634,998	3351.28	163,221		287,295						(98,922)	287,295			0010
.080720Y EEJ EUR008/09/21|.080720Y|EEJ EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	08/07/2020	08/09/2021	08/09/2021	Exercise	4,223	600,000	142.0594	14,700		27,782						(8,909)	27,782			0010
.A080720 EEJ EUR008/09/21|.A080720|EEJ EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	08/07/2020	08/09/2021	08/09/2021	Exercise	7,585	1,085,000	143.03912	23,653		42,644						(14,335)	42,644			0010
.080720G EEJ EUR007/21/21|.080720G|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	08/07/2020	07/21/2021	07/21/2021	Exercise	2,794	385,000	137.76	12,282		29,987						(7,176)	29,987			0010
.N080720 SPX EUR008/09/21|.N080720|SPX EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	08/07/2020	08/09/2021	08/09/2021	Exercise	2,678	8,974,996	3351.28	185,783		321,316						(112,595)	321,316			0010

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.080720Q EEJ EUR008/09/21|.080720Q|EEJ EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/07/2020	08/09/2021	08/09/2021	Exercise	15,897	2,225,000	139.96	52,733		136,400						(31,959)	136,400			0010
.080720S EEJ EUR008/09/21|.080720S|EEJ EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/07/2020	08/09/2021	08/09/2021	Exercise	35,474	4,965,000	139.96	124,622		304,371						(75,528)	304,371			0010
.J080720 SPX ASIAN08/09/2|.J080720|SPX ASIAN 08/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I7OUK5573	08/07/2020	08/09/2021	08/09/2021	Exercise	740	2,480,000	3351.28	78,418		162,189						(47,526)	162,189			0010
.080720C EEJ EUR007/21/21|.080720C|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/07/2020	07/21/2021	07/21/2021	Exercise	7,476	1,030,000	137.76	26,368		56,650						(15,407)	56,650			0010
.080720H EEJ EUR007/21/21|.080720H|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/07/2020	07/21/2021	07/21/2021	Exercise	5,081	700,000	137.76	22,960		54,522						(13,416)	54,522			0010
.L080720 SPX EUR008/09/21|.L080720|SPX EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	08/07/2020	08/09/2021	08/09/2021	Exercise	7,094	23,774,986	3351.28	349,493		592,019						(211,814)	592,019			0010
.080720B EEJ EUR007/21/21|.080720B|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/07/2020	07/21/2021	07/21/2021	Exercise	3,085	425,000	137.76	10,243		21,123						(5,985)	21,123			0010
.R080720 SPX EUR008/09/21|.R080720|SPX EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	08/07/2020	08/09/2021	08/09/2021	Exercise	7,194	24,110,013	3351.28	667,847		1,191,011						(404,756)	1,191,011			0010
.080720P EEJ EUR008/09/21|.080720P|EEJ EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/07/2020	08/09/2021	08/09/2021	Exercise	6,001	840,000	139.96	19,236		51,495						(11,658)	51,495			0010
.080720X EEJ EUR008/09/21|.080720X|EEJ EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/07/2020	08/09/2021	08/09/2021	Exercise	3,044	430,000	141.247632	11,524		22,404						(6,984)	22,404			0010
.D080720 EEJ EUR008/09/21|.D080720|EEJ EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/07/2020	08/09/2021	08/09/2021	Exercise	4,141	600,000	144.8586	10,500		15,782						(6,364)	15,782			0010
.B080720 EEJ EUR008/09/21|.B080720|EEJ EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/07/2020	08/09/2021	08/09/2021	Exercise	3,780	545,000	144.1588	10,410		17,060						(6,309)	17,060			0010
.080720L EEJ EUR008/09/21|.080720L|EEJ EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/07/2020	08/09/2021	08/09/2021	Exercise	4,144	580,000	139.96	10,556		24,650						(6,398)	24,650			0010
.080720T EEJ EUR008/09/21|.080720T|EEJ EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/07/2020	08/09/2021	08/09/2021	Exercise	15,040	2,105,000	139.96	54,099		129,043						(32,787)	129,043			0010
.080720V EEJ EUR008/09/21|.080720V|EEJ EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/07/2020	08/09/2021	08/09/2021	Exercise	58,266	8,155,000	139.96	221,816		499,928						(134,434)	499,928			0010
.080720F EEJ EUR007/21/21|.080720F|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/07/2020	07/21/2021	07/21/2021	Exercise	6,133	845,000	137.76	25,350		61,854						(14,812)	61,854			0010
.080720D EEJ EUR007/21/21|.080720D|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/07/2020	07/21/2021	07/21/2021	Exercise	3,230	445,000	137.76	12,015		26,700						(7,020)	26,700			0010
.080720J EEJ EUR008/09/21|.080720J|EEJ EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/07/2020	08/09/2021	08/09/2021	Exercise	5,430	760,000	139.96	12,236		26,600						(7,416)	26,600			0010
.080720N EEJ EUR008/09/21|.080720N|EEJ EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/07/2020	08/09/2021	08/09/2021	Exercise	14,075	1,970,000	139.96	41,370		108,350						(25,073)	108,350			0010
.080720R EEJ EUR008/09/21|.080720R|EEJ EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/07/2020	08/09/2021	08/09/2021	Exercise	22,363	3,130,000	139.96	76,372		191,879						(46,286)	191,879			0010
.081020A SGIXCGMS EUR008/|.081020A|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Chicago Mercantile E SNZ20JLFK8MNNCLOOF39	08/10/2020	08/09/2021	08/09/2021	Exercise	1,678	626,388	373.29	15,320		17,988						(9,311)	17,988			0010
.B081420 EEJ EUR008/16/21|.B081420|EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/14/2020	08/16/2021	08/16/2021	Exercise	14,253	1,965,000	137.86	60,719		162,919		60,719		(11,780)			102,200			0010
.T081420 SPX EUR008/16/21|.T081420|SPX EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770XOHC3ZE78	08/14/2020	08/16/2021	08/16/2021	Exercise	518	1,750,000	3372.85	70,350		134,574		70,350		(29,749)			64,224			0010
.W081420 SPX EUR008/16/21|.W081420|SPX EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770XOHC3ZE78	08/14/2020	08/16/2021	08/16/2021	Exercise	3,052	10,295,000	3372.85	525,045		1,080,977		525,045		(257,070)			555,932			0010

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.V081420 SPX EUR008/16/21|.V081420|SPX EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	08/14/2020	08/16/2021	08/16/2021	Exercise	1,094	3,690,000	3372.85	181,917		369,005		181,917		(86,499)			187,088			0010
.081420R EEJ EUR007/14/21|.081420R|EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	08/14/2020	07/14/2021	07/14/2021	Exercise	5,840	800,000	136.97	26,880		68,103		26,880		(5,571)			41,223			0010
.Y081420 SPX EUR008/16/21|.Y081420|SPX EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	08/14/2020	08/16/2021	08/16/2021	Exercise	450	1,520,000	3372.85	93,176		212,800		93,176		(54,080)			119,624			0010
.U081420 SPX EUR008/16/21|.U081420|SPX EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	08/14/2020	08/16/2021	08/16/2021	Exercise	893	3,015,000	3372.85	131,454		256,273		131,454		(57,770)			124,819			0010
.X081420 SPX EUR008/16/21|.X081420|SPX EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	08/14/2020	08/16/2021	08/16/2021	Exercise	3,921	13,225,000	3372.85	739,278		1,590,952		739,278		(391,240)			851,675			0010
.H081420 SPX ASIAN08/16/2|.H081420|SPX ASIAN 08/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	08/14/2020	08/16/2021	08/16/2021	Exercise	597	2,015,000	3372.85	62,062		127,148				(38,810)			127,148			0010
.081420V EEJ EUR008/16/21|.081420V|EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	08/14/2020	08/16/2021	08/16/2021	Exercise	5,288	740,000	139.914114	18,130		50,328				(11,337)			50,328			0010
.P081420 SPX EUR008/16/21|.P081420|SPX EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	08/14/2020	08/16/2021	08/16/2021	Exercise	4,967	16,755,000	3372.85	484,220		871,269				(302,804)			871,269			0010
.081420N EEJ EUR008/16/21|.081420N|EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	08/14/2020	08/16/2021	08/16/2021	Exercise	1,813	250,000	137.86	6,675		20,728				(4,174)			20,728			0010
.A081420 EEJ EUR008/16/21|.A081420|EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	08/14/2020	08/16/2021	08/16/2021	Exercise	2,696	385,000	142.795388	6,661		18,137				(4,165)			18,137			0010
.081420T EEJ EUR007/28/21|.081420T|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	08/14/2020	07/28/2021	07/28/2021	Exercise	2,554	365,000	142.885839	6,059		16,455				(3,664)			16,455			0010
.J081420 SPX EUR008/16/21|.J081420|SPX EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	08/14/2020	08/16/2021	08/16/2021	Exercise	4,417	14,900,000	3372.85	219,030		370,992				(136,969)			370,992			0010
.081420Q EEJ EUR008/16/21|.081420Q|EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	08/14/2020	08/16/2021	08/16/2021	Exercise	17,554	2,420,000	137.86	69,212		200,643				(43,281)			200,643			0010
.081420I EEJ EUR008/16/21|.081420I|EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	08/14/2020	08/16/2021	08/16/2021	Exercise	8,015	1,105,000	137.86	26,189		77,350				(16,377)			77,350			0010
.081420G EEJ EUR008/16/21|.081420G|EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	08/14/2020	08/16/2021	08/16/2021	Exercise	19,585	2,700,000	137.86	59,400		162,000				(37,145)			162,000			0010
.081420E EEJ EUR008/16/21|.081420E|EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	08/14/2020	08/16/2021	08/16/2021	Exercise	6,818	940,000	137.86	18,988		47,752				(11,874)			47,752			0010
.D081420 SPX ASIAN08/16/2|.D081420|SPX ASIAN 08/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	08/14/2020	08/16/2021	08/16/2021	Exercise	1,466	4,945,000	3372.85	71,208		123,623				(44,530)			123,623			0010
.F081420 SPX ASIAN08/16/2|.F081420|SPX ASIAN 08/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	08/14/2020	08/16/2021	08/16/2021	Exercise	791	2,670,000	3372.85	61,410		115,608				(38,402)			115,608			0010
.N081420 SPX EUR008/16/21|.N081420|SPX EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	08/14/2020	08/16/2021	08/16/2021	Exercise	2,199	7,420,000	3372.85	191,436		339,844				(119,713)			339,844			0010
.R081420 SPX EUR008/16/21|.R081420|SPX EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	08/14/2020	08/16/2021	08/16/2021	Exercise	2,474	8,345,000	3372.85	280,392		516,557				(175,342)			516,557			0010
.L081420 SPX EUR008/16/21|.L081420|SPX EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	08/14/2020	08/16/2021	08/16/2021	Exercise	2,152	7,260,000	3372.85	149,556		260,644				(93,524)			260,644			0010
.081420M EEJ EUR008/16/21|.081420M|EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	08/14/2020	08/16/2021	08/16/2021	Exercise	3,735	515,000	137.86	13,493		42,699				(8,438)			42,699			0010
.081420U EEJ EUR008/16/21|.081420U|EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	08/14/2020	08/16/2021	08/16/2021	Exercise	2,837	395,000	139.183456	10,547		28,958				(6,595)			28,958			0010
.081420H EEJ EUR008/16/21|.081420H|EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	08/14/2020	08/16/2021	08/16/2021	Exercise	1,740	240,000	137.86	5,496		15,600				(3,437)			15,600			0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.O081420 SPX EURO08/16/21|.O081420|SPX EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	08/14/2020	08/16/2021	08/16/2021	Exercise	1,559	5,260,000	3372.85	159,904		289,820						(99,995)	289,820			0010
.O081420 SPX EURO08/16/21|.O081420|SPX EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	08/14/2020	08/16/2021	08/16/2021	Exercise	6,659	22,460,000	3372.85	619,896		1,109,532						(387,648)	1,109,532			0010
.O81420W EEJ EURO08/16/21|.O81420W|EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/14/2020	08/16/2021	08/16/2021	Exercise	13,010	1,825,000	140.27255	42,888		119,374						(26,819)	119,374			0010
.O81420Z EEJ EURO08/16/21|.O81420Z|EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/14/2020	08/16/2021	08/16/2021	Exercise	3,340	475,000	142.20259	8,835		24,420						(5,525)	24,420			0010
.O81420O EEJ EURO08/16/21|.O81420O|EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/14/2020	08/16/2021	08/16/2021	Exercise	41,563	5,730,000	137.86	155,856		475,075						(97,464)	475,075			0010
.O81420K EEJ EURO08/16/21|.O81420K|EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/14/2020	08/16/2021	08/16/2021	Exercise	20,310	2,800,000	137.86	70,280		224,002						(43,949)	224,002			0010
.O81420C EEJ EURO08/16/21|.O81420C|EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/14/2020	08/16/2021	08/16/2021	Exercise	16,683	2,300,000	137.86	40,250		92,000						(25,170)	92,000			0010
.O81420A EEJ EURO07/28/21|.O81420A|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/14/2020	07/28/2021	07/28/2021	Exercise	13,364	1,860,000	139.17	22,134		46,872						(13,383)	46,872			0010
.O81420D EEJ EURO08/16/21|.O81420D|EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/14/2020	08/16/2021	08/16/2021	Exercise	3,663	505,000	137.86	9,292		21,968						(5,811)	21,968			0010
.M081420 SPX EURO08/16/21|.M081420|SPX EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	08/14/2020	08/16/2021	08/16/2021	Exercise	3,162	10,665,000	3372.85	244,229		429,813						(152,727)	429,813			0010
.S081420 SPX EURO08/16/21|.S081420|SPX EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	08/14/2020	08/16/2021	08/16/2021	Exercise	966	3,260,000	3372.85	120,620		226,896						(75,429)	226,896			0010
.O81420J EEJ EURO08/16/21|.O81420J|EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/14/2020	08/16/2021	08/16/2021	Exercise	29,558	4,075,000	137.86	99,430		305,625						(62,178)	305,625			0010
.O81420S EEJ EURO07/28/21|.O81420S|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/14/2020	07/28/2021	07/28/2021	Exercise	8,122	1,145,000	140.965293	24,274		67,421						(14,677)	67,421			0010
.O81420X EEJ EURO08/16/21|.O81420X|EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/14/2020	08/16/2021	08/16/2021	Exercise	1,280	180,000	140.6172	4,068		11,324						(2,544)	11,324			0010
.O81420P EEJ EURO08/16/21|.O81420P|EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/14/2020	08/16/2021	08/16/2021	Exercise	1,958	270,000	137.86	7,533		22,386						(4,711)	22,386			0010
.O81420Y EEJ EURO08/16/21|.O81420Y|EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/14/2020	08/16/2021	08/16/2021	Exercise	8,052	1,135,000	140.948064	24,630		68,679						(15,402)	68,679			0010
.I081420 SPX ASIAN08/16/2|.I081420|SPX ASIAN 08/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	08/14/2020	08/16/2021	08/16/2021	Exercise	779	2,630,000	3372.85	88,631		189,099						(55,425)	189,099			0010
.O81420L EEJ EURO08/16/21|.O81420L|EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/14/2020	08/16/2021	08/16/2021	Exercise	8,414	1,160,000	137.86	29,812		96,176						(18,643)	96,176			0010
.K081420 SPX EURO08/16/21|.K081420|SPX EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	08/14/2020	08/16/2021	08/16/2021	Exercise	1,442	4,865,000	3372.85	86,111		147,889						(53,849)	147,889			0010
.O81420F EEJ EURO08/16/21|.O81420F|EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/14/2020	08/16/2021	08/16/2021	Exercise	8,051	1,110,000	137.86	23,310		61,050						(14,577)	61,050			0010
.O81420B EEJ EURO08/16/21|.O81420B|EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/14/2020	08/16/2021	08/16/2021	Exercise	1,632	225,000	137.86	3,623		7,875						(2,265)	7,875			0010
.G081420 SPX ASIAN08/16/2|.G081420|SPX ASIAN 08/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	08/14/2020	08/16/2021	08/16/2021	Exercise	2,520	8,500,000	3372.85	233,750		461,561						(146,174)	461,561			0010
.E081420 SPX ASIAN08/16/2|.E081420|SPX ASIAN 08/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	08/14/2020	08/16/2021	08/16/2021	Exercise	637	2,150,000	3372.85	41,280		74,823						(25,814)	74,823			0010
.O81720A SGIXCGMS EURO08/|.O81720A|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Chicago Mercantile E SNZ20JLFK8MNNCLOOF39	08/17/2020	08/16/2021	08/16/2021	Exercise	498	184,392	370.19	4,807		7,860						(3,014)	7,860			0010

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.082120B EEJ EURO08/16/21|.082120B|EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/21/2020	08/16/2021	08/16/2021	Exercise	17,952	2,475,000	137.86	44,798		97,763						(28,565)	97,763			0010
.082120Z SPX ASIAN08/23/2|.082120Z|SPX ASIAN 08/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/21/2020	08/23/2021	08/23/2021	Exercise	899	3,055,000	3397.16	92,200		187,581						(59,435)	187,581			0010
.B082120 SPX EURO08/23/21|.B082120|SPX EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/21/2020	08/23/2021	08/23/2021	Exercise	4,132	14,040,000	3397.16	207,310		349,599						(133,638)	349,599			0010
.082120G EEJ EURO08/23/21|.082120G|EEJ EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/21/2020	08/23/2021	08/23/2021	Exercise	25,952	3,595,000	138.52	79,090		215,700						(50,984)	215,700			0010
.G082120 SPX EURO08/23/21|.G082120|SPX EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/21/2020	08/23/2021	08/23/2021	Exercise	1,538	5,225,000	3397.16	140,137		248,703						(90,336)	248,703			0010
.D082120 SPX EURO08/23/21|.D082120|SPX EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/21/2020	08/23/2021	08/23/2021	Exercise	2,259	7,675,000	3397.16	159,228		275,537						(102,643)	275,537			0010
.082120D EEJ EURO08/23/21|.082120D|EEJ EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/21/2020	08/23/2021	08/23/2021	Exercise	3,717	515,000	138.52	9,476		22,197						(6,109)	22,197			0010
.082120L EEJ EURO08/23/21|.082120L|EEJ EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/21/2020	08/23/2021	08/23/2021	Exercise	13,933	1,930,000	138.52	50,759		146,297						(32,721)	146,297			0010
.J082120 SPX EURO08/23/21|.J082120|SPX EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/21/2020	08/23/2021	08/23/2021	Exercise	1,695	5,760,000	3397.16	176,238		317,947						(113,608)	317,947			0010
.082120N EEJ EURO08/23/21|.082120N|EEJ EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/21/2020	08/23/2021	08/23/2021	Exercise	25,014	3,465,000	138.52	99,446		262,652						(64,105)	262,652			0010
.L082120 SPX EURO08/23/21|.L082120|SPX EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/21/2020	08/23/2021	08/23/2021	Exercise	1,281	4,355,000	3397.16	161,323		300,054						(103,993)	300,054			0010
.082120P EEJ EURO08/09/21|.082120P|EEJ EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/21/2020	08/09/2021	08/09/2021	Exercise	2,251	325,000	144.340748	4,680		9,751						(2,950)	9,751			0010
.082120T EEJ EURO08/23/21|.082120T|EEJ EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/21/2020	08/23/2021	08/23/2021	Exercise	3,637	520,000	142.938788	9,620		22,829						(6,201)	22,829			0010
.082120V SPX ASIAN08/23/2|.082120V|SPX ASIAN 08/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/21/2020	08/23/2021	08/23/2021	Exercise	1,384	4,705,000	3397.16	69,069		119,510						(44,524)	119,510			0010
.082120X SPX ASIAN08/23/2|.082120X|SPX ASIAN 08/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/21/2020	08/23/2021	08/23/2021	Exercise	1,096	3,725,000	3397.16	91,523		174,333						(58,998)	174,333			0010
.K082120 SPX EURO08/23/21|.K082120|SPX EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/21/2020	08/23/2021	08/23/2021	Exercise	1,692	5,750,000	3397.16	195,756		358,795						(126,190)	358,795			0010
.082120A EEJ EURO08/09/21|.082120A|EEJ EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/21/2020	08/09/2021	08/09/2021	Exercise	9,216	1,290,000	139.96	19,479		51,600						(12,279)	51,600			0010
.082120Y SPX ASIAN08/23/2|.082120Y|SPX ASIAN 08/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/21/2020	08/23/2021	08/23/2021	Exercise	2,406	8,175,000	3397.16	226,938		447,979						(146,291)	447,979			0010
.C082120 SPX EURO08/23/21|.C082120|SPX EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/21/2020	08/23/2021	08/23/2021	Exercise	1,835	6,235,000	3397.16	110,566		188,913						(71,274)	188,913			0010
.A082120 SPX ASIAN08/23/2|.A082120|SPX ASIAN 08/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/21/2020	08/23/2021	08/23/2021	Exercise	1,039	3,530,000	3397.16	120,797		260,512						(77,869)	260,512			0010
.H082120 SPX EURO08/23/21|.H082120|SPX EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/21/2020	08/23/2021	08/23/2021	Exercise	4,917	16,705,000	3397.16	463,183		825,228						(298,581)	825,228			0010
.082120R EEJ EURO08/23/21|.082120R|EEJ EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/21/2020	08/23/2021	08/23/2021	Exercise	6,208	875,000	140.930248	20,650		51,101						(13,312)	51,101			0010
.082120H EEJ EURO08/23/21|.082120H|EEJ EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/21/2020	08/23/2021	08/23/2021	Exercise	17,326	2,400,000	138.52	54,960		156,000						(35,429)	156,000			0010
.082120F EEJ EURO08/23/21|.082120F|EEJ EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/21/2020	08/23/2021	08/23/2021	Exercise	5,378	745,000	138.52	15,720		41,124						(10,133)	41,124			0010

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.082120J EEJ EUR008/23/21|.082120J|EEJ EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/21/2020	08/23/2021	08/23/2021	Exercise	22,523	3,120,000	138.52	76,440		234,000						(49,275)	234,000			0010
.F082120 SPX EUR008/23/21|.F082120|SPX EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/21/2020	08/23/2021	08/23/2021	Exercise	1,529	5,195,000	3397.16	131,926		232,732						(85,043)	232,732			0010
.082120K EEJ EUR008/23/21|.082120K|EEJ EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/21/2020	08/23/2021	08/23/2021	Exercise	20,213	2,800,000	138.52	70,280		212,244						(45,304)	212,244			0010
.082120E EEJ EUR008/23/21|.082120E|EEJ EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/21/2020	08/23/2021	08/23/2021	Exercise	10,684	1,480,000	138.52	29,748		74,592						(19,176)	74,592			0010
.082120Q EEJ EUR008/23/21|.082120Q|EEJ EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/21/2020	08/23/2021	08/23/2021	Exercise	2,895	405,000	139.863644	10,814		26,771						(6,971)	26,771			0010
.E082120 SPX EUR008/23/21|.E082120|SPX EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/21/2020	08/23/2021	08/23/2021	Exercise	2,608	8,860,000	3397.16	203,906		356,183						(131,443)	356,183			0010
.082120W SPX ASIAN08/23/2|.082120W|SPX ASIAN 08/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC ... G5GSEF7VJP5I7OUK5573	08/21/2020	08/23/2021	08/23/2021	Exercise	881	2,995,000	3397.16	64,393		118,904						(41,509)	118,904			0010
.I082120 SPX EUR008/23/21|.I082120|SPX EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/21/2020	08/23/2021	08/23/2021	Exercise	5,070	17,225,000	3397.16	499,931		895,688						(322,270)	895,688			0010
.082120C EEJ EUR008/23/21|.082120C|EEJ EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/21/2020	08/23/2021	08/23/2021	Exercise	15,737	2,180,000	138.52	37,932		86,328						(24,452)	86,328			0010
.082120I EEJ EUR008/23/21|.082120I|EEJ EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/21/2020	08/23/2021	08/23/2021	Exercise	4,800	665,000	138.52	15,761		46,550						(10,160)	46,550			0010
.082120M EEJ EUR008/23/21|.082120M|EEJ EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/21/2020	08/23/2021	08/23/2021	Exercise	42,990	5,955,000	138.52	161,976		451,397						(104,414)	451,397			0010
.0821200 EEJ EUR008/09/21|.0821200|EEJ EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/21/2020	08/09/2021	08/09/2021	Exercise	3,026	430,000	142.101388	8,299		19,781						(5,231)	19,781			0010
.082120S EEJ EUR008/23/21|.082120S|EEJ EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/21/2020	08/23/2021	08/23/2021	Exercise	7,061	1,000,000	141.622848	21,800		53,401						(14,053)	53,401			0010
.082120U EEJ EUR008/23/21|.082120U|EEJ EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/21/2020	08/23/2021	08/23/2021	Exercise	2,962	425,000	143.465164	7,353		17,043						(4,740)	17,043			0010
.082420G MXEA EUR007/28/2|.082420G|MXEA EURO 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	08/24/2020	07/28/2021	07/28/2021	Exercise	1,089	2,041,396	1874.56	44,682		76,012						(27,660)	76,012			0010
.082420H MXEA EUR007/28/2|.082420H|MXEA EURO 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	08/24/2020	07/28/2021	07/28/2021	Exercise	820	1,537,139	1874.56	46,133		83,222						(28,559)	83,222			0010
.082420M SGIXCGMS EUR008/|.082420M|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	08/24/2020	08/09/2021	08/09/2021	Exercise	348	129,998	373.29	3,207		3,733						(2,028)	3,733			0010
.082420B MXEA ASIAN08/09/|.082420B|MXEA ASIAN 08/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	08/24/2020	08/09/2021	08/09/2021	Exercise	1,067	1,979,402	1855.11	63,689		111,939						(40,263)	111,939			0010
.082420L MXEA EUR008/16/2|.082420L|MXEA EURO 08/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	08/24/2020	08/16/2021	08/16/2021	Exercise	1,087	2,064,767	1899.51	57,828		110,678						(36,978)	110,678			0010
.082420F MXEA EUR007/21/2|.082420F|MXEA EURO 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	08/24/2020	07/21/2021	07/21/2021	Exercise	1,146	2,154,801	1880.28	60,910		110,532						(37,212)	110,532			0010
.082420D MXEA ASIAN08/23/|.082420D|MXEA ASIAN 08/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	08/24/2020	08/23/2021	08/23/2021	Exercise	783	1,471,962	1879.9	37,905		69,812						(24,502)	69,812			0010
.0824200 SGIXCGMS EUR008/|.0824200|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	08/24/2020	08/23/2021	08/23/2021	Exercise	631	235,418	372.52	6,168		7,678						(3,987)	7,678			0010
.082420J MXEA EUR008/09/2|.082420J|MXEA EURO 08/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	08/24/2020	08/09/2021	08/09/2021	Exercise	1,635	3,033,105	1855.11	95,697		165,266						(60,498)	165,266			0010
.082420E MXEA EUR007/21/2|.082420E|MXEA EURO 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	08/24/2020	07/21/2021	07/21/2021	Exercise	922	1,733,618	1880.28	34,474		58,621						(21,061)	58,621			0010

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.082420C MXEA ASIAN08/16/1.082420C|MXEA ASIAN 08/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	08/24/2020	08/16/2021	08/16/2021	Exercise	805	1,529,106	1899.51	37,537		76,427						(24,003)	76,427			0010
.082420K MXEA EURO08/16/2.082420K|MXEA EURO 08/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	08/24/2020	08/16/2021	08/16/2021	Exercise	876	1,663,971	1899.51	34,655		62,424						(22,159)	62,424			0010
.082420I MXEA EURO08/09/2.082420I|MXEA EURO 08/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	08/24/2020	08/09/2021	08/09/2021	Exercise	1,266	2,348,569	1855.11	54,438		89,164						(34,415)	89,164			0010
.082420A MXEA ASIAN07/28/1.082420A|MXEA ASIAN 07/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	08/24/2020	07/28/2021	07/28/2021	Exercise	971	1,820,198	1874.56	52,026		98,304						(32,207)	98,304			0010
.082820K EEJ EURO08/30/21.082820K|EEJ EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/28/2020	08/30/2021	08/30/2021	Exercise	1,884	260,000	137.97	6,838		23,141						(4,540)	23,141			0010
.E082820 SPX EURO08/30/21.E082820|SPX EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/28/2020	08/30/2021	08/30/2021	Exercise	1,773	6,220,000	3508.01	110,529		189,702						(73,382)	189,702			0010
.082820R EEJ EURO08/30/21.082820R|EEJ EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/28/2020	08/30/2021	08/30/2021	Exercise	4,238	590,000	139.184136	15,930		47,321						(10,576)	47,321			0010
.082820P EEJ EURO08/16/21.082820P|EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/28/2020	08/16/2021	08/16/2021	Exercise	4,144	580,000	139.955472	14,210		39,272						(9,243)	39,272			0010
.G082820 SPX EURO08/30/21.G082820|SPX EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/28/2020	08/30/2021	08/30/2021	Exercise	3,209	11,260,000	3508.01	258,079		452,646						(171,342)	452,646			0010
.K082820 SPX EURO08/30/21.K082820|SPX EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/28/2020	08/30/2021	08/30/2021	Exercise	1,160	4,070,000	3508.01	123,036		222,631						(81,685)	222,631			0010
.082820F EEJ EURO08/30/21.082820F|EEJ EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/28/2020	08/30/2021	08/30/2021	Exercise	23,773	3,280,000	137.97	72,160		196,144						(47,908)	196,144			0010
.082820H EEJ EURO08/30/21.082820H|EEJ EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/28/2020	08/30/2021	08/30/2021	Exercise	8,987	1,240,000	137.97	29,388		86,800						(19,511)	86,800			0010
.M082820 SPX EURO08/30/21.M082820|SPX EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/28/2020	08/30/2021	08/30/2021	Exercise	1,173	4,115,000	3508.01	154,436		289,281						(102,532)	289,281			0010
.082820D EEJ EURO08/30/21.082820D|EEJ EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/28/2020	08/30/2021	08/30/2021	Exercise	15,293	2,110,000	137.97	37,347		85,666						(24,795)	85,666			0010
.082820B EEJ EURO08/16/21.082820B|EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/28/2020	08/16/2021	08/16/2021	Exercise	12,839	1,770,000	137.86	38,055		98,943						(24,752)	98,943			0010
.082820V EEJ EURO08/30/21.082820V|EEJ EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/28/2020	08/30/2021	08/30/2021	Exercise	3,149	450,000	142.895529	7,785		23,987						(5,169)	23,987			0010
.A082820 SPX ASIAN08/30/2.A082820|SPX ASIAN 08/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC ... G5GSEF7VJP5170UK5573	08/28/2020	08/30/2021	08/30/2021	Exercise	1,995	7,000,000	3508.01	197,120		394,098						(130,870)	394,098			0010
.082820W SPX ASIAN08/30/2.082820W|SPX ASIAN 08/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC ... G5GSEF7VJP5170UK5573	08/28/2020	08/30/2021	08/30/2021	Exercise	1,984	6,960,000	3508.01	101,825		176,777						(67,603)	176,777			0010
.C082820 SPX ASIAN08/30/2.C082820|SPX ASIAN 08/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC ... G5GSEF7VJP5170UK5573	08/28/2020	08/30/2021	08/30/2021	Exercise	962	3,375,000	3508.01	117,889		258,539						(78,268)	258,539			0010
.082820Y SPX ASIAN08/30/2.082820Y|SPX ASIAN 08/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC ... G5GSEF7VJP5170UK5573	08/28/2020	08/30/2021	08/30/2021	Exercise	972	3,410,000	3508.01	80,988		154,130						(53,769)	154,130			0010
.B082820 SPX ASIAN08/30/2.B082820|SPX ASIAN 08/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC ... G5GSEF7VJP5170UK5573	08/28/2020	08/30/2021	08/30/2021	Exercise	1,133	3,975,000	3508.01	119,608		244,856						(79,409)	244,856			0010
.082820T EEJ EURO08/30/21.082820T|EEJ EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/28/2020	08/30/2021	08/30/2021	Exercise	10,915	1,540,000	141.088122	33,418		102,263						(22,187)	102,263			0010
.082820Q EEJ EURO08/16/21.082820Q|EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/28/2020	08/16/2021	08/16/2021	Exercise	1,873	265,000	141.416788	5,433		15,134						(3,533)	15,134			0010
.082820E EEJ EURO08/30/21.082820E|EEJ EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/28/2020	08/30/2021	08/30/2021	Exercise	13,336	1,840,000	137.97	37,536		94,944						(24,921)	94,944			0010

