

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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2026

OF THE CONDITION AND AFFAIRS OF THE

RiverSource Life Insurance Company

NAIC Group Code 0004 (Current) 0004 (Prior) NAIC Company Code 65005 Employer's ID Number 41-0823832

Organized under the Laws of Minnesota, State of Domicile or Port of Entry MN

Country of Domicile United States of America

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

Incorporated/Organized 08/07/1957 Commenced Business 10/31/1957

Statutory Home Office 227 Ameriprise Financial Center (Street and Number), Minneapolis, MN, US 55474 (City or Town, State, Country and Zip Code)

Main Administrative Office 227 Ameriprise Financial Center (Street and Number)

Minneapolis, MN, US 55474 (City or Town, State, Country and Zip Code), 612-671-3131 (Area Code) (Telephone Number)

Mail Address 227 Ameriprise Financial Center (Street and Number or P.O. Box), Minneapolis, MN, US 55474 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 227 Ameriprise Financial Center (Street and Number)

Minneapolis, MN, US 55474 (City or Town, State, Country and Zip Code), 612-671-3131 (Area Code) (Telephone Number)

Internet Website Address ameriprise.com

Statutory Statement Contact Patty L. Tobritzhofer (Name), 612-678-8525 (Area Code) (Telephone Number)

RVS.Statutory.Statement.Contact@ampf.com (E-mail Address), (FAX Number)

OFFICERS

Chairman and President	Jason John Poor #	Secretary and General Counsel	Paula Jacqueline Minella
Appointed Actuary	Joshua Allen Twohy	SVP and Treasurer	Shweta Jhanji

OTHER

Gregg Lewis Ewing, VP and Controller	Brian Edward Hartert, CFO	Kevin Loren Kehn, SVP and Chief Actuary
Kirk Michael Moore, VP - Investments	Thomas William Murphy, VP - Investments	Michael John Pelzel, SVP - Corporate Tax
Stephen Ray Wolfrath, SVP - Insurance and Annuities Product Development and Management		

DIRECTORS OR TRUSTEES

Matthew James Buschy #	Kevin Loren Kehn	Jason John Poor #
Travis James Rako #	Gene Richard Tannuzzo	Stephen Ray Wolfrath
Trevor Lincoln Zeimet #		

State of MN
County of Hennepin 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.

Jason John Poor
Chairman and President

Paula Jacqueline Minella
Secretary and General Counsel

Shweta Jhanji
SVP and Treasurer

Subscribed and sworn to before me this
26th day of October, 2026

Kelcia Anne Cannon

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.....

KELCIA ANNE CANNON
Notary Public
Minnesota
My Commission Expires
Jan 31, 2027

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	9,564,181,727		9,564,181,727	9,635,765,190
2.	Stocks:				
	2.1 Preferred stocks				
	2.2 Common stocks	387,229,219		387,229,219	425,842,234
3.	Mortgage loans on real estate:				
	3.1 First liens	1,247,491,771		1,247,491,771	1,215,898,461
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	63,420,969		63,420,969	65,808,095
	4.2 Properties held for the production of income (less $ ..... encumbrances)				
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ 7,676,393), cash equivalents ($ 1,784,172,576) and short-term investments ($ .....)	1,791,848,969		1,791,848,969	2,607,834,260
6.	Contract loans (including $ ..... premium notes)	1,046,362,171	223,877	1,046,138,294	993,051,343
7.	Derivatives	5,538,147,542		5,538,147,542	5,137,525,194
8.	Other invested assets	36,670,511	1,698,264	34,972,247	43,140,211
9.	Receivables for securities	34,843,071		34,843,071	98,864,938
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	19,710,195,950	1,922,141	19,708,273,809	20,223,729,926
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	124,845,494		124,845,494	112,948,732
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	4,572,375	67,949	4,504,426	4,990,058
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)				
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	86,566,607		86,566,607	101,383,468
	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				
18.1	Current federal and foreign income tax recoverable and interest thereon	706,155,620		706,155,620	263,254,596
18.2	Net deferred tax asset	5,322,970	5,322,970		
19.	Guaranty funds receivable or on deposit	26,174,512		26,174,512	25,686,793
20.	Electronic data processing equipment and software	36,005,678	36,005,678		
21.	Furniture and equipment, including health care delivery assets ($ .....)	5,500	5,500		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	40,327,606		40,327,606	45,529,052
24.	Health care ($ .....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	5,590,589,607	1,664,497	5,588,925,110	4,971,736,847
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	26,330,761,919	44,988,735	26,285,773,184	25,749,259,472
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	100,735,667,654		100,735,667,654	98,124,697,632
28.	Total (Lines 26 and 27)	127,066,429,573	44,988,735	127,021,440,838	123,873,957,104
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	Derivative collateral	2,977,466,255		2,977,466,255	2,518,477,270
2502.	Net deferred losses from variable annuity hedge	2,416,244,857		2,416,244,857	2,254,633,735
2503.	Business owned life insurance	113,011,358		113,011,358	112,592,948
2598.	Summary of remaining write-ins for Line 25 from overflow page	83,867,137	1,664,497	82,202,640	86,032,894
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	5,590,589,607	1,664,497	5,588,925,110	4,971,736,847

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 11,627,412,005 less $ included in Line 6.3 (including $ Modco Reserve)	11,627,412,005	11,408,250,235
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	2,971,798,761	2,974,291,941
3.	Liability for deposit-type contracts (including $ Modco Reserve)	82,526,450	78,739,025
4.	Contract claims:		
	4.1 Life	36,777,383	46,229,811
	4.2 Accident and health	16,981,431	16,321,541
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 3,082,206 accident and health premiums	5,051,367	5,255,491
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	1,092,300	1,298,900
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 32,040,727 ceded	32,040,727	37,176,099
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $, accident and health $ and deposit-type contract funds $		
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	23,626,473	25,623,269
13.	Transfers to Separate Accounts due or accrued (net) (including $ (2,374,581,784) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(2,283,717,962)	(2,369,640,743)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	16,215,430	16,276,314
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability	168,451,657	761,209
16.	Unearned investment income	2,252,127	2,329,855
17.	Amounts withheld or retained by reporting entity as agent or trustee	8,468,107	7,821,106
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	98,221,402	79,874,847
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 $ 200,000,000 and interest thereon $ 467,304	200,467,304	200,439,444
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	239,207,421	238,259,122
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	87,343,942	74,938,221
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	8,385,270,772	7,406,716,626
	24.09 Payable for securities	486,066,555	624,500,512
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	1,941,556,248	2,544,165,332
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	24,147,109,900	23,419,628,157
27.	From Separate Accounts Statement	100,735,255,415	97,961,569,469
28.	Total liabilities (Lines 26 and 27)	124,882,365,315	121,381,197,626
29.	Common capital stock	3,000,000	3,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	500,000,000	500,000,000
33.	Gross paid in and contributed surplus		
34.	Aggregate write-ins for special surplus funds	2,424,665,929	2,264,955,466
35.	Unassigned funds (surplus)	(788,590,406)	(275,195,988)
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 $ 412,239 in Separate Accounts Statement)	2,136,075,523	2,489,759,478
38.	Totals of Lines 29, 30 and 37	2,139,075,523	2,492,759,478
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	127,021,440,838	123,873,957,104
	DETAILS OF WRITE-INS		
2501.	Derivative collateral	1,941,351,459	2,544,021,618
2502.	Miscellaneous liabilities	204,789	143,714
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,941,556,248	2,544,165,332
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.	Surplus from variable annuity hedge	2,416,244,857	2,254,633,735
3402.	Surplus from admitted disallowed IMR	8,421,072	10,321,731
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	2,424,665,929	2,264,955,466