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.D082820 SPX EURO08/30/21|.D082820|SPX EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/28/2020	08/30/2021	08/30/2021	Exercise	5,858	20,550,000	3508.01	303,318		513,749						(201,376)	513,749			0010
.F082820 SPX EURO08/30/21|.F082820|SPX EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/28/2020	08/30/2021	08/30/2021	Exercise	2,502	8,780,000	3508.01	180,956		314,332						(120,139)	314,332			0010
.082820J EEJ EURO08/30/21|.082820J|EEJ EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/28/2020	08/30/2021	08/30/2021	Exercise	28,810	3,975,000	137.97	99,773		318,398						(66,240)	318,398			0010
.082820N EEJ EURO08/30/21|.082820N|EEJ EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/28/2020	08/30/2021	08/30/2021	Exercise	21,236	2,930,000	137.97	83,798		260,784						(55,634)	260,784			0010
.I082820 SPX EURO08/30/21|.I082820|SPX EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/28/2020	08/30/2021	08/30/2021	Exercise	3,459	12,135,000	3508.01	332,620		594,606						(220,831)	594,606			0010
.082820L EEJ EURO08/30/21|.082820L|EEJ EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/28/2020	08/30/2021	08/30/2021	Exercise	14,930	2,060,000	137.97	56,032		183,350						(37,200)	183,350			0010
.J082820 SPX EURO08/30/21|.J082820|SPX EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/28/2020	08/30/2021	08/30/2021	Exercise	7,306	25,630,000	3508.01	740,963		1,332,785						(491,934)	1,332,785			0010
.082820A EEJ EURO08/16/21|.082820A|EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/28/2020	08/16/2021	08/16/2021	Exercise	4,461	615,000	137.86	12,485		30,873						(8,120)	30,873			0010
.082820X SPX ASIAN08/30/2|.082820X|SPX ASIAN 08/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	08/28/2020	08/30/2021	08/30/2021	Exercise	899	3,155,000	3508.01	64,614		118,942						(42,898)	118,942			0010
.082820Z SPX ASIAN08/30/2|.082820Z|SPX ASIAN 08/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	08/28/2020	08/30/2021	08/30/2021	Exercise	1,161	4,075,000	3508.01	104,320		202,530						(69,259)	202,530			0010
.082820U EEJ EURO08/30/21|.082820U|EEJ EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/28/2020	08/30/2021	08/30/2021	Exercise	2,285	325,000	142.178085	6,175		19,014						(4,100)	19,014			0010
.082820M EEJ EURO08/30/21|.082820M|EEJ EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/28/2020	08/30/2021	08/30/2021	Exercise	36,529	5,040,000	137.97	141,120		448,584						(93,691)	448,584			0010
.082820I EEJ EURO08/30/21|.082820I|EEJ EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/28/2020	08/30/2021	08/30/2021	Exercise	12,321	1,700,000	137.97	41,650		128,010						(27,652)	128,010			0010
.082820C EEJ EURO08/30/21|.082820C|EEJ EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/28/2020	08/30/2021	08/30/2021	Exercise	1,920	265,000	137.97	4,293		9,328						(2,850)	9,328			0010
.082820G EEJ EURO08/30/21|.082820G|EEJ EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/28/2020	08/30/2021	08/30/2021	Exercise	23,990	3,310,000	137.97	75,799		214,819						(50,324)	214,819			0010
.H082820 SPX EURO08/30/21|.H082820|SPX EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/28/2020	08/30/2021	08/30/2021	Exercise	4,771	16,740,000	3508.01	425,866		754,968						(282,737)	754,968			0010
.L082820 SPX EURO08/30/21|.L082820|SPX EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/28/2020	08/30/2021	08/30/2021	Exercise	3,462	12,145,000	3508.01	416,452		767,577						(276,487)	767,577			0010
.0828200 EEJ EURO08/30/21|.0828200|EEJ EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/28/2020	08/30/2021	08/30/2021	Exercise	2,174	300,000	137.97	8,850		26,701						(5,876)	26,701			0010
.082820S EEJ EURO08/30/21|.082820S|EEJ EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/28/2020	08/30/2021	08/30/2021	Exercise	13,783	1,935,000	140.384475	45,473		138,362						(30,190)	138,362			0010
.090820Z SPX ASIAN09/07/2|.090820Z|SPX ASIAN 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	09/08/2020	09/07/2021	09/07/2021	Exercise	1,992	6,640,000	3331.84	97,608		168,659		1,618				(65,521)	167,041			0010
.0090820 SPX EURO09/07/21|.0090820|SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/08/2020	09/07/2021	09/07/2021	Exercise	2,500	8,330,000	3331.84	280,671		517,300		4,652				(188,406)	512,648			0010
.090820L EEJ EURO09/07/21|.090820L|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/08/2020	09/07/2021	09/07/2021	Exercise	56,923	7,815,000	137.29	196,157		625,200		3,251				(131,674)	621,949			0010
.E090820 SPX ASIAN09/07/2|.E090820|SPX ASIAN 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	09/08/2020	09/07/2021	09/07/2021	Exercise	1,302	4,340,000	3331.84	138,880		270,820		2,302				(93,226)	268,518			0010
.B090820 SPX ASIAN09/07/2|.B090820|SPX ASIAN 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	09/08/2020	09/07/2021	09/07/2021	Exercise	750	2,500,000	3331.84	61,250		113,248		1,015				(41,115)	112,233			0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.090820Y EEJ EUR009/07/21|.090820Y|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/08/2020	09/07/2021	09/07/2021	Exercise	2,878	410,000	142.424646	6,888		22,205		114				(4,624)	22,091			0010
.090820S EEJ EUR008/23/21|.090820S|EEJ EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/08/2020	08/23/2021	08/23/2021	Exercise	1,207	170,000	140.750172	3,485		10,149						(2,350)	10,149			0010
.L090820 SPX EUR009/07/21|.L090820|SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/08/2020	09/07/2021	09/07/2021	Exercise	1,769	5,895,000	3331.84	157,709		282,963		2,614				(105,865)	280,349			0010
.090820Q EEJ EUR009/07/21|.090820Q|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/08/2020	09/07/2021	09/07/2021	Exercise	33,105	4,545,000	137.29	129,987		416,131		2,154				(87,256)	413,977			0010
.J090820 SPX EUR009/07/21|.J090820|SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/08/2020	09/07/2021	09/07/2021	Exercise	4,083	13,605,000	3331.84	309,582		546,921		5,131				(207,813)	541,790			0010
.090820C EEJ EUR009/07/21|.090820C|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/08/2020	09/07/2021	09/07/2021	Exercise	27,023	3,710,000	137.29	64,925		148,400		1,076				(43,582)	147,324			0010
.090820E EEJ EUR009/07/21|.090820E|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/08/2020	09/07/2021	09/07/2021	Exercise	12,746	1,750,000	137.29	35,000		86,975		580				(23,494)	86,395			0010
.090820G EEJ EUR009/07/21|.090820G|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/08/2020	09/07/2021	09/07/2021	Exercise	10,925	1,500,000	137.29	32,400		86,250		537				(21,749)	85,713			0010
.H090820 SPX EUR009/07/21|.H090820|SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/08/2020	09/07/2021	09/07/2021	Exercise	2,636	8,785,000	3331.84	153,957		266,173		2,552				(103,347)	263,621			0010
.090820A EEJ EUR008/23/21|.090820A|EEJ EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/08/2020	08/23/2021	08/23/2021	Exercise	13,716	1,900,000	138.52	16,340		27,930						(11,019)	27,930			0010
.090820O EEJ EUR009/07/21|.090820O|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/08/2020	09/07/2021	09/07/2021	Exercise	24,328	3,340,000	137.29	90,848		305,806		1,506				(60,984)	304,300			0010
.090820U EEJ EUR009/07/21|.090820U|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/08/2020	09/07/2021	09/07/2021	Exercise	1,478	205,000	138.690358	5,412		16,678		90				(3,633)	16,589			0010
.090820W EEJ EUR009/07/21|.090820W|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/08/2020	09/07/2021	09/07/2021	Exercise	10,613	1,490,000	140.392754	32,184		102,747		533				(21,604)	102,214			0010
.C090820 SPX ASIAN09/07/2|.C090820|SPX ASIAN 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	09/08/2020	09/07/2021	09/07/2021	Exercise	2,175	7,250,000	3331.84	189,950		358,884		3,148				(127,508)	355,735			0010
.P090820 SPX EUR009/07/21|.P090820|SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/08/2020	09/07/2021	09/07/2021	Exercise	933	3,110,000	3331.84	109,080		202,150		1,808				(73,222)	200,342			0010
.090820R EEJ EUR009/07/21|.090820R|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/08/2020	09/07/2021	09/07/2021	Exercise	2,658	365,000	137.29	10,768		33,419		178				(7,228)	33,240			0010
.I090820 SPX EUR009/07/21|.I090820|SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/08/2020	09/07/2021	09/07/2021	Exercise	4,131	13,765,000	3331.84	282,238		494,151		4,678				(189,458)	489,473			0010
.A090820 SPX ASIAN09/07/2|.A090820|SPX ASIAN 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	09/08/2020	09/07/2021	09/07/2021	Exercise	1,416	4,720,000	3331.84	98,176		176,527		1,627				(65,903)	174,900			0010
.090820K EEJ EUR009/07/21|.090820K|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/08/2020	09/07/2021	09/07/2021	Exercise	18,428	2,530,000	137.29	61,732		189,750		1,023				(41,439)	188,727			0010
.D090820 SPX ASIAN09/07/2|.D090820|SPX ASIAN 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	09/08/2020	09/07/2021	09/07/2021	Exercise	825	2,750,000	3331.84	78,375		149,598		1,299				(52,611)	148,299			0010
.N090820 SPX EUR009/07/21|.N090820|SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/08/2020	09/07/2021	09/07/2021	Exercise	2,377	7,920,000	3331.84	234,464		425,304		3,886				(157,389)	421,418			0010
.F090820 SPX ASIAN09/07/2|.F090820|SPX ASIAN 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	09/08/2020	09/07/2021	09/07/2021	Exercise	813	2,710,000	3331.84	100,812		205,960		1,671				(67,672)	204,289			0010
.090820M EEJ EUR009/07/21|.090820M|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/08/2020	09/07/2021	09/07/2021	Exercise	2,003	275,000	137.29	7,068		23,375		117				(4,744)	23,258			0010
.090820I EEJ EUR009/07/21|.090820I|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/08/2020	09/07/2021	09/07/2021	Exercise	27,205	3,735,000	137.29	85,532		242,775		1,418				(57,415)	241,357			0010

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.090820B EEJ EUR009/07/21|.090820B|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/08/2020	09/07/2021	09/07/2021	Exercise	3,496	480,000	137.29	7,536		16,176		125			(5,059)	16,051			0010
.090820N EEJ EUR009/07/21|.090820N|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/08/2020	09/07/2021	09/07/2021	Exercise	4,880	670,000	137.29	17,621		60,300		292			(11,828)	60,008			0010
.090820H EEJ EUR009/07/21|.090820H|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/08/2020	09/07/2021	09/07/2021	Exercise	29,426	4,040,000	137.29	88,880		242,804		1,473			(59,663)	241,331			0010
.M090820 SPX EUR009/07/21|.M090820|SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/08/2020	09/07/2021	09/07/2021	Exercise	2,530	8,430,000	3331.84	236,554		426,555		3,921			(158,792)	422,634			0010
.090820P EEJ EUR009/07/21|.090820P|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/08/2020	09/07/2021	09/07/2021	Exercise	56,522	7,760,000	137.29	217,280		710,490		3,601			(145,854)	706,889			0010
.Q090820 SPX EUR009/07/21|.Q090820|SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/08/2020	09/07/2021	09/07/2021	Exercise	2,329	7,760,000	3331.84	290,340		543,203		4,812			(194,897)	538,391			0010
.090820D EEJ EUR009/07/21|.090820D|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/08/2020	09/07/2021	09/07/2021	Exercise	4,588	630,000	137.29	11,592		27,216		192			(7,781)	27,024			0010
.G090820 SPX EUR009/07/21|.G090820|SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/08/2020	09/07/2021	09/07/2021	Exercise	5,081	16,930,000	3331.84	247,212		421,543		4,097			(165,946)	417,445			0010
.K090820 SPX EUR009/07/21|.K090820|SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/08/2020	09/07/2021	09/07/2021	Exercise	10,735	35,770,000	3331.84	904,230		1,613,270		14,987			(606,983)	1,598,283			0010
.090820J EEJ EUR009/07/21|.090820J|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/08/2020	09/07/2021	09/07/2021	Exercise	10,998	1,510,000	137.29	35,787		105,700		593			(24,023)	105,107			0010
.090820F EEJ EUR009/07/21|.090820F|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/08/2020	09/07/2021	09/07/2021	Exercise	9,942	1,365,000	137.29	28,256		72,891		468			(18,967)	72,423			0010
.090820V EEJ EUR009/07/21|.090820V|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/08/2020	09/07/2021	09/07/2021	Exercise	10,130	1,415,000	139.678846	33,394		104,934		553			(22,416)	104,380			0010
.090820T EEJ EUR008/23/21|.090820T|EEJ EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/08/2020	08/23/2021	08/23/2021	Exercise	2,312	330,000	142.703304	5,280		15,048					(3,561)	15,048			0010
.090820X EEJ EUR009/07/21|.090820X|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/08/2020	09/07/2021	09/07/2021	Exercise	6,711	950,000	141.54599	17,860		57,530		296			(11,989)	57,234			0010
.090920E PDLV5E EUR009/07|.090920E|PDLV5E EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank, N.A. E57ODZWZ7FF32TWEFA76	09/09/2020	09/07/2021	09/07/2021	Exercise	584	245,000	419.4	6,640		8,505		110			(4,469)	8,395			0010
.090920A SGIXCGMS EUR008/|.090920A|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Chicago Mercantile E SNZ20JLFK8MNNCLOOF39	09/09/2020	08/30/2021	08/30/2021	Exercise	262	98,610	375.53	2,019		2,237					(1,379)	2,237			0010
.090920C SGIXCGMS EUR009/|.090920C|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Chicago Mercantile E SNZ20JLFK8MNNCLOOF39	09/09/2020	09/07/2021	09/07/2021	Exercise	442	163,500	369.1	4,740		5,719		79			(3,190)	5,640			0010
.R091420 SPX EUR009/14/21|.R091420|SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	09/14/2021	Exercise	765	2,590,000	3383.54	95,688		191,659		95,688			(44,784)		95,971		0010
.S091420 SPX EUR009/14/21|.S091420|SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	09/14/2021	Exercise	1,662	5,625,000	3383.54	233,308		478,124		233,308			(113,584)		244,815		0010
.U091420 SPX EUR009/14/21|.U091420|SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	09/14/2021	Exercise	2,890	9,780,000	3383.54	480,345		1,026,895		480,345			(249,660)		546,550		0010
.W091420 SPX EUR009/14/21|.W091420|SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	09/14/2021	Exercise	2,130	7,210,000	3383.54	436,991		1,009,409		436,991			(249,842)		572,418		0010
.T091420 SPX EUR009/14/21|.T091420|SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	09/14/2021	Exercise	1,817	6,150,000	3383.54	290,760		614,993		290,760			(148,773)		324,233		0010
.091420X EEJ EUR009/14/21|.091420X|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2021	09/14/2021	Exercise	14,653	2,020,000	137.85	62,822		171,154		62,822			(13,815)		108,332		0010
.V091420 SPX EUR009/14/21|.V091420|SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	09/14/2021	Exercise	4,254	14,395,000	3383.54	784,024		1,733,166		784,024			(426,047)		949,142		0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.091420M EEJ EUR009/14/21|.091420M|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2021	09/14/2021	Exercise	2,720	375,000	137.85	9,825		31,774		352				(6,577)	31,422			0010
.091420E EEJ EUR009/14/21|.091420E|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2021	09/14/2021	Exercise	7,762	1,070,000	137.85	20,223		48,257		724				(13,538)	47,533			0010
.G091420 SPX ASIAN09/14/2|.G091420|SPX ASIAN 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/14/2020	09/14/2021	09/14/2021	Exercise	728	2,465,000	3383.54	87,261		189,315		3,125				(58,414)	186,190			0010
.091420H EEJ EUR009/14/21|.091420H|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2021	09/14/2021	Exercise	31,157	4,295,000	137.85	95,349		259,848		3,415				(63,829)	256,433			0010
.091420R EEJ EUR008/30/21|.091420R|EEJ EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/14/2020	08/30/2021	08/30/2021	Exercise	2,054	290,000	141.129513	6,148		19,170						(4,258)	19,170			0010
.H091420 SPX EUR009/14/21|.H091420|SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	09/14/2021	Exercise	4,105	13,890,000	3383.54	203,308		345,860		7,281				(136,099)	338,579			0010
.C091420 SPX ASIAN09/14/2|.C091420|SPX ASIAN 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/14/2020	09/14/2021	09/14/2021	Exercise	416	1,410,000	3383.54	33,276		63,450		1,192				(22,276)	62,259			0010
.091420P EEJ EUR009/14/21|.091420P|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2021	09/14/2021	Exercise	33,768	4,655,000	137.85	133,599		394,417		4,785				(89,434)	389,633			0010
.091420T EEJ EUR009/14/21|.091420T|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2021	09/14/2021	Exercise	12,480	1,750,000	140.22102	41,650		118,177		1,492				(27,881)	116,686			0010
.P091420 SPX EUR009/14/21|.P091420|SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	09/14/2021	Exercise	3,119	10,555,000	3383.54	340,620		667,077		12,199				(228,019)	654,878			0010
.E091420 SPX ASIAN09/14/2|.E091420|SPX ASIAN 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/14/2020	09/14/2021	09/14/2021	Exercise	1,275	4,315,000	3383.54	118,663		234,309		4,250				(79,435)	230,060			0010
.091420V EEJ EUR009/14/21|.091420V|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2021	09/14/2021	Exercise	4,186	595,000	142.12335	11,246		31,969		403				(7,528)	31,566			0010
.091420B EEJ EUR008/30/21|.091420B|EEJ EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/14/2020	08/30/2021	08/30/2021	Exercise	14,459	1,995,000	137.97	37,506		89,775						(25,974)	89,775			0010
.091420D EEJ EUR009/14/21|.091420D|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2021	09/14/2021	Exercise	24,265	3,345,000	137.85	58,872		133,800		2,108				(39,410)	131,692			0010
.091420S EEJ EUR009/14/21|.091420S|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2021	09/14/2021	Exercise	3,189	445,000	139.517985	11,481		32,320		411				(7,686)	31,909			0010
.F091420 SPX ASIAN09/14/2|.F091420|SPX ASIAN 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/14/2020	09/14/2021	09/14/2021	Exercise	957	3,240,000	3383.54	98,496		200,881		3,527				(65,935)	197,353			0010
.D091420 SPX ASIAN09/14/2|.D091420|SPX ASIAN 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/14/2020	09/14/2021	09/14/2021	Exercise	1,173	3,970,000	3383.54	101,235		196,122		3,626				(67,769)	192,496			0010
.J091420 SPX EUR009/14/21|.J091420|SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	09/14/2021	Exercise	3,978	13,460,000	3383.54	280,802		493,996		10,056				(187,975)	483,942			0010
.A091420 SPX ASIAN09/14/2|.A091420|SPX ASIAN 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/14/2020	09/14/2021	09/14/2021	Exercise	1,564	5,295,000	3383.54	75,719		134,490		2,712				(50,688)	131,778			0010
.091420N EEJ EUR009/14/21|.091420N|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2021	09/14/2021	Exercise	21,146	2,915,000	137.85	79,580		246,987		2,850				(53,272)	244,137			0010
.091420F EEJ EUR009/14/21|.091420F|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2021	09/14/2021	Exercise	14,689	2,025,000	137.85	41,108		103,478		1,472				(27,518)	102,005			0010
.N091420 SPX EUR009/14/21|.N091420|SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	09/14/2021	Exercise	1,819	6,155,000	3383.54	176,119		321,290		6,307				(117,898)	314,982			0010
.091420Z EEJ EOFWD09/14/2|.091420Z|EEJ EOFWD 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2021	09/14/2021	Exercise	25,450	3,500,000	137.52			304,557							304,557			0010
.091420L EEJ EUR009/14/21|.091420L|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2021	09/14/2021	Exercise	66,630	9,185,000	137.85	231,462		734,800		8,289				(154,946)	726,511			0010

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.091420J EEJ EUR09/14/21|.091420J|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2021	09/14/2021	Exercise	10,119	1,395,000	137.85	33,201		97,650		1,189				(22,225)	96,461			0010
.L091420 SPX EUR09/14/21|.L091420|SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	09/14/2021	Exercise	9,258	31,325,000	3383.54	785,475		1,409,631		28,130				(525,814)	1,381,502			0010
.I091420 SPX EUR09/14/21|.I091420|SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	09/14/2021	Exercise	1,612	5,455,000	3383.54	95,566		165,284		3,422				(63,974)	161,862			0010
.B091420 SPX ASIAN09/14/2|.B091420|SPX ASIAN 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/14/2020	09/14/2021	09/14/2021	Exercise	1,143	3,870,000	3383.54	78,561		146,289		2,813				(52,590)	143,475			0010
.0091420 SPX EUR09/14/21|.0091420|SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	09/14/2021	Exercise	811	2,745,000	3383.54	80,571		155,644		2,885				(53,936)	152,759			0010
.091420W EEJ EUR09/14/21|.091420W|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2021	09/14/2021	Exercise	3,080	440,000	142.8126	7,612		21,441		273				(5,096)	21,168			0010
.091420C EEJ EUR09/14/21|.091420C|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2021	09/14/2021	Exercise	2,285	315,000	137.85	5,040		10,868		181				(3,374)	10,687			0010
.091420K EEJ EUR09/14/21|.091420K|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2021	09/14/2021	Exercise	8,777	1,210,000	137.85	29,645		90,750		1,062				(19,845)	89,688			0010
.0914200 EEJ EUR09/14/21|.0914200|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2021	09/14/2021	Exercise	49,655	6,845,000	137.85	192,345		579,975		6,888				(128,760)	573,087			0010
.K091420 SPX EUR09/14/21|.K091420|SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	09/14/2021	Exercise	1,619	5,480,000	3383.54	124,155		220,299		4,446				(83,112)	215,852			0010
.0091420 SPX EUR09/14/21|.0091420|SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	09/14/2021	Exercise	1,799	6,090,000	3383.54	215,397		428,122		7,714				(144,191)	420,408			0010
.091420U EEJ EUR09/14/21|.091420U|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2021	09/14/2021	Exercise	15,637	2,205,000	141.006765	47,849		136,335		1,714				(32,031)	134,621			0010
.M091420 SPX EUR09/14/21|.M091420|SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	09/14/2021	Exercise	3,641	12,320,000	3383.54	330,903		598,752		11,851				(221,514)	586,901			0010
.091420G EEJ EUR09/14/21|.091420G|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2021	09/14/2021	Exercise	4,171	575,000	137.85	12,363		32,603		443				(8,276)	32,160			0010
.0914200 EEJ EUR08/30/21|.0914200|EEJ EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/14/2020	08/30/2021	08/30/2021	Exercise	3,154	440,000	139.501467	11,352		34,278						(7,862)	34,278			0010
.091420A EEJ EUR08/30/21|.091420A|EEJ EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/14/2020	08/30/2021	08/30/2021	Exercise	16,851	2,325,000	137.97	39,525		88,583						(27,372)	88,583			0010
.0914201 EEJ EUR09/14/21|.0914201|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2021	09/14/2021	Exercise	20,166	2,780,000	137.85	63,940		180,700		2,290				(42,803)	178,410			0010
.091520A SGIXCGMS EUR09/|.091520A|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ20JLFK8MNNCLOOF39	09/15/2020	09/07/2021	09/07/2021	Exercise	1,414	522,144	369.1	14,868		18,263		251				(10,177)	18,012			0010
.091520C SGIXCGMS EUR09/|.091520C|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ20JLFK8MNNCLOOF39	09/15/2020	09/14/2021	09/14/2021	Exercise	188	70,129	371.25	1,808		1,999		65				(1,214)	1,934			0010
.G092120 SPX EUR09/21/21|.G092120|SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	09/21/2020	09/21/2021	09/21/2021	Exercise	6,377	20,925,000	3281.06	521,033		941,640		28,707				(348,790)	912,933			0010
.092120Z SPX ASIAN09/21/2|.092120Z|SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	09/21/2020	09/21/2021	09/21/2021	Exercise	1,092	3,585,000	3281.06	112,569		225,498		6,202				(75,356)	219,296			0010
.092120J EEJ EUR09/21/21|.092120J|EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/21/2020	09/21/2021	09/21/2021	Exercise	3,066	420,000	136.97	11,088		35,447		611				(7,423)	34,836			0010
.092120C EEJ EUR09/21/21|.092120C|EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/21/2020	09/21/2021	09/21/2021	Exercise	7,775	1,065,000	136.97	20,235		48,138		1,115				(13,546)	47,023			0010
.E092120 SPX EUR09/21/21|.E092120|SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	09/21/2020	09/21/2021	09/21/2021	Exercise	1,545	5,070,000	3281.06	108,498		193,169		5,978				(72,631)	187,192			0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.092120W SPX ASIAN09/21/2|.092120W|SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	09/21/2020	09/21/2021	09/21/2021	Exercise	717	2,355,000	3281.06	55,343		104,800		3,049				(37,047)	101,750			0010
.092120U SPX ASIAN09/21/2|.092120U|SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	09/21/2020	09/21/2021	09/21/2021	Exercise	2,125	6,975,000	3281.06	99,743		176,466		5,495				(66,770)	170,970			0010
.092120O EEJ EUR009/07/21|.092120O|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/21/2020	09/07/2021	09/07/2021	Exercise	2,155	305,000	141.504803	5,368		18,562		92				(3,738)	18,469			0010
.092120G EEJ EUR009/21/21|.092120G|EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/21/2020	09/21/2021	09/21/2021	Exercise	24,895	3,410,000	136.97	78,430		221,650		4,321				(52,503)	217,329			0010
.092120E EEJ EUR009/21/21|.092120E|EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/21/2020	09/21/2021	09/21/2021	Exercise	10,075	1,380,000	136.97	28,704		73,692		1,581				(19,215)	72,111			0010
.L092120 SPX EUR009/21/21|.L092120|SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	09/21/2020	09/21/2021	09/21/2021	Exercise	2,535	8,320,000	3281.06	280,384		524,980		15,448				(187,695)	509,531			0010
.J092120 SPX EUR009/21/21|.J092120|SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	09/21/2020	09/21/2021	09/21/2021	Exercise	1,505	4,940,000	3281.06	142,272		261,329		7,839				(95,240)	253,490			0010
.B092120 SPX EUR009/21/21|.B092120|SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	09/21/2020	09/21/2021	09/21/2021	Exercise	5,839	19,160,000	3281.06	277,820		477,093		15,307				(185,979)	461,786			0010
.092120V SPX ASIAN09/21/2|.092120V|SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	09/21/2020	09/21/2021	09/21/2021	Exercise	838	2,750,000	3281.06	56,100		103,947		3,091				(37,555)	100,856			0010
.F092120 SPX EUR009/21/21|.F092120|SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	09/21/2020	09/21/2021	09/21/2021	Exercise	2,017	6,620,000	3281.06	152,260		273,410		8,389				(101,926)	265,021			0010
.H092120 SPX EUR009/21/21|.H092120|SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	09/21/2020	09/21/2021	09/21/2021	Exercise	1,798	5,900,000	3281.06	154,580		280,249		8,517				(103,479)	271,733			0010
.092120X SPX ASIAN09/21/2|.092120X|SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	09/21/2020	09/21/2021	09/21/2021	Exercise	1,726	5,665,000	3281.06	146,157		280,413		8,053				(97,841)	272,361			0010
.D092120 SPX EUR009/21/21|.D092120|SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	09/21/2020	09/21/2021	09/21/2021	Exercise	2,967	9,735,000	3281.06	196,647		347,528		10,835				(131,640)	336,694			0010
.092120D EEJ EUR009/21/21|.092120D|EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/21/2020	09/21/2021	09/21/2021	Exercise	4,307	590,000	136.97	11,859		29,500		653				(7,939)	28,847			0010
.092120S EEJ EUR009/21/21|.092120S|EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/21/2020	09/21/2021	09/21/2021	Exercise	3,503	495,000	141.270858	9,306		26,234		513				(6,230)	25,721			0010
.I092120 SPX EUR009/21/21|.I092120|SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	09/21/2020	09/21/2021	09/21/2021	Exercise	2,512	8,245,000	3281.06	225,089		409,780		12,402				(150,679)	397,378			0010
.A092120 SPX ASIAN09/21/2|.A092120|SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	09/21/2020	09/21/2021	09/21/2021	Exercise	803	2,635,000	3281.06	96,705		202,372		5,328				(64,736)	197,044			0010
.092120Y SPX ASIAN09/21/2|.092120Y|SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	09/21/2020	09/21/2021	09/21/2021	Exercise	1,209	3,970,000	3281.06	109,175		212,786		6,015				(73,084)	206,771			0010
.0921200 EEJ EUR009/21/21|.092120Q|EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/21/2020	09/21/2021	09/21/2021	Exercise	6,851	955,000	139.394369	22,538		63,697		1,242				(15,087)	62,455			0010
.C092120 SPX EUR009/21/21|.C092120|SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	09/21/2020	09/21/2021	09/21/2021	Exercise	1,494	4,905,000	3281.06	84,366		147,641		4,648				(56,476)	142,992			0010
.092120A EEJ EUR009/07/21|.092120A|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/21/2020	09/07/2021	09/07/2021	Exercise	10,452	1,435,000	137.29	15,068		26,835		259				(10,491)	26,575			0010
.092120K EEJ EUR009/21/21|.092120K|EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/21/2020	09/21/2021	09/21/2021	Exercise	17,485	2,395,000	136.97	65,623		202,133		3,616				(43,929)	198,518			0010
.092120I EEJ EUR009/21/21|.092120I|EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/21/2020	09/21/2021	09/21/2021	Exercise	9,053	1,240,000	136.97	31,124		98,084		1,715				(20,835)	96,369			0010
.092120M EEJ EUR009/21/21|.092120M|EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/21/2020	09/21/2021	09/21/2021	Exercise	14,711	2,015,000	136.97	58,032		170,062		3,197				(38,848)	166,865			0010

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.092120N EEJ EURO09/07/21|.092120N|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/21/2020	09/07/2021	09/07/2021	Exercise	3,400	475,000	139.678846	10,498		35,225		180				(7,309)	35,045			0010
.092120H EEJ EURO09/21/21|.092120H|EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/21/2020	09/21/2021	09/21/2021	Exercise	41,322	5,660,000	136.97	136,972		408,086		7,547				(91,692)	400,539			0010
.M092120 SPX EURO09/21/21|.M092120|SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	09/21/2020	09/21/2021	09/21/2021	Exercise	1,277	4,190,000	3281.06	155,449		294,980		8,565				(104,061)	286,416			0010
.K092120 SPX EURO09/21/21|.K092120|SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	09/21/2020	09/21/2021	09/21/2021	Exercise	900	2,955,000	3281.06	92,492		171,389		5,096				(61,916)	166,293			0010
.092120B EEJ EURO09/21/21|.092120B|EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/21/2020	09/21/2021	09/21/2021	Exercise	18,142	2,485,000	136.97	43,488		98,655		2,396				(29,111)	96,259			0010
.092120F EEJ EURO09/21/21|.092120F|EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/21/2020	09/21/2021	09/21/2021	Exercise	27,633	3,785,000	136.97	84,027		227,479		4,630				(56,249)	222,849			0010
.092120L EEJ EURO09/21/21|.092120L|EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/21/2020	09/21/2021	09/21/2021	Exercise	48,988	6,710,000	136.97	188,551		566,311		10,388				(126,220)	555,922			0010
.092120T EEJ EURO09/21/21|.092120T|EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/21/2020	09/21/2021	09/21/2021	Exercise	2,924	415,000	141.90092	7,221		20,085		398				(4,834)	19,687			0010
.092120R EEJ EURO09/21/21|.092120R|EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/21/2020	09/21/2021	09/21/2021	Exercise	12,065	1,690,000	140.065522	36,842		104,439		2,030				(24,663)	102,409			0010
.092120P EEJ EURO09/21/21|.092120P|EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/21/2020	09/21/2021	09/21/2021	Exercise	1,626	225,000	138.353397	6,008		16,717		331				(4,022)	16,386			0010
.092220D MXEA ASIAN09/21/|.092220D|MXEA ASIAN 09/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse Intern E58DKGMJYYYJLN8C3868	09/22/2020	09/21/2021	09/21/2021	Exercise	961	1,784,471	1856.89	40,112		88,249		2,216				(26,926)	86,032			0010
.092220J MXEA EURO09/07/2|.092220J|MXEA EURO 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse Intern E58DKGMJYYYJLN8C3868	09/22/2020	09/07/2021	09/07/2021	Exercise	630	1,183,606	1878.74	31,046		69,458		535				(21,679)	68,922			0010
.092220K MXEA EURO09/14/2|.092220K|MXEA EURO 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse Intern E58DKGMJYYYJLN8C3868	09/22/2020	09/14/2021	09/14/2021	Exercise	1,144	2,185,749	1910.62	39,880		91,314		1,460				(27,298)	89,854			0010
.092220I MXEA EURO09/07/2|.092220I|MXEA EURO 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse Intern E58DKGMJYYYJLN8C3868	09/22/2020	09/07/2021	09/07/2021	Exercise	2,043	3,838,266	1878.74	76,020		158,537		1,311				(53,083)	157,226			0010
.092220C MXEA ASIAN09/14/|.092220C|MXEA ASIAN 09/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse Intern E58DKGMJYYYJLN8C3868	09/22/2020	09/14/2021	09/14/2021	Exercise	680	1,299,222	1910.62	21,930		65,600		803				(15,011)	64,797			0010
.092220G MXEA EURO08/30/2|.092220G|MXEA EURO 08/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse Intern E58DKGMJYYYJLN8C3868	09/22/2020	08/30/2021	08/30/2021	Exercise	1,445	2,761,135	1910.82	46,529		105,355						(32,981)	105,355			0010
.092220E MXEA EURO08/23/2|.092220E|MXEA EURO 08/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse Intern E58DKGMJYYYJLN8C3868	09/22/2020	08/23/2021	08/23/2021	Exercise	725	1,364,807	1879.9	23,290		47,342						(16,366)	47,342			0010
.092220A MXEA ASIAN08/30/|.092220A|MXEA ASIAN 08/3	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse Intern E58DKGMJYYYJLN8C3868	09/22/2020	08/30/2021	08/30/2021	Exercise	560	1,070,059	1910.82	17,864		57,501						(12,662)	57,501			0010
.092220L MXEA EURO09/14/2|.092220L|MXEA EURO 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse Intern E58DKGMJYYYJLN8C3868	09/22/2020	09/14/2021	09/14/2021	Exercise	674	1,287,758	1910.62	30,782		76,088		1,127				(21,070)	74,961			0010
.092220B MXEA ASIAN09/07/|.092220B|MXEA ASIAN 09/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse Intern E58DKGMJYYYJLN8C3868	09/22/2020	09/07/2021	09/07/2021	Exercise	1,005	1,888,134	1878.74	36,743		92,048		634				(25,657)	91,414			0010
.092220M SG|XCGMS EURO09/|.092220M|SG|XCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	09/22/2020	09/21/2021	09/21/2021	Exercise	612	225,848	368.72	5,850		4,184		323				(3,927)	3,860			0010
.092220H MXEA EURO08/30/2|.092220H|MXEA EURO 08/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse Intern E58DKGMJYYYJLN8C3868	09/22/2020	08/30/2021	08/30/2021	Exercise	1,545	2,952,217	1910.82	66,002		161,437						(46,784)	161,437			0010
.092220F MXEA EURO08/23/2|.092220F|MXEA EURO 08/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse Intern E58DKGMJYYYJLN8C3868	09/22/2020	08/23/2021	08/23/2021	Exercise	1,380	2,596,142	1879.9	62,352		137,313						(43,815)	137,313			0010
.092820B EEJ EURO09/28/21|.092820B|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/28/2020	09/28/2021	09/28/2021	Exercise	8,394	1,150,000	137.0	21,850		51,980		1,625				(14,627)	50,355			0010

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.0928200 EEJ EUR009/28/21|.092820Q|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/28/2020	09/28/2021	09/28/2021	Exercise	1,839	260,000	141.3566	4,862		10,027		362				(3,255)	9,665			0010
.G092820 SPX EUR009/28/21|.G092820|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	09/28/2020	09/28/2021	09/28/2021	Exercise	2,370	7,945,000	3351.6	217,693		395,662		16,192				(145,728)	379,470			0010
.092820J EEJ EUR009/28/21|.092820J|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/28/2020	09/28/2021	09/28/2021	Exercise	18,832	2,580,000	137.0	70,434		181,542		5,239				(47,150)	176,303			0010
.092820I EEJ EUR009/28/21|.092820I|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/28/2020	09/28/2021	09/28/2021	Exercise	2,153	295,000	137.0	7,788		20,758		579				(5,213)	20,178			0010
.092820Ii SPX ASIAN09/28/2|.092820Ii|SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	09/28/2020	09/28/2021	09/28/2021	Exercise	1,178	3,950,000	3351.6	107,440		212,114		7,991				(71,923)	204,123			0010
.I092820 SPX EUR009/28/21|.I092820|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	09/28/2020	09/28/2021	09/28/2021	Exercise	3,283	11,005,000	3351.6	370,869		690,029		27,585				(248,267)	662,444			0010
.E092820 SPX EUR009/28/21|.E092820|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	09/28/2020	09/28/2021	09/28/2021	Exercise	6,886	23,080,000	3351.6	577,000		1,038,586		42,917				(386,256)	995,669			0010
.092820G EEJ EUR009/28/21|.092820G|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/28/2020	09/28/2021	09/28/2021	Exercise	39,160	5,365,000	137.0	129,297		377,508		9,617				(86,554)	367,891			0010
.A092820 SPX EUR009/28/21|.A092820|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	09/28/2020	09/28/2021	09/28/2021	Exercise	1,396	4,680,000	3351.6	80,964		141,338		6,022				(54,199)	135,316			0010
.0928200 EEJ EUR009/28/21|.092820O|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/28/2020	09/28/2021	09/28/2021	Exercise	10,152	1,415,000	139.3701	33,677		75,087		2,505				(22,544)	72,582			0010
.092820Y SPX ASIAN09/28/2|.092820Y|SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	09/28/2020	09/28/2021	09/28/2021	Exercise	904	3,030,000	3351.6	108,777		232,096		8,091				(72,818)	224,005			0010
.092820V SPX ASIAN09/28/2|.092820V|SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	09/28/2020	09/28/2021	09/28/2021	Exercise	1,523	5,105,000	3351.6	130,178		252,691		9,683				(87,144)	243,008			0010
.092820T SPX ASIAN09/28/2|.092820T|SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	09/28/2020	09/28/2021	09/28/2021	Exercise	1,103	3,700,000	3351.6	74,000		138,005		5,504				(49,537)	132,501			0010
.H092820 SPX EUR009/28/21|.H092820|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	09/28/2020	09/28/2021	09/28/2021	Exercise	2,107	7,065,000	3351.6	206,298		377,976		15,344				(138,100)	362,632			0010
.092820Z SPX EUR009/28/21|.092820Z|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	09/28/2020	09/28/2021	09/28/2021	Exercise	6,267	21,005,000	3351.6	304,573		525,125		22,654				(203,887)	502,471			0010
.B092820 SPX EUR009/28/21|.B092820|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	09/28/2020	09/28/2021	09/28/2021	Exercise	3,255	10,910,000	3351.6	220,382		389,480		16,392				(147,528)	373,088			0010
.D092820 SPX EUR009/28/21|.D092820|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	09/28/2020	09/28/2021	09/28/2021	Exercise	2,755	9,235,000	3351.6	218,870		391,570		16,280				(146,516)	375,290			0010
.F092820 SPX EUR009/28/21|.F092820|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	09/28/2020	09/28/2021	09/28/2021	Exercise	1,614	5,410,000	3351.6	141,742		256,973		10,543				(94,885)	246,431			0010
.J092820 SPX EUR009/28/21|.J092820|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	09/28/2020	09/28/2021	09/28/2021	Exercise	1,520	5,095,000	3351.6	190,044		359,703		14,135				(127,219)	345,567			0010
.092820X SPX ASIAN09/28/2|.092820X|SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	09/28/2020	09/28/2021	09/28/2021	Exercise	452	1,515,000	3351.6	46,814		95,295		3,482				(31,338)	91,813			0010
.092820P EEJ EUR009/28/21|.092820P|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/28/2020	09/28/2021	09/28/2021	Exercise	10,062	1,410,000	140.1236	30,597		67,067		2,276				(20,482)	64,791			0010
.092820C EEJ EUR009/28/21|.092820C|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/28/2020	09/28/2021	09/28/2021	Exercise	4,306	590,000	137.0	11,859		29,441		882				(7,939)	28,559			0010
.092820H EEJ EUR009/28/21|.092820H|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/28/2020	09/28/2021	09/28/2021	Exercise	9,343	1,280,000	137.0	32,256		90,067		2,399				(21,593)	87,668			0010
.092820A EEJ EUR009/28/21|.092820A|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/28/2020	09/28/2021	09/28/2021	Exercise	17,262	2,365,000	137.0	41,151		92,945		3,061				(27,547)	89,884			0010

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.092820M EEJ EUR009/14/21|.092820M|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/28/2020	09/14/2021	09/14/2021	Exercise	4,155	585,000	140.786205	11,232		37,106		418				(7,821)	36,688			0010
.C092820 SPX EUR009/28/21|.C092820|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	09/28/2020	09/28/2021	09/28/2021	Exercise	2,874	9,635,000	3351.6	208,116		370,957		15,480				(139,317)	355,478			0010
.092820U SPX ASIAN09/28/2|.092820U|SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	09/28/2020	09/28/2021	09/28/2021	Exercise	844	2,830,000	3351.6	66,505		126,783		4,947				(44,520)	121,836			0010
.092820S SPX ASIAN09/28/2|.092820S|SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	09/28/2020	09/28/2021	09/28/2021	Exercise	1,887	6,325,000	3351.6	89,183		160,031		6,633				(59,701)	153,398			0010
.092820K EEJ EUR009/28/21|.092820K|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/28/2020	09/28/2021	09/28/2021	Exercise	52,554	7,200,000	137.0	202,320		506,628		15,049				(135,437)	491,579			0010
.092820N EEJ EUR009/28/21|.092820N|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/28/2020	09/28/2021	09/28/2021	Exercise	3,039	420,000	138.1645	11,466		25,983		853				(7,676)	25,130			0010
.092820E EEJ EUR009/28/21|.092820E|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/28/2020	09/28/2021	09/28/2021	Exercise	16,277	2,230,000	137.0	49,506		134,915		3,682				(33,140)	131,233			0010
.092820D EEJ EUR009/28/21|.092820D|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/28/2020	09/28/2021	09/28/2021	Exercise	27,372	3,750,000	137.0	79,500		206,625		5,913				(53,219)	200,712			0010
.092820F EEJ EUR009/28/21|.092820F|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/28/2020	09/28/2021	09/28/2021	Exercise	27,481	3,765,000	137.0	86,595		244,725		6,441				(57,969)	238,284			0010
.092820R EEJ EUR009/28/21|.092820R|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/28/2020	09/28/2021	09/28/2021	Exercise	2,783	395,000	141.932	6,834		13,574		508				(4,574)	13,066			0010
.092820L EEJ EUR009/28/21|.092820L|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/28/2020	09/28/2021	09/28/2021	Exercise	15,437	2,115,000	137.0	60,701		148,822		4,515				(40,634)	144,307			0010
.100720Y SPX ASIAN10/07/2|.100720Y|SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	10/07/2020	10/07/2021	10/07/2021	Exercise	1,282	4,385,000	3419.45	92,524		174,967		1,529				(69,584)	173,437			0010
.D100720 SPX EUR010/07/21|.D100720|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	10/07/2020	10/07/2021	10/07/2021	Exercise	6,334	21,659,993	3419.45	253,422		433,206		4,189				(190,590)	429,017			0010
.100720F EEJ EUR010/07/21|.100720F|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/07/2020	10/07/2021	10/07/2021	Exercise	12,927	1,770,000	136.92	37,524		98,058		620				(28,221)	97,438			0010
.100720R EEJ EUR010/07/21|.100720R|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/07/2020	10/07/2021	10/07/2021	Exercise	9,080	1,265,000	139.302408	29,981		74,906		496				(22,547)	74,410			0010
.K100720 SPX EUR010/07/21|.K100720|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	10/07/2020	10/07/2021	10/07/2021	Exercise	3,075	10,515,014	3419.45	286,008		522,606		4,727				(215,097)	517,879			0010
.100720M EEJ EUR010/07/21|.100720M|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/07/2020	10/07/2021	10/07/2021	Exercise	24,357	3,335,000	136.92	93,714		255,508		1,549				(70,479)	253,959			0010
.I100720 SPX EUR010/07/21|.I100720|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	10/07/2020	10/07/2021	10/07/2021	Exercise	7,837	26,800,008	3419.45	664,640		1,200,630		10,986				(499,853)	1,189,644			0010
.100720U EEJ EUR010/07/21|.100720U|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/07/2020	10/07/2021	10/07/2021	Exercise	5,797	815,000	140.589456	16,545		40,598		273				(12,443)	40,325			0010
.M100720 SPX EUR010/07/21|.M100720|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	10/07/2020	10/07/2021	10/07/2021	Exercise	2,472	8,455,000	3419.45	284,088		535,199		4,696				(213,653)	530,503			0010
.100720S EEJ EUR010/07/21|.100720S|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/07/2020	10/07/2021	10/07/2021	Exercise	9,599	1,340,000	139.58994	30,686		76,533		507				(23,078)	76,026			0010
.100720I EEJ EUR010/07/21|.100720I|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/07/2020	10/07/2021	10/07/2021	Exercise	41,082	5,625,000	136.92	135,563		406,688		2,241				(101,952)	404,447			0010
.100720A EEJ EUR009/21/21|.100720A|EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/07/2020	09/21/2021	09/21/2021	Exercise	25,407	3,480,000	136.97	59,856		139,200		3,450				(41,916)	135,750			0010
.100720W SPX ASIAN10/07/2|.100720W|SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	10/07/2020	10/07/2021	10/07/2021	Exercise	1,832	6,265,000	3419.45	73,927		129,058		1,222				(55,598)	127,836			0010

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.100720K EEJ EURO10/07/21|.100720K|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	10/07/2020	10/07/2021	10/07/2021	Exercise	15,702	2,150,000	136.92	54,180		164,720		896				(40,747)	163,825			0010
.100720V EEJ EURO10/07/21|.100720V|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	10/07/2020	10/07/2021	10/07/2021	Exercise	3,953	560,000	141.64374	9,968		23,584		165				(7,497)	23,419			0010
.100720D EEJ EURO10/07/21|.100720D|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	10/07/2020	10/07/2021	10/07/2021	Exercise	15,154	2,075,000	136.92	39,010		92,338		645				(29,338)	91,693			0010
.L100720 SPX EURO10/07/21|.L100720|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZ0031MB27	10/07/2020	10/07/2021	10/07/2021	Exercise	3,035	10,380,014	3419.45	297,906		549,106		4,924				(224,045)	544,182			0010
.B100720 SPX ASIAN10/07/2|.B100720|SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/07/2020	10/07/2021	10/07/2021	Exercise	1,137	3,890,000	3419.45	108,531		217,067		1,794				(81,622)	215,273			0010
.100720N EEJ EURO10/07/21|.100720N|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	10/07/2020	10/07/2021	10/07/2021	Exercise	18,697	2,560,000	136.92	73,472		196,132		1,214				(55,256)	194,918			0010
.100720J EEJ EURO10/07/21|.100720J|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	10/07/2020	10/07/2021	10/07/2021	Exercise	14,497	1,985,000	136.92	48,633		148,875		804				(36,575)	148,071			0010
.100720P EEJ EURO09/21/21|.100720P|EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	10/07/2020	09/21/2021	09/21/2021	Exercise	2,056	290,000	140.996918	5,336		15,949		308				(3,737)	15,642			0010
.100720H EEJ EURO10/07/21|.100720H|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	10/07/2020	10/07/2021	10/07/2021	Exercise	12,050	1,650,000	136.92	37,950		107,250		627				(28,541)	106,623			0010
.H100720 SPX EURO10/07/21|.H100720|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZ0031MB27	10/07/2020	10/07/2021	10/07/2021	Exercise	3,626	12,399,986	3419.45	271,560		484,838		4,489				(204,231)	480,349			0010
.100720Z SPX ASIAN10/07/2|.100720Z|SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/07/2020	10/07/2021	10/07/2021	Exercise	969	3,315,000	3419.45	76,245		146,194		1,260				(57,341)	144,933			0010
.100720B EEJ EURO10/07/21|.100720B|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	10/07/2020	10/07/2021	10/07/2021	Exercise	2,957	405,000	136.92	6,521		14,053		108				(4,904)	13,946			0010
.N100720 SPX EURO10/07/21|.N100720|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZ0031MB27	10/07/2020	10/07/2021	10/07/2021	Exercise	1,283	4,389,992	3419.45	160,674		307,298		2,656				(120,837)	304,642			0010
.F100720 SPX EURO10/07/21|.F100720|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZ0031MB27	10/07/2020	10/07/2021	10/07/2021	Exercise	2,364	8,085,016	3419.45	139,062		243,370		2,299				(104,584)	241,071			0010
.J100720 SPX EURO10/07/21|.J100720|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZ0031MB27	10/07/2020	10/07/2021	10/07/2021	Exercise	4,331	14,810,014	3419.45	386,541		703,459		6,389				(290,704)	697,070			0010
.100720L EEJ EURO10/07/21|.100720L|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	10/07/2020	10/07/2021	10/07/2021	Exercise	10,772	1,475,000	136.92	40,120		113,006		663				(30,173)	112,343			0010
.100720E EEJ EURO10/07/21|.100720E|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	10/07/2020	10/07/2021	10/07/2021	Exercise	17,017	2,330,000	136.92	47,765		120,694		790				(35,922)	119,904			0010
.A100720 SPX ASIAN10/07/2|.A100720|SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/07/2020	10/07/2021	10/07/2021	Exercise	1,440	4,925,000	3419.45	125,588		245,757		2,076				(94,450)	243,681			0010
.E100720 SPX EURO10/07/21|.E100720|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZ0031MB27	10/07/2020	10/07/2021	10/07/2021	Exercise	763	2,609,998	3419.45	37,845		65,512		626				(28,462)	64,887			0010
.100720X SPX ASIAN10/07/2|.100720X|SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/07/2020	10/07/2021	10/07/2021	Exercise	889	3,040,000	3419.45	53,504		98,194		884				(40,239)	97,309			0010
.100720T EEJ EURO10/07/21|.100720T|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	10/07/2020	10/07/2021	10/07/2021	Exercise	3,712	520,000	140.055468	11,232		27,931		186				(8,447)	27,746			0010
.100720G EEJ EURO10/07/21|.100720G|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	10/07/2020	10/07/2021	10/07/2021	Exercise	17,491	2,395,000	136.92	52,930		144,179		875				(39,806)	143,304			0010
.C100720 SPX ASIAN10/07/2|.C100720|SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/07/2020	10/07/2021	10/07/2021	Exercise	656	2,245,000	3419.45	79,473		172,867		1,314				(59,769)	171,553			0010
.100720Q EEJ EURO10/07/21|.100720Q|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	10/07/2020	10/07/2021	10/07/2021	Exercise	4,049	560,000	138.275508	14,952		37,360		247				(11,245)	37,113			0010

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.G100720 SPX EURO10/07/21|.G100720|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	10/07/2020	10/07/2021	10/07/2021	Exercise	4,336	14,829,984	3419.45	299,566		530,929		4,952				(225,293)	525,978			0010
.100720C EEJ EURO10/07/21|.100720C|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	10/07/2020	10/07/2021	10/07/2021	Exercise	28,337	3,880,000	136.92	68,288		155,200		1,129				(51,357)	154,071			0010
.1007200 EEJ EURO09/21/21|.1007200|EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	10/07/2020	09/21/2021	09/21/2021	Exercise	4,010	560,000	139.627218	12,208		36,399		704				(8,549)	35,695			0010
.100820D PDLV5E EURO09/21|.100820D|PDLV5E EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank, N.A. E57ODZWZ7FF32TWEFA76	10/08/2020	09/21/2021	09/21/2021	Exercise	333	140,000	420.35	3,136		3,159		183				(2,222)	2,977			0010
.100820B SGIXCGMS EURO10/|.100820B|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	10/08/2020	10/07/2021	10/07/2021	Exercise	714	265,322	371.21	6,754		986		113				(5,122)	874			0010
.100820E PDLV5E EURO09/21|.100820E|PDLV5E EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank, N.A. E57ODZWZ7FF32TWEFA76	10/08/2020	09/21/2021	09/21/2021	Exercise	618	260,000	420.35	6,916		5,868		403				(4,900)	5,464			0010
.100820G PDLV5E EURO10/07|.100820G|PDLV5E EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank, N.A. E57ODZWZ7FF32TWEFA76	10/08/2020	10/07/2021	10/07/2021	Exercise	461	195,000	422.4	3,978		1,837		66				(3,025)	1,770			0010
.R101420 SPX EURO10/14/21|.R101420|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/14/2020	10/14/2021	10/14/2021	Exercise	690	2,410,000	3488.67	131,369		287,031		131,369		(52,419)			155,661			0010
.L101420 SPX EURO10/14/21|.L101420|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/14/2020	10/14/2021	10/14/2021	Exercise	944	3,295,000	3488.67	119,279		228,018		119,279		(37,147)			108,739			0010
.N101420 SPX EURO10/14/21|.N101420|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/14/2020	10/14/2021	10/14/2021	Exercise	828	2,890,000	3488.67	124,761		248,825		124,761		(42,478)			124,064			0010
.O101420 SPX EURO10/14/21|.O101420|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/14/2020	10/14/2021	10/14/2021	Exercise	1,866	6,510,000	3488.67	303,041		618,443		303,041		(107,758)			315,403			0010
.Q101420 SPX EURO10/14/21|.Q101420|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/14/2020	10/14/2021	10/14/2021	Exercise	3,726	13,000,000	3488.67	672,230		1,429,986		672,230		(256,975)			757,756			0010
.P101420 SPX EURO10/14/21|.P101420|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/14/2020	10/14/2021	10/14/2021	Exercise	970	3,385,000	3488.67	163,631		338,503		163,631		(59,678)			174,872			0010
.101420T EEJ EURO10/14/21|.101420T|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	10/14/2020	10/14/2021	10/14/2021	Exercise	57,905	7,995,000	138.07	248,645		660,122		248,645		(54,314)			411,477			0010
.I101420 SPX EURO10/14/21|.I101420|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/14/2020	10/14/2021	10/14/2021	Exercise	1,173	4,095,000	3488.67	117,895		217,446		4,222		(88,665)			213,224			0010
.101420P EEJ EURO10/14/21|.101420P|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	10/14/2020	10/14/2021	10/14/2021	Exercise	4,596	645,000	140.334348	15,545		42,678		557		(11,690)			42,121			0010
.D101420 SPX EURO10/14/21|.D101420|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/14/2020	10/14/2021	10/14/2021	Exercise	2,493	8,700,000	3488.67	174,696		311,449		6,256		(131,383)			305,193			0010
.101420I EEJ EURO10/14/21|.101420I|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	10/14/2020	10/14/2021	10/14/2021	Exercise	17,418	2,405,000	138.07	58,923		180,375		2,110		(44,314)			178,265			0010
.101420K EEJ EURO10/14/21|.101420K|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	10/14/2020	10/14/2021	10/14/2021	Exercise	3,548	490,000	138.07	13,181		40,456		472		(9,913)			39,986			0010
.B101420 SPX EURO10/14/21|.B101420|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/14/2020	10/14/2021	10/14/2021	Exercise	3,372	11,765,000	3488.67	138,121		237,649		4,946		(103,876)			232,703			0010
.101420V SPX ASIAN10/14/2|.101420V|SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL77OXOHC3ZE78	10/14/2020	10/14/2021	10/14/2021	Exercise	1,195	4,170,000	3488.67	49,206		85,488		1,762		(37,006)			83,726			0010
.101420N EEJ EURO09/28/21|.101420N|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	10/14/2020	09/28/2021	09/28/2021	Exercise	5,371	750,000	139.6167	19,275		38,449		1,500		(13,498)			36,949			0010
.101420R EEJ EURO10/14/21|.101420R|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	10/14/2020	10/14/2021	10/14/2021	Exercise	4,801	680,000	141.618399	14,076		38,669		504		(10,586)			38,165			0010
.101420X SPX ASIAN10/14/2|.101420X|SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL77OXOHC3ZE78	10/14/2020	10/14/2021	10/14/2021	Exercise	1,279	4,465,000	3488.67	99,123		190,660		3,550		(74,547)			187,110			0010

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.F101420 SPX EURO10/14/21|.F101420|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	10/14/2020	10/14/2021	10/14/2021	Exercise	4,596	16,035,000	3488.67	397,508		723,183		14,236				(298,952)	708,947			0010
.C101420 SPX EURO10/14/21|.C101420|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	10/14/2020	10/14/2021	10/14/2021	Exercise	1,556	5,430,000	3488.67	92,473		162,900		3,312				(69,546)	159,588			0010
.K101420 SPX EURO10/14/21|.K101420|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	10/14/2020	10/14/2021	10/14/2021	Exercise	2,152	7,510,000	3488.67	258,119		488,896		9,244				(194,122)	479,652			0010
.101420J EEJ EURO10/14/21|.101420J|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	10/14/2020	10/14/2021	10/14/2021	Exercise	29,695	4,100,000	138.07	103,320		328,000		3,700				(77,703)	324,300			0010
.1014200 EEJ EURO10/14/21|.1014200|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	10/14/2020	10/14/2021	10/14/2021	Exercise	8,133	1,145,000	140.776172	26,221		72,097		939				(19,720)	71,158			0010
.J101420 SPX EURO10/14/21|.J101420|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	10/14/2020	10/14/2021	10/14/2021	Exercise	1,289	4,500,000	3488.67	145,260		272,244		5,202				(109,245)	267,042			0010
.1014200 EEJ EURO10/14/21|.1014200|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	10/14/2020	10/14/2021	10/14/2021	Exercise	6,781	945,000	139.354051	25,515		69,237		914				(19,189)	68,323			0010
.101420H EEJ EURO10/14/21|.101420H|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	10/14/2020	10/14/2021	10/14/2021	Exercise	8,003	1,105,000	138.07	26,520		78,787		950				(19,945)	77,837			0010
.H101420 SPX EURO10/14/21|.H101420|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	10/14/2020	10/14/2021	10/14/2021	Exercise	2,596	9,060,000	3488.67	245,435		449,381		8,790				(184,584)	440,591			0010
.101420Z SPX ASIAN10/14/2|.101420Z|SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	10/14/2020	10/14/2021	10/14/2021	Exercise	918	3,205,000	3488.67	90,381		185,253		3,237				(67,972)	182,017			0010
.101420B EEJ EURO10/14/21|.101420B|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	10/14/2020	10/14/2021	10/14/2021	Exercise	23,430	3,235,000	138.07	56,613		128,106		2,027				(42,576)	126,079			0010
.101420D EEJ EURO10/14/21|.101420D|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	10/14/2020	10/14/2021	10/14/2021	Exercise	3,983	550,000	138.07	10,945		27,115		392				(8,231)	26,723			0010
.101420F EEJ EURO10/14/21|.101420F|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	10/14/2020	10/14/2021	10/14/2021	Exercise	18,360	2,535,000	138.07	56,024		152,100		2,006				(42,133)	150,094			0010
.101420E EEJ EURO10/14/21|.101420E|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	10/14/2020	10/14/2021	10/14/2021	Exercise	3,114	430,000	138.07	9,288		24,553		333				(6,985)	24,220			0010
.101420L EEJ EURO10/14/21|.101420L|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	10/14/2020	10/14/2021	10/14/2021	Exercise	70,616	9,750,000	138.07	273,975		805,026		9,812				(206,047)	795,215			0010
.101420S EEJ EURO10/14/21|.101420S|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	10/14/2020	10/14/2021	10/14/2021	Exercise	1,610	230,000	142.805801	4,117		11,101		147				(3,096)	10,954			0010
.101420M EEJ EURO10/14/21|.101420M|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	10/14/2020	10/14/2021	10/14/2021	Exercise	5,359	740,000	138.07	21,312		61,099		763				(16,028)	60,336			0010
.101420G EEJ EURO10/14/21|.101420G|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	10/14/2020	10/14/2021	10/14/2021	Exercise	9,813	1,355,000	138.07	31,030		87,533		1,111				(23,336)	86,422			0010
.M101420 SPX EURO10/14/21|.M101420|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	10/14/2020	10/14/2021	10/14/2021	Exercise	1,099	3,835,000	3488.67	141,818		272,664		5,079				(106,657)	267,585			0010
.101420Y SPX ASIAN10/14/2|.101420Y|SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	10/14/2020	10/14/2021	10/14/2021	Exercise	1,112	3,880,000	3488.67	98,164		194,775		3,516				(73,826)	191,259			0010
.101420C EEJ EURO10/14/21|.101420C|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	10/14/2020	10/14/2021	10/14/2021	Exercise	3,150	435,000	138.07	8,222		19,619		294				(6,183)	19,324			0010
.101420A EEJ EUR009/28/21|.101420A|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	10/14/2020	09/28/2021	09/28/2021	Exercise	25,218	3,455,000	137.0	66,336		139,582		5,162				(46,454)	134,420			0010
.101420W SPX ASIAN10/14/2|.101420W|SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	10/14/2020	10/14/2021	10/14/2021	Exercise	720	2,515,000	3488.67	46,276		86,264		1,657				(34,803)	84,606			0010
.G101420 SPX EURO10/14/21|.G101420|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	10/14/2020	10/14/2021	10/14/2021	Exercise	2,273	7,930,000	3488.67	205,942		376,671		7,375				(154,882)	369,296			0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.E101420 SPX EURO10/14/21|.E101420|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I7OUK5573	10/14/2020	10/14/2021	10/14/2021	Exercise	1,659	5,790,000	3488.67	127,959		229,863		4,583				(96,234)	225,280			0010
.A101420 SPX ASIAN10/14/2|.A101420|SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/14/2020	10/14/2021	10/14/2021	Exercise	530	1,850,000	3488.67	66,045		149,663		2,365				(49,670)	147,298			0010
.101520A SGIXCGMS EURO10/|.101520A|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	10/15/2020	10/14/2021	10/14/2021	Expiration	732	273,553	373.39	6,535				236				(4,956)	(236)			0010
.102120N EEJ EURO10/21/21|.102120N|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/21/2020	10/21/2021	10/21/2021	Exercise	28,961	3,970,000	137.08	113,939		364,042		6,278				(85,690)	357,765			0010
.102120G EEJ EURO10/21/21|.102120G|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/21/2020	10/21/2021	10/21/2021	Exercise	17,799	2,440,000	137.08	53,924		146,156		2,971				(40,554)	143,185			0010
.102120X SPX ASIAN10/21/2|.102120X|SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/21/2020	10/21/2021	10/21/2021	Exercise	820	2,820,000	3435.56	50,196		91,654		2,766				(37,751)	88,888			0010
.102120S EEJ EURO10/21/21|.102120S|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/21/2020	10/21/2021	10/21/2021	Exercise	13,344	1,865,000	139.75306	42,709		134,650		2,353				(32,120)	132,297			0010
.102120U EEJ EURO10/21/21|.102120U|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/21/2020	10/21/2021	10/21/2021	Exercise	5,606	790,000	140.91824	15,721		50,322		866				(11,823)	49,455			0010
.102120I EEJ EURO10/21/21|.102120I|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/21/2020	10/21/2021	10/21/2021	Exercise	19,404	2,660,000	137.08	63,574		188,594		3,503				(47,812)	185,091			0010
.102120L EEJ EURO10/21/21|.102120L|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/21/2020	10/21/2021	10/21/2021	Exercise	3,574	490,000	137.08	12,985		44,835		715				(9,766)	44,120			0010
.102120P EEJ EURO10/07/21|.102120P|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/21/2020	10/07/2021	10/07/2021	Exercise	2,732	385,000	140.904372	7,662		18,293		132				(5,993)	18,161			0010
.102120A EEJ EURO10/07/21|.102120A|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/21/2020	10/07/2021	10/07/2021	Exercise	16,761	2,295,000	136.92	41,310		91,800		710				(32,314)	91,090			0010
.102120Z SPX ASIAN10/21/2|.102120Z|SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/21/2020	10/21/2021	10/21/2021	Exercise	1,401	4,815,000	3435.56	111,227		212,344		6,128				(83,650)	206,216			0010
.C102120 SPX ASIAN10/21/2|.C102120|SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/21/2020	10/21/2021	10/21/2021	Exercise	561	1,930,000	3435.56	71,410		159,611		3,934				(53,705)	155,676			0010
.102120J EEJ EURO10/21/21|.102120J|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/21/2020	10/21/2021	10/21/2021	Exercise	24,000	3,290,000	137.08	80,605		246,750		4,441				(60,620)	242,309			0010
.102120E EEJ EURO10/21/21|.102120E|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/21/2020	10/21/2021	10/21/2021	Exercise	4,960	680,000	137.08	13,532		33,524		746				(10,177)	32,778			0010
.102120C EEJ EURO10/21/21|.102120C|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/21/2020	10/21/2021	10/21/2021	Exercise	40,633	5,570,000	137.08	98,032		222,800		5,401				(73,727)	217,399			0010
.102120K EEJ EURO10/21/21|.102120K|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/21/2020	10/21/2021	10/21/2021	Exercise	28,632	3,925,000	137.08	98,910		314,000		5,450				(74,387)	308,550			0010
.102120B EEJ EURO10/21/21|.102120B|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/21/2020	10/21/2021	10/21/2021	Exercise	1,823	250,000	137.08	3,875		8,150		214				(2,914)	7,937			0010
.102120D EEJ EURO10/21/21|.102120D|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/21/2020	10/21/2021	10/21/2021	Exercise	10,030	1,375,000	137.08	25,988		62,013		1,432				(19,544)	60,581			0010
.102120Q EEJ EURO10/21/21|.102120Q|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/21/2020	10/21/2021	10/21/2021	Exercise	8,605	1,190,000	138.286304	32,368		98,649		1,783				(24,343)	96,866			0010
.102120Y SPX ASIAN10/21/2|.102120Y|SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/21/2020	10/21/2021	10/21/2021	Exercise	868	2,985,000	3435.56	63,581		119,702		3,503				(47,817)	116,199			0010
.A102120 SPX ASIAN10/21/2|.A102120|SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/21/2020	10/21/2021	10/21/2021	Exercise	1,206	4,145,000	3435.56	106,527		208,085		5,869				(80,115)	202,216			0010
.102120W SPX ASIAN10/21/2|.102120W|SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/21/2020	10/21/2021	10/21/2021	Exercise	1,334	4,585,000	3435.56	53,186		91,698		2,930				(39,999)	88,768			0010