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	4,979,908,810	4,273,538,186	5,810,615,937
2.	Considerations for supplementary contracts with life contingencies			
3.	Net investment income	642,140,711	654,479,967	860,560,306
4.	Amortization of Interest Maintenance Reserve (IMR)	(8,183,891)	(12,269,763)	(16,344,153)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(129,680,702)	330,717,595	373,937,381
6.	Commissions and expense allowances on reinsurance ceded	39,764,914	40,183,880	54,434,241
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	1,139,237,788	1,143,846,568	1,541,487,633
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	413,395,062	397,088,636	536,768,022
9.	Totals (Lines 1 to 8.3)	7,076,582,692	6,827,585,069	9,161,459,367
10.	Death benefits	218,925,212	232,095,297	294,059,425
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	940,668,148	866,486,407	1,144,787,880
13.	Disability benefits and benefits under accident and health contracts	190,115,205	181,174,249	244,695,445
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	6,570,397,470	5,278,489,974	7,325,898,599
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	2,157,448	2,980,061	3,696,145
18.	Payments on supplementary contracts with life contingencies	6,322	6,322	8,429
19.	Increase in aggregate reserves for life and accident and health contracts	208,295,663	32,472,405	50,847,768
20.	Totals (Lines 10 to 19)	8,130,565,468	6,593,704,715	9,063,993,691
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	378,695,848	345,714,917	470,014,125
22.	Commissions and expense allowances on reinsurance assumed			
23.	General insurance expenses and fraternal expenses	292,399,202	290,490,932	390,638,675
24.	Insurance taxes, licenses and fees, excluding federal income taxes	23,613,520	26,950,616	35,971,035
25.	Increase in loading on deferred and uncollected premiums	234,485	306,522	216,277
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,794,331,537)	(2,009,532,104)	(2,797,345,768)
27.	Aggregate write-ins for deductions	199,900	289,000	332,899
28.	Totals (Lines 20 to 27)	6,031,376,886	5,247,924,598	7,163,820,934
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	1,045,205,806	1,579,660,471	1,997,638,433
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)	1,045,205,806	1,579,660,471	1,997,638,433
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	39,299,587	57,297,108	142,254,072
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)	1,005,906,219	1,522,363,363	1,855,384,361
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (238,879,320) (excluding taxes of $ (1,670,226) transferred to the IMR)	(898,641,252)	(356,199,786)	(754,283,700)
35.	Net income (Line 33 plus Line 34)	107,264,967	1,166,163,577	1,101,100,661
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	2,492,759,478	2,665,891,413	2,665,891,413
37.	Net income (Line 35)	107,264,967	1,166,163,577	1,101,100,661
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 40,285,620	112,937,650	(482,990,820)	(257,249,867)
39.	Change in net unrealized foreign exchange capital gain (loss)	(9,555,300)	4,869,154	4,308,489
40.	Change in net deferred income tax	(127,809,721)	(219,084,192)	(213,373,179)
41.	Change in nonadmitted assets	(2,200,325)	1,118,697	(3,616,564)
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	(8,372,927)		
44.	Change in asset valuation reserve	(948,299)	(199,371,882)	(204,301,475)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	33,035,222	211,153,555	211,157,998
47.	Other changes in surplus in Separate Accounts Statement	(33,035,222)	(211,153,555)	(211,157,998)
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (stock dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in		(450,731,922)	(450,731,922)
	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	(425,000,000)	(49,268,078)	(149,268,078)
53.	Aggregate write-ins for gains and losses in surplus			
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(353,683,955)	(229,295,466)	(173,131,935)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,139,075,523	2,436,595,947	2,492,759,478
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous income	413,395,062	397,088,636	536,768,022
08.302.				
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	413,395,062	397,088,636	536,768,022
2701.	Miscellaneous deductions	199,900	289,000	332,899
2702.				
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	199,900	289,000	332,899
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)			

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	4,981,456,341	4,275,681,970	5,811,305,852
2.	Net investment income	550,446,162	532,525,067	701,018,515
3.	Miscellaneous income	1,595,696,396	1,580,971,598	2,127,224,138
4.	Total (Lines 1 to 3)	7,127,598,899	6,389,178,635	8,639,548,505
5.	Benefit and loss related payments	7,921,380,854	6,546,952,741	9,021,190,244
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(2,913,289,540)	(2,907,008,129)	(3,707,330,482)
7.	Commissions, expenses paid and aggregate write-ins for deductions	684,649,361	666,391,066	899,680,078
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	240,476,060	317,062,063	(51,149,846)
10.	Total (Lines 5 through 9)	5,933,216,735	4,623,397,741	6,162,389,994
11.	Net cash from operations (Line 4 minus Line 10)	1,194,382,164	1,765,780,894	2,477,158,511
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	462,374,035	527,261,282	769,177,940
	12.2 Stocks			
	12.3 Mortgage loans	93,340,599	71,930,563	97,367,985
	12.4 Real estate			
	12.5 Other invested assets	2,181,355	3,168,549	3,947,819
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(1,408,931)	(9,056,883)	(8,785,159)
	12.7 Miscellaneous proceeds	1,484,403		371,074,945
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	557,971,461	593,303,511	1,232,783,530
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	385,886,937	1,512,610,058	1,940,346,432
	13.2 Stocks			
	13.3 Mortgage loans	125,964,750	3,481,450	75,826,665
	13.4 Real estate			
	13.5 Other invested assets		19,100,000	19,100,000
	13.6 Miscellaneous applications	1,599,825,829	96,992,901	118,193,596
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,111,677,516	1,632,184,409	2,153,466,693
14.	Net increase/(decrease) in contract loans and premium notes	53,107,986	58,550,268	71,510,677
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,606,814,041)	(1,097,431,166)	(992,193,840)
	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		(450,731,922)	(450,731,922)
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	3,787,425	2,383,479	7,611,283
	16.5 Dividends to stockholders	425,000,000	49,268,078	149,268,078
	16.6 Other cash provided (applied)	17,659,161	37,393,587	(5,774,402)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(403,553,414)	(460,222,934)	(598,163,119)
	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)	(815,985,291)	208,126,794	886,801,552
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	2,607,834,260	1,721,032,708	1,721,032,708
	19.2 End of period (Line 18 plus Line 19.1)	1,791,848,969	1,929,159,502	2,607,834,260

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

20.0001. Net assets transferred to (from) non-insulated separate accounts		754,011,841	754,011,841

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Individual life	829,777,886	819,245,822	1,100,407,389
2.	Group life	10,440	11,872	15,638
3.	Individual annuities	4,253,617,831	3,542,800,307	4,837,272,672
4.	Group annuities	19,186,226	21,589,274	28,582,005
5.	Accident & health	194,738,890	203,366,931	272,874,951
6.	Fraternal			
7.	Other lines of business			
8.	Subtotal (Lines 1 through 7)	5,297,331,273	4,587,014,206	6,239,152,655
9.	Deposit-type contracts	14,351,427	10,590,184	18,273,598
10.	Total (Lines 8 and 9)	5,311,682,700	4,597,604,390	6,257,426,253

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of RiverSource Life Insurance Company (the "Company" or "RiverSource Life") have been prepared in conformity with accounting practices prescribed or permitted by the State of Minnesota Department of Commerce. The Minnesota Department of Commerce has adopted the National Association of Insurance Commissioners ("NAIC") Accounting Practices and Procedures Manual as a component of its prescribed statutory accounting principles ("SAP").

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Minnesota is shown below:

	SSAP #	F/S Page	F/S Line #	September 30, 2026	December 31, 2025
NET INCOME/(LOSS):					
(1) The Company's state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 107,264,967	$ 1,101,100,661
(2) State prescribed practices that increase/(decrease) NAIC SAP: None				—	—
(3) State permitted practices that increase/(decrease) NAIC SAP: None				—	—
(4) NAIC SAP (1–2–3=4)	XXX	XXX	XXX	$ 107,264,967	$ 1,101,100,661
SURPLUS:					
(5) The Company's state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 2,139,075,523	$ 2,492,759,478
(6) State prescribed practices that increase/(decrease) NAIC SAP: None				—	—
(7) State permitted practices that increase/(decrease) NAIC SAP: None				—	—
(8) NAIC SAP (5–6–7=8)	XXX	XXX	XXX	$ 2,139,075,523	$ 2,492,759,478

B. – D. No significant change.

2. Accounting Changes and Corrections of Errors

Accounting Changes

None.

Changes in Reserve Valuation Basis

Generator of Economic Scenario ("GOES")

In 2025, the NAIC adopted revisions to the Valuation Manual ("VM") related to the adoption of the GOES for Principle-Based Reserving calculations. GOES applies to calculations for life insurance, variable annuities, and non-variable annuities under VM-20, VM-21, and VM-22 and is effective January 1, 2026. The Company adopted GOES as of that date. There was a resulting increase of $8 million in reserves, net of reinsurance, under VM-21. This amount is reported as a change in reserve valuation basis on Line 43 of the Summary of Operations. There was no impact to reserves, net of reinsurance under VM-20, and VM-22 is prospective and did not impact existing reserves.