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.102120H EEJ EURO10/21/21|.102120H|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/21/2020	10/21/2021	10/21/2021	Exercise	2,224	305,000	137.08	6,985		19,673		385				(5,253)	19,288			0010
.102120T EEJ EURO10/21/21|.102120T|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/21/2020	10/21/2021	10/21/2021	Exercise	3,135	440,000	140.328796	9,416		29,919		519				(7,081)	29,400			0010
.102120M EEJ EURO10/21/21|.102120M|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/21/2020	10/21/2021	10/21/2021	Exercise	57,776	7,920,000	137.08	222,552		726,250		12,262				(167,374)	713,989			0010
.102120O EEJ EURO10/07/21|.102120O|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/21/2020	10/07/2021	10/07/2021	Exercise	3,373	470,000	139.3161	11,374		27,784		196				(8,897)	27,588			0010
.102120F EEJ EURO10/21/21|.102120F|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/21/2020	10/21/2021	10/21/2021	Exercise	7,076	970,000	137.08	20,176		51,701		1,112				(15,174)	50,589			0010
.102120V EEJ EURO10/21/21|.102120V|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/21/2020	10/21/2021	10/21/2021	Exercise	2,363	335,000	141.713304	6,030		19,396		332				(4,535)	19,064			0010
.102120R EEJ EURO10/21/21|.102120R|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/21/2020	10/21/2021	10/21/2021	Exercise	2,586	360,000	139.191032	8,820		27,467		486				(6,633)	26,981			0010
.B102120 SPX ASIAN10/21/2|.B102120|SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	10/21/2020	10/21/2021	10/21/2021	Exercise	1,056	3,630,000	3435.56	104,181		209,449		5,740				(78,351)	203,709			0010
.F102120 SPX EURO10/21/21|.F102120|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	10/21/2020	10/21/2021	10/21/2021	Exercise	4,005	13,760,002	3435.56	279,328		492,596		15,390				(210,073)	477,206			0010
.E102120 SPX EURO10/21/21|.E102120|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	10/21/2020	10/21/2021	10/21/2021	Exercise	2,343	8,049,998	3435.56	137,655		239,891		7,584				(103,526)	232,306			0010
.I102120 SPX EURO10/21/21|.I102120|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	10/21/2020	10/21/2021	10/21/2021	Exercise	3,062	10,519,994	3435.56	285,092		516,544		15,708				(214,408)	500,836			0010
.M102120 SPX EURO10/21/21|.M102120|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	10/21/2020	10/21/2021	10/21/2021	Exercise	2,590	8,899,990	3435.56	328,410		623,882		18,094				(246,986)	605,788			0010
.G102120 SPX EURO10/21/21|.G102120|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	10/21/2020	10/21/2021	10/21/2021	Exercise	1,886	6,480,016	3435.56	147,096		261,799		8,104				(110,626)	253,695			0010
.K102120 SPX EURO10/21/21|.K102120|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	10/21/2020	10/21/2021	10/21/2021	Exercise	800	2,749,994	3435.56	90,475		168,575		4,985				(68,043)	163,590			0010
.J102120 SPX EURO10/21/21|.J102120|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	10/21/2020	10/21/2021	10/21/2021	Exercise	2,216	7,614,987	3435.56	220,074		402,077		12,125				(165,510)	389,951			0010
.H102120 SPX EURO10/21/21|.H102120|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	10/21/2020	10/21/2021	10/21/2021	Exercise	6,175	21,214,995	3435.56	532,497		956,773		29,339				(400,473)	927,434			0010
.L102120 SPX EURO10/21/21|.L102120|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	10/21/2020	10/21/2021	10/21/2021	Exercise	3,011	10,344,986	3435.56	358,972		674,498		19,778				(269,970)	654,720			0010
.D102120 SPX EURO10/21/21|.D102120|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	10/21/2020	10/21/2021	10/21/2021	Exercise	4,114	14,134,993	3435.56	165,380		282,695		9,112				(124,376)	273,583			0010
.102220A SGIXCGMS EURO10/|.102220A|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ20JLFK8MNNCLOOF39	10/22/2020	10/21/2021	10/21/2021	Exercise	825	306,034	370.69	7,513		2,369		417				(5,697)	1,952			0010
.102620H MXEA EUR009/28/2|.102620H|MXEA EURO 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	10/26/2020	09/28/2021	09/28/2021	Exercise	1,023	1,908,979	1866.06	48,511		99,436		3,910				(35,188)	95,526			0010
.102620B MXEA ASIAN10/07/|.102620B|MXEA ASIAN 10/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	10/26/2020	10/07/2021	10/07/2021	Exercise	934	1,760,011	1884.38	33,942		83,939		592				(26,936)	83,347			0010
.102620E MXEA EUR009/21/2|.102620E|MXEA EURO 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	10/26/2020	09/21/2021	09/21/2021	Exercise	1,164	2,161,420	1856.89	41,683		78,803		2,542				(30,881)	76,261			0010
.102620I MXEA EURO10/07/2|.102620I|MXEA EURO 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	10/26/2020	10/07/2021	10/07/2021	Exercise	1,530	2,883,101	1884.38	52,204		106,978		911				(41,429)	106,067			0010
.102620K MXEA EURO10/14/2|.102620K|MXEA EURO 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	10/26/2020	10/14/2021	10/14/2021	Exercise	952	1,816,882	1908.49	25,580		53,997		947				(19,896)	53,050			0010

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.102620G MXEA EURO09/28/2|.102620G|MXEA EURO 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	10/26/2020	09/28/2021	09/28/2021	Exercise	1,071	1,998,550	1866.06	37,935		73,214		3,057				(27,517)	70,156			0010
.102620A MXEA ASIAN09/28/|.102620A|MXEA ASIAN 09/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	10/26/2020	09/28/2021	09/28/2021	Exercise	752	1,403,277	1866.06	28,486		63,822		2,296				(20,663)	61,526			0010
.102620D MXEA ASIAN10/21/|.102620D|MXEA ASIAN 10/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	10/26/2020	10/21/2021	10/21/2021	Exercise	881	1,662,544	1887.11	33,513		82,858		1,872				(25,556)	80,986			0010
.102620C MXEA ASIAN10/14/|.102620C|MXEA ASIAN 10/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	10/26/2020	10/14/2021	10/14/2021	Exercise	552	1,053,486	1908.49	18,244		51,590		676				(14,189)	50,914			0010
.102620L MXEA EURO10/14/2|.102620L|MXEA EURO 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	10/26/2020	10/14/2021	10/14/2021	Exercise	897	1,711,916	1908.49	37,109		86,596		1,374				(28,862)	85,222			0010
.102620J MXEA EURO10/07/2|.102620J|MXEA EURO 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	10/26/2020	10/07/2021	10/07/2021	Exercise	1,072	2,020,055	1884.38	47,972		104,488		837				(38,071)	103,651			0010
.102620F MXEA EURO09/21/2|.102620F|MXEA EURO 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	10/26/2020	09/21/2021	09/21/2021	Exercise	1,004	1,864,318	1856.89	48,654		97,749		2,967				(36,045)	94,783			0010
.102820G EEJ EURO10/28/21|.102820G|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/28/2020	10/28/2021	10/28/2021	Exercise	31,440	4,285,000	136.29	94,699		257,100		7,044				(71,220)	250,056			0010
.102820V EEJ EURO10/28/21|.102820V|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/28/2020	10/28/2021	10/28/2021	Exercise	2,729	385,000	141.06015	6,776		28,559		504				(5,096)	28,055			0010
.102820N EEJ EURO10/28/21|.102820N|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/28/2020	10/28/2021	10/28/2021	Exercise	77,041	10,500,000	136.29	295,050		1,146,379		21,946				(221,897)	1,124,433			0010
.I102820 SPX EURO10/28/21|.I102820|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/28/2020	10/28/2021	10/28/2021	Exercise	1,331	4,355,000	3271.03	127,079		232,127		9,452				(95,572)	222,675			0010
.K102820 SPX EURO10/28/21|.K102820|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/28/2020	10/28/2021	10/28/2021	Exercise	3,540	11,580,000	3271.03	405,416		755,012		30,155				(304,899)	724,857			0010
.102820Q EEJ EURO10/28/21|.102820Q|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/28/2020	10/28/2021	10/28/2021	Exercise	5,448	750,000	137.6529	20,025		74,384		1,489				(15,060)	72,895			0010
.102820I EEJ EURO10/28/21|.102820I|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/28/2020	10/28/2021	10/28/2021	Exercise	14,234	1,940,000	136.29	46,172		135,800		3,434				(34,724)	132,366			0010
.102820E EEJ EURO10/28/21|.102820E|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/28/2020	10/28/2021	10/28/2021	Exercise	4,915	670,000	136.29	12,663		30,150		942				(9,523)	29,208			0010
.D102820 SPX EURO10/28/21|.D102820|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/28/2020	10/28/2021	10/28/2021	Exercise	2,723	8,910,000	3271.03	155,123		272,636		11,538				(116,663)	261,098			0010
.102820D EEJ EURO10/28/21|.102820D|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/28/2020	10/28/2021	10/28/2021	Exercise	23,516	3,205,000	136.29	56,408		128,200		4,196				(42,423)	124,004			0010
.F102820 SPX EURO10/28/21|.F102820|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/28/2020	10/28/2021	10/28/2021	Exercise	2,516	8,230,000	3271.03	183,694		328,367		13,663				(138,150)	314,704			0010
.L102820 SPX EURO10/28/21|.L102820|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/28/2020	10/28/2021	10/28/2021	Exercise	1,189	3,890,000	3271.03	146,264		275,021		10,879				(110,000)	264,142			0010
.102820R EEJ EURO10/28/21|.102820R|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/28/2020	10/28/2021	10/28/2021	Exercise	11,855	1,640,000	138.33435	40,508		154,454		3,013				(30,465)	151,441			0010
.102820T EEJ EURO10/28/21|.102820T|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/28/2020	10/28/2021	10/28/2021	Exercise	15,365	2,135,000	138.947655	48,892		191,465		3,637				(36,770)	187,828			0010
.G102820 SPX EURO10/28/21|.G102820|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/28/2020	10/28/2021	10/28/2021	Exercise	8,365	27,365,000	3271.03	684,946		1,234,133		50,946				(515,125)	1,183,186			0010
.102820X SPX ASIAN10/28/2|.102820X|SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	10/28/2020	10/28/2021	10/28/2021	Exercise	927	3,035,000	3271.03	55,237		97,730		4,109				(41,542)	93,621			0010
.102820Z SPX ASIAN10/28/2|.102820Z|SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	10/28/2020	10/28/2021	10/28/2021	Exercise	885	2,895,000	3271.03	75,270		140,403		5,599				(56,608)	134,805			0010

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.102820F EEJ EURO10/28/21|.102820F|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/28/2020	10/28/2021	10/28/2021	Exercise	7,227	985,000	136.29	19,799		49,250		1,473				(14,890)	47,777			0010
.102820L EEJ EURO10/28/21|.102820L|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/28/2020	10/28/2021	10/28/2021	Exercise	39,254	5,350,000	136.29	134,820		428,000		10,028				(101,394)	417,972			0010
.102820B EEJ EURO10/14/21|.102820B|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/28/2020	10/14/2021	10/14/2021	Exercise	1,717	240,000	139.740647	4,896		16,912		182				(3,830)	16,730			0010
.B102820 SPX ASIAN10/28/2|.B102820|SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	10/28/2020	10/28/2021	10/28/2021	Exercise	833	2,725,000	3271.03	110,635		230,811		8,229				(83,205)	222,582			0010
.102820P EEJ EURO10/28/21|.102820P|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/28/2020	10/28/2021	10/28/2021	Exercise	2,159	295,000	136.617096	8,850		31,500		658				(6,656)	30,842			0010
.102820H EEJ EURO10/28/21|.102820H|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/28/2020	10/28/2021	10/28/2021	Exercise	19,040	2,595,000	136.29	59,685		168,675		4,439				(44,887)	164,236			0010
.102820J EEJ EURO10/28/21|.102820J|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/28/2020	10/28/2021	10/28/2021	Exercise	7,337	1,000,000	136.29	24,200		72,500		1,800				(18,200)	70,700			0010
.102820M EEJ EURO10/28/21|.102820M|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/28/2020	10/28/2021	10/28/2021	Exercise	4,402	600,000	136.29	15,840		54,000		1,178				(11,913)	52,822			0010
.102820W SPX ASIAN10/28/2|.102820W|SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	10/28/2020	10/28/2021	10/28/2021	Exercise	1,569	5,135,000	3271.03	61,620		102,699		4,583				(46,342)	98,116			0010
.102820A EEJ EURO10/14/21|.102820A|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/28/2020	10/14/2021	10/14/2021	Exercise	2,462	340,000	138.07	4,760		11,900		177				(3,723)	11,723			0010
.J102820 SPX EURO10/28/21|.J102820|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/28/2020	10/28/2021	10/28/2021	Exercise	969	3,170,000	3271.03	103,818		192,098		7,722				(78,078)	184,376			0010
.E102820 SPX EURO10/28/21|.E102820|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/28/2020	10/28/2021	10/28/2021	Exercise	3,156	10,325,000	3271.03	208,359		369,626		15,498				(156,699)	354,128			0010
.C102820 SPX EURO10/28/21|.C102820|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/28/2020	10/28/2021	10/28/2021	Exercise	4,053	13,260,000	3271.03	157,927		271,846		11,747				(118,771)	260,099			0010
.1028200 EEJ EURO10/28/21|.1028200|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/28/2020	10/28/2021	10/28/2021	Exercise	25,680	3,500,000	136.29	100,450		382,126		7,471				(75,545)	374,655			0010
.H102820 SPX EURO10/28/21|.H102820|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/28/2020	10/28/2021	10/28/2021	Exercise	4,406	14,415,000	3271.03	399,584		726,516		29,721				(300,513)	696,795			0010
.102820C EEJ EURO10/14/21|.102820C|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/28/2020	10/14/2021	10/14/2021	Exercise	3,123	440,000	140.872821	7,788		27,397		290				(6,092)	27,107			0010
.102820Y SPX ASIAN10/28/2|.102820Y|SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	10/28/2020	10/28/2021	10/28/2021	Exercise	2,650	8,670,000	3271.03	202,011		370,201		15,026				(151,926)	355,175			0010
.102820S EEJ EURO10/28/21|.102820S|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/28/2020	10/28/2021	10/28/2021	Exercise	3,353	465,000	138.647817	11,067		42,724		823				(8,323)	41,901			0010
.102820K EEJ EURO10/28/21|.102820K|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/28/2020	10/28/2021	10/28/2021	Exercise	38,337	5,225,000	136.29	128,013		391,875		9,522				(96,274)	382,353			0010
.102820U EEJ EURO10/28/21|.102820U|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/28/2020	10/28/2021	10/28/2021	Exercise	2,710	380,000	140.174265	7,486		30,658		557				(5,630)	30,101			0010
.A102820 SPX ASIAN10/28/2|.A102820|SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	10/28/2020	10/28/2021	10/28/2021	Exercise	1,287	4,210,000	3271.03	123,353		234,914		9,175				(92,770)	225,739			0010
.110320A SPX EUR006/14/21|.110320A|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/03/2020	06/14/2021	06/14/2021	Exercise	958	2,937,793	3066.59	91,546		129,091						(67,935)	129,091			0010
.110320B SPX EUR006/21/21|.110320B|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/03/2020	06/21/2021	06/21/2021	Exercise	357	1,113,076	3117.86	37,049		54,396						(27,787)	54,396			0010
.110320H SPX EUR008/09/21|.110320H|SPX EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/03/2020	08/09/2021	08/09/2021	Exercise	503	1,685,694	3351.28	42,760		75,038						(33,961)	75,038			0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.110320D SPX EUR006/28/21|.110320D|SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	11/03/2020	06/28/2021	06/28/2021	Exercise	740	2,259,398	3053.24	80,349		113,590						(60,860)	113,590			0010
.110320J SPX EUR008/23/21|.110320J|SPX EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	11/03/2020	08/23/2021	08/23/2021	Exercise	512	1,739,346	3397.16	47,928		90,051						(38,540)	90,051			0010
.110320P SPX EUR010/21/21|.110320P|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	11/03/2020	10/21/2021	10/21/2021	Exercise	1,544	5,304,505	3435.56	111,060		214,508		6,346				(86,627)	208,162			0010
.110320N SPX EUR009/28/21|.110320N|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	11/03/2020	09/28/2021	09/28/2021	Exercise	911	3,053,308	3351.6	66,640		116,207		5,502				(49,521)	110,705			0010
.110320L SPX EUR009/14/21|.110320L|SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	11/03/2020	09/14/2021	09/14/2021	Exercise	744	2,517,354	3383.54	66,737		122,552		2,772				(51,812)	119,780			0010
.110320Q SPX EUR010/28/21|.110320Q|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	11/03/2020	10/28/2021	10/28/2021	Exercise	1,491	4,877,106	3271.03	134,712		225,514		10,188				(103,015)	215,325			0010
.110320O SPX EUR010/14/21|.110320O|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	11/03/2020	10/14/2021	10/14/2021	Exercise	788	2,749,072	3488.67	63,205		133,180		2,396				(50,306)	130,784			0010
.110320M SPX EUR009/21/21|.110320M|SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	11/03/2020	09/21/2021	09/21/2021	Exercise	760	2,493,606	3281.06	70,072		117,139		4,380				(53,211)	112,759			0010
.110320I SPX EUR008/16/21|.110320I|SPX EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	11/03/2020	08/16/2021	08/16/2021	Exercise	489	1,649,324	3372.85	43,795		79,272						(35,005)	79,272			0010
.110320K SPX EUR008/30/21|.110320K|SPX EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	11/03/2020	08/30/2021	08/30/2021	Exercise	387	1,357,600	3508.01	29,261		63,692						(23,664)	63,692			0010
.110320G SPX EUR007/28/21|.110320G|SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	11/03/2020	07/28/2021	07/28/2021	Exercise	360	1,158,638	3218.44	39,463		62,917						(30,975)	62,917			0010
.110320E SPX EUR007/07/21|.110320E|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	11/03/2020	07/07/2021	07/07/2021	Exercise	558	1,755,089	3145.32	40,862		60,018						(31,317)	60,018			0010
.110920J EEJ EUR011/08/21|.110920J|EEJ EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	11/09/2020	11/08/2021	11/08/2021	Exercise	12,214	1,680,000	137.54	40,152		117,264		779				(33,812)	116,485			0010
.110920C EEJ EUR011/08/21|.110920C|EEJ EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	11/09/2020	11/08/2021	11/08/2021	Exercise	6,725	925,000	137.54	14,615		30,895		283				(12,307)	30,612			0010
.110920O EEJ EUR011/08/21|.110920O|EEJ EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	11/09/2020	11/08/2021	11/08/2021	Exercise	30,609	4,210,000	137.54	121,669		441,692		2,359				(102,458)	439,333			0010
.E110920 SPX ASIAN11/08/2|.E110920|SPX ASIAN 11/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	11/09/2020	11/08/2021	11/08/2021	Exercise	1,156	4,105,000	3550.5	137,518		335,788		2,667				(115,804)	333,121			0010
.H110920 SPX EUR011/08/21|.H110920|SPX EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	11/09/2020	11/08/2021	11/08/2021	Exercise	3,303	11,730,000	3550.5	236,829		419,941		4,592				(199,435)	415,349			0010
.F110920 SPX EUR011/08/21|.F110920|SPX EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	11/09/2020	11/08/2021	11/08/2021	Exercise	5,520	19,600,000	3550.5	232,652		392,000		4,511				(195,917)	387,489			0010
.110920W EEJ EUR011/08/21|.110920W|EEJ EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	11/09/2020	11/08/2021	11/08/2021	Exercise	1,691	240,000	141.886264	4,512		17,596		87				(3,800)	17,508			0010
.0110920 SPX EUR011/08/21|.0110920|SPX EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	11/09/2020	11/08/2021	11/08/2021	Exercise	1,927	6,845,000	3550.5	245,599		481,897		4,762				(206,820)	477,135			0010
.M110920 SPX EUR011/08/21|.M110920|SPX EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	11/09/2020	11/08/2021	11/08/2021	Exercise	1,750	6,215,000	3550.5	198,942		379,744		3,858				(167,530)	375,887			0010
.B110920 SPX ASIAN11/08/2|.B110920|SPX ASIAN 11/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	11/09/2020	11/08/2021	11/08/2021	Exercise	1,582	5,620,000	3550.5	123,078		247,277		2,387				(103,645)	244,890			0010
.110920Z SPX ASIAN11/08/2|.110920Z|SPX ASIAN 11/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	11/09/2020	11/08/2021	11/08/2021	Exercise	880	3,125,000	3550.5	54,688		104,061		1,060				(46,053)	103,001			0010
.K110920 SPX EUR011/08/21|.K110920|SPX EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	11/09/2020	11/08/2021	11/08/2021	Exercise	3,730	13,245,000	3550.5	357,880		660,926		6,940				(301,373)	653,986			0010

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.A110920 SPX ASIAN11/08/2|.A110920|SPX ASIAN 11/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/09/2020	11/08/2021	11/08/2021	Exercise	957	3,400,000	3550.5	69,360		136,000		1,345				(58,408)	134,655			0010
.110920F EEJ EUR011/08/21|.110920F|EEJ EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	11/09/2020	11/08/2021	11/08/2021	Exercise	12,905	1,775,000	137.54	35,678		87,863		692				(30,044)	87,171			0010
.110920N EEJ EUR011/08/21|.110920N|EEJ EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	11/09/2020	11/08/2021	11/08/2021	Exercise	93,354	12,840,000	137.54	363,372		1,347,108		7,046				(305,997)	1,340,062			0010
.110920H EEJ EUR011/08/21|.110920H|EEJ EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	11/09/2020	11/08/2021	11/08/2021	Exercise	41,188	5,665,000	137.54	125,763		339,900		2,439				(105,906)	337,461			0010
.110920B EEJ EUR010/21/21|.110920B|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	11/09/2020	10/21/2021	10/21/2021	Exercise	8,133	1,115,000	137.08	31,443		98,455		1,833				(25,026)	96,621			0010
.J110920 SPX EUR011/08/21|.J110920|SPX EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/09/2020	11/08/2021	11/08/2021	Exercise	9,343	33,175,000	3550.5	823,072		1,499,486		15,960				(693,113)	1,483,526			0010
.110920T EEJ EUR011/08/21|.110920T|EEJ EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	11/09/2020	11/08/2021	11/08/2021	Exercise	17,115	2,400,000	140.22203	55,440		204,996		1,075				(46,686)	203,921			0010
.110920L EEJ EUR011/08/21|.110920L|EEJ EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	11/09/2020	11/08/2021	11/08/2021	Exercise	51,403	7,070,000	137.54	179,578		565,600		3,482				(151,224)	562,118			0010
.110920Y SPX ASIAN11/08/2|.110920Y|SPX ASIAN 11/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/09/2020	11/08/2021	11/08/2021	Exercise	1,656	5,880,000	3550.5	67,620		119,952		1,311				(56,943)	118,640			0010
.110920X EEJ EUR011/08/21|.110920X|EEJ EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	11/09/2020	11/08/2021	11/08/2021	Exercise	4,002	570,000	142.395162	10,089		39,681		196				(8,496)	39,485			0010
.110920R EEJ EUR011/08/21|.110920R|EEJ EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	11/09/2020	11/08/2021	11/08/2021	Exercise	16,455	2,285,000	138.860384	61,695		217,795		1,196				(51,954)	216,598			0010
.110920V EEJ EUR011/08/21|.110920V|EEJ EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	11/09/2020	11/08/2021	11/08/2021	Exercise	3,393	480,000	141.45989	9,552		36,679		185				(8,044)	36,494			0010
.110920D EEJ EUR011/08/21|.110920D|EEJ EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	11/09/2020	11/08/2021	11/08/2021	Exercise	42,787	5,885,000	137.54	104,165		235,400		2,020				(87,717)	233,380			0010
.C110920 SPX ASIAN11/08/2|.C110920|SPX ASIAN 11/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/09/2020	11/08/2021	11/08/2021	Exercise	1,444	5,130,000	3550.5	123,120		253,935		2,387				(103,680)	251,548			0010
.110920P EEJ EUR010/21/21|.110920P|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	11/09/2020	10/21/2021	10/21/2021	Exercise	3,629	505,000	139.122492	13,484		38,783		786				(10,732)	37,997			0010
.G110920 SPX EUR011/08/21|.G110920|SPX EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/09/2020	11/08/2021	11/08/2021	Exercise	3,955	14,045,000	3550.5	241,855		421,370		4,690				(203,667)	416,680			0010
.D110920 SPX ASIAN11/08/2|.D110920|SPX ASIAN 11/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/09/2020	11/08/2021	11/08/2021	Exercise	1,527	5,425,000	3550.5	145,933		314,101		2,830				(122,891)	311,272			0010
.110920I EEJ EUR011/08/21|.110920I|EEJ EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	11/09/2020	11/08/2021	11/08/2021	Exercise	17,594	2,420,000	137.54	55,660		156,090		1,079				(46,872)	155,011			0010
.110920Q EEJ EUR010/21/21|.110920Q|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	11/09/2020	10/21/2021	10/21/2021	Exercise	1,881	265,000	140.863408	5,751		16,986		335				(4,577)	16,651			0010
.110920S EEJ EUR011/08/21|.110920S|EEJ EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	11/09/2020	11/08/2021	11/08/2021	Exercise	5,157	720,000	139.6031	17,856		64,739		346				(15,037)	64,393			0010
.N110920 SPX EUR011/08/21|.N110920|SPX EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/09/2020	11/08/2021	11/08/2021	Exercise	4,635	16,460,000	3550.5	555,525		1,073,180		10,772				(467,811)	1,062,408			0010
.L110920 SPX EUR011/08/21|.L110920|SPX EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/09/2020	11/08/2021	11/08/2021	Exercise	2,702	9,595,000	3550.5	271,059		504,707		5,256				(228,260)	499,451			0010
.I110920 SPX EUR011/08/21|.I110920|SPX EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/09/2020	11/08/2021	11/08/2021	Exercise	3,272	11,620,000	3550.5	262,380		471,771		5,088				(220,951)	466,683			0010
.110920U EEJ EUR011/08/21|.110920U|EEJ EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	11/09/2020	11/08/2021	11/08/2021	Exercise	3,119	440,000	141.04727	9,196		34,943		178				(7,744)	34,764			0010

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.110920M EEJ EURO11/08/21|.110920M|EEJ EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/09/2020	11/08/2021	11/08/2021	Exercise	5,671	780,000	137.54	20,670		70,200		401				(17,406)	69,799			0010
.110920G EEJ EURO11/08/21|.110920G|EEJ EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/09/2020	11/08/2021	11/08/2021	Exercise	5,307	730,000	137.54	15,549		40,150		302				(13,094)	39,849			0010
.110920A EEJ EURO10/21/21|.110920A|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/09/2020	10/21/2021	10/21/2021	Exercise	38,444	5,270,000	137.08	100,130		215,016		5,838				(79,695)	209,178			0010
.110920E EEJ EURO11/08/21|.110920E|EEJ EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/09/2020	11/08/2021	11/08/2021	Exercise	14,214	1,955,000	137.54	36,559		85,825		709				(30,786)	85,116			0010
.110920K EEJ EURO11/08/21|.110920K|EEJ EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/09/2020	11/08/2021	11/08/2021	Exercise	50,276	6,915,000	137.54	170,109		515,168		3,299				(143,250)	511,869			0010
.111020I PDLV5E EURO10/28|.111020I|PDLV5E EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank, N.A. E57ODZWZ7FF32TWEFA76	11/10/2020	10/28/2021	10/28/2021	Exercise	443	185,201	417.98	4,816		4,852		373				(3,767)	4,479			0010
.111020G PDLV5E EURO10/14|.111020G|PDLV5E EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank, N.A. E57ODZWZ7FF32TWEFA76	11/10/2020	10/14/2021	10/14/2021	Exercise	394	167,990	425.31	2,884		1,130		112				(2,351)	1,018			0010
.111020H PDLV5E EURO10/21|.111020H|PDLV5E EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank, N.A. E57ODZWZ7FF32TWEFA76	11/10/2020	10/21/2021	10/21/2021	Exercise	804	339,569	422.24	7,020		4,447		411				(5,604)	4,037			0010
.111020C SGIXCGMS EURO11/|.111020C|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLOOF39	11/10/2020	11/08/2021	11/08/2021	Exercise	2,716	1,019,533	375.35	22,545		17,655		438				(19,038)	17,217			0010
.111020A SGIXCGMS EURO10/|.111020A|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLOOF39	11/10/2020	10/28/2021	10/28/2021	Exercise	1,162	427,465	367.74	13,740		8,300		1,063				(10,748)	7,237			0010
.111020E PDLV5E EURO10/21|.111020E|PDLV5E EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank, N.A. E57ODZWZ7FF32TWEFA76	11/10/2020	10/21/2021	10/21/2021	Exercise	522	220,796	422.24	3,797		2,892		222				(3,031)	2,670			0010
.111020F PDLV5E EURO10/28|.111020F|PDLV5E EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank, N.A. E57ODZWZ7FF32TWEFA76	11/10/2020	10/28/2021	10/28/2021	Exercise	444	185,955	417.98	3,958		4,872		306				(3,096)	4,565			0010
.U111620 SPX EURO11/15/21|.U111620|SPX EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL77OXOHC3ZE78	11/16/2020	11/15/2021	11/15/2021	Exercise	959	3,480,000	3626.91	192,444		452,402		192,444		(50,051)			259,958			0010
.111620X EEJ EURO11/15/21|.111620X|EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/16/2020	11/15/2021	11/15/2021	Exercise	51,416	7,115,000	138.38	223,411		687,951		223,411		(42,777)			464,540			0010
.R111620 SPX EURO11/15/21|.R111620|SPX EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL77OXOHC3ZE78	11/16/2020	11/15/2021	11/15/2021	Exercise	1,235	4,480,000	3626.91	166,656		326,145		166,656		(33,506)			159,489			0010
.S111620 SPX EURO11/15/21|.S111620|SPX EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL77OXOHC3ZE78	11/16/2020	11/15/2021	11/15/2021	Exercise	3,730	13,530,000	3626.91	615,615		1,288,049		615,615		(138,283)			672,434			0010
.T111620 SPX EURO11/15/21|.T111620|SPX EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL77OXOHC3ZE78	11/16/2020	11/15/2021	11/15/2021	Exercise	3,684	13,365,000	3626.91	672,260		1,478,183		672,260		(159,989)			805,923			0010
.0111620 SPX EURO11/15/21|.0111620|SPX EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL77OXOHC3ZE78	11/16/2020	11/15/2021	11/15/2021	Exercise	624	2,265,000	3626.91	73,160		138,389		2,829				(61,438)	135,560			0010
.111620G EEJ EURO11/15/21|.111620G|EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/16/2020	11/15/2021	11/15/2021	Exercise	2,167	300,000	138.38	6,960		19,500		269				(5,845)	19,231			0010
.F111620 SPX ASIAN11/15/2|.F111620|SPX ASIAN 11/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/16/2020	11/15/2021	11/15/2021	Exercise	448	1,625,000	3626.91	57,216		141,536		2,213				(48,049)	139,323			0010
.P111620 SPX EURO11/15/21|.P111620|SPX EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL77OXOHC3ZE78	11/16/2020	11/15/2021	11/15/2021	Exercise	2,638	9,570,000	3626.91	325,380		623,952		12,584				(273,247)	611,368			0010
.1116200 EEJ EURO10/28/21|.1116200|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/16/2020	10/28/2021	10/28/2021	Exercise	1,707	235,000	137.639271	8,014		23,331		629				(6,360)	22,702			0010
.111620E EEJ EURO11/15/21|.111620E|EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/16/2020	11/15/2021	11/15/2021	Exercise	4,191	580,000	138.38	11,948		29,986		462				(10,034)	29,524			0010
.111620I EEJ EURO11/15/21|.111620I|EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/16/2020	11/15/2021	11/15/2021	Exercise	23,594	3,265,000	138.38	80,646		244,875		3,119				(67,724)	241,756			0010

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.D111620 SPX ASIAN11/15/21|.D111620|SPX ASIAN 11/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	11/16/2020	11/15/2021	11/15/2021	Exercise	692	2,510,000	3626.91	60,767		123,489		2,350				(51,031)	121,139			0010
.M111620 SPX EURO11/15/21|.M111620|SPX EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	11/16/2020	11/15/2021	11/15/2021	Exercise	2,314	8,395,000	3626.91	228,344		418,904		8,831				(191,759)	410,073			0010
.Q111620 SPX EURO11/15/21|.Q111620|SPX EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	11/16/2020	11/15/2021	11/15/2021	Exercise	879	3,190,000	3626.91	115,797		224,898		4,478				(97,244)	220,419			0010
.111620S EEJ EURO11/15/21|.111620S|EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/16/2020	11/15/2021	11/15/2021	Exercise	2,029	285,000	140.441862	7,097		23,310		274				(5,959)	23,036			0010
.E111620 SPX ASIAN11/15/21|.E111620|SPX ASIAN 11/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	11/16/2020	11/15/2021	11/15/2021	Exercise	992	3,600,000	3626.91	98,676		209,881		3,816				(82,866)	206,065			0010
.L111620 SPX EURO11/15/21|.L111620|SPX EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	11/16/2020	11/15/2021	11/15/2021	Exercise	1,939	7,035,000	3626.91	179,393		327,125		6,938				(150,650)	320,187			0010
.111620M EEJ EURO11/15/21|.111620M|EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/16/2020	11/15/2021	11/15/2021	Exercise	44,478	6,155,000	138.38	174,187		595,129		6,736				(146,278)	588,392			0010
.111620Q EEJ EURO11/15/21|.111620Q|EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/16/2020	11/15/2021	11/15/2021	Exercise	2,091	290,000	138.684436	8,816		27,402		341				(7,403)	27,061			0010
.111620W EEJ EURO11/15/21|.111620W|EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/16/2020	11/15/2021	11/15/2021	Exercise	3,281	470,000	143.2233	8,366		28,994		324				(7,026)	28,671			0010
.C111620 SPX ASIAN11/15/21|.C111620|SPX ASIAN 11/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	11/16/2020	11/15/2021	11/15/2021	Exercise	967	3,510,000	3626.91	77,992		154,436		3,016				(65,496)	151,420			0010
.N111620 SPX EURO11/15/21|.N111620|SPX EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	11/16/2020	11/15/2021	11/15/2021	Exercise	2,021	7,330,000	3626.91	206,706		381,889		7,994				(173,587)	373,895			0010
.111620A EEJ EURO10/28/21|.111620A|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/16/2020	10/28/2021	10/28/2021	Exercise	5,869	800,000	136.29	17,600		34,640		1,381				(13,967)	33,259			0010
.A111620 SPX ASIAN11/15/21|.A111620|SPX ASIAN 11/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	11/16/2020	11/15/2021	11/15/2021	Exercise	861	3,125,000	3626.91	55,000		103,127		2,127				(46,188)	101,000			0010
.111620N EEJ EURO11/15/21|.111620N|EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/16/2020	11/15/2021	11/15/2021	Exercise	14,669	2,030,000	138.38	58,870		196,281		2,277				(49,438)	194,005			0010
.B111620 SPX ASIAN11/15/21|.B111620|SPX ASIAN 11/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	11/16/2020	11/15/2021	11/15/2021	Exercise	894	3,245,000	3626.91	66,977		130,125		2,590				(56,246)	127,535			0010
.I111620 SPX EURO11/15/21|.I111620|SPX EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	11/16/2020	11/15/2021	11/15/2021	Exercise	2,179	7,905,000	3626.91	158,891		281,422		6,145				(133,433)	275,277			0010
.111620U EEJ EURO11/15/21|.111620U|EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/16/2020	11/15/2021	11/15/2021	Exercise	2,465	350,000	141.950204	7,315		24,812		283				(6,143)	24,529			0010
.111620Z SPX ASIAN11/15/21|.111620Z|SPX ASIAN 11/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	11/16/2020	11/15/2021	11/15/2021	Exercise	880	3,195,000	3626.91	37,190		65,179		1,438				(31,231)	63,741			0010
.K111620 SPX EURO11/15/21|.K111620|SPX EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	11/16/2020	11/15/2021	11/15/2021	Exercise	5,700	20,675,000	3626.91	510,673		926,265		19,750				(428,852)	906,515			0010
.G111620 SPX EURO11/15/21|.G111620|SPX EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	11/16/2020	11/15/2021	11/15/2021	Exercise	2,442	8,860,000	3626.91	104,548		177,204		4,043				(87,797)	173,161			0010
.111620K EEJ EURO11/15/21|.111620K|EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/16/2020	11/15/2021	11/15/2021	Exercise	2,059	285,000	138.38	7,581		25,650		293				(6,366)	25,357			0010
.111620C EEJ EURO11/15/21|.111620C|EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/16/2020	11/15/2021	11/15/2021	Exercise	16,151	2,235,000	138.38	39,783		90,518		1,539				(33,409)	88,979			0010
.J111620 SPX EURO11/15/21|.J111620|SPX EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	11/16/2020	11/15/2021	11/15/2021	Exercise	2,156	7,820,000	3626.91	172,822		309,681		6,684				(145,132)	302,998			0010
.111620L EEJ EURO11/15/21|.111620L|EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/16/2020	11/15/2021	11/15/2021	Exercise	1,770	245,000	138.38	6,762		23,689		262				(5,679)	23,428			0010

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.111620R EEJ EURO11/15/21|.111620R|EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/16/2020	11/15/2021	11/15/2021	Exercise	8,944	1,250,000	139.749962	33,750		108,488		1,305				(28,343)	107,183			0010
.111620H EEJ EURO11/15/21|.111620H|EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/16/2020	11/15/2021	11/15/2021	Exercise	21,281	2,945,000	138.38	71,269		209,979		2,756				(59,850)	207,222			0010
.H111620 SPX EURO11/15/21|.H111620|SPX EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	11/16/2020	11/15/2021	11/15/2021	Exercise	1,561	5,665,000	3626.91	97,438		169,376		3,768				(81,826)	165,608			0010
.111620T EEJ EURO11/15/21|.111620T|EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/16/2020	11/15/2021	11/15/2021	Exercise	13,113	1,850,000	141.07841	42,735		142,802		1,653				(35,888)	141,149			0010
.111620V EEJ EURO11/15/21|.111620V|EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/16/2020	11/15/2021	11/15/2021	Exercise	1,860	265,000	142.406858	5,194		17,911		201				(4,362)	17,711			0010
.111620P EEJ EURO10/28/21|.111620P|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/16/2020	10/28/2021	10/28/2021	Exercise	4,175	585,000	140.092491	15,210		47,548		1,194				(12,071)	46,354			0010
.111620D EEJ EURO11/15/21|.111620D|EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/16/2020	11/15/2021	11/15/2021	Exercise	8,057	1,115,000	138.38	21,408		50,844		828				(17,978)	50,016			0010
.111620J EEJ EURO11/15/21|.111620J|EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/16/2020	11/15/2021	11/15/2021	Exercise	26,015	3,600,000	138.38	91,440		288,000		3,536				(76,789)	284,464			0010
.111620B EEJ EURO11/15/21|.111620B|EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/16/2020	11/15/2021	11/15/2021	Exercise	2,384	330,000	138.38	5,214		10,989		202				(4,379)	10,787			0010
.111620F EEJ EURO11/15/21|.111620F|EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/16/2020	11/15/2021	11/15/2021	Exercise	19,186	2,655,000	138.38	59,472		160,628		2,300				(49,943)	158,327			0010
.111720A SGIXCGMS EURO11/.|.111720A|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Chicago Mercantile E SNZ2OJLFK8MNNCLOOF39	11/17/2020	11/15/2021	11/15/2021	Exercise	607	228,632	376.2	5,676		1,927		220				(4,780)	1,706			0010
.112320J EEJ EURO11/22/21|.112320J|EEJ EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/23/2020	11/22/2021	11/22/2021	Exercise	28,136	3,905,000	138.79	96,844		292,875		5,618				(81,328)	287,257			0010
.112320V EEJ EURO11/22/21|.112320V|EEJ EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/23/2020	11/22/2021	11/22/2021	Exercise	2,556	365,000	142.773273	7,227		20,951		419				(6,069)	20,532			0010
.112320W EEJ EURO11/22/21|.112320W|EEJ EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/23/2020	11/22/2021	11/22/2021	Exercise	4,319	620,000	143.536618	11,284		32,179		655				(9,476)	31,524			0010
.A112320 SPX ASIAN11/22/2|.A112320|SPX ASIAN 11/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	11/23/2020	11/22/2021	11/22/2021	Exercise	1,404	5,025,011	3577.59	121,605		244,720		7,054				(102,121)	237,666			0010
.112320I EEJ EURO11/22/21|.112320I|EEJ EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/23/2020	11/22/2021	11/22/2021	Exercise	31,018	4,305,000	138.79	104,612		306,516		6,069				(87,851)	300,447			0010
.112320Z SPX ASIAN11/22/2|.112320Z|SPX ASIAN 11/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	11/23/2020	11/22/2021	11/22/2021	Exercise	961	3,439,996	3577.59	74,648		146,202		4,330				(62,688)	141,872			0010
.112320H EEJ EURO11/22/21|.112320H|EEJ EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/23/2020	11/22/2021	11/22/2021	Exercise	10,123	1,405,000	138.79	32,456		90,482		1,883				(27,255)	88,599			0010
.112320Y SPX ASIAN11/22/2|.112320Y|SPX ASIAN 11/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	11/23/2020	11/22/2021	11/22/2021	Exercise	907	3,245,017	3577.59	58,410		109,679		3,388				(49,051)	106,291			0010
.112320G EEJ EURO11/22/21|.112320G|EEJ EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/23/2020	11/22/2021	11/22/2021	Exercise	14,194	1,970,000	138.79	44,128		118,200		2,560				(37,058)	115,640			0010
.112320X SPX ASIAN11/22/2|.112320X|SPX ASIAN 11/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	11/23/2020	11/22/2021	11/22/2021	Exercise	1,561	5,585,012	3577.59	63,669		112,821		3,694				(53,468)	109,128			0010
.112320O EEJ EURO11/08/21|.112320O|EEJ EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/23/2020	11/08/2021	11/08/2021	Exercise	2,659	370,000	139.107956	11,211		34,601		226				(9,794)	34,375			0010
.112320C EEJ EURO11/22/21|.112320C|EEJ EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/23/2020	11/22/2021	11/22/2021	Exercise	18,301	2,540,000	138.79	45,212		101,600		2,623				(37,968)	98,977			0010
.112320M EEJ EURO11/22/21|.112320M|EEJ EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/23/2020	11/22/2021	11/22/2021	Exercise	45,428	6,305,000	138.79	179,062		542,869		10,388				(150,373)	532,481			0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.112320D EEJ EUR011/22/21|.112320D|EEJ EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	11/23/2020	11/22/2021	11/22/2021	Exercise	7,745	1,075,000	138.79	20,425		48,053		1,185				(17,152)	46,868			0010
.112320N EEJ EUR011/22/21|.112320N|EEJ EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	11/23/2020	11/22/2021	11/22/2021	Exercise	11,203	1,555,000	138.79	45,251		133,888		2,625				(38,000)	131,263			0010
.112320E EEJ EUR011/22/21|.112320E|EEJ EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	11/23/2020	11/22/2021	11/22/2021	Exercise	4,863	675,000	138.79	13,500		32,940		783				(11,337)	32,157			0010
.H112320 SPX EUR011/22/21|.H112320|SPX EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZ0031MB27	11/23/2020	11/22/2021	11/22/2021	Exercise	4,296	15,370,006	3577.59	381,176		687,047		22,112				(320,104)	664,934			0010
.112320P EEJ EUR011/08/21|.112320P|EEJ EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	11/23/2020	11/08/2021	11/08/2021	Exercise	1,526	215,000	140.882222	5,311		17,332		107				(4,639)	17,225			0010
.G112320 SPX EUR011/22/21|.G112320|SPX EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZ0031MB27	11/23/2020	11/22/2021	11/22/2021	Exercise	3,102	11,100,010	3577.59	244,200		433,999		14,166				(205,074)	419,832			0010
.112320F EEJ EUR011/22/21|.112320F|EEJ EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	11/23/2020	11/22/2021	11/22/2021	Exercise	2,161	300,000	138.79	6,420		16,500		372				(5,391)	16,128			0010
.F112320 SPX EUR011/22/21|.F112320|SPX EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZ0031MB27	11/23/2020	11/22/2021	11/22/2021	Exercise	2,176	7,785,015	3577.59	156,479		275,597		9,077				(131,407)	266,519			0010
.112320Q EEJ EUR011/22/21|.112320Q|EEJ EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	11/23/2020	11/22/2021	11/22/2021	Exercise	2,482	345,000	138.984306	10,661		29,222		618				(8,952)	28,604			0010
.112320R EEJ EUR011/22/21|.112320R|EEJ EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	11/23/2020	11/22/2021	11/22/2021	Exercise	7,632	1,070,000	140.191779	28,890		81,321		1,676				(24,261)	79,645			0010
.I112320 SPX EUR011/22/21|.I112320|SPX EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZ0031MB27	11/23/2020	11/22/2021	11/22/2021	Exercise	4,380	15,669,987	3577.59	408,987		742,767		23,726				(343,459)	719,041			0010
.112320A EEJ EUR011/08/21|.112320A|EEJ EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	11/23/2020	11/08/2021	11/08/2021	Exercise	10,506	1,445,000	137.54	30,201		64,158		607				(26,382)	63,551			0010
.112320S EEJ EUR011/22/21|.112320S|EEJ EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	11/23/2020	11/22/2021	11/22/2021	Exercise	3,546	500,000	140.996761	12,300		35,101		714				(10,329)	34,387			0010
.D112320 SPX EUR011/22/21|.D112320|SPX EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZ0031MB27	11/23/2020	11/22/2021	11/22/2021	Exercise	4,760	17,030,008	3577.59	202,657		345,733		11,756				(170,187)	333,976			0010
.J112320 SPX EUR011/22/21|.J112320|SPX EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZ0031MB27	11/23/2020	11/22/2021	11/22/2021	Exercise	2,947	10,544,982	3577.59	287,879		526,189		16,700				(241,754)	509,489			0010
.112320T EEJ EUR011/22/21|.112320T|EEJ EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	11/23/2020	11/22/2021	11/22/2021	Exercise	11,412	1,615,000	141.510284	37,468		107,400		2,174				(31,465)	105,226			0010
.E112320 SPX EUR011/22/21|.E112320|SPX EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZ0031MB27	11/23/2020	11/22/2021	11/22/2021	Exercise	1,629	5,830,005	3577.59	100,859		174,904		5,851				(84,699)	169,053			0010
.K112320 SPX EUR011/22/21|.K112320|SPX EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZ0031MB27	11/23/2020	11/22/2021	11/22/2021	Exercise	2,202	7,880,000	3577.59	225,368		413,692		13,074				(189,259)	400,619			0010
.N112320 SPX EUR011/22/21|.N112320|SPX EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZ0031MB27	11/23/2020	11/22/2021	11/22/2021	Exercise	1,590	5,690,014	3577.59	207,685		398,871		12,048				(174,410)	386,823			0010
.L112320 SPX EUR011/22/21|.L112320|SPX EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZ0031MB27	11/23/2020	11/22/2021	11/22/2021	Exercise	1,421	5,085,008	3577.59	165,263		310,693		9,587				(138,784)	301,106			0010
.B112320 SPX ASIAN11/22/2|.B112320|SPX ASIAN 11/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZ0031MB27	11/23/2020	11/22/2021	11/22/2021	Exercise	1,269	4,539,997	3577.59	124,396		262,406		7,216				(104,465)	255,190			0010
.112320K EEJ EUR011/22/21|.112320K|EEJ EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	11/23/2020	11/22/2021	11/22/2021	Exercise	32,351	4,490,000	138.79	114,495		359,200		6,642				(96,151)	352,558			0010
.112320L EEJ EUR011/22/21|.112320L|EEJ EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	11/23/2020	11/22/2021	11/22/2021	Exercise	3,278	455,000	138.79	12,149		39,176		705				(10,202)	38,471			0010
.112320U EEJ EUR011/22/21|.112320U|EEJ EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	11/23/2020	11/22/2021	11/22/2021	Exercise	2,988	425,000	142.231992	9,053		26,053		525				(7,602)	25,528			0010

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.112320B EEJ EURO11/22/21|.112320B|EEJ EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/23/2020	11/22/2021	11/22/2021	Exercise	1,441	200,000	138.79	3,020		6,200		175				(2,536)	6,025			0010
.C112320 SPX ASIAN11/22/2|.C112320|SPX ASIAN 11/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	11/23/2020	11/22/2021	11/22/2021	Exercise	661	2,365,002	3577.59	80,647		193,929		4,678				(67,725)	189,250			0010
.M112320 SPX EURO11/22/21|.M112320|SPX EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	11/23/2020	11/22/2021	11/22/2021	Exercise	3,031	10,844,999	3577.59	374,153		707,097		21,705				(314,205)	685,392			0010
.112420M MXEA EURO11/15/2|.112420M|MXEA EURO 11/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	11/24/2020	11/15/2021	11/15/2021	Exercise	1,373	2,784,760	2028.23	75,680		137,396		3,001				(65,175)	134,395			0010
.112420K MXEA EURO11/08/2|.112420K|MXEA EURO 11/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	11/24/2020	11/08/2021	11/08/2021	Exercise	902	1,775,948	1968.9	65,377		107,726		1,323				(57,441)	106,403			0010
.112420J MXEA EURO11/08/2|.112420J|MXEA EURO 11/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	11/24/2020	11/08/2021	11/08/2021	Exercise	1,416	2,787,962	1968.9	79,480		125,160		1,608				(69,832)	123,552			0010
.112420L MXEA EURO11/15/2|.112420L|MXEA EURO 11/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	11/24/2020	11/15/2021	11/15/2021	Exercise	996	2,020,117	2028.23	42,021		72,349		1,667				(36,188)	70,683			0010
.112420N SGIXCGMS EURO11/|.112420N|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	11/24/2020	11/22/2021	11/22/2021	Exercise	997	375,247	376.21	9,536		4,498		556				(8,052)	3,942			0010
.112420C MXEA ASIAN11/16/|.112420C|MXEA ASIAN 11/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	11/24/2020	11/16/2021	11/16/2021	Exercise	1,022	2,072,851	2028.23	57,436		109,957		2,434				(49,324)	107,523			0010
.112420A MXEA ASIAN10/28/|.112420A|MXEA ASIAN 10/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	11/24/2020	10/28/2021	10/28/2021	Exercise	780	1,408,173	1805.35	65,863		75,605		5,308				(53,674)	70,297			0010
.112420B MXEA ASIAN11/09/|.112420B|MXEA ASIAN 11/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	11/24/2020	11/09/2021	11/09/2021	Exercise	1,016	2,000,402	1968.9	68,397		104,892		1,577				(59,921)	103,315			0010
.112420H MXEA EURO10/28/2|.112420H|MXEA EURO 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	11/24/2020	10/28/2021	10/28/2021	Exercise	942	1,700,640	1805.35	79,712		102,866		6,425				(64,959)	96,442			0010
.112420I MXEA EURO11/08/2|.112420I|MXEA EURO 11/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	11/24/2020	11/08/2021	11/08/2021	Exercise	968	1,905,895	1968.9	42,728		64,846		864				(37,541)	63,982			0010
.112420G MXEA EURO10/28/2|.112420G|MXEA EURO 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	11/24/2020	10/28/2021	10/28/2021	Exercise	1,789	3,229,771	1805.35	103,404		129,041		8,334				(84,267)	120,707			0010
.112420E MXEA EURO10/21/2|.112420E|MXEA EURO 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	11/24/2020	10/21/2021	10/21/2021	Exercise	1,378	2,600,438	1887.11	77,278		105,265		4,712				(64,320)	100,553			0010
.112420F MXEA EURO10/21/2|.112420F|MXEA EURO 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	11/24/2020	10/21/2021	10/21/2021	Exercise	1,180	2,226,790	1887.11	91,639		129,824		5,588				(76,273)	124,236			0010
.112420D MXEA ASIAN11/23/|.112420D|MXEA ASIAN 11/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	11/24/2020	11/23/2021	11/23/2021	Exercise	1,039	2,104,276	2025.29	57,831		107,775		3,524				(48,700)	104,251			0010
.112420P PDLV5E EURO11/15|.112420P|PDLV5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank, N.A. E57ODZWZ7FF32TWEFA76	11/24/2020	11/15/2021	11/15/2021	Exercise	305	129,681	423.84	2,256		2,052		89				(1,943)	1,962			0010
.112420Q PDLV5E EURO11/08|.112420Q|PDLV5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank, N.A. E57ODZWZ7FF32TWEFA76	11/24/2020	11/08/2021	11/08/2021	Exercise	253	106,465	419.68	2,821		2,808		57				(2,479)	2,751			0010
.112420R PDLV5E EURO11/22|.112420R|PDLV5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank, N.A. E57ODZWZ7FF32TWEFA76	11/24/2020	11/22/2021	11/22/2021	Exercise	666	281,941	422.8	6,541		4,728		382				(5,524)	4,346			0010
.113020Z SPX ASIAN11/29/2|.113020Z|SPX ASIAN 11/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL77OXOHC3ZE78	11/30/2020	11/29/2021	11/29/2021	Exercise	744	2,695,000	3621.63	58,482		113,191		4,523				(49,112)	108,668			0010
.113020S EEJ EURO11/29/21|.113020S|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/30/2020	11/29/2021	11/29/2021	Exercise	10,749	1,520,000	141.398252	36,480		97,138		2,822				(30,635)	94,316			0010
.G113020 SPX EURO11/29/21|.G113020|SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID171265Z06	11/30/2020	11/29/2021	11/29/2021	Exercise	1,901	6,885,000	3621.63	156,978		279,534		12,142				(131,827)	267,393			0010
.113020G EEJ EURO11/29/21|.113020G|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/30/2020	11/29/2021	11/29/2021	Exercise	17,880	2,485,000	138.98	55,664		149,597		4,306				(46,745)	145,292			0010

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.A113020 SPX ASIAN11/29/2|.A113020|SPX ASIAN 11/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/30/2020	11/29/2021	11/29/2021	Exercise	1,907	6,910,000	3621.63	168,604		339,277		13,041				(141,590)	326,236			0010
.113020H EEJ EUR011/29/21|.113020H|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/30/2020	11/29/2021	11/29/2021	Exercise	29,140	4,050,000	138.98	97,605		283,095		7,550				(81,967)	275,545			0010
.F113020 SPX EUR011/29/21|.F113020|SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/30/2020	11/29/2021	11/29/2021	Exercise	1,910	6,920,000	3621.63	148,088		261,581		11,454				(124,361)	250,126			0010
.113020R EEJ EUR011/29/21|.113020R|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/30/2020	11/29/2021	11/29/2021	Exercise	14,176	1,990,000	140.3698	53,730		141,900		4,156				(45,121)	137,744			0010
.C113020 SPX ASIAN11/29/2|.C113020|SPX ASIAN 11/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/30/2020	11/29/2021	11/29/2021	Exercise	632	2,290,000	3621.63	78,776		187,550		6,093				(66,154)	181,457			0010
.H113020 SPX EUR011/29/21|.H113020|SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/30/2020	11/29/2021	11/29/2021	Exercise	4,053	14,680,000	3621.63	365,532		660,586		28,273				(306,966)	632,313			0010
.113020T EEJ EUR011/29/21|.113020T|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/30/2020	11/29/2021	11/29/2021	Exercise	5,113	725,000	141.787396	16,675		44,302		1,290				(14,003)	43,013			0010
.113020I EEJ EUR011/29/21|.113020I|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/30/2020	11/29/2021	11/29/2021	Exercise	11,152	1,550,000	138.98	37,975		112,375		2,937				(31,891)	109,438			0010
.I113020 SPX EUR011/29/21|.I113020|SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/30/2020	11/29/2021	11/29/2021	Exercise	6,548	23,715,000	3621.63	616,590		1,116,985		47,692				(517,799)	1,069,293			0010
.J113020 SPX EUR011/29/21|.J113020|SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/30/2020	11/29/2021	11/29/2021	Exercise	3,488	12,635,000	3621.63	348,726		638,059		26,973				(292,853)	611,086			0010
.K113020 SPX EUR011/29/21|.K113020|SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/30/2020	11/29/2021	11/29/2021	Exercise	735	2,665,000	3621.63	77,285		142,844		5,978				(64,902)	136,867			0010
.113020Q EEJ EUR011/29/21|.113020Q|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/30/2020	11/29/2021	11/29/2021	Exercise	1,795	250,000	139.271858	7,625		19,802		590				(6,403)	19,212			0010
.L113020 SPX EUR011/29/21|.L113020|SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/30/2020	11/29/2021	11/29/2021	Exercise	886	3,210,000	3621.63	105,930		199,985		8,193				(88,958)	191,792			0010
.113020P EEJ EUR011/15/21|.113020P|EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/30/2020	11/15/2021	11/15/2021	Exercise	1,731	245,000	141.535064	5,660		18,103		228				(4,944)	17,875			0010
.113020F EEJ EUR011/29/21|.113020F|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/30/2020	11/29/2021	11/29/2021	Exercise	2,230	310,000	138.98	6,634		17,050		513				(5,571)	16,537			0010
.113020A EEJ EUR011/15/21|.113020A|EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/30/2020	11/15/2021	11/15/2021	Exercise	7,587	1,050,000	138.38	20,055		44,205		807				(17,519)	43,398			0010
.M113020 SPX EUR011/29/21|.M113020|SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/30/2020	11/29/2021	11/29/2021	Exercise	2,852	10,330,000	3621.63	354,319		674,542		27,406				(297,550)	647,136			0010
.113020L EEJ EUR011/29/21|.113020L|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/30/2020	11/29/2021	11/29/2021	Exercise	1,618	225,000	138.98	6,098		18,294		472				(5,121)	17,822			0010
.113020K EEJ EUR011/29/21|.113020K|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/30/2020	11/29/2021	11/29/2021	Exercise	19,966	2,775,000	138.98	70,763		222,000		5,473				(59,425)	216,527			0010
.113020J EEJ EUR011/29/21|.113020J|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/30/2020	11/29/2021	11/29/2021	Exercise	14,678	2,040,000	138.98	50,592		153,000		3,913				(42,486)	149,087			0010
.113020O EEJ EUR011/15/21|.113020O|EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/30/2020	11/15/2021	11/15/2021	Exercise	2,695	375,000	139.113414	11,400		34,271		459				(9,959)	33,813			0010
.113020C EEJ EUR011/29/21|.113020C|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/30/2020	11/29/2021	11/29/2021	Exercise	21,657	3,010,000	138.98	53,277		119,798		4,121				(44,741)	115,677			0010
.113020U EEJ EUR011/29/21|.113020U|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/30/2020	11/29/2021	11/29/2021	Exercise	2,878	410,000	142.4545	8,692		23,086		672				(7,299)	22,413			0010
.113020V EEJ EUR011/29/21|.113020V|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/30/2020	11/29/2021	11/29/2021	Exercise	1,677	240,000	143.07991	4,728		12,434		366				(3,970)	12,068			0010