Correction of Errors

None.

3. Business Combinations and Goodwill

Not applicable.

4. Discontinued Operations

Not applicable.

5. Investments

A. - C. No significant change.

D. Asset-Backed Securities ("ABS")

(1) Prepayment assumptions for ABS are based on financial information provided by a licensed data provider. These assumptions are consistent with the current interest rate and economic environment. The retrospective method is used to value ABS except in situations where rate changes result in recalculation of the effective yield. The recalculated yield is used to amortize the investment as of the rate change date.

(2) During the nine months ended September 30, 2026, the Company had no other-than-temporary impairments ("OTTI") recognized on ABS due to intent to sell or inability or lack of intent to retain for a period of time sufficient to recover the amortized cost.

(3) The Company had no ABS as of September 30, 2026 for which an OTTI has been recognized in the current reporting period due to the fact that the present value of cash flows expected to be collected is less than the amortized cost of the securities.

(4) The following table provides information about investments in ABS for which the carrying value (amortized cost) exceeds fair value and the length of time that individual securities have continuously had amortized cost in excess of fair value, as of September 30, 2026:

a. The aggregate amount of unrealized losses:

1.	Less than 12 Months	$ 70,350,940
2.	12 Months or Longer	$ 116,690,390

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

1.	Less than 12 Months	$ 1,310,518,416
2.	12 Months or Longer	$ 557,929,093

For all ABS for which carrying value exceeds fair value, RiverSource Life has the intent and ability to retain the investment in the security for a period of time sufficient to recover the carrying value.

(5) No change.

E. – K No significant change.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

The Company does not have any assets held under modco or funds withheld reinsurance arrangements. Therefore, columns and disclosures related to modco and funds withheld assets in Note 5L are not applicable.

(1) Restricted assets (including pledged)

	Gross (Admitted & Nonadmitted) Restricted[1]						Current Year		
	Current Year				6	7	9	Percentage	
Restricted Asset Category	1 Total General Account (G/A)	3 Total Separate Account (S/A) Restricted Assets	4 S/A Assets Supporting G/A Activity[2]	5 Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Admitted Restricted (5 minus 8)	10 Gross (Admitted & Nonadmitted) Restricted to Total Assets[3]	11 Admitted Restricted to Total Admitted Assets[4]
Federal Home Loan Bank ("FHLB") capital stock	$ 19,000,000	$ —	$ —	$ 19,000,000	$ 19,000,000	$ —	$ 19,000,000	—%	—%
On deposit with states	3,285,644	—	—	3,285,644	3,284,014	1,630	3,285,644		
Pledged collateral to FHLB (including assets backing funding agreements)	279,279,083	820,781,342	820,781,342	1,100,060,425	1,058,017,823	42,042,602	1,100,060,425	0.9	0.9
Pledged as collateral not captured in other categories	1,095,161,113	1,034,182,445	907,850,702	2,129,343,558	1,698,732,137	430,611,421	2,129,343,558	1.7	1.7
Collateral assets received and on balance sheet	1,934,907,127	—	—	1,934,907,127	2,539,506,914	(604,599,787)	1,934,907,127	1.5	1.5
Total restricted assets	$3,331,632,967	$1,854,963,787	$1,728,632,044	$5,186,596,754	$5,318,540,888	$(131,944,134)	$5,186,596,754	4.1%	4.1%

(1) Columns 2 and 8 are None.
(2) Subset of Column 3
(3) Column 5 divided by Asset Page, Line 28, Column 1
(4) Column 9 divided by Asset Page, Line 28, Column 3

(2) Detail of assets pledged as collateral not captured in other categories:

	Gross (Admitted & Nonadmitted) Restricted[1]								
	Current Year				6	7	8	Percentage	
Description of Assets	1 Total General Account (G/A)	3 Total Separate Account (S/A) Restricted Assets	4 S/A Assets Supporting G/A Activity[2]	5 Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	9 Gross (Admitted & Nonadmitted) Restricted to Total Assets	10 Admitted Restricted to Total Admitted Assets
Bonds pledged for derivatives	$1,095,161,113	$1,034,182,445	$907,850,702	$2,129,343,558	$1,698,732,137	$430,611,421	$2,129,343,558	1.7%	1.7%
Amount of total pledged under derivative contracts	1,095,161,113	1,034,182,445	907,850,702	2,129,343,558	1,698,732,137	430,611,421	2,129,343,558	XXX	XXX
Total Excluding Derivative Collateral (Total minus Amt of Total pledged under derivative contracts)	$ —	$ —	$ —	$ —	$ —	$ —	$ —	XXX	XXX

(1) Column 2 is None.
(2) Subset of Column 3

(3) The Company did not have any other restricted assets at September 30, 2026 and December 31, 2025.

(4) Collateral received and reflected as assets within the Company's financial statements:

Assets	1 Book/Adjusted Carrying Value ("BACV") Collateral	4 Fair Value Collateral	7 % of BACV to Total Assets (Admitted and Nonadmitted)*	8 % of BACV to Total Admitted Assets **
General Account:				
a.-i. None				
j. Other	$ 1,934,907,127	$ 1,934,907,127	7.3%	7.4%
k. Total assets	$ 1,934,907,127	$ 1,934,907,127	7.3%	7.4%
l. None				
Separate Account: None				

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

	1 Amount	2 % of Liability to Total Liabilities*
y. Recognized obligation to return collateral asset (General Account)	$ 1,934,907,127	8.0%
z.-dd. None		

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

(5) Assets held as collateral have been pledged for another purpose specific to the insurance reporting entity (not for the benefit of the reinsurer):

	Collateral Held
a. Securities Lending	$ —
b. Repo/repurchase Agreements	—
c. Placed under option contracts	—
d. On deposit with states	3,285,644
e. On deposit with other regulatory bodies	—
f. Pledged as collateral to FHLB (including assets backing funding agreements)	1,100,060,425
g. Pledged as collateral not captured in other categories	2,129,343,558
Total	$ 3,232,689,627

M. – S. No significant change.

6. Joint Ventures, Partnerships and Limited Liability Companies
No significant change.

7. Investment Income
No significant change.

NOTES TO FINANCIAL STATEMENTS

8. Derivative Instruments

A. Derivatives under *SSAP 86 – Derivatives* ("SSAP 86")

(1)-(4) and (7) No significant change.

(5), (6), (8) and (10) Not applicable.

(9) The deferred premium associated with certain options is paid or received semiannually over the life of the option contract or at maturity. The following is a summary of the payments the Company is scheduled to make for these options as of September 30, 2026:

Fiscal Year	Derivative Premium Payments Due
2026 (for the period from October 1, 2026 to December 31, 2026)	$ 18,916,200
2027	20,204,938
2028	30,000,911
2029	121,365,160
Thereafter	244,997,293
Total financing premiums	$ 435,484,502

	Undiscounted Future Premium Commitments	Derivative Fair Value with Premium Commitments (Reported on Schedule DB)	Derivative Fair Value Excluding Impact of Financing Premiums
Prior Year – 2025	$ 607,532,549	$ 1,130,409,951	$ 1,130,409,951
Current Year – 2026	435,484,502	722,678,060	722,678,060

B. Derivatives under *SSAP 108 – Derivative Hedging Variable Annuity Guarantees* ("SSAP 108")

(1) Discussion of hedged item/hedging instruments and hedging strategy: No significant change.

As discussed in Annual Statement Note 8B(1), due to the Company's modified approach to the calculation of deferred balances, the Company leaves columns 3 through 6 of Schedule DB Part E blank. The following table presents relevant information on the hedged item, based on RiverSource Life's modified approach:

Column #	5	6
Description in Schedule DB Part E	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk
RiverSource Life's calculation	Rho of full contract less Rho of fixed income assets supporting variable annuity reserves	Rho of designated hedged risk
1st Quarter 2026	$13,522,169	$4,501,505
2nd Quarter 2026	$13,179,610	$4,509,957
3rd Quarter 2026	$12,153,340	$4,203,382

(2) Recognition of gains/(losses) and deferred assets and liabilities:

a. Scheduled Amortization of net gains or (losses):

Amortization Year For the twelve months beginning September 30	Deferred Assets	Deferred Liabilities
1. 2026	$ (367,272,020)	$ —
2. 2027	(367,272,020)	—
3. 2028	(367,272,020)	—
4. 2029	(368,963,297)	—
5. 2030	(304,460,073)	—
6. 2031	(256,808,845)	—
7. 2032	(177,049,609)	—
8. 2033	(94,068,725)	—
9. 2034	(69,179,328)	—
10 2035	(43,898,919)	—
11. Total	$ (2,416,244,856)	$ —

b. Total Net Deferred gains/(losses) $ (2,416,244,856)

c. Reconciliation of Amortization:

1. Prior Year Net Deferred gains/(losses)	$ (2,254,633,735)
2. Current Year Amortization	(244,944,421)
3. Current Year Deferred Recognition	406,555,542
4. Ending Net Deferred gains/(losses) [1-(2+3)]	$ (2,416,244,856)

d. Open Derivative Removed from SSAP 108 and Captured in Scope of SSAP 86: No significant change.

e. Open Derivative Removed from SSAP 86 and Captured in Scope of SSAP 108: No significant change.

(3) Hedging Strategies Identified as No Longer Highly Effective: None.

(4) Hedging Strategies Terminated: None.

9. Income Taxes

No significant change.

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

A. and B.

Cash dividends/distributions paid and received by RiverSource Life were as follows:

	Nine Months Ended September 30, 2026 (in millions)
Paid to Ameriprise Financial, Inc.	$ 425
Received from RiverSource Life Insurance Co. of New York	50

NOTES TO FINANCIAL STATEMENTS

Beginning in 2025, the Company entered into total return swap intercompany derivative transactions with its parent company, Ameriprise Financial, Inc. The derivatives are not designated as hedging instruments, were entered into at arm's-length market prices, and are carried at fair value and reported in Schedule DB. As of September 30, 2026, the gross fair value of these intercompany derivative positions was $30 million in derivative assets and $134 million in derivative liabilities. Cash settlement activity related to intercompany total return swaps was $35 million for the nine months ended September 30, 2026. There were no amounts payable to or receivable from the parent company as of September 30, 2026.

C. – O. No significant change.

11. Debt

A. No significant change.

B. Federal Home Loan Bank Agreements

(1) The Company is a member of the FHLB of Des Moines which provides access to collateralized borrowings. The Company has accessed collateralized borrowings from the FHLB and has pledged (granted a lien on) certain investments as collateral, primarily commercial mortgage-backed securities and residential mortgage-backed securities.

(2) FHLB Capital Stock

a. Aggregate Totals

1. September 30, 2026

		1 Total 2+3	2 General Account	3 Separate Accounts
(a)	Membership Stock – Class A	$ —	$ —	$ —
(b)	Membership Stock – Class B	10,000,000	10,000,000	—
(c)	Activity Stock	9,000,000	9,000,000	—
(d)	Excess Stock	—	—	—
(e)	Aggregate Total	$ 19,000,000	$ 19,000,000	$ —
(f)	Estimated Borrowing Capacity as determined by the Insurer	$ 4,921,000,000	XXX	XXX

2. December 31, 2025

		1 Total 2+3	2 General Account	3 Separate Accounts
(a)	Membership Stock – Class A	$ —	$ —	$ —
(b)	Membership Stock – Class B	10,000,000	10,000,000	—
(c)	Activity Stock	9,000,000	9,000,000	—
(d)	Excess Stock	—	—	—
(e)	Aggregate Total	$ 19,000,000	$ 19,000,000	$ —
(f)	Estimated Borrowing Capacity as determined by the Insurer	$ 4,727,000,000	XXX	XXX

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 1,079,153,179	$ 1,100,060,425	$ 200,467,304
2. Current Year General Account Total Collateral Pledged	258,371,837	279,279,083	200,467,304
3. Current Year Separate Accounts Total Collateral Pledged	820,781,342	820,781,342	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	1,056,945,739	1,058,017,823	200,439,444

b. Maximum Amount Pledged (based on carrying value) 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 Maximum Collateral Pledged (Lines 2+3)	$ 1,143,575,684	$ 1,149,073,282	$ 200,424,106
2. Current Year General Account Maximum Collateral Pledged	283,884,935	289,382,533	200,424,106
3. Current Year Separate Accounts Maximum Collateral Pledged	859,690,749	859,690,749	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	1,066,638,917	1,072,173,990	200,507,199

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year

		1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a)	Debt	$ 200,467,304	$ 200,467,304	$ —	XXX
(b)	Funding Agreements	—	—	—	$ —
(c)	Other	—	—	—	XXX
(d)	Aggregate Total	$ 200,467,304	$ 200,467,304	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

2. Prior Year-end

		1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a)	Debt	$ 200,439,444	$ 200,439,444	$ —	XXX
(b)	Funding Agreements	—	—	—	$ —
(c)	Other	—	—	—	XXX
(d)	Aggregate Total	$ 200,439,444	$ 200,439,444	$ —	$ —

b. Maximum Amount during Reporting Period (Current Year)

		1 Total 2+3	2 General Account	3 Separate Accounts
1.	Debt	$ 200,467,304	$ 200,467,304	$ —
2.	Funding Agreements	—	—	—
3.	Other	—	—	—
4.	Aggregate Total	$ 200,467,304	$ 200,467,304	$ —

c. FHLB – Prepayment Obligations

		Does the Company have prepayment obligations under the following arrangements (YES/NO)?
1.	Debt	Yes
2.	Funding Agreements	N/A
3.	Other	N/A

C. Unused commitments and lines of credit – Short-term financing arrangements: No significant change.

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans
No significant change.

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations
No significant change.

14. Liabilities, Contingencies and Assessments
No significant change.

15. Leases
No significant change.

16. Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk
No significant change.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities
No significant change.

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans
Not applicable.

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators
Not applicable.

20. Fair Value Measurements

A. The Company categorizes its fair value measurements according to a three-level hierarchy. The hierarchy prioritizes the inputs used by the Company's valuation techniques. A level is assigned to each fair value measurement based on the lowest level input that is significant to the fair value measurement in its entirety. The three levels of the fair value hierarchy are defined as follows:

Level 1 Unadjusted quoted prices for identical assets or liabilities in active markets that are accessible at the measurement date.
Level 2 Prices or valuations based on observable inputs other than quoted prices in active markets for identical assets and liabilities.
Level 3 Prices or valuations that require inputs that are both significant to the fair value measurement and unobservable.

(1) Fair Value Measurements at September 30, 2026

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value ("NAV")	Total
a. Assets at fair value					
Cash equivalents	$ 726,260,209	$ —	$ —	$ —	$ 726,260,209
Derivative assets:					
Interest rate contracts	208,905	1,061,511,476	—	—	1,061,720,381
Equity contracts	169,152,891	4,202,165,007	—	—	4,371,317,898
Credit contracts	—	87,466,072	—	—	87,466,072
Foreign exchange contracts	77,313	17,565,878	—	—	17,643,191
Total derivative assets	169,439,109	5,368,708,433	—	—	5,538,147,542
Separate account assets	291,286,305	27,106,430,032	1,536,732,973	71,470,032,708	100,404,482,018
Total assets at fair value	$ 1,186,985,623	$ 32,475,138,465	$ 1,536,732,973	$ 71,470,032,708	$ 106,668,889,769
b. Liabilities at fair value					
Derivative liabilities:					
Interest rate contracts	$ 2,054,295	$ 4,202,878,947	$ —	$ —	$ 4,204,933,242
Equity contracts	535,958,393	3,641,724,567	—	—	4,177,682,960
Foreign exchange contracts	189,550	2,465,020	—	—	2,654,570
Total derivative liabilities	538,202,238	7,847,068,534	—	—	8,385,270,772
Separate account liabilities	122,483,598	4,103,967,071	—	—	4,226,450,669
Total liabilities at fair value	$ 660,685,836	$ 11,951,035,605	$ —	$ —	$ 12,611,721,441

(2) The following table provides a summary of changes during the current quarter in Level 3 assets and liabilities measured at fair value:

	Beginning balance at July 1, 2026	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Settlements	Ending balance at September 30, 2026
a. Assets									
Separate account assets	$1,505,871,186	$ —	$ (510,045) [1]	$(42,298,896)	$ —	$26,366,255	$66,450,000	$(19,145,527)	$1,536,732,973
Total assets	$1,505,871,186	$ —	$ (510,045)	$(42,298,896)	$ —	$26,366,255	$66,450,000	$(19,145,527)	$1,536,732,973

(1) Includes bonds transferred out of Level 3 as fair value is now based on multiple non-binding broker quotes or is now obtained from a third-party pricing source with observable inputs or priced in active markets.