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.B113020 SPX ASIAN11/29/2|.B113020|SPX ASIAN 11/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/30/2020	11/29/2021	11/29/2021	Exercise	944	3,420,000	3621.63	95,076		200,414		7,354				(79,843)	193,060			0010
.113020X SPX ASIAN11/29/2|.113020X|SPX ASIAN 11/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/30/2020	11/29/2021	11/29/2021	Exercise	1,083	3,925,000	3621.63	45,923		79,678		3,552				(38,565)	76,126			0010
.113020B EEJ EURO11/15/21|.113020B|EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/30/2020	11/15/2021	11/15/2021	Exercise	8,129	1,125,000	138.38	31,613		103,275		1,272				(27,616)	102,003			0010
.113020W EEJ EURO11/29/21|.113020W|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/30/2020	11/29/2021	11/29/2021	Exercise	3,580	515,000	143.8443	9,219		23,848		713				(7,742)	23,135			0010
.113020E EEJ EURO11/29/21|.113020E|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/30/2020	11/29/2021	11/29/2021	Exercise	2,878	400,000	138.98	8,120		20,000		628				(6,819)	19,372			0010
.E113020 SPX EURO11/29/21|.E113020|SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/30/2020	11/29/2021	11/29/2021	Exercise	1,094	3,965,000	3621.63	69,784		120,933		5,398				(58,603)	115,535			0010
.113020M EEJ EURO11/29/21|.113020M|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/30/2020	11/29/2021	11/29/2021	Exercise	48,172	6,695,000	138.98	190,138		544,348		14,707				(159,674)	529,641			0010
.113020D EEJ EURO11/29/21|.113020D|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/30/2020	11/29/2021	11/29/2021	Exercise	6,511	905,000	138.98	16,924		39,368		1,309				(14,212)	38,059			0010
.113020Y SPX ASIAN11/29/2|.113020Y|SPX ASIAN 11/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/30/2020	11/29/2021	11/29/2021	Exercise	519	1,880,000	3621.63	34,968		65,423		2,705				(29,365)	62,718			0010
.113020N EEJ EURO11/29/21|.113020N|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	11/30/2020	11/29/2021	11/29/2021	Exercise	9,425	1,310,000	138.98	38,121		106,512		2,949				(32,013)	103,563			0010
.D113020 SPX EURO11/29/21|.D113020|SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/30/2020	11/29/2021	11/29/2021	Exercise	3,883	14,065,000	3621.63	170,187		281,290		13,164				(142,919)	268,126			0010
.N113020 SPX EURO11/29/21|.N113020|SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/30/2020	11/29/2021	11/29/2021	Exercise	994	3,600,000	3621.63	130,680		251,996		10,108				(109,742)	241,888			0010
.120120A SGIXCGMS EURO11/.|.120120A|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Chicago Mercantile E SNZ20JLFK8MNNCLOOF39	12/01/2020	11/29/2021	11/29/2021	Exercise	1,414	533,205	376.89	13,072		6,663		1,014				(11,008)	5,650			0010
.N120720 SPX EURO12/07/21|.N120720|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	12/07/2020	12/07/2021	12/07/2021	Exercise	1,309	4,834,991	3691.96	156,654		293,481		2,589				(144,139)	290,892			0010
.120720F EEJ EURO12/07/21|.120720F|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/07/2020	12/07/2021	12/07/2021	Exercise	12,575	1,760,000	139.95	39,424		105,600		652				(36,274)	104,948			0010
.B120720 SPX ASIAN12/07/2|.B120720|SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	12/07/2020	12/07/2021	12/07/2021	Exercise	530	1,960,000	3691.96	41,944		81,342		693				(38,593)	80,649			0010
.120720E EEJ EURO12/07/21|.120720E|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/07/2020	12/07/2021	12/07/2021	Exercise	7,609	1,065,000	139.95	22,152		55,700		366				(20,382)	55,333			0010
.120720Z SPX ASIAN12/07/2|.120720Z|SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	12/07/2020	12/07/2021	12/07/2021	Exercise	1,006	3,715,000	3691.96	43,094		75,045		712				(39,651)	74,333			0010
.H120720 SPX EURO12/07/21|.H120720|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	12/07/2020	12/07/2021	12/07/2021	Exercise	2,027	7,485,006	3691.96	157,934		279,191		2,610				(145,316)	276,580			0010
.120720D EEJ EURO12/07/21|.120720D|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/07/2020	12/07/2021	12/07/2021	Exercise	16,470	2,305,000	139.95	43,565		101,651		720				(40,084)	100,930			0010
.A120720 SPX ASIAN12/07/2|.A120720|SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	12/07/2020	12/07/2021	12/07/2021	Exercise	715	2,640,000	3691.96	49,104		91,872		812				(45,181)	91,060			0010
.120720C EEJ EURO12/07/21|.120720C|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/07/2020	12/07/2021	12/07/2021	Exercise	29,939	4,190,000	139.95	74,163		165,924		1,226				(68,238)	164,698			0010
.120720B EEJ EURO11/22/21|.120720B|EEJ EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/07/2020	11/22/2021	11/22/2021	Exercise	4,431	615,000	138.79	18,573		52,952		1,121				(16,225)	51,832			0010
.120720U EEJ EURO12/07/21|.120720U|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/07/2020	12/07/2021	12/07/2021	Exercise	12,823	1,830,000	142.707015	42,456		98,371		702				(39,064)	97,670			0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.120720J EEJ EURO12/07/21|.120720J|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/07/2020	12/07/2021	12/07/2021	Exercise	26,366	3,690,000	139.95	91,512		271,048		1,513				(84,201)	269,536			0010
.120720T EEJ EURO12/07/21|.120720T|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/07/2020	12/07/2021	12/07/2021	Exercise	27,774	3,955,000	142.399125	95,316		221,301		1,575				(87,701)	219,726			0010
.120720L EEJ EURO12/07/21|.120720L|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/07/2020	12/07/2021	12/07/2021	Exercise	4,823	675,000	139.95	17,955		49,582		297				(16,521)	49,285			0010
.120720X EEJ EURO12/07/21|.120720X|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/07/2020	12/07/2021	12/07/2021	Exercise	4,660	675,000	144.84825	12,150		25,957		201				(11,179)	25,756			0010
.120720K EEJ EURO12/07/21|.120720K|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/07/2020	12/07/2021	12/07/2021	Exercise	52,090	7,290,000	139.95	185,895		535,486		3,073				(171,044)	532,413			0010
.120720A EEJ EURO11/22/21|.120720A|EEJ EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/07/2020	11/22/2021	11/22/2021	Exercise	9,582	1,330,000	138.79	28,994		63,441		1,750				(25,328)	61,691			0010
.120720V EEJ EURO12/07/21|.120720V|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/07/2020	12/07/2021	12/07/2021	Exercise	3,798	545,000	143.462745	11,554		26,353		191				(10,631)	26,162			0010
.I120720 SPX EURO12/07/21|.I120720|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	12/07/2020	12/07/2021	12/07/2021	Exercise	2,003	7,394,996	3691.96	169,346		301,712		2,799				(155,817)	298,913			0010
.J120720 SPX EURO12/07/21|.J120720|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	12/07/2020	12/07/2021	12/07/2021	Exercise	4,695	17,335,007	3691.96	433,375		780,084		7,163				(398,753)	772,921			0010
.120720M EEJ EURO12/07/21|.120720M|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/07/2020	12/07/2021	12/07/2021	Exercise	80,743	11,300,000	139.95	322,050		830,039		5,323				(296,321)	824,716			0010
.120720W EEJ EURO12/07/21|.120720W|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/07/2020	12/07/2021	12/07/2021	Exercise	2,428	350,000	144.1485	6,860		15,209		113				(6,312)	15,096			0010
.K120720 SPX EURO12/07/21|.K120720|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	12/07/2020	12/07/2021	12/07/2021	Exercise	6,388	23,585,016	3691.96	613,210		1,110,846		10,136				(564,221)	1,100,710			0010
.D120720 SPX ASIAN12/07/2|.D120720|SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	12/07/2020	12/07/2021	12/07/2021	Exercise	1,082	3,995,000	3691.96	110,662		233,708		1,829				(101,821)	231,879			0010
.120720H EEJ EURO12/07/21|.120720H|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/07/2020	12/07/2021	12/07/2021	Exercise	44,158	6,180,000	139.95	148,938		432,600		2,462				(137,039)	430,138			0010
.120720N EEJ EURO12/07/21|.120720N|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/07/2020	12/07/2021	12/07/2021	Exercise	18,506	2,590,000	139.95	75,369		190,248		1,246				(69,348)	189,002			0010
.G120720 SPX EURO12/07/21|.G120720|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	12/07/2020	12/07/2021	12/07/2021	Exercise	1,301	4,805,012	3691.96	84,088		145,597		1,390				(77,370)	144,207			0010
.P120720 SPX EURO12/07/21|.P120720|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	12/07/2020	12/07/2021	12/07/2021	Exercise	1,455	5,375,014	3691.96	195,113		376,255		3,225				(179,525)	373,030			0010
.F120720 SPX EURO12/07/21|.F120720|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	12/07/2020	12/07/2021	12/07/2021	Exercise	3,966	14,645,008	3691.96	172,811		292,903		2,856				(159,005)	290,047			0010
.L120720 SPX EURO12/07/21|.L120720|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	12/07/2020	12/07/2021	12/07/2021	Exercise	2,378	8,779,998	3691.96	240,572		439,005		3,976				(221,353)	435,028			0010
.C120720 SPX ASIAN12/07/2|.C120720|SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	12/07/2020	12/07/2021	12/07/2021	Exercise	2,294	8,470,000	3691.96	204,974		411,644		3,388				(188,599)	408,256			0010
.120720S EEJ EURO12/07/21|.120720S|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/07/2020	12/07/2021	12/07/2021	Exercise	4,014	570,000	141.99327	14,364		33,547		237				(13,216)	33,310			0010
.120720I EEJ EURO12/07/21|.120720I|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/07/2020	12/07/2021	12/07/2021	Exercise	19,042	2,665,000	139.95	65,293		193,213		1,079				(60,076)	192,133			0010
.1207200 EEJ EURO11/22/21|.1207200|EEJ EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/07/2020	11/22/2021	11/22/2021	Exercise	1,969	275,000	139.664377	8,910		21,945		538				(7,783)	21,408			0010
.120720Y EEJ EQFWD12/07/2|.120720Y	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2020	12/07/2021	12/07/2021	Exercise	9,310	1,300,000	139.63			98,422							98,422			0010

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.0120720 SPX EURO12/07/21|.0120720|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	12/07/2020	12/07/2021	12/07/2021	Exercise	3,504	12,939,988	3691.96	443,842		843,702		7,336				(408,384)	836,366			0010
.120720P EEJ EURO11/22/21|.120720P|EEJ EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/07/2020	11/22/2021	11/22/2021	Exercise	3,448	490,000	142.079323	12,152		30,577		733				(10,616)	29,843			0010
.120720R EEJ EURO12/07/21|.120720R|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/07/2020	12/07/2021	12/07/2021	Exercise	11,992	1,695,000	141.335505	46,104		107,725		762				(42,421)	106,963			0010
.E120720 SPX ASIAN12/07/21|.E120720|SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	12/07/2020	12/07/2021	12/07/2021	Exercise	769	2,840,000	3691.96	98,548		238,280		1,629				(90,675)	236,651			0010
.M120720 SPX EURO12/07/21|.M120720|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	12/07/2020	12/07/2021	12/07/2021	Exercise	2,066	7,629,989	3691.96	217,455		399,049		3,594				(200,083)	395,455			0010
.120720G EEJ EURO12/07/21|.120720G|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/07/2020	12/07/2021	12/07/2021	Exercise	8,038	1,125,000	139.95	25,875		71,213		428				(23,808)	70,785			0010
.120720Q EEJ EURO12/07/21|.120720Q|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/07/2020	12/07/2021	12/07/2021	Exercise	1,461	205,000	140.2299	6,273		14,648		104				(5,772)	14,545			0010
.120820A SGIXCGMS EURO12/|.120820A|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ20JLFK8MNNCL0OF39	12/08/2020	12/07/2021	12/07/2021	Exercise	1,321	499,540	378.11	12,736		6,804		211				(11,751)	6,593			0010
.X121420 SPX EURO12/14/21|.X121420|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021	12/14/2021	Exercise	1,158	4,225,000	3647.49	226,756		485,873		226,756				(38,568)	259,118			0010
.T121420 SPX EURO12/14/21|.T121420|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021	12/14/2021	Exercise	1,183	4,315,000	3647.49	166,257		314,999		166,257				(23,880)	148,742			0010
.W121420 SPX EURO12/14/21|.W121420|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021	12/14/2021	Exercise	560	2,045,000	3647.49	99,653		204,501		99,653				(16,266)	104,848			0010
.U121420 SPX EURO12/14/21|.U121420|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021	12/14/2021	Exercise	827	3,020,000	3647.49	125,028		241,601		125,028				(18,933)	116,573			0010
.121420Z EEJ EURO12/14/21|.121420Z|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	12/14/2021	Exercise	11,734	1,645,000	140.19	52,147		104,785		52,147				2,101	52,639			0010
.V121420 SPX EURO12/14/21|.V121420|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021	12/14/2021	Exercise	4,112	15,000,000	3647.49	709,050		1,424,994		709,050				(108,859)	715,944			0010
.121420V EEJ EURO12/14/21|.121420V|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	12/14/2021	Exercise	7,904	1,130,000	142.951743	26,329		49,719		943				(24,226)	48,776			0010
.0121420 SPX EURO12/14/21|.0121420|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021	12/14/2021	Exercise	1,477	5,390,000	3647.49	150,219		268,961		5,380				(138,218)	263,582			0010
.121420K EEJ EURO12/14/21|.121420K|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	12/14/2021	Exercise	39,446	5,530,000	140.19	137,697		352,257		4,931				(126,696)	347,326			0010
.121420I EEJ EURO12/14/21|.121420I|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	12/14/2021	Exercise	6,562	920,000	140.19	21,528		58,603		771				(19,808)	57,832			0010
.121420U EEJ EURO12/14/21|.121420U|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	12/14/2021	Exercise	14,161	2,020,000	142.643325	48,884		93,323		1,751				(44,979)	91,572			0010
.C121420 SPX ASIAN12/14/21|.C121420|SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	12/14/2020	12/14/2021	12/14/2021	Exercise	1,424	5,195,000	3647.49	60,782		103,900		2,177				(55,926)	101,724			0010
.121420T EEJ EURO12/14/21|.121420T|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	12/14/2021	Exercise	5,632	800,000	142.040508	20,720		40,399		742				(19,065)	39,657			0010
.P121420 SPX EURO12/14/21|.P121420|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021	12/14/2021	Exercise	2,359	8,605,000	3647.49	249,975		450,033		8,952				(230,005)	441,080			0010
.121420L EEJ EURO12/14/21|.121420L|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	12/14/2021	Exercise	25,679	3,600,000	140.19	92,160		229,317		3,301				(84,797)	226,017			0010
.N121420 SPX EURO12/14/21|.N121420|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021	12/14/2021	Exercise	6,283	22,920,000	3647.49	608,068		1,081,814		21,777				(559,489)	1,060,038			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.121420J EEJ EURO12/14/21|.121420J|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	12/14/2021	Exercise	32,099	4,500,000	140.19	108,900		286,647		3,900				(100,200)	282,747			0010
.121420W EEJ EURO12/14/21|.121420W|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	12/14/2021	Exercise	3,550	510,000	143.638674	10,965		19,941		393				(10,089)	19,548			0010
.121420M EEJ EURO12/14/21|.121420M|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	12/14/2021	Exercise	19,437	2,725,000	140.19	71,395		173,581		2,557				(65,691)	171,024			0010
.121420Y EEJ EURO12/14/21|.121420Y|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	12/14/2021	Exercise	3,308	480,000	145.082631	8,688		13,824		311				(7,994)	13,513			0010
.R121420 SPX EURO12/14/21|.R121420|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021	12/14/2021	Exercise	2,516	9,180,000	3647.49	322,861		599,451		11,563				(297,067)	587,889			0010
.D121420 SPX ASIAN12/14/2|.D121420|SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	12/14/2020	12/14/2021	12/14/2021	Exercise	481	1,755,000	3647.49	33,345		61,424		1,194				(30,681)	60,230			0010
.121420X EEJ EURO12/14/21|.121420X|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	12/14/2021	Exercise	1,351	195,000	144.311586	3,881		6,688		139				(3,570)	6,549			0010
.121420S EEJ EURO12/14/21|.121420S|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	12/14/2021	Exercise	14,304	2,025,000	141.563862	55,283		109,146		1,980				(50,866)	107,166			0010
.121420R EEJ EURO12/14/21|.121420R|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	12/14/2021	Exercise	3,669	515,000	140.344209	16,068		32,239		575				(14,784)	31,663			0010
.K121420 SPX EURO12/14/21|.K121420|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021	12/14/2021	Exercise	1,616	5,895,000	3647.49	128,157		222,839		4,590				(117,919)	218,249			0010
.Q121420 SPX EURO12/14/21|.Q121420|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021	12/14/2021	Exercise	1,172	4,275,000	3647.49	141,289		259,489		5,060				(130,001)	254,429			0010
.F121420 SPX ASIAN12/14/2|.F121420|SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	12/14/2020	12/14/2021	12/14/2021	Exercise	2,263	8,255,000	3647.49	205,550		402,850		7,361				(189,128)	395,488			0010
.121420H EEJ EURO12/14/21|.121420H|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	12/14/2021	Exercise	8,773	1,230,000	140.19	28,167		76,629		1,009				(25,917)	75,620			0010
.1214200 EEJ EURO12/14/21|.1214200|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	12/14/2021	Exercise	2,211	310,000	140.19	9,362		19,747		335				(8,614)	19,411			0010
.J121420 SPX EURO12/14/21|.J121420|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021	12/14/2021	Exercise	1,040	3,795,000	3647.49	69,069		118,028		2,474				(63,551)	115,554			0010
.121420F EEJ EURO12/14/21|.121420F|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	12/14/2021	Exercise	3,637	510,000	140.19	10,353		25,347		371				(9,526)	24,976			0010
.E121420 SPX ASIAN12/14/2|.E121420|SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	12/14/2020	12/14/2021	12/14/2021	Exercise	589	2,150,000	3647.49	47,085		89,225		1,686				(43,323)	87,538			0010
.121420G EEJ EURO12/14/21|.121420G|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	12/14/2021	Exercise	4,493	630,000	140.19	13,545		34,650		485				(12,463)	34,165			0010
.S121420 SPX EURO12/14/21|.S121420|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021	12/14/2021	Exercise	1,162	4,240,000	3647.49	159,127		299,771		5,699				(146,415)	294,072			0010
.I121420 SPX EURO12/14/21|.I121420|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021	12/14/2021	Exercise	3,618	13,200,000	3647.49	160,248		264,001		5,739				(147,446)	258,262			0010
.121420D EEJ EURO12/14/21|.121420D|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	12/14/2021	Exercise	8,452	1,185,000	140.19	21,093		47,400		755				(19,408)	46,645			0010
.121420P EEJ EURO12/14/21|.121420P|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	12/14/2021	Exercise	12,233	1,715,000	140.19	50,078		109,244		1,793				(46,077)	107,451			0010
.H121420 SPX ASIAN12/14/2|.H121420|SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	12/14/2020	12/14/2021	12/14/2021	Exercise	914	3,335,000	3647.49	120,727		283,478		4,324				(111,082)	279,155			0010
.1214200 EEJ EURO12/14/21|.1214200|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	12/14/2021	Exercise	44,118	6,185,000	140.19	176,891		393,980		6,335				(162,759)	387,645			0010

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.121420E EEJ EURO12/14/21|.121420E|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	12/14/2021	Exercise	11,234	1,575,000	140.19	29,453		68,040		1,055				(27,100)	66,985			0010
.G121420 SPX ASIAN12/14/2|.G121420|SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	12/14/2020	12/14/2021	12/14/2021	Exercise	457	1,670,000	3647.49	47,595		97,696		1,705				(43,793)	95,991			0010
.121420N EEJ EURO12/14/21|.121420N|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	12/14/2021	Exercise	2,603	365,000	140.19	10,001		23,250		358				(9,202)	22,892			0010
.121420B EEJ EURO11/29/21|.121420B|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/14/2020	11/29/2021	11/29/2021	Exercise	11,692	1,625,000	138.98	50,700		132,123		4,079				(44,290)	128,044			0010
.121420C EEJ EURO12/14/21|.121420C|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	12/14/2021	Exercise	927	130,000	140.19	1,885		3,744		68				(1,734)	3,676			0010
.L121420 SPX EURO12/14/21|.L121420|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021	12/14/2021	Exercise	1,688	6,160,000	3647.49	143,466		251,332		5,138				(132,005)	246,194			0010
.M121420 SPX EURO12/14/21|.M121420|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021	12/14/2021	Exercise	4,090	14,920,000	3647.49	378,670		669,899		13,561				(348,418)	656,337			0010
.121420A EEJ EURO11/29/21|.121420A|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/14/2020	11/29/2021	11/29/2021	Exercise	21,369	2,970,000	138.98	62,073		130,680		4,994				(54,225)	125,686			0010
.121520E PDLV5E EURO11/22|.121520E|PDLV5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/15/2020	12/14/2021	12/14/2021	Exercise	1,953	828,299	424.1	20,128		18,945		723				(18,517)	18,222			0010
.121520C PDLV5E EURO11/15|.121520C|PDLV5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/15/2020	11/29/2021	11/29/2021	Exercise	308	130,862	424.17	3,114	(2,983)	2,274		131					2,143			0010
.121520C PDLV5E EURO11/15|.121520C|PDLV5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/15/2020	11/29/2021	11/29/2021	Other			424.17		2,983	2,983						140	(2,983)			0010
.121520A SGIXCGMS EURO12/|.121520A|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLOOF39	12/15/2020	12/14/2021	12/14/2021	Exercise	1,567	593,139	378.48	15,060		7,569		541				(13,896)	7,029			0010
.121520D PDLV5E EURO11/08|.121520D|PDLV5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/15/2020	12/07/2021	12/07/2021	Exercise	829	351,395	423.63	8,724		6,082		147				(8,175)	5,934			0010
.M122120 SPX EURO12/21/21|.M122120|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	12/21/2020	12/21/2021	12/21/2021	Exercise	552	2,040,000	3694.92	67,728		123,827		3,732				(62,317)	120,096			0010
.122120O EEJ EURO12/21/21|.122120O|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2021	12/21/2021	Exercise	3,023	425,000	140.57	11,518		26,939		635				(10,597)	26,304			0010
.B122120 SPX ASIAN12/21/2|.B122120|SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	12/21/2020	12/21/2021	12/21/2021	Exercise	2,587	9,560,000	3694.92	231,352		460,805		12,747				(212,869)	448,058			0010
.122120P EEJ EURO12/21/21|.122120P|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2021	12/21/2021	Exercise	60,183	8,460,000	140.57	239,418		536,235		13,191				(220,291)	523,044			0010
.A122120 SPX ASIAN12/21/2|.A122120|SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	12/21/2020	12/21/2021	12/21/2021	Exercise	500	1,850,000	3694.92	41,070		80,290		2,263				(37,789)	78,027			0010
.122120B EEJ EURO12/14/21|.122120B|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/21/2020	12/14/2021	12/14/2021	Exercise	8,631	1,210,000	140.19	23,353		53,966		853				(21,910)	53,113			0010
.122120N EEJ EURO12/21/21|.122120N|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2021	12/21/2021	Exercise	52,785	7,420,000	140.57	192,920		470,315		10,629				(177,508)	459,686			0010
.122120E EEJ EURO12/21/21|.122120E|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2021	12/21/2021	Exercise	11,844	1,665,000	140.57	30,470		70,097		1,679				(28,035)	68,418			0010
.L122120 SPX EURO12/21/21|.L122120|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	12/21/2020	12/21/2021	12/21/2021	Exercise	3,035	11,215,000	3694.92	327,478		585,408		18,043				(301,316)	567,365			0010
.N122120 SPX EURO12/21/21|.N122120|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	12/21/2020	12/21/2021	12/21/2021	Exercise	2,147	7,935,000	3694.92	278,519		514,981		15,345				(256,268)	499,635			0010
.122120C EEJ EURO12/14/21|.122120C|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/21/2020	12/14/2021	12/14/2021	Exercise	11,430	1,602,500	140.19	43,428		102,078		1,586				(40,744)	100,492			0010

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.122120M EEJ EURO12/21/21|.122120M|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2021	12/21/2021	Exercise	30,447	4,280,000	140.57	108,712		271,287		5,990				(100,027)	265,297			0010
.122120D EEJ EURO12/21/21|.122120D|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2021	12/21/2021	Exercise	1,316	185,000	140.57	2,609		5,199		144				(2,400)	5,055			0010
.C122120 SPX ASIAN12/21/2|.C122120|SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	12/21/2020	12/21/2021	12/21/2021	Exercise	1,331	4,920,000	3694.92	137,268		285,846		7,563				(126,302)	278,283			0010
.J122120 SPX EURO12/21/21|.J122120|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	12/21/2020	12/21/2021	12/21/2021	Exercise	7,937	29,330,000	3694.92	783,111		1,381,437		43,147				(720,548)	1,338,291			0010
.122120A EEJ EURO12/07/21|.122120A|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/21/2020	12/07/2021	12/07/2021	Exercise	8,717	1,220,000	139.95	24,888		57,950		428				(23,818)	57,522			0010
.122120S EEJ EURO12/21/21|.122120S|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2021	12/21/2021	Exercise	2,093	295,000	140.893311	8,939		18,020		492				(8,224)	17,528			0010
.K122120 SPX EURO12/21/21|.K122120|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	12/21/2020	12/21/2021	12/21/2021	Exercise	3,013	11,135,000	3694.92	312,894		554,532		17,239				(287,897)	537,293			0010
.122120L EEJ EURO12/21/21|.122120L|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2021	12/21/2021	Exercise	75,691	10,640,000	140.57	262,808		674,414		14,480				(241,812)	659,934			0010
.122120K EEJ EURO12/21/21|.122120K|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2021	12/21/2021	Exercise	16,824	2,365,000	140.57	56,760		149,905		3,127				(52,225)	146,778			0010
.122120Z SPX ASIAN12/21/2|.122120Z|SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	12/21/2020	12/21/2021	12/21/2021	Exercise	588	2,175,000	3694.92	41,108		77,431		2,265				(37,823)	75,166			0010
.122120T EEJ EURO12/21/21|.122120T|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2021	12/21/2021	Exercise	15,950	2,265,000	142.003814	60,702		120,464		3,344				(55,853)	117,119			0010
.122120I EEJ EURO12/21/21|.122120I|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2021	12/21/2021	Exercise	18,175	2,555,000	140.57	57,743		157,899		3,181				(53,130)	154,718			0010
.122120J EEJ EURO12/21/21|.122120J|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2021	12/21/2021	Exercise	4,659	655,000	140.57	15,131		41,517		834				(13,922)	40,683			0010
.122120U EEJ EURO12/21/21|.122120U|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2021	12/21/2021	Exercise	19,141	2,730,000	142.622322	68,250		133,182		3,760				(62,798)	129,422			0010
.122120V EEJ EURO12/21/21|.122120V|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2021	12/21/2021	Exercise	9,103	1,305,000	143.353286	30,015		56,878		1,654				(27,617)	55,224			0010
.122120W EEJ EURO12/21/21|.122120W|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2021	12/21/2021	Exercise	3,296	475,000	144.112364	10,023		18,138		552				(9,222)	17,586			0010
.D122120 SPX ASIAN12/21/2|.D122120|SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	12/21/2020	12/21/2021	12/21/2021	Exercise	717	2,650,000	3694.92	92,750		214,916		5,110				(85,340)	209,806			0010
.122120R EEJ EURO12/21/21|.122120R|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2021	12/21/2021	Exercise	1,600	225,000	140.57	6,728		14,262		371				(6,190)	13,891			0010
.122120F EEJ EURO12/21/21|.122120F|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2021	12/21/2021	Exercise	13,302	1,870,000	140.57	35,717		85,085		1,968				(32,864)	83,117			0010
.122120X EEJ EURO12/21/21|.122120X|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2021	12/21/2021	Exercise	3,060	445,000	145.377494	8,055		12,987		444				(7,411)	12,543			0010
.I122120 SPX EURO12/21/21|.I122120|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	12/21/2020	12/21/2021	12/21/2021	Exercise	4,774	17,640,000	3694.92	449,820		788,494		24,783				(413,884)	763,711			0010
.E122120 SPX EURO12/21/21|.E122120|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	12/21/2020	12/21/2021	12/21/2021	Exercise	5,232	19,335,000	3694.92	237,821		386,708		13,103				(218,821)	373,605			0010
.122120Y SPX ASIAN12/21/2|.122120Y|SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	12/21/2020	12/21/2021	12/21/2021	Exercise	1,263	4,670,000	3694.92	53,705		93,402		2,959				(49,415)	90,443			0010
.F122120 SPX EURO12/21/21|.F122120|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	12/21/2020	12/21/2021	12/21/2021	Exercise	1,228	4,540,000	3694.92	83,082		140,282		4,578				(76,445)	135,705			0010

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.H122120 SPX EURO12/21/21|.H122120|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	12/21/2020	12/21/2021	12/21/2021	Exercise	1,212	4,480,000	3694.92	104,384		180,986		5,751				(96,045)	175,235			0010
.122120Q EEJ EURO12/21/21|.122120Q|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2021	12/21/2021	Exercise	7,860	1,105,000	140.57	31,935		70,040		1,759				(29,383)	68,281			0010
.122120H EEJ EURO12/21/21|.122120H|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2021	12/21/2021	Exercise	4,801	675,000	140.57	14,445		37,395		796				(13,291)	36,599			0010
.122120G EEJ EURO12/21/21|.122120G|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2021	12/21/2021	Exercise	6,331	890,000	140.57	18,334		45,924		1,010				(16,869)	44,914			0010
.G122120 SPX EURO12/21/21|.G122120|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	12/21/2020	12/21/2021	12/21/2021	Exercise	1,407	5,200,000	3694.92	113,880		195,521		6,274				(104,782)	189,247			0010
.122220G MXEA EURO11/29/2|.122220G|MXEA EURO 11/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	12/22/2020	11/29/2021	11/29/2021	Exercise	801	1,645,118	2053.83	34,243		55,261		2,820				(30,617)	52,441			0010
.122220K MXEA EURO12/14/2|.122220K|MXEA EURO 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	12/22/2020	12/14/2021	12/14/2021	Exercise	537	1,127,442	2099.52	20,256		35,877		742				(19,057)	35,135			0010
.122220F MXEA EURO11/22/2|.122220F|MXEA EURO 11/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	12/22/2020	11/22/2021	11/22/2021	Exercise	1,310	2,653,130	2025.29	84,875		140,458		5,352				(77,483)	135,106			0010
.122220M MXEA EURO12/14/2|.122220M|MXEA EURO 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	12/22/2020	12/14/2021	12/14/2021	Exercise	535	1,123,243	2099.52	31,212		63,258		1,143				(29,366)	62,115			0010
.122220E MXEA EURO11/22/2|.122220E|MXEA EURO 11/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	12/22/2020	11/22/2021	11/22/2021	Exercise	913	1,849,090	2025.29	40,382		61,582		2,547				(36,865)	59,035			0010
.122220A MXEA ASIAN11/29/|.122220A|MXEA ASIAN 11/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	12/22/2020	11/29/2021	11/29/2021	Exercise	768	1,577,341	2053.83	45,466		84,388		3,744				(40,652)	80,644			0010
.122220B MXEA ASIAN12/07/|.122220B|MXEA ASIAN 12/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	12/22/2020	12/07/2021	12/07/2021	Exercise	1,249	2,614,782	2093.5	62,175		136,491		1,072				(59,674)	135,419			0010
.122220D MXEA ASIAN12/21/|.122220D|MXEA ASIAN 12/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	12/22/2020	12/21/2021	12/21/2021	Exercise	1,318	2,760,090	2094.15	69,867		154,562		3,860				(64,463)	150,702			0010
.122220L MXEA EURO12/14/2|.122220L|MXEA EURO 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	12/22/2020	12/14/2021	12/14/2021	Exercise	1,627	3,415,919	2099.52	83,400		161,740		3,054				(78,467)	158,686			0010
.122220I MXEA EURO12/07/2|.122220I|MXEA EURO 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	12/22/2020	12/07/2021	12/07/2021	Exercise	1,186	2,482,891	2093.5	53,595		98,248		924				(51,439)	97,324			0010
.122220C MXEA ASIAN12/14/|.122220C|MXEA ASIAN 12/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	12/22/2020	12/14/2021	12/14/2021	Exercise	990	2,078,525	2099.52	47,975		106,841		1,757				(45,137)	105,084			0010
.122220J MXEA EURO12/07/2|.122220J|MXEA EURO 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	12/22/2020	12/07/2021	12/07/2021	Exercise	1,357	2,840,880	2093.5	76,182		149,297		1,313				(73,117)	147,984			0010
.A122220 SGIXCGMS EURO12/|.A122220|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Chicago Mercantile E SNZ20JLFK8MNNCLOOF39	12/22/2020	12/21/2021	12/21/2021	Exercise	920	347,858	377.93	8,468		3,820		468				(7,813)	3,352			0010
.122220H MXEA EURO11/29/2|.122220H|MXEA EURO 11/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	12/22/2020	11/29/2021	11/29/2021	Exercise	1,475	3,029,399	2053.83	87,807		153,651		7,231				(78,510)	146,420			0010
.H122820 SPX EURO12/28/21|.H122820|SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	12/28/2020	12/28/2021	12/28/2021	Exercise	4,581	17,115,009	3735.36	511,739		924,213		38,063				(470,856)	886,150			0010
.122820Q EEJ EURO12/28/21|.122820Q|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/28/2020	12/28/2021	12/28/2021	Exercise	1,590	225,000	141.468712	6,818		15,180		507				(6,273)	14,672			0010
.122820A EEJ EURO12/14/21|.122820A|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/28/2020	12/14/2021	12/14/2021	Exercise	8,631	1,210,000	140.19	24,200		53,966		901				(23,160)	53,065			0010
.122820R EEJ EURO12/28/21|.122820R|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/28/2020	12/28/2021	12/28/2021	Exercise	16,277	2,320,000	142.527187	62,640		139,118		4,659				(57,636)	134,459			0010
.I122820 SPX EURO12/28/21|.I122820|SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZO031MB27	12/28/2020	12/28/2021	12/28/2021	Exercise	452	1,689,989	3735.36	55,770		102,412		4,148				(51,315)	98,264			0010

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.G122820 SPX EURO12/28/21|.G122820|SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZ0031MB27	12/28/2020	12/28/2021	12/28/2021	Exercise	3,540	13,225,005	3735.36	374,268		669,188		27,838				(344,367)	641,350			0010
.122820B EEJ EURO12/14/21|.122820B|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	12/28/2020	12/14/2021	12/14/2021	Exercise	11,448	1,605,000	140.19	45,422		102,237		1,692				(43,469)	100,545			0010
.122820J EEJ EURO12/28/21|.122820J|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	12/28/2020	12/28/2021	12/28/2021	Exercise	60,263	8,505,000	141.13	216,027		594,199		16,068				(198,769)	578,131			0010
.122820C EEJ EURO12/28/21|.122820C|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	12/28/2020	12/28/2021	12/28/2021	Exercise	9,105	1,285,000	141.13	22,873		52,043		1,701				(21,046)	50,341			0010
.122820D EEJ EURO12/28/21|.122820D|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	12/28/2020	12/28/2021	12/28/2021	Exercise	3,294	465,000	141.13	8,928		21,251		664				(8,215)	20,586			0010
.A122820 SPX ASIAN12/28/2|.A122820|SPX ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	12/28/2020	12/28/2021	12/28/2021	Exercise	493	1,845,000	3735.36	57,380		123,062		4,268				(52,795)	118,794			0010
.122820N EEJ EURO12/28/21|.122820N|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	12/28/2020	12/28/2021	12/28/2021	Exercise	13,391	1,890,000	141.13	54,810		132,044		4,077				(50,431)	127,967			0010
.122820S EEJ EURO12/28/21|.122820S|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	12/28/2020	12/28/2021	12/28/2021	Exercise	9,425	1,350,000	143.232837	33,615		74,202		2,500				(30,930)	71,702			0010
.E122820 SPX EURO12/28/21|.E122820|SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZ0031MB27	12/28/2020	12/28/2021	12/28/2021	Exercise	4,351	16,255,017	3735.36	412,877		726,597		30,710				(379,892)	695,887			0010
.F122820 SPX EURO12/28/21|.F122820|SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZ0031MB27	12/28/2020	12/28/2021	12/28/2021	Exercise	4,489	16,770,011	3735.36	447,759		794,916		33,304				(411,988)	761,612			0010
.122820I EEJ EURO12/28/21|.122820I|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	12/28/2020	12/28/2021	12/28/2021	Exercise	57,110	8,060,000	141.13	199,082		563,109		14,808				(183,177)	548,301			0010
.122820E EEJ EURO12/28/21|.122820E|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	12/28/2020	12/28/2021	12/28/2021	Exercise	4,038	570,000	141.13	11,913		30,210		886				(10,961)	29,324			0010
.122820H EEJ EURO12/28/21|.122820H|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	12/28/2020	12/28/2021	12/28/2021	Exercise	16,438	2,320,000	141.13	55,680		162,086		4,141				(51,232)	157,945			0010
.D122820 SPX EURO12/28/21|.D122820|SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZ0031MB27	12/28/2020	12/28/2021	12/28/2021	Exercise	1,512	5,649,993	3735.36	128,255		223,180		9,540				(118,009)	213,640			0010
.122820O EEJ EURO12/14/21|.122820O|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	12/28/2020	12/14/2021	12/14/2021	Exercise	2,107	300,000	142.376964	7,980		14,430		297				(7,637)	14,133			0010
.122820F EEJ EURO12/28/21|.122820F|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	12/28/2020	12/28/2021	12/28/2021	Exercise	4,924	695,000	141.13	15,360		41,144		1,142				(14,132)	40,002			0010
.122820P EEJ EURO12/14/21|.122820P|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	12/28/2020	12/14/2021	12/14/2021	Exercise	1,920	275,000	143.218104	6,628		11,577		247				(6,343)	11,330			0010
.122820G EEJ EURO12/28/21|.122820G|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	12/28/2020	12/28/2021	12/28/2021	Exercise	12,789	1,805,000	141.13	41,335		114,437		3,074				(38,032)	111,363			0010
.122820W SPX ASIAN12/28/2|.122820W|SPX ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	12/28/2020	12/28/2021	12/28/2021	Exercise	493	1,845,000	3735.36	37,121		67,895		2,761				(34,156)	65,134			0010
.122820K EEJ EURO12/28/21|.122820K|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	12/28/2020	12/28/2021	12/28/2021	Exercise	21,894	3,090,000	141.13	80,340		215,882		5,976				(73,922)	209,906			0010
.B122820 SPX EURO12/28/21|.B122820|SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZ0031MB27	12/28/2020	12/28/2021	12/28/2021	Exercise	3,276	12,239,990	3735.36	148,104		244,809		11,016				(136,272)	233,793			0010
.C122820 SPX EURO12/28/21|.C122820|SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZ0031MB27	12/28/2020	12/28/2021	12/28/2021	Exercise	1,025	3,830,014	3735.36	76,217		130,987		5,669				(70,128)	125,318			0010
.122820V SPX ASIAN12/28/2|.122820V|SPX ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	12/28/2020	12/28/2021	12/28/2021	Exercise	1,007	3,765,000	3735.36	45,218		75,303		3,363				(41,605)	71,940			0010
.122820Y SPX ASIAN12/28/2|.122820Y|SPX ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	12/28/2020	12/28/2021	12/28/2021	Exercise	1,584	5,920,000	3735.36	148,000		287,714		11,008				(136,176)	276,706			0010

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.122820M EEJ EURO12/28/21|.122820M|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/28/2020	12/28/2021	12/28/2021	Exercise	46,517	6,565,000	141.13	185,790		458,662		13,819				(170,947)	444,842			0010
.122820U EEJ EURO12/28/21|.122820U|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/28/2020	12/28/2021	12/28/2021	Exercise	2,774	405,000	145.956646	7,331		14,444		545				(6,745)	13,899			0010
.122820T EEJ EURO12/28/21|.122820T|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/28/2020	12/28/2021	12/28/2021	Exercise	5,102	735,000	144.051391	16,685		36,136		1,241				(15,352)	34,895			0010
.122820X SPX ASIAN12/28/2|.122820X|SPX ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC ... G5GSEF7VJP5I7OUK5573	12/28/2020	12/28/2021	12/28/2021	Exercise	492	1,840,000	3735.36	42,670		80,962		3,174				(39,261)	77,788			0010
.122820L EEJ EURO12/28/21|.122820L|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/28/2020	12/28/2021	12/28/2021	Exercise	22,992	3,245,000	141.13	86,317		226,711		6,420				(79,421)	220,291			0010
.122820Z SPX ASIAN12/28/2|.122820Z|SPX ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC ... G5GSEF7VJP5I7OUK5573	12/28/2020	12/28/2021	12/28/2021	Exercise	957	3,575,000	3735.36	100,243		203,779		7,456				(92,235)	196,323			0010
.J122820 SPX EURO12/28/21|.J122820|SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	12/28/2020	12/28/2021	12/28/2021	Exercise	1,699	6,350,000	3735.36	221,615		412,753		16,484				(203,910)	396,269			0010
.122920A SGIXCGMS EURO12/|.122920A|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	12/29/2020	12/28/2021	12/28/2021	Exercise	2,096	792,933	378.14	20,256		9,206		1,511				(18,746)	7,695			0010
.0114210 EEJ EURO12/28/21|.0114210|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/14/2021	12/28/2021	12/28/2021	Exercise	2,741	390,000	142.25904	13,923		24,127		1,096				(12,827)	23,031			0010
.011421A EEJ EURO12/28/21|.011421A|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/14/2021	12/28/2021	12/28/2021	Exercise	13,462	1,900,000	141.13	40,090		76,000		3,156				(36,934)	72,844			0010
.011421P EEJ EURO12/28/21|.011421P|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/14/2021	12/28/2021	12/28/2021	Exercise	1,504	215,000	142.865899	7,203		12,376		567				(6,636)	11,809			0010
.012221A MXEA ASIAN12/28/|.012221A|MXEA ASIAN 12/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/22/2021	12/28/2021	12/28/2021	Exercise	768	1,638,820	2133.88	50,112		85,018		4,027				(46,085)	80,991			0010
.012221R PDLV5E EURO12/21|.012221R|PDLV5E EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank, N.A. E57ODZWZ7FF32TWEFA76	01/22/2021	12/21/2021	12/21/2021	Exercise	743	315,669	424.57	7,197		7,728		438				(6,760)	7,291			0010
.012221S PDLV5E EURO12/28|.012221S|PDLV5E EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank, N.A. E57ODZWZ7FF32TWEFA76	01/22/2021	12/28/2021	12/28/2021	Exercise	1,153	490,680	425.23	10,893		15,971		875				(10,018)	15,096			0010
.012221Y PDLV5E EURO12/28|.012221Y|PDLV5E EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank, N.A. E57ODZWZ7FF32TWEFA76	01/22/2021	12/28/2021	12/28/2021	Exercise	614	261,402	425.23	4,653		8,508		374				(4,279)	8,134			0010
.012221E MXEA EURO12/21/2|.012221E|MXEA EURO 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/22/2021	12/21/2021	12/21/2021	Exercise	545	1,141,312	2094.15	19,865		27,245		1,208				(18,658)	26,037			0010
.012221G MXEA EURO12/21/2|.012221G|MXEA EURO 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/22/2021	12/21/2021	12/21/2021	Exercise	586	1,227,172	2094.15	48,702		77,358		2,961				(45,742)	74,397			0010
.012221H MXEA EURO12/28/2|.012221H|MXEA EURO 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/22/2021	12/28/2021	12/28/2021	Exercise	609	1,299,533	2133.88	29,506		45,827		2,371				(27,135)	43,456			0010
.012221F MXEA EURO12/21/2|.012221F|MXEA EURO 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/22/2021	12/21/2021	12/21/2021	Exercise	2,110	4,418,657	2094.15	139,534		211,992		8,482				(131,052)	203,509			0010
.012221I MXEA EURO12/28/2|.012221I|MXEA EURO 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/22/2021	12/28/2021	12/28/2021	Exercise	1,299	2,771,910	2133.88	86,384		143,501		6,942				(79,442)	136,559			0010
.021721C PDLV5E EURO10/21|.021721C|PDLV5E EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank, N.A. E57ODZWZ7FF32TWEFA76	02/17/2021	10/21/2021	10/21/2021	Exercise	296	125,188	422.24	2,454		1,642		201				(2,253)	1,441			0010
.I030121 EEJ EQFWID09/14/2|.I030121|EEJ EQFWID 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/01/2021	09/14/2021	09/14/2021	Exercise	138,946	20,000,000	143.94			775,527							775,527			0010
.030821Y|EEJ EQFWID 03/07/2022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/08/2021	03/07/2022	03/11/2021	Other	14,666	21,000	143.18													0010
.B031521 EEJ EQFWID03/14/2|.B031521|EEJ EQFWID	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/15/2021	03/14/2022	03/18/2021	Other	3,505	5,050	144.06													0010

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.062121R EEJ EURO12/14/21|.062121R|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	06/21/2021	12/14/2021	12/14/2021	Exercise	10,022	1,405,000	140.19		76,713	89,497		76,713					12,784			0010
.111921F SPX EURO12/28/21|.111921F|SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	11/19/2021	12/28/2021	12/28/2021	Exercise	417	1,560,000	3735.36		108,099	109,511		83,391				(24,708)	26,120			0010
.111921A SPX EURO12/14/21|.111921A|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	11/19/2021	12/14/2021	12/14/2021	Exercise	822	2,998,237	3647.49		195,217	195,784		120,848				(74,368)	74,935			0010
.111921E SPX EURO12/28/21|.111921E|SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	11/19/2021	12/28/2021	12/28/2021	Exercise	920	3,440,000	3735.36		223,878	226,696		172,706				(51,172)	53,990			0010
.111921C SPX EURO12/21/21|.111921C|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	11/19/2021	12/21/2021	12/21/2021	Exercise	519	1,920,000	3694.92		125,647	126,530		89,748				(35,899)	36,783			0010
.111921D SPX EURO12/21/21|.111921D|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	11/19/2021	12/21/2021	12/21/2021	Exercise	1,144	4,230,000	3694.92		296,038	298,213		211,456				(84,582)	86,750			0010
.111921B SPX EURO12/14/21|.111921B|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	11/19/2021	12/14/2021	12/14/2021	Exercise	822	2,998,237	3647.49		211,303	211,977		130,807				(80,477)	81,171			0010
.D071420 EEJ EQFIIID 07/14/2021 JPM	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/14/2020	07/14/2021	07/14/2021	Exercise	7,335	1,000,000	136.33			89,842							89,860			0010
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												246,101,743	1,697,411	492,908,246		24,176,020	XXX	(12,725,173)		(109,164,300)	468,732,236			XXX
.071219A ICF07/20/23|.071219A|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate.	Mizuho Capital Marke 0V6IIBS6QX2D1J857QP30	07/12/2019	07/20/2023	12/03/2021	Sale	7,500,000	7,500,000	0.0155	73,000		132,500	103,337	73,000		(209,990)			59,500			0040
.071219E ICF07/20/26|.071219E|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate.	Mizuho Capital Marke 0V6IIBS6QX2D1J857QP30	07/12/2019	07/20/2026	12/03/2021	Sale	6,750,000	6,750,000	0.0165	154,000		271,500	99,847	154,000		(343,837)			117,500			0040
.071219G ICF07/20/26|.071219G|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate.	Mizuho Capital Marke 0V6IIBS6QX2D1J857QP30	07/12/2019	07/20/2026	12/03/2021	Sale	6,750,000	6,750,000	0.0165	154,000		271,500	99,847	154,000		(343,837)			117,500			0040
.071219C ICF07/20/23|.071219C|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate.	Mizuho Capital Marke 0V6IIBS6QX2D1J857QP30	07/12/2019	07/20/2023	12/03/2021	Sale	7,500,000	7,500,000	0.0155	73,000		132,500	103,337	73,000		(209,990)			59,500			0040
.071919I ICF07/20/26|.071919I|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/19/2019	07/20/2026	12/03/2021	Sale	1,000,000	1,000,000	0.016	24,850		38,000	14,285	24,850		(46,158)			13,150			0040
.071919G ICF07/20/26|.071919G|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/19/2019	07/20/2026	12/03/2021	Sale	1,000,000	1,000,000	0.016	24,850		38,000	14,285	24,850		(46,158)			13,150			0040
.081919E ICF07/15/25|.081919E|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2019	07/15/2025	12/03/2021	Sale	7,500,000	7,500,000	0.0112	145,000		139,500	70,202	145,000		(153,912)			(5,500)			0040
.081919G ICF07/15/25|.081919G|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2019	07/15/2025	12/03/2021	Sale	7,500,000	7,500,000	0.0112	145,000		139,500	70,202	145,000		(153,912)			(5,500)			0040
.3921E ICF04/20/26|.3921E|Interest Rate Floor 04/2	MULTIPLE	SCH D-1	Interest Rate.	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/09/2021	04/20/2026	07/01/2021	Sale	5,000,000		0.00695			70,000							70,000			0040
.30921AK ICF04/15/26|.30921AK|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate.	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/09/2021	04/15/2026	07/01/2021	Sale	3,900,000		0.00695			55,000							55,000			0040
.30921AI ICF10/17/25|.30921AI|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate.	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/09/2021	10/17/2025	06/18/2021	Sale	1,670,000	1,670,000	0.00695			23,000							23,000			0040
.30921AE ICF10/17/25|.30921AE|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate.	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/09/2021	10/17/2025	06/18/2021	Sale	509,817	509,817	0.00695			7,000							7,000			0040
.30921AA ICF04/15/26|.30921AA|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate.	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/09/2021	04/15/2026	07/08/2021	Sale	8,125,000	8,125,000	0.00695			140,000							140,000			0040
.30921AC ICF07/20/25|.30921AC|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate.	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/09/2021	07/20/2025	09/28/2021	Sale	5,375,000	5,375,000	0.00695			58,000	6,885						58,000			0040
.3921G ICF04/20/26|.3921G|Interest Rate Floor 04/2	MULTIPLE	SCH D-1	Interest Rate.	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/09/2021	04/20/2026	07/01/2021	Sale	5,000,000		0.00695			70,000							70,000			0040
.30921AG ICF10/17/25|.30921AG|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate.	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/09/2021	10/17/2025	06/18/2021	Sale	1,720,183	1,720,183	0.00695			24,000							24,000			0040

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0189999999. Subtotal - Purchased Options - Hedging Other - Floors												793,700		1,610,000	582,227	793,700	XXX	(1,507,794)			816,300			XXX
0219999999. Subtotal - Purchased Options - Hedging Other												246,895,443	1,697,411	494,518,246	582,227	24,969,720	XXX	(14,232,967)		(109,164,300)	469,548,536			XXX
0289999999. Subtotal - Purchased Options - Replications																	XXX							XXX
0359999999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0429999999. Subtotal - Purchased Options - Other																	XXX							XXX
0439999999. Total Purchased Options - Call Options and Warrants												246,101,743	1,697,411	492,908,246		24,176,020	XXX	(12,725,173)		(109,164,300)	468,732,236			XXX
0449999999. Total Purchased Options - Put Options																	XXX							XXX
0459999999. Total Purchased Options - Caps																	XXX							XXX
0469999999. Total Purchased Options - Floors												793,700		1,610,000	582,227	793,700	XXX	(1,507,794)			816,300			XXX
0479999999. Total Purchased Options - Collars																	XXX							XXX
0489999999. Total Purchased Options - Other																	XXX							XXX
0499999999. Total Purchased Options												246,895,443	1,697,411	494,518,246	582,227	24,969,720	XXX	(14,232,967)		(109,164,300)	469,548,536			XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
.031220G EEJ EUR003/08/21|.031220G|EEJ EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/12/2020	03/08/2021	03/08/2021	Sale	10,864	1,500,000	138.06	(6,000)		(54,324)						1,109	(54,324)			0010
.111920G SPX EUR004/14/21|.111920G|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/19/2020	04/14/2021	04/14/2021	Sale	954	2,715,141	2846.06	(311,176)		(364,590)		(311,176)				27,277	(53,414)			0010
.111920B SPX EUR001/14/21|.111920B|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/19/2020	01/14/2021	01/14/2021	Sale	382	1,254,163	3283.15	(95,874)		(137,772)		(95,874)				34,578	(41,898)			0010
.111920H SPX EUR010/14/21|.111920H|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/19/2020	10/14/2021	10/14/2021	Sale	558	1,946,678	3488.67	(152,351)		(412,859)		(152,351)				59,673	(260,508)			0010
.111920C SPX EUR002/16/21|.111920C|SPX EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/19/2020	02/16/2021	02/16/2021	Sale	429	1,450,089	3380.16	(103,809)		(218,065)		(103,809)				53,401	(114,256)			0010
.111920I SPX EUR011/15/21|.111920I|SPX EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/19/2020	11/15/2021	11/15/2021	Sale	956	3,467,326	3626.91	(196,707)		(652,623)		(196,707)				92,151	(455,916)			0010
.B121420 EEJ EQFWD07/14/2|.B121420	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	12/14/2020	07/14/2021	07/14/2021	Sale	7,139	1,000,000	140.07			(61,025)						10,124	(61,025)			0010
.021021C EEJ EUR006/14/21|.021021C|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/10/2021	06/14/2021	06/14/2021	Sale	5,419	735,000	135.63		(48,804)	(66,764)						48,804	(66,764)			0010
.021021A EEJ EUR004/14/21|.021021A|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/10/2021	04/14/2021	04/14/2021	Sale	3,405	460,000	135.09		(35,604)	(31,021)						35,604	(31,021)			0010
.021021B EEJ EUR004/21/21|.021021B|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/10/2021	04/21/2021	04/21/2021	Sale	6,111	825,000	134.99		(64,515)	(57,082)						64,515	(57,082)			0010
.030121C SPX EUR010/07/21|.030121C|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZ0031MB27	03/01/2021	10/07/2021	10/07/2021	Sale	877	2,998,858	3419.45	(147,196)		(189,827)		(4,051)				143,144	(185,775)			0010
.030121P SPX EUR011/29/21|.030121P|SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZ0031MB27	03/01/2021	11/29/2021	11/29/2021	Sale	828	2,998,710	3621.63	(142,408)		(209,906)		(14,714)				127,694	(195,193)			0010
.030121G SPX EUR010/21/21|.030121G|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZ0031MB27	03/01/2021	10/21/2021	10/21/2021	Sale	873	2,999,244	3435.56	(149,318)		(195,552)		(12,872)				136,446	(182,680)			0010
.030121R SPX EUR012/14/21|.030121R|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZ0031MB27	03/01/2021	12/14/2021	12/14/2021	Sale	822	2,998,237	3647.49	(140,603)		(211,977)		(6,391)				134,212	(205,586)			0010
.030121Q SPX EUR012/14/21|.030121Q|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZ0031MB27	03/01/2021	12/14/2021	12/14/2021	Sale	822	2,998,237	3647.49	(130,690)		(195,784)		(5,940)				124,749	(189,844)			0010
.030121E SPX EUR010/14/21|.030121E|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZ0031MB27	03/01/2021	10/14/2021	10/14/2021	Sale	860	3,000,256	3488.67	(146,037)		(195,315)		(8,438)				137,599	(186,877)			0010
.0301210 SPX EUR011/29/21|.0301210|SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZ0031MB27	03/01/2021	11/29/2021	11/29/2021	Sale	828	2,998,710	3621.63	(133,540)		(195,814)		(13,797)				119,742	(182,016)			0010
.030121F SPX EUR010/14/21|.030121F|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, Nat B4TYDEB6GKMZ0031MB27	03/01/2021	10/14/2021	10/14/2021	Sale	860	3,000,256	3488.67	(158,661)		(213,314)		(9,167)				149,494	(204,147)			0010

SCHEDULE DB - PART A - SECTION 2

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.030121K SPX EURO11/15/21|.030121K|SPX EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/01/2021	11/15/2021	11/15/2021	Sale	827	2,999,455	3626.91		(133,660)	(195,561)		(7,281)				126,379	(188,280)			0010
.030121H SPX EURO10/21/21|.030121H|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/01/2021	10/21/2021	10/21/2021	Sale	873	2,999,244	3435.56		(159,951)	(210,245)		(13,789)				146,162	(196,456)			0010
.030121J SPX EURO11/08/21|.030121J|SPX EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/01/2021	11/08/2021	11/08/2021	Sale	845	3,000,173	3550.5		(150,621)	(211,216)		(4,217)				146,404	(206,999)			0010
.030121I SPX EURO11/08/21|.030121I|SPX EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/01/2021	11/08/2021	11/08/2021	Sale	845	3,000,173	3550.5		(140,202)	(195,609)		(3,926)				136,277	(191,683)			0010
.030121L SPX EURO11/15/21|.030121L|SPX EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/01/2021	11/15/2021	11/15/2021	Sale	827	2,999,455	3626.91		(143,650)	(211,464)		(7,825)				135,825	(203,639)			0010
.030121A SPX EURO08/30/21|.030121A|SPX EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/01/2021	08/30/2021	08/30/2021	Sale	855	2,999,349	3508.01		(144,213)	(189,562)						144,213	(189,562)			0010
.030121B SPX EURO08/30/21|.030121B|SPX EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/01/2021	08/30/2021	08/30/2021	Sale	855	2,999,349	3508.01		(159,312)	(210,852)						159,312	(210,852)			0010
.030121N SPX EURO11/22/21|.030121N|SPX EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/01/2021	11/22/2021	11/22/2021	Sale	839	3,001,598	3577.59		(146,875)	(210,413)		(11,683)				135,192	(198,730)			0010
.030121D SPX EURO10/07/21|.030121D|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/01/2021	10/07/2021	10/07/2021	Sale	877	2,998,858	3419.45		(161,973)	(209,919)		(4,458)				157,515	(205,461)			0010
.030121M SPX EURO11/22/21|.030121M|SPX EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/01/2021	11/22/2021	11/22/2021	Sale	839	3,001,598	3577.59		(137,302)	(195,705)		(10,922)				126,381	(184,783)			0010
.030221Y EEJ EQFIID09/14/2|.030221Y|EEJ EQFIID 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	03/02/2021	09/14/2021	09/14/2021	Sale	13,910,140	20,000,000	143.78			(798,611)							(798,611)			0010
.031621A EEJ EUR004/14/21|.031621A|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	03/16/2021	04/14/2021	04/14/2021	Sale	8,142	1,100,000	135.09		(74,800)	(74,180)		(74,800)				620				0010
.031621B EEJ EUR011/15/21|.031621B|EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	03/16/2021	11/15/2021	11/15/2021	Sale	16,259	2,250,000	138.38		(110,475)	(217,553)		(110,475)				(107,078)				0010
.F071421 EEJ EQFIID09/14/2|.F071421|EEJ EQFIID	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/14/2021	09/14/2021	09/14/2021	Sale	23,554	3,500,000	148.59			(22,137)							(22,137)			0010
.A072121 EEJ EQFIID12/07/2|.A072121|EEJ EQFIID	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/21/2021	12/07/2021	12/07/2021	Sale	8,761	1,300,000	148.38			(16,196)							(16,196)			0010
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants												(865,917)	(2,960,410)	(6,832,837)		(1,184,663)	XXX	277,204		2,636,772	(5,648,173)			XXX
.032420B EEJ EQFIID03/08/2|.032420B|EEJ EQFIID 03/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	03/24/2020	03/08/2021	03/08/2021	Expiration	9,961	1,300,000	130.5	(13,000)								2,473				0010
.033020U EEJ EQFIID03/08/2|.033020U|EEJ EQFIID 03/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	03/30/2020	03/08/2021	03/08/2021	Expiration	12,747	1,700,000	133.36	(17,000)								3,290				0010
0659999999. Subtotal - Written Options - Hedging Other - Put Options												(30,000)					XXX			5,763				XXX
.30921AL ICF04/15/26|.30921AL|Interest Rate Cap 04	MULTIPLE	SCH D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/09/2021	04/15/2026	07/01/2021	Sale	3,900,000		0.01095			(70,000)							(70,000)			0040
.30921AJ ICF10/17/25|.30921AJ|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/09/2021	10/17/2025	06/18/2021	Sale	1,670,000	1,670,000	0.01095			(25,000)							(25,000)			0040
.3921F ICF04/20/26|.3921F|Interest Rate Cap 04/20/	MULTIPLE	SCH D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/09/2021	04/20/2026	07/01/2021	Sale	5,000,000		0.01095			(90,000)							(90,000)			0040
.30921AF ICF10/17/25|.30921AF|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/09/2021	10/17/2025	06/18/2021	Sale	509,817	509,817	0.01095			(9,000)							(9,000)			0040
.30921AB ICF04/15/26|.30921AB|Interest Rate Cap 04	MULTIPLE	SCH D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/09/2021	04/15/2026	07/08/2021	Sale	8,125,000	8,125,000	0.01095			(124,000)							(124,000)			0040
.30921AH ICF10/17/25|.30921AH|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/09/2021	10/17/2025	06/18/2021	Sale	1,720,183	1,720,183	0.01095			(26,000)							(26,000)			0040