(3) The Company recognizes transfers between levels of the fair value hierarchy as of the beginning of the quarter in which each transfer occurred.

NOTES TO FINANCIAL STATEMENTS

(4) The Company uses valuation techniques consistent with the market and income approaches to measure the fair value of its assets and liabilities. The Company's market approach uses prices and other relevant information generated by market transactions involving identical or comparable assets or liabilities. The Company's income approach uses valuation techniques to convert future projected cash flows to a single discounted present value amount. When applying either approach, the Company maximizes the use of observable inputs and minimizes the use of unobservable inputs.

The following is a description of the valuation techniques used to measure fair value and the general classification of these instruments pursuant to the fair value hierarchy.

Cash equivalents
Cash equivalents consist of actively traded money market funds which are measured at their NAV and classified as Level 1.

Derivative assets and liabilities
Derivatives that are measured using quoted prices in active markets, such as derivatives that are exchange-traded, are classified as Level 1 measurements. The variation margin on futures contracts is also classified as Level 1. The fair value of derivatives that are traded in less active over-the-counter markets is generally measured using pricing models with market observable inputs such as interest rates and equity index levels. These measurements are classified as Level 2 within the fair value hierarchy and include swaps and the majority of options. The counterparties' nonperformance risk associated with uncollateralized derivative assets was immaterial as of September 30, 2026.

Separate account assets and liabilities
The fair value of assets held by separate accounts, other than those supporting the Company's modified guaranteed annuities and structured variable annuities, is determined by the NAV of the funds in which those separate accounts are invested. The NAV is used as a practical expedient for fair value and represents the exit price for the separate account. These separate account assets are excluded from classification in the fair value hierarchy.

Separate account assets supporting the Company's modified guaranteed annuities and structured variable annuities include bonds, mortgage loans, derivatives, short-term investments and cash equivalents. Separate account liabilities consist of derivative liabilities.

The investments and derivative liabilities held in the separate accounts are carried at fair value and classified in the fair value hierarchy similar to the investments held in the general account. Refer to discussion above and in Note 20.C for the methodology used for estimating the fair value.

(5) Derivative assets and liabilities are presented on a gross basis for any relevant disclosures in paragraphs (1) through (4) above.

B. Additional fair value information: See Notes 5, 8, and 11.

C. The following table provides the carrying value and the estimated fair value of financial instruments that are not reported at fair value:

	September 30, 2026						
			Fair Value				
	Aggregate Fair Value	Admitted Assets or Liabilities	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Financial Assets							
Bonds: Issuer credit obligations	$ 6,609,139,027	$ 7,201,296,786	$ 987,125	$ 6,410,370,061	$ 197,781,841	$ —	$ —
Bonds: ABS	2,190,449,573	2,362,884,941	—	1,798,331,116	392,118,457	—	—
Common stocks	19,000,000	19,000,000	—	—	19,000,000	—	—
Mortgage loans on real estate	1,160,439,900	1,247,491,771	—	—	1,160,439,900	—	—
Cash equivalents	1,057,912,367	1,057,912,367	200,000,000	857,912,367	—	—	—
Contract loans	1,046,138,294	1,046,138,294	—	1,046,138,294	—	—	—
Other invested assets	50,030,796	34,972,244	—	—	50,030,796	—	—
Financial Liabilities							
Deposit-type contracts	$ 78,394,527	$ 82,526,450	$ —	$ —	$ 78,394,527	$ —	$ —
Borrowed money	200,455,822	200,467,304	—	200,455,822	—	—	—

Bonds
When available, the fair value is based on quoted prices in active markets. If quoted prices are not available, fair values are obtained from third-party pricing services, non-binding broker quotes, or other model-based valuation techniques.

Level 1 bonds primarily include U.S. Treasuries.

The fair value of Level 2 bonds is based on a market approach with prices obtained from third-party pricing services. Observable inputs used to value these bonds can include, but are not limited to, reported trades, benchmark yields, issuer spreads and non-binding broker quotes. The fair value of bonds included in an observable transaction with a market participant are also considered Level 2 when the market is not active.

The fair value of Level 3 bonds is typically based on a single non-binding broker quote. The underlying inputs used for some of the non-binding broker quotes are not readily available to the Company. The Company's privately placed bonds are typically based on a single non-binding broker quote. The fair value of affiliated asset-backed securities is determined using a discounted cash flow model. Inputs used to determine the expected cash flows include assumptions about discount rates and default, prepayment and recovery rates of the underlying assets. Given the significance of the unobservable inputs to this fair value measurement, the fair value of the investment in the affiliated asset-backed securities is classified as Level 3.

Common stocks
Common stocks consist of an investment in the FHLB. The fair value is approximated by the carrying value and classified as Level 3 due to restrictions on transfer and lack of liquidity in the primary market for this asset.

Mortgage loans on real estate
The fair value of commercial mortgage loans, except those with significant credit deterioration, is determined by discounting contractual cash flows using discount rates that reflect current pricing for loans with similar remaining maturities, liquidity and characteristics including loan-to-value ratio, occupancy rate, refinance risk, debt service coverage, location, and property condition. For commercial mortgage loans with significant credit deterioration, fair value is determined using the same adjustments as above with an additional adjustment for the Company's estimate of the amount recoverable on the loan. Given the significant unobservable inputs to the valuation of the loans, these measurements are classified as Level 3.

Cash equivalents
Cash equivalents include highly liquid investments with original or remaining maturities at the time of purchase of three months or less. Cash equivalents are measured at amortized cost, which is a reasonable estimate of fair value because of the short time between the purchase of the instrument and its expected realization. Level 1 securities consist of U.S. Treasuries. All other cash equivalents are classified as Level 2.

Contract loans
Contract loans represent loans made against the cash surrender value of the underlying life insurance or annuity product. These loans and the related interest are usually realized at death of the policyholder or contractholder or at surrender of the contract and are not transferable without the underlying insurance or annuity contract. The fair value of contract loans is approximated by the carrying value and is classified as Level 2.

Other invested assets
Other invested assets represent investments in affiliated residual tranches. Fair value is determined using a discounted cash flow model. Inputs used to determine the expected cash flows include assumptions about discount rates and default, prepayment and recovery rates of the underlying assets. Given the significance of the unobservable inputs to this fair value measurement, the fair value of the investment in the affiliated residual tranches is classified as Level 3.

NOTES TO FINANCIAL STATEMENTS

Deposit-type contracts
The carrying value and fair value of deposit-type contracts are presented net of reinsurance and consist of single premium immediate annuities without life contingencies. The fair value is determined by discounting cash flows using a risk neutral discount rate with adjustments for expense margin. Given the use of significant unobservable inputs to these valuations, the measurements are classified as Level 3.

Borrowed money
Borrowed money represents FHLB borrowings. The fair value is obtained from a third-party pricing service and classified as Level 2.

D. Not Practicable to Estimate Fair Value: None.

E. The Company has no general account investments measured using NAV as a practical expedient.

21. Other Items

A. – I No significant change.

J. Reporting Net Negative (Disallowed) Interest Maintenance Reserve ("IMR")

(1) Net negative (disallowed) IMR

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ 8,421,072	$ 8,421,072	$ —	$ —

(2) Negative (disallowed) IMR admitted

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ 8,421,072	$ 8,421,072	$ —	$ —

(3) Calculated adjusted capital and surplus

	Total
a. Prior Period General Account Capital & Surplus From Prior Period SAP Financials	$ 2,324,857,288
b. Net Positive Goodwill (admitted)	—
c. EDP Equipment & Operating System Software (admitted)	—
d. Net DTAs (admitted)	—
e. Net Negative (disallowed) IMR (admitted)	12,353,461
f. Adjusted Capital & Surplus (a-(b+c+d+e))	$ 2,312,503,827

(4) Percentage of adjusted capital and surplus

	Total
Percentage of Total Net Negative (disallowed) IMR admitted in General Account or recognized in Separate Account to adjusted capital and surplus	0.4 %

(5) Allocated gains/losses to IMR from derivatives: Not applicable.

22. Events Subsequent
Subsequent events have been considered through October 30, 2026, the date the statutory financial statements were issued.

23. Reinsurance
No significant change.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination
Not applicable.

25. Change in Incurred Losses and Loss Adjustment Expenses

A. Accident and health claim reserves as of December 31, 2025 were $888 million. During the nine months ended September 30, 2026, $177 million was paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. In addition, tabular fund interest was $22 million. At September 30, 2026, accident and health claim reserves for prior year claims incurred were $705 million. Therefore, there was a $28 million favorable prior period development since December 31, 2025. This is primarily due to favorable long-term care insurance claim experience.

B. There were no significant changes in methodologies or assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

26. Intercompany Pooling Arrangements
Not applicable.

27. Structured Settlements
Not applicable.

28. Health Care Receivables
Not applicable.

29. Participating Policies
Not applicable.

30. Premium Deficiency Reserves
None.

31. Reserves for Life Contracts and Annuity Contracts
No significant change.

32. Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics
No significant change.

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics
No significant change.

34. Premiums and Annuity Considerations Deferred and Uncollected
No significant change.

35. Separate Accounts
No significant change.

36. Loss/Claim Adjustment Expenses
No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 820027

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2025

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

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

6.4 By what department or departments?
Minnesota Department of Commerce .....

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

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

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

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

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

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

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
American Enterprise Investment Services, Inc.	Minneapolis, MN				YES
Ameriprise Bank, FSB	Minneapolis, MN		YES		
Ameriprise Certificate Company	Minneapolis, MN				YES
Ameriprise Financial, Inc.	Minneapolis, MN				YES
Ameriprise Financial Services, LLC	Minneapolis, MN				YES
Columbia Management Investment Advisers, LLC	Boston, MA				YES
Columbia Management Investment Distributors, Inc.	Boston, MA				YES
Columbia Management Investment Services Corp.	Boston, MA				YES
Columbia Wanger Asset Management, LLC	Chicago, IL				YES
J. & W. Seligman & Co. Incorporated	New York, NY				YES
Lionstone Partners, LLC	Houston, TX				YES
RiverSource Distributors, Inc.	Minneapolis, MN				YES

GENERAL INTERROGATORIES

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

9.11 If the response to 9.1 is no, please explain:
.....

9.2 Has the code of ethics for senior managers been amended? ..... Yes [X] No [ ]
9.21 If the response to 9.2 is yes, provide information related to amendment(s).
In the first quarter of 2026, the design and content of the code was updated to reflect changes in law, regulation or internal policy or practice. .

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [ ] No [X]
9.31 If the response to 9.3 is yes, provide the nature of any waiver(s).
.....

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [X] No [ ]
10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $.....

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ..... Yes [X] No [ ]
11.2 If yes, give full and complete information relating thereto:
Bonds pledged as collateral to cover derivative positions, bonds pledged for FHLB advances and bonds on deposit with states. .....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $.....1,698,264
13.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes [X] No [ ]
13.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
13.21	Bonds	$ 501,816,797	$ 385,869,041
13.22	Preferred Stock	$	$
13.23	Common Stock	$ 406,842,234	$ 368,229,219
13.24	Short-Term Investments	$	$
13.25	Mortgage Loans on Real Estate	$	$
13.26	All Other	$ 44,838,471	$ 36,670,508
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 953,497,502	$ 790,768,768
13.28	Total Investment in Parent included in Lines 13.21 to 13.26 above	$	$

14.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes [X] No [ ]
14.2 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.
.....

15. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
15.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ .....
15.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ .....
15.3 Total payable for securities lending reported on the liability page. ..... $ .....

GENERAL INTERROGATORIES

16. 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 [ ]

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

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase & Co.	270 Park Avenue New York, NY 10017

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

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

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? ..... Yes [ ] No [X]

16.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Columbia Management Investment Advisers, LLC	A

16.5097 For those firms/individuals listed in the table for Question 16.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [ ] No [ ] N/A [X]

16.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 16.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [ ] No [ ] N/A [X]

16.6 For those firms or individuals listed in the table for 16.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Registered With	4 Investment Management Agreement (IMA) Filed
108257	Columbia Management Investment Advisers, LLC	SEC	DS

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

17.2 If no, list exceptions:

.....

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

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

GENERAL INTERROGATORIES

19. By self-designating PLGI securities, the reporting entity is certifying its compliance with the requirements as specified in the Purposes and Procedures Manual of the NAIC Investment Analysis Office (P&P Manual) for private letter rating (PLR) securities and the following elements of each self-designated PLGI security:
    a. The security was either:
        i. issued prior to January 1, 2018 (which is exempt from PLR filing requirements pursuant to the P&P Manual), or
        ii. issued from January 1, 2018 to December 31, 2021 and subject to a confidentiality agreement executed prior to January 1, 2022 which confidentiality agreement remains in force, for which an insurance company cannot provide a copy of a private letter rating rationale report to the SVO due to confidentiality or other contractual reasons (“waived submission PLR securities”).
    b. The reporting entity is holding capital commensurate with the NAIC Designation and NAIC Designation Category reported for the security.
    c. The NAIC Designation and NAIC Designation Category were 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, dated during the financial statement year, held by the insurer and available for examination by state insurance regulators.
    d. Other than for waived submission PLR securities, defined above, on or after January 1, 2024 for any PLR securities issued on or after January 1, 2022, if the reporting entity is not permitted to share this private credit rating or the private rating letter rationale report of the PL security with the SVO, it certifies that it is reporting it as an NAIC 5.B GI and may not assign any other self-designation.

    Has the reporting entity self-designated PLGI to securities, all of which meet the above requirement and as specified in the P&P Manual? ..... Yes [ ] No [X]

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

		1 Amount
1.1	Long-Term Mortgages In Good Standing	
1.11	Farm Mortgages	$
1.12	Residential Mortgages	$
1.13	Commercial Mortgages	$ 1,244,322,612
1.14	Total Mortgages in Good Standing	$ 1,244,322,612
1.2	Long-Term Mortgages In Good Standing with Restructured Terms	
1.21	Total Mortgages in Good Standing with Restructured Terms	$ 3,169,159
1.3	Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31	Farm Mortgages	$
1.32	Residential Mortgages	$
1.33	Commercial Mortgages	$
1.34	Total Mortgages with Interest Overdue more than Three Months	$
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
1.41	Farm Mortgages	$
1.42	Residential Mortgages	$
1.43	Commercial Mortgages	$
1.44	Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 1,247,491,771
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61	Farm Mortgages	$
1.62	Residential Mortgages	$
1.63	Commercial Mortgages	$
1.64	Total Mortgages Foreclosed and Transferred to Real Estate	$

2. Operating Percentages:

2.1	A&H loss percent	140.270 %
2.2	A&H cost containment percent	%
2.3	A&H expense percent excluding cost containment expenses	17.620 %

3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount
Total	

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
38636	13-3031176	01/01/2026	Partner Reinsurance Company of the U.S.	CT	CO/I	XXXL	Authorized		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - 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	Deposit-Type Contracts
1. Alabama AL	L	5,982,354	54,320,330	1,682,139		61,984,823	
2. Alaska AK	L	1,459,003	5,007,732	97,831		6,564,566	
3. Arizona AZ	L	21,336,539	68,469,101	3,079,493		92,885,133	
4. Arkansas AR	L	5,567,433	30,283,969	1,082,775		36,934,177	
5. California CA	L	92,629,958	377,611,637	14,168,618		484,410,213	1,641,106
6. Colorado CO	L	11,815,100	47,866,486	3,194,756		62,876,342	341,549
7. Connecticut CT	L	13,518,969	98,818,705	4,185,055		116,522,729	388,466
8. Delaware DE	L	3,858,204	19,039,074	1,194,010		24,091,288	
9. District of Columbia DC	L	1,511,294	5,757,598	464,531		7,733,423	
10. Florida FL	L	54,384,003	340,432,558	10,977,549		405,794,110	1,339,697
11. Georgia GA	L	17,145,629	107,058,059	4,539,898		128,743,586	400,148
12. Hawaii HI	L	14,051,165	82,133,330	1,990,164		98,174,659	525,288
13. Idaho ID	L	2,114,827	17,272,710	531,380		19,918,917	78,020
14. Illinois IL	L	26,519,972	138,697,088	5,808,953		171,026,013	309,000
15. Indiana IN	L	12,803,753	76,079,138	2,024,927		90,907,818	38,000
16. Iowa IA	L	15,953,467	69,678,152	3,156,257		88,787,876	
17. Kansas KS	L	9,147,293	40,926,745	1,740,084		51,814,122	170,000
18. Kentucky KY	L	7,749,708	33,795,027	1,664,552		43,209,287	51,624
19. Louisiana LA	L	6,651,137	62,303,054	1,502,730		70,456,921	180,000
20. Maine ME	L	5,920,053	30,178,635	1,415,290		37,513,978	
21. Maryland MD	L	14,467,860	78,225,275	4,180,451		96,873,586	275,000
22. Massachusetts MA	L	36,099,932	152,782,162	9,222,259		198,104,353	400,000
23. Michigan MI	L	29,022,124	179,817,919	8,358,671		217,198,714	1,251,804
24. Minnesota MN	L	51,968,514	322,414,075	9,478,540		383,861,129	628,787
25. Mississippi MS	L	1,766,457	13,131,067	481,158		15,378,682	
26. Missouri MO	L	10,642,785	49,140,926	2,909,867		62,693,578	152,653
27. Montana MT	L	1,846,519	7,273,993	455,154		9,575,666	2,136,879
28. Nebraska NE	L	4,427,086	29,673,380	1,308,383		35,408,849	
29. Nevada NV	L	10,392,254	22,816,982	1,371,980		34,581,216	834,000
30. New Hampshire NH	L	10,179,213	33,615,477	2,133,213		45,927,903	
31. New Jersey NJ	L	24,799,217	122,185,575	6,544,768		153,529,560	631,728
32. New Mexico NM	L	1,752,446	14,069,655	641,095		16,463,196	
33. New York NY	N	4,114,381	17,907,678	1,355,305		23,377,364	
34. North Carolina NC	L	21,537,147	102,476,271	5,938,928		129,952,346	497,221
35. North Dakota ND	L	5,117,338	23,891,516	738,097		29,746,951	
36. Ohio OH	L	36,766,067	159,767,817	8,634,060		205,167,944	63,265
37. Oklahoma OK	L	3,973,160	20,169,107	1,031,202		25,173,469	
38. Oregon OR	L	10,671,870	100,916,193	2,584,378		114,172,441	
39. Pennsylvania PA	L	43,729,578	198,018,255	10,497,389		252,245,222	887,662
40. Rhode Island RI	L	3,495,910	37,733,325	875,801		42,105,036	
41. South Carolina SC	L	9,132,881	63,235,023	3,019,432		75,387,336	131,717
42. South Dakota SD	L	3,798,990	26,940,938	770,162		31,510,090	
43. Tennessee TN	L	12,927,347	80,345,730	3,805,434		97,078,511	150,428
44. Texas TX	L	69,417,975	277,189,324	13,969,419		360,576,718	537,597
45. Utah UT	L	5,351,753	30,223,161	944,066		36,518,980	
46. Vermont VT	L	2,403,685	9,064,846	424,234		11,892,765	127,103
47. Virginia VA	L	22,069,894	111,101,523	7,109,408		140,280,825	182,685
48. Washington WA	L	26,532,740	137,890,391	5,570,828		169,993,959	
49. West Virginia WV	L	1,732,737	9,900,872	576,413		12,210,022	
50. Wisconsin WI	L	15,958,596	129,984,285	3,658,071		149,600,952	
51. Wyoming WY	L	912,631	4,356,709	211,947		5,481,287	
52. American Samoa AS	L	83,337				83,337	
53. Guam GU	N	8,289	1,800			10,089	
54. Puerto Rico PR	N	111,687	552,700	18,774		683,161	
55. U.S. Virgin Islands VI	N	25,308	190,813	6,906		223,027	
56. Northern Mariana Islands MP	N	596				596	
57. Canada CAN	N	22				22	
58. Aggregate other alien OT	XXX	629,710	70,165	78,278		778,153	
59. Subtotal	XXX	827,987,897	4,272,804,056	183,405,063		5,284,197,016	14,351,427
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	2,030,157		11,142,860		13,173,017	
94. Aggregate or other amounts not allocable by state	XXX						
95. Totals (direct business)	XXX	830,018,054	4,272,804,056	194,547,923		5,297,370,033	14,351,427
96. Plus reinsurance assumed	XXX		270,000			270,000	
97 Totals (all business)	XXX	830,018,054	4,273,074,056	194,547,923		5,297,640,033	14,351,427
98. Less reinsurance ceded	XXX	239,690,620	20,449,187	61,321,200		321,461,007	
99. Totals (all business) less reinsurance ceded	XXX	590,327,434	4,252,624,869	133,226,723		4,976,179,026	14,351,427
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	629,710	70,165	78,278		778,153	
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	629,710	70,165	78,278		778,153	
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

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

INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

	ID Number	STATE	NAIC #
Ameriprise Financial, Inc.	13-3180631		
– Ameriprise Advisor Capital, LLC	27-0544454		
– Ameriprise Advisor Financing 2, LLC	88-3480093		
– Ameriprise Asset Management Holdings Singapore (Pte.) Ltd.			
– Threadneedle Portfolio Services Hong Kong Limited			
– Columbia Threadneedle Investments Japan Co., Ltd.			
– Columbia Threadneedle Malaysia Sdn Bhd.			
– Threadneedle Investments Singapore (Pte.) Ltd.			
– Ameriprise Bank, FSB	06-1791061		
– Ameriprise Capital Trust I	45-6157641		
– Ameriprise Capital Trust II	45-6157643		
– Ameriprise Capital Trust III	45-6157644		
– Ameriprise Capital Trust IV	45-6157645		
– Ameriprise Captive Insurance Company	20-5761939	VT	12852
– Ameriprise Certificate Company	41-6009975		
– Investors Syndicate Development Corporation	41-0951695		
– Ameriprise Holdings, Inc.	26-3878824		
– Ameriprise Installment Financing, LLC	99-3282920		
– Ameriprise India LLP			
– Ameriprise India Partner, LLC	83-3396069		
– Ameriprise Trust Company	41-6219335		
– AMPF Holding, LLC	38-2722519		
– American Enterprise Investment Services Inc.	41-1667086		
– Ameriprise Financial Services, LLC	41-0973005		
– AFS Equity Holdings LLC			
– AMPF Property Corporation	38-3050688		
– CT (Lux) Global Real Estate Securities			
– RiverSource Distributors, Inc.	42-1690915		
– RiverSource Life Insurance Company	41-0823832	MN	65005
– Columbia Cent CLO Advisers, LLC	85-3063028		
– Cent CLO 27 Limited			
– Cent CLO 28 Limited			
– Cent CLO 30 Limited			
– Cent CLO 31 Limited			
– Cent CLO 32 Limited			
– Cent CLO 33 Limited			
– Cent CLO 34 Limited			
– Cent CLO 35 Limited			
– RiverSource Life Insurance Co. of New York	41-0987741	NY	80594
– RiverSource NY REO, LLC	27-0380139		
– RiverSource REO 1, LLC	26-4164569		
– RiverSource Tax Advantaged Investments, Inc.	13-6178563		
– AEXP Affordable Housing Portfolio, LLC	41-1977631		
– CREA Corporate Tax Credit Fund XXVIII, LLC			
– Columbia Management Investment Advisers, LLC	41-1533211		
– Advisory Capital Strategies Group Inc.	41-1624224		
– Centurion CDO IV Limited			
– Columbia Core Plus Bond ETF	39-3990426		
– Columbia Research Enhanced Mid Cap ETF	39-3950912		
– Columbia Research Enhanced Small Cap ETF	39-3924213		
– CT QR Series Emerging Markets Equity Active UCITS ETF			
– CT QR Series US Equity Active UCITS ETF			
– Columbia Wanger Asset Management, LLC	04-3519872		
– Emerging Global Advisors, LLC			
– GA Legacy, LLC	26-2639148		
– J. & W. Seligman & Co. Incorporated	13-3043476		
– Columbia Management Investment Distributors, Inc.	13-3043478		
– Seligman Partners, LLC	13-4200160		
– Lionstone CREAD Partners Two, LLC	88-2297839		
– Lionstone CREAD GP, LLC	84-3717367		
– Lionstone Partners, LLC	76-0694729		
– Lionstone Raleigh Development Partners GP, LLC	86-1575183		
– Lionstone RDP Co-Investment Fund 1 GP, LLC	88-2822913		
– RiverSource CDO Seed Investments, LLC	87-0812264		
– Seligman Healthcare Spectrum Fund, LLC	99-1086736		

INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

	ID Number	STATE	NAIC #
Ameriprise Financial, Inc. (continued)	13-3180631		
– Columbia Management Investment Services Corp.	41-1861053		
– Columbia Threadneedle Investments UK International Limited			
– Columbia Threadneedle (Europe) Limited			
– Columbia Threadneedle AM (Holdings) Limited			
– Astraeus III GP LLP			
– Astraeus III FP LP			
– Columbia Threadneedle Capital (Group) Limited			
– Columbia Threadneedle Capital (Holdings) Limited			
– Columbia Threadneedle Capital (UK) Limited			
– Columbia Threadneedle Multi-Manager LLP			
– Thames River Capital LLP			
– Columbia Threadneedle Group (Holdings) Limited			
– Columbia Threadneedle Group (Management) Limited			
– Columbia Threadneedle Holdings Limited			
– Columbia Threadneedle Management Limited	04-3219301		
– FCEM Holdings (UK) Limited			
– Columbia Threadneedle Netherlands B.V.			
– Columbia Threadneedle Treasury Limited			
– WAM Holdings Ltd.			
– Columbia Threadneedle Fund Management Limited			
– Columbia Threadneedle (Services) Limited			
– Columbia Threadneedle Management (Swiss) GmbH			
– Columbia Threadneedle Investment Business Limited			
– Columbia Threadneedle PE Co-Investment GP LLP			
– FCIT PE FP LP			
– Columbia Threadneedle PE Co-Investment FP LP			
– Columbia Threadneedle Real Estate Partners LLP			
– Columbia Threadneedle Real Estate Partners S.à.r.l.			
– CT Real Estate Partners GmbH & Co. KG, München			
– CT Real Estate Partners Verwaltungsgesellschaft mbH, München (General Partner)			
– Columbia Threadneedle REP AM Limited			
– Columbia Threadneedle REP PM Limited			
– Castle Mount Impact Partners GP LLP			
– Castle Mount Impact Partners FP LP			
– F&C Aurora (GP) Limited			
– The Aurora Fund (Founder Partner) LP			
– F&C Climate Opportunity Partners (GP) Limited			
– F&C Climate Opportunity Partners (GP) LP			
– F&C Climate Opportunity Partners (Founder Partner) LP			
– F&C Equity Partners Holdings Limited			
– F&C European Capital Partners (GP) Limited			
– F&C European Capital Partners II (GP) Limited			
– F&C European Capital Partners II (Founder Partner) LP			
– F&C European Capital Partners II (GP) LP			
– F&C Group ESOP Trustee Limited			
– FP Asset Management Holdings Limited			
– Columbia Threadneedle Asset Managers Limited			
– Ivory & Sime Limited			
– Columbia Threadneedle (EM) Investments Limited	98-1089286		
– Pyrford International Limited	98-0651721		
– CompassPoint Insights, LLC			

INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

	ID Number	STATE	NAIC #
Ameriprise Financial, Inc. (continued)	13-3180631		
– TAM UK International Holdings Limited			
– Columbia Threadneedle Investments (ME) Limited			
– CTM Holdings Limited			
– TAM Investment Limited			
– Threadneedle Asset Management Oversight Limited			
– Threadneedle EMEA Holdings 1, LLC	47-3044011		
– Threadneedle Holdings Limited			
– TAM UK Holdings Limited			
– Threadneedle Asset Management Holdings Limited			
– Columbia Threadneedle Foundation			
– Columbia Threadneedle Pullman Promote Ltd			
– TC Financing Limited			
– Threadneedle Asset Management Limited			
– Threadneedle Investment Services Limited			
– Threadneedle Asset Management (Nominees) Limited			
– Sackville TIPP Property (GP) Limited			
– Threadneedle Asset Management Finance Limited			
– TMS Investment Limited			
– Threadneedle International Limited			
– Threadneedle Investments (Channel Islands) Limited			
– Threadneedle Investments Limited			
– Threadneedle Management Services Limited			
– Threadneedle Navigator ISA Manager Limited			
– Threadneedle Pensions Limited			
– Threadneedle Portfolio Services AG			
– Threadneedle Portfolio Services Limited			
– Threadneedle Property Investments Limited			
– Sackville (CTESIF) 2&3 GP Sarl			
– Sackville UK Property Select II (GP) Limited			
– Sackville UK Property Select II (GP) No. 3 Limited			
– Sackville UK Property Select III (GP) No. 1 Limited			
– Sackville UK Property Select III (GP) No. 2 Limited			
– Sackville UK Property Select III (GP) No. 3 Limited			
– Sackville UK Property Select III (GP) S.à.r.l.			
– Sackville UK Property Select IV (GP) S.à.r.l.			
– Sackville UK Property Select IV (GP) No. 1 Limited			
– Sackville UK Property Select IV (GP) No. 2 Limited			
– Sackville UK Property Select IV (GP) No. 3 Limited			
– Threadneedle Management Luxembourg S.A.			

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
	Ameriprise Financial, Inc.		13-3180631	2433312	820027	NYSE	Ameriprise Financial, Inc.	DE	UDP					NO	
	Ameriprise Financial, Inc.		27-0544454	4283810			Ameriprise Advisor Capital, LLC	DE	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		88-3480093	5785722			Ameriprise Advisor Financing 2, LLC	DE	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5396119			Ameriprise Asset Management Holdings Singapore (Pte.) Ltd.	SGP	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			4293903			Threadneedle Portfolio Services Hong Kong Limited	HKG	NIA	Ameriprise Asset Management Holdings Singapore (Pte.) Ltd.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5590935			Columbia Threadneedle Investments Japan Co., Ltd.	JPN	NIA	Ameriprise Asset Management Holdings Singapore (Pte.) Ltd.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5396182			Columbia Threadneedle Malaysia Sdn Bhd.	MYS	NIA	Ameriprise Asset Management Holdings Singapore (Pte.) Ltd.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			4293873			Threadneedle Investments Singapore (Pte.) Ltd.	SGP	NIA	Ameriprise Asset Management Holdings Singapore (Pte.) Ltd.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		06-1791061	3470239			Ameriprise Bank, FSB	US	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		45-6157641	4285346			Ameriprise Capital Trust I	DE	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		45-6157643	4289755			Ameriprise Capital Trust II	DE	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		45-6157644	4289764			Ameriprise Capital Trust III	DE	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		45-6157645	4289773			Ameriprise Capital Trust IV	DE	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
0004	Ameriprise Financial, Inc.	12852	20-5761939	4289791			Ameriprise Captive Insurance Company	VT	IA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		41-6009975	4054449			Ameriprise Certificate Company	DE	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		41-0951695	4285298			Investors Syndicate Development Corporation	NV	NIA	Ameriprise Certificate Company	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		26-3878824	4283856			Ameriprise Holdings, Inc.	DE	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		99-3282920				Ameriprise Installment Financing, LLC	DE	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			4289830			Ameriprise India LLP	IND	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	1
	Ameriprise Financial, Inc.		83-3396069	5396342			Ameriprise India Partner, LLC	DE	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		41-6219335	994257			Ameriprise Trust Company	MN	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		38-2722519	4289933			AMPF Holding, LLC	MI	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		41-1667086	3255445			American Enterprise Investment Services Inc.	MN	NIA	AMPF Holding Corporation	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		41-0973005	4289942			Ameriprise Financial Services, LLC	DE	NIA	AMPF Holding