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.30921AD ICF07/20/25|.30921AD|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/09/2021	07/20/2025	09/28/2021	Sale	5,375,000	5,375,000	0.01095			(71,000)							(71,000)			0040
.3921H ICF04/20/26|.3921H|Interest Rate Cap 04/20/	MULTIPLE	SCH D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/09/2021	04/20/2026	07/01/2021	Sale	5,000,000		0.01095			(95,000)							(95,000)			0040
0669999999. Subtotal - Written Options - Hedging Other - Caps														(510,000)			XXX							XXX
0709999999. Subtotal - Written Options - Hedging Other												(895,917)	(2,960,410)	(7,342,837)		(1,184,663)	XXX		277,204	2,642,535	(6,158,173)			XXX
0779999999. Subtotal - Written Options - Replications																	XXX							XXX
0849999999. Subtotal - Written Options - Income Generation																	XXX							XXX
0919999999. Subtotal - Written Options - Other																	XXX							XXX
0929999999. Total Written Options - Call Options and Warrants												(865,917)	(2,960,410)	(6,832,837)		(1,184,663)	XXX		277,204	2,636,772	(5,648,173)			XXX
0939999999. Total Written Options - Put Options												(30,000)					XXX			5,763				XXX
0949999999. Total Written Options - Caps														(510,000)			XXX				(510,000)			XXX
0959999999. Total Written Options - Floors																	XXX							XXX
0969999999. Total Written Options - Collars																	XXX							XXX
0979999999. Total Written Options - Other																	XXX							XXX
0989999999. Total Written Options												(895,917)	(2,960,410)	(7,342,837)		(1,184,663)	XXX		277,204	2,642,535	(6,158,173)			XXX
RCV 3.12 PAY LIB3M 07/01/2021	ALABAMA POWER CAP TR V CO GTY 01039XAA8	SCH D-1	Interest Rate	Morgan Stanley Capit I7331LVCZKQKX5T7XV54	06/02/2011	07/01/2021	07/01/2021	Maturity			0.14488 / 3.118				265,520									100/100
RCV 3.31 PAY LIB3M 07/15/2021	US BANCORP PREFERRED 902973866	SCH D-1	Interest Rate	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	05/06/2011	07/15/2021	07/15/2021	Maturity		20,000,000	0.12613 / 3.31				628,541									100/100
RCV 3.11 PAY LIB3M 11/15/2028	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	02/08/2018	11/15/2028	10/20/2021	Sale		2,900,000	2.3425 / 3.1085				321,577							321,577			100/100
RCV 3.09 PAY LIB3M 05/17/2028	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	02/08/2018	05/17/2028	04/30/2021	Sale		3,800,000	2.32063 / 3.0885				440,650							440,650			100/100
RCV 3.08 PAY LIB3M 02/16/2028	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	02/08/2018	02/16/2028	04/02/2021	Sale		4,300,000	0.19375 / 3.0755				494,854							494,854			100/100
RCV 3.10 PAY LIB3M 08/16/2028	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	02/08/2018	08/16/2028	07/20/2021	Sale		3,200,000	2.33 / 3.0995				458,683							458,683			100/100
Interest Rate Swap 5/17/2028 0.026705	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	03/08/2019	05/17/2028	05/10/2021	Sale		7,100,000	0.15588 / 2.33				694,500							694,500			100/100
Interest Rate Swap 2/16/2028 0.026505	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	03/08/2019	02/16/2028	04/02/2021	Sale		7,500,000	0.19375 / 2.19				645,841							645,841			100/100
Interest Rate Swap 11/15/2028 0.02714	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	03/08/2019	11/15/2028	10/20/2021	Sale		6,500,000	0.0 / 2.45				547,423							547,423			100/100
Interest Rate Swap 8/16/2028 0.026915	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	03/08/2019	08/16/2028	07/20/2021	Sale		6,700,000	0.0 / 2.42				774,516							774,516			100/100
Interest Rate Swap 2/16/2028 0.014255	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	02/20/2020	02/16/2028	04/07/2021	Sale	1	6,100,000	0.19375 / 1.36667				34,670							34,670			100/100
Interest Rate Swap 5/17/2028 0.01431	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	02/20/2020	05/17/2028	05/13/2021	Sale	1	7,300,000	0.15588 / 0.999815				54,065							54,065			100/100
Interest Rate Swap 8/16/2028 0.014435	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	02/20/2020	08/16/2028	07/20/2021	Sale	1	8,700,000	0.0 / 0.826552				255,766							255,766			100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate														4,722,545	894,061		XXX				4,722,545			XXX
RCV 3.40 PAY 2.20 06/24/2021	YOPLAIT S.A.S. PRIVATE PLACEMENT F9876*AA4	SCH D-1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2014	06/24/2021	06/24/2021		2,035,000	7,535,000	2.2 / 3.399			975,425	55,902			(805,475)			975,425			100/100
RCV 4.80 PAY 5.00 03/31/2021	SOUTHERN WATER SRVCS FIN EMTN	SCH D-1	Currency	Goldman Sachs Intern II22LRO|IP2|HZNBB6KS528	06/23/2014	03/31/2021	03/31/2021		4,836,900	11,736,900	5 / 4.8			2,216,970	87,375			(2,304,945)			2,216,970			100/100
RCV 6.21 PAY 6.13 07/21/2021	ENW FINANCE PLC G3157JAA4	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	11/21/2013	07/21/2021	07/21/2021		2,642,350	6,942,350	6.125 / 6.2085			1,062,315	70,185			(1,064,465)			1,062,315			100/100
RCV 4.55 PAY 4.25 09/14/2021	SSE PLC G7885VFQ7	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/08/2013	09/14/2021	09/14/2021		492,500	1,492,500	4.25 / 4.5525			107,300	9,075			(125,550)			107,300			100/100
RCV 6.28 PAY 6.13 07/21/2021	ENW FINANCE PLC G3157JAA4	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	12/13/2012	07/21/2021	07/21/2021		3,067,500	8,067,500	6.125 / 6.28			1,230,250	87,069			(1,232,750)			1,230,250			100/100
RCV 4.55 PAY 4.25 09/14/2021	SSE PLC G7885VFQ7	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/08/2013	09/14/2021	09/14/2021		1,004,207	3,043,208	4.25 / 4.5525			218,785	18,504			(255,996)			218,785			100/100
RCV 6.62 PAY 6.50 04/20/2021	RWE FINANCE BV N7660FAD9	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	11/13/2012	04/20/2021	04/20/2021		3,534,000	9,534,000	6.5 / 6.615			1,164,000	86,624			(1,332,300)			1,164,000			100/100
RCV 6.96 PAY 6.91 03/31/2021	DWR CYMRU FINANCING LTD B1 G2885YAF1	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	11/14/2013	03/31/2021	03/31/2021		6,181,350	16,331,350	6.907 / 6.955			2,327,395	168,592			(2,456,808)			2,327,395			100/100
RCV 6.58 PAY 6.50 04/20/2021	RWE FINANCE BV N7660FAD9	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/20/2013	04/20/2021	04/20/2021		2,215,400	6,395,400	6.5 / 6.5775			564,300	41,636			(681,549)			564,300			100/100
RCV 5.07 PAY 4.75 09/30/2021	EASTERN POWER NETWORKS SERIES EMTN G3028KAA8	SCH D-1	Currency	Goldman Sachs Intern II22LRO|IP2|HZNBB6KS528	04/23/2013	09/30/2021	09/30/2021		5,285,000	15,285,000	4.75 / 5.07			1,801,500	134,483			(1,615,500)			1,801,500			100/100
RCV 3.40 PAY 2.20 06/24/2021	YOPLAIT S.A.S. PRIVATE PLACEMENT F9876*AA4	SCH D-1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2014	06/24/2021	06/24/2021		2,035,000	7,535,000	2.2 / 3.399			975,425	55,902			(805,475)			975,425			100/100
RCV 4.15 PAY 2.67 07/24/2021	SHURGARD LUXEMBOURG SARL PRIVATE PLACEMENT L83674*AA1	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	06/25/2014	07/24/2021	07/24/2021		1,490,350	5,590,350	2.67 / 4.15			768,135	57,939			(573,795)			768,135			100/100

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
RCV 3.36 PAY 3.50 10/15/2021	EXPERIAN FINANCE PLC EMTN	SCH D-1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	06/23/2014	10/15/2021	08/03/2021	Sale	6,519,300	15,819,300	3.5 / 3.36			2,973,098					(3,106,665)		2,973,098			100/100
RCV 4.56 PAY 4.19 04/15/2026	AIR CANADA ETC	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/22/2018	04/15/2026	10/15/2021	Other		388,921	4.19 / 4.19			(8,590)	1,017				(641)	(346)	(8,590)			100/100
RCV 4.56 PAY 4.19 04/15/2026	AIR CANADA ETC	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/22/2018	04/15/2026	10/15/2021	Other		555,601	4.19 / 4.56			(12,272)	1,429				(916)		(12,272)			100/100
RCV 4.2625 PAY 2.69 04/16/2028	Porterbrook Rail Finance Limited G7178*AE4	SCH D-1	Currency	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/07/2018	04/16/2028	10/16/2021	Other		931,896	2.69 / 4.26	(756)		(61,290)	6,785	(756)			51,552		(60,534)			100/100
RCV 4.40275 PAY 4.113 01/03/2034	AURORA SOLAR CORPORATION C0461#AA3	SCH D-1	Currency	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/07/2018	01/03/2034	12/31/2021	Other		484,245	4.11 / 4.4	166		(23,670)	(5,274)	166			15,826		(23,835)			100/100
RCV 5.9755 PAY 3.515 12/31/2037	Barcelona L9T2	SCH D-1	Currency	Mizuho Capital Marke 0V6IIBSG6QX2D1J8S70P30	09/30/2019	12/31/2037	12/31/2021	Other		38,122	3.515 / 5.9755	(17)		(2,506)	1,010	(17)			4,665		(2,488)			100/100
RCV 5.9755 PAY 3.515 12/31/2037	Barcelona L9T2	SCH D-1	Currency	Mizuho Capital Marke 0V6IIBSG6QX2D1J8S70P30	09/30/2019	12/31/2037	12/31/2021	Other		119,450	5.9755 / 5.9755	(55)		(7,851)	2,081	(55)			14,617		(7,796)			100/100
RCV 5.9755 PAY 3.515 12/31/2037	Barcelona L9T2	SCH D-1	Currency	Mizuho Capital Marke 0V6IIBSG6QX2D1J8S70P30	09/30/2019	12/31/2037	12/31/2021	Other		38,122	3.515 / 5.9755	(17)		(2,506)	663	(17)			4,665		(2,488)			100/100
RCV 5.5875 PAY 3.375 12/31/2038	SOC DI PRGT BREB ZQ0157532	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2019	12/31/2038	06/30/2021	Other		27,886	3.375 / 5.5875	11		(2,129)	309	11			3,093		(2,140)			100/100
RCV 5.5875 PAY 3.375 12/31/2038	SOC DI PRGT BREB ZQ0157532	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2019	12/31/2038	06/30/2021	Other		54,657	3.375 / 5.5875	22		(4,172)	1,527	22			6,062		(4,194)			100/100
RCV 5.5875 PAY 3.375 12/31/2038	SOC DI PRGT BREB ZQ0157532	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2019	12/31/2038	06/30/2021	Other		27,886	3.375 / 5.5875	11		(2,129)	309	11			3,093		(2,140)			100/100
RCV 4.107 PAY 3.15 03/31/2037	SEMPERIAN PPP G8059#AA0	SCH D-1	Currency	Mizuho Capital Marke 0V6IIBSG6QX2D1J8S70P30	11/08/2019	03/31/2037	09/30/2021	Other		75,347	3.15 / 4.107	88		(3,968)	629	88			5,150		(4,056)			100/100
RCV 4.107 PAY 3.15 03/31/2037	SEMPERIAN PPP G8059#AA0	SCH D-1	Currency	Mizuho Capital Marke 0V6IIBSG6QX2D1J8S70P30	11/08/2019	03/31/2037	09/30/2021	Other		74,461	4.107 / 4.107	88		(3,968)	629	88					(4,056)			100/100
RCV 4.107 PAY 3.15 03/31/2037	SEMPERIAN PPP G8059#AA0	SCH D-1	Currency	Mizuho Capital Marke 0V6IIBSG6QX2D1J8S70P30	11/08/2019	03/31/2037	09/30/2021	Other		148,921	3.15 / 4.107	176		(7,935)	(1,837)	176					(8,112)			100/100
RCV 2.927 PAY 2.2 11/29/2021	YOPLAIT SAS	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2021	11/29/2021	11/29/2021		1	28,845,600	2.2 / 2.927		2,380	2,026,570	110,477	2,380					2,024,190			100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												(547)	2,644	18,268,482	993,040	2,097	XXX		(16,254,107)	(346)	18,266,387			XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(547)	2,644	22,991,027	1,887,101	2,097	XXX		(16,254,107)	(346)	22,988,932			XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
Interest Rate Swap 5/5/2028 0.01055	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	07/29/2021	05/05/2028		Sale	1	3,000,000	0.14088 / 0.129197			71,342							71,342			0050
Interest Rate Swap 11/5/2027 0.010115	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	07/08/2021	11/05/2027		Sale	1		0.12138		(2,500,000)	2,555,838							2,555,838			0050
Interest Rate Swap 5/5/2028 0.01062	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	07/08/2021	05/05/2028		Sale	1		0.14254		2,000,000	(2,000,000)							(2,000,000)			0050
Interest Rate Swap 2/5/2028 0.010285	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	07/29/2021	02/05/2028		Sale	1		0.129197		3,250,000	(3,250,000)							(3,250,000)			0050
Interest Rate Swap 2/5/2028 0.010285	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	07/29/2021	02/05/2028		Sale	1		0.14088		(3,250,000)	3,318,045							3,318,045			0050
Interest Rate Swap 5/5/2028 0.01062	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	07/08/2021	05/05/2028		Sale	1		0.14088		(2,000,000)	2,046,565							2,046,565			0050
Interest Rate Swap 11/5/2027 0.010115	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	07/08/2021	11/05/2027		Sale	1		0.169649		2,500,000	(2,500,000)							(2,500,000)			0050
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate														241,790			XXX				241,790			XXX
1169999999. Subtotal - Swaps - Hedging Other														241,790			XXX				241,790			XXX
1229999999. Subtotal - Swaps - Replication																	XXX							XXX
1289999999. Subtotal - Swaps - Income Generation																	XXX							XXX
1349999999. Subtotal - Swaps - Other																	XXX							XXX
1359999999. Total Swaps - Interest Rate														4,964,335	894,061		XXX				4,964,335			XXX
1369999999. Total Swaps - Credit Default																	XXX							XXX
1379999999. Total Swaps - Foreign Exchange												(547)	2,644	18,268,482	993,040	2,097	XXX		(16,254,107)	(346)	18,266,387			XXX
1389999999. Total Swaps - Total Return																	XXX							XXX
1399999999. Total Swaps - Other																	XXX							XXX
1409999999. Total Swaps												(547)	2,644	23,232,817	1,887,101	2,097	XXX		(16,254,107)	(346)	23,230,722			XXX
1479999999. Subtotal - Forwards																	XXX							XXX
1509999999. Subtotal - SSAP No. 108 Adjustments																	XXX							XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(547)	2,644	22,991,027	1,887,101	2,097	XXX		(16,254,107)	(346)	22,988,932			XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1709999999. Subtotal - Hedging Other												245,999,526	(1,262,999)	487,417,199	582,227	23,785,057	XXX	(13,955,763)		(106,521,765)	463,632,153			XXX
1719999999. Subtotal - Replication																	XXX							XXX
1729999999. Subtotal - Income Generation																	XXX							XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
1739999999. Subtotal - Other																	XXX							XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX							XXX
1759999999 - Totals												245,998,979	(1,260,355)	510,408,226	2,469,328	23,787,154	XXX	(13,955,763)	(16,254,107)	(106,522,111)	486,621,085			XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0010	Provide an economic hedge on the market risk inherent in the fixed indexed annuity where the customer is guaranteed a minimum return based on the S&P 500 Index also hedging delta on JPMorgan ETF Efficiente Index.
0020	Convert USD to foreign currency in order to purchase/sell foreign denominated stocks.
0030	Provide an economic hedge on the foreign currency risk arising from investing in assets denominated in foreign currency.
0040	Provide an economic hedge on interest rate risk arising from investing in variable rate bonds
0050	Provide economic hedge duration risk in fixed maturities portfolio

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
ESH2	205	47,948,888	EMINI S&P MAR2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/18/2022	Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39	12/31/2021	4,679.5390	4,758.5000	825,738					825,738	825,738	575,000	0010	50
GIF2	5	683,625	GLD SAC NDX JAN2	EQUITY INDEXED ANNUITY	EXH 5	Commodity	01/18/2022	CME:Index and Option SNZ20JLFK8MNNCLQ0F39	12/09/2021	546.9000	561.6500	18,437					18,437	18,437	2,037,500	0010	250
1539999999. Subtotal - Long Futures - Hedging Other												844,175					844,175	844,175	2,612,500	XXX	XXX
1579999999. Subtotal - Long Futures												844,175					844,175	844,175	2,612,500	XXX	XXX
ESH2	3	698,400	EMINI S&P MAR2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/18/2022	Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39	12/16/2021	4,656.0000	4,758.5000	(15,375)					(15,375)	(15,375)	575,000	0010	50
1609999999. Subtotal - Short Futures - Hedging Other												(15,375)					(15,375)	(15,375)	575,000	XXX	XXX
1649999999. Subtotal - Short Futures												(15,375)					(15,375)	(15,375)	575,000	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												828,800					828,800	828,800	3,187,500	XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												828,800					828,800	828,800	3,187,500	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Credit Suisse Securities (USA) LLC	8,836,107	(8,836,107)	
Wells Fargo Securities LLC		5,265,917	5,265,917
Total Net Cash Deposits	8,836,107	(3,570,190)	5,265,917

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0010	Provide an economic hedge on the market risk inherent in the fixed indexed annuity where the customer is guaranteed a minimum return based on the S&P 500 Index also hedging delta on JPMorgan ETF Efficiente Index.

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESH1	180	34,135,920	EMINI S&P MAR1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/19/2021	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	12/10/2020	3,793.0492	03/11/2021	3,892.8539	Sale	898,243	898,243				50
MFSH1	108	11,808,005	MSCI EAFE MAR1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/31/2021	Intercontinental Exc 549300R41G1TWPZT5U32	02/22/2021	2,186.9509	03/11/2021	2,212.1278	Sale	135,955	135,955				50
GIF1	10	969,913	GLD S BY S JAN1	EQUITY INDEXED ANNUITY	EXH 5	Commodity	01/19/2021	CME:Index and Option SNZ20JLFK8MNNCL00F39	12/10/2020	388.1700	01/08/2021	422.5100	Sale	85,850	85,850				250
GIG1	7	741,825	GLD S BY S FEB1	EQUITY INDEXED ANNUITY	EXH 5	Commodity	02/16/2021	CME:Index and Option SNZ20JLFK8MNNCL00F39	01/08/2021	424.2214	02/09/2021	453.0000	Sale	50,363	50,363				250
GIH1	4	458,050	GLD S BY S MAR1	EQUITY INDEXED ANNUITY	EXH 5	Commodity	03/15/2021	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	02/09/2021	457.7125	03/11/2021	482.0375	Sale	24,325	24,325				250
ESM1	315	62,754,840	EMINI S&P JUN1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	06/18/2021	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	03/11/2021	3,984.5294	06/10/2021	4,176.4616	Sale	3,022,460	3,022,460				50
MFSM1	154	17,376,025	MSCI EAFE JUN1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	06/18/2021	Intercontinental Exc 549300R41G1TWPZT5U32	05/21/2021	2,251.2669	06/10/2021	2,282.2870	Sale	238,855	238,855				50
GIJ1	5	597,713	GLD S BY S APR1	EQUITY INDEXED ANNUITY	EXH 5	Commodity	04/16/2021	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	03/11/2021	478.1700	04/08/2021	469.3500	Sale	(11,025)	(11,025)				250
GIK1	5	586,313	GLD S BY S MAY1	EQUITY INDEXED ANNUITY	EXH 5	Commodity	05/17/2021	CME:Index and Option SNZ20JLFK8MNNCL00F39	04/08/2021	469.0500	05/10/2021	519.5700	Sale	63,150	63,150				250
GIM1	5	649,300	GLD S BY S JUN1	EQUITY INDEXED ANNUITY	EXH 5	Commodity	06/15/2021	CME:Index and Option SNZ20JLFK8MNNCL00F39	05/10/2021	519.5000	06/08/2021	530.3400	Sale	13,550	13,550				250
ESU1	363	77,513,500	EMINI S&P SEP1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	09/17/2021	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	06/10/2021	4,269.8573	09/09/2021	4,456.2300	Sale	3,367,660	3,367,660				50
GIN1	5	656,725	GLD S BY S JUL1	EQUITY INDEXED ANNUITY	EXH 5	Commodity	07/16/2021	CME:Index and Option SNZ20JLFK8MNNCL00F39	06/08/2021	525.0500	07/09/2021	526.7400	Sale	2,112	2,112				250
MFSU1	126	14,770,580	MSCI EAFE SEP1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	09/17/2021	Intercontinental Exc 549300R41G1TWPZT5U32	08/23/2021	2,345.8730	09/09/2021	2,332.6190	Sale	(83,500)	(83,500)				50
GIQ1	6	778,088	GI AUG1	EQUITY INDEXED ANNUITY	EXH 5	Commodity	08/16/2021	CME:Index and Option SNZ20JLFK8MNNCL00F39	07/09/2021	518.7250	08/10/2021	513.4500	Sale	(7,912)	(7,912)				250
ESZ1	667	139,984,543	EMINI S&P DEC1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	12/17/2021	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	11/22/2021	4,546.1938	12/09/2021	4,605.3192	Sale	1,949,995	1,949,995				50
GIU1	6	768,150	GLD SAC NDX SEP1	EQUITY INDEXED ANNUITY	EXH 5	Commodity	09/16/2021	CME:Index and Option SNZ20JLFK8MNNCL00F39	08/10/2021	512.1000	09/09/2021	530.0500	Sale	26,925	26,925				250
MFSZ1	189	14,741,100	MSCI EAFE DEC1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	12/17/2021	Intercontinental Exc 549300R41G1TWPZT5U32	12/07/2021	2,347.9048	12/09/2021	2,331.1976	Sale	(106,995)	(106,995)				50
GIV1	6	792,975	GLD SAC NDX OCT1	EQUITY INDEXED ANNUITY	EXH 5	Commodity	10/15/2021	CME:Index and Option SNZ20JLFK8MNNCL00F39	09/09/2021	528.3833	10/07/2021	568.8333	Sale	60,675	60,675				250
GIX1	4	567,500	GLD SAC NDX NOV1	EQUITY INDEXED ANNUITY	EXH 5	Commodity	11/15/2021	CME:Index and Option SNZ20JLFK8MNNCL00F39	10/07/2021	567.5000	11/08/2021	579.9000	Sale	12,400	12,400				250
GIZ1	11	1,548,813	GLD SAC NDX DEC1	EQUITY INDEXED ANNUITY	EXH 5	Commodity	12/15/2021	CME:Index and Option SNZ20JLFK8MNNCL00F39	11/22/2021	563.6318	12/09/2021	554.1500	Sale	(26,075)	(26,075)				250
ESH2	62	14,543,620	EMINI S&P MAR2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/18/2022	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	12/09/2021	4,694.1194	12/27/2021	4,717.6048	Sale	72,805	72,805				50
MFSH2	33	3,742,585	MSCI EAFE MAR2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/18/2022	Intercontinental Exc 549300R41G1TWPZT5U32	12/09/2021	2,260.7939	12/22/2021	2,284.7000	Sale	39,444	39,444				50
GIF2	1	136,725	GLD SAC NDX JAN2	EQUITY INDEXED ANNUITY	EXH 5	Commodity	01/18/2022	CME:Index and Option SNZ20JLFK8MNNCL00F39	12/09/2021	549.7000	12/23/2021	557.5000	Sale	1,950	1,950				250
1539999999. Subtotal - Long Futures - Hedging Other														9,831,210	9,831,210			XXX	XXX
1579999999. Subtotal - Long Futures														9,831,210	9,831,210			XXX	XXX
ESH1	3	549,630	EMINI S&P MAR1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/19/2021	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	12/10/2020	3,665.4000	01/14/2021	3,791.2000	Sale	(18,870)	(18,870)				50
ESM1	10	4,378,563	EMINI S&P JUN1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	06/18/2021	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	03/16/2021	3,948.6500	04/14/2021	4,117.9000	Sale	(85,175)	(85,175)				50
MFSZ1	12	461,880	MSCI EAFE DEC1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	12/17/2021	Intercontinental Exc 549300R41G1TWPZT5U32	11/23/2021	2,439.6250	11/29/2021	2,377.9000	Sale	12,345	12,345				50
MFSH2	9	1,031,440	MSCI EAFE MAR2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/18/2022	Intercontinental Exc 549300R41G1TWPZT5U32	12/22/2021	2,207.6667	12/28/2021	2,254.0000	Sale	(20,850)	(20,850)				50
1609999999. Subtotal - Short Futures - Hedging Other														(112,550)	(112,550)			XXX	XXX
1649999999. Subtotal - Short Futures														(112,550)	(112,550)			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														9,718,660	9,718,660			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														9,718,660	9,718,660			XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0010	Provide an economic hedge on the market risk inherent in the fixed indexed annuity where the customer is guaranteed a minimum return based on the S&P 500 Index also hedging delta on JPMorgan ETF Efficiente Index.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		6,130,367	(35,650)	6,130,367	864,450	(35,650)	864,450	3,187,500	3,187,500
Bank of America, NA B4TYDEB6GKMZO031MB27	Y	N	71,804,294		39,360,436	(7,598,077)		74,292,530	(3,676,526)		1,669,102	
Barclays Bank PLC G5GSEF7VJP5I70UK5573	Y	N	71,667,948		31,330,539	(2,700,376)		74,462,757	(2,913,610)			
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Y	N	14,723,319		8,292,932			14,010,892			369,692	
Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	Y	N	31,766,615		14,693,337			31,056,407				
Citibank NA E570DZWZ7FF32TWEFA76	Y	N	13,850,000		10,462,801			13,900,365		50,365		
Credit Suisse International E58DKGMJYYYJLN8C3868	Y	N	30,146,193		18,110,879			24,252,023			814,512	
Goldman Sachs International W22LROWP2IHZNBB6K528	Y	N	2,330,000		2,019,560			2,170,436			76,658	
JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	Y	N	92,840,000		43,965,541	(1,882,750)		91,501,467	(814,734)		1,577,942	
Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	Y	N	5,522,250		8,720,727	(7,738,729)		9,663,428	(5,250,368)		2,965,897	
Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	Y	N	50,608,605		21,193,387	(1,122,600)		51,676,395	(1,334,917)			
Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	Y	N	1,764,886		1,457,100			1,630,349			59,079	
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Y	N	13,991,818		14,795,636	(7,555,005)		18,628,004	(5,458,351)		1,821,234	
Truist Bank JJKC32MCHWD171265Z06	Y	N	23,837,698		15,149,581	(825,143)		24,588,072	(634,470)	115,904		
Societe Generale 254900J6B390XMPVLV82	Y	N	3,740,000		2,590,446	(19,114)		3,754,507	(68,091)			
UBS AG BFM8T61CT2L10CEMIK50	Y	N	1,300,000		903,087			1,130,381				
0299999999. Total NAIC 1 Designation			429,893,626		233,045,989	(29,441,794)		436,718,013	(20,151,067)	166,269	9,354,116	
0399999999. Total NAIC 2 Designation												
0499999999. Total NAIC 3 Designation												
0599999999. Total NAIC 4 Designation												
0699999999. Total NAIC 5 Designation												
0799999999. Total NAIC 6 Designation												
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)					12,371	(11,331,641)		12,111,836	(12,029,745)	82,091	19,181,747	7,862,477
0999999999 - Gross Totals			429,893,626		239,188,727	(40,809,085)	6,130,367	449,694,299	(32,216,462)	1,112,810	31,723,363	11,049,977
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					239,188,727	(40,809,085)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Wells Fargo Securities LLC VYVVCKR63DVZZN70PB21	Cash	000000-00-0	US DOLLAR	6,130,367	6,130,367	6,130,367		IV
Wells Fargo Securities LLC VYVVCKR63DVZZN70PB21	Treasury	000000-00-0	US TREASURY 1.625 11/15/22	41,200,000	41,637,750	41,084,407	11/15/2022	I
0199999999 - Total				47,330,367	47,768,117	47,214,774	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Bank of America, NA B4TYDEB6GKMZO031MB27	Cash	000000-00-0	US DOLLAR	71,804,294	71,804,294	XXX		V
Barclays Bank PLC G5GSEF7VJP5I7OUK5573	Cash	000000-00-0	US DOLLAR	71,667,948	71,667,948	XXX		V
BNP Paribas SA R0MUWSFPU8MPRO8K5P83	Cash	000000-00-0	US DOLLAR	14,723,319	14,723,319	XXX		V
Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	Cash	000000-00-0	US DOLLAR	31,766,615	31,766,615	XXX		V
Citibank NA E57ODZWZ7FF32TWEFA76	Cash	000000-00-0	US DOLLAR	13,850,000	13,850,000	XXX		V
Credit Suisse International E58DKGMJYYYJLN8C3868	Cash	000000-00-0	US DOLLAR	30,146,193	30,146,193	XXX		V
Goldman Sachs International W22LROWP2IHZNBB6K528	Cash	000000-00-0	US DOLLAR	2,330,000	2,330,000	XXX		V
JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	Cash	000000-00-0	US DOLLAR	92,840,000	92,840,000	XXX		V
Mizuho Capital Markets LLC 0V6W8S6QX2D1J857QP30	Cash	000000-00-0	US DOLLAR	5,522,250	5,522,250	XXX		V
Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	Cash	000000-00-0	US DOLLAR	50,608,605	50,608,605	XXX		V
Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	Cash	000000-00-0	US DOLLAR	1,764,886	1,764,886	XXX		V
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Cash	000000-00-0	US DOLLAR	13,991,818	13,991,818	XXX		V
Truist Bank JJKC32MCHWDI71265Z06	Cash	000000-00-0	US DOLLAR	23,837,698	23,837,698	XXX		V
Societe Generale 254900J6B390XMPVLV82	Cash	000000-00-0	US DOLLAR	3,740,000	3,740,000	XXX		V
UBS AG BFM8T61CT2L1QCEMIK50	Cash	000000-00-0	US DOLLAR	1,300,000	1,300,000	XXX		V
0299999999 - Total				429,893,625	429,893,625	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
JP Morgan ..... New York, NY		0.000			1,047,871,775	XXX
Bank of America ..... Covina, CA		0.000			13,159,724	XXX
Wells Fargo ..... Seattle, WA		0.000			3,146,374	XXX
0199998 Deposits in ... 4 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX			368,424	XXX
0199999. Totals - Open Depositories	XXX	XXX			1,064,546,297	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX				XXX
0299999. Totals - Suspended Depositories	XXX	XXX				XXX
0399999. Total Cash on Deposit	XXX	XXX			1,064,546,297	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash	XXX	XXX			1,064,546,297	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	435,580,579	4. April	736,796,686	7. July	879,552,529	10. October	873,254,439
2. February	512,325,035	5. May	821,556,100	8. August	995,258,528	11. November	1,104,512,101
3. March	1,050,799,326	6. June	979,365,078	9. September	890,972,150	12. December	1,064,546,297

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations								
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds								
723755-10-4	PIONEER US GOVT MM A		03/31/2020	0.010		638		
8699999. Subtotal - All Other Money Market Mutual Funds						638		

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	LIFE INSURANCE			109,632	114,228
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	LIFE INSURANCE			38,819	40,706
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA	0	LIFE INSURANCE	32,651,979,153	31,645,653,180		
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	LIFE INSURANCE			248,759	254,086
33. New York NY						
34. North Carolina NC	B	LIFE INSURANCE			444,955	458,820
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	LIFE INSURANCE			51,580	59,633
48. Washington WA	B	LIFE INSURANCE			4,990,380	5,176,897
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR	B	LIFE INSURANCE			1,014,099	1,027,053
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	32,651,979,153	31,645,653,180	6,898,224	7,131,423
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

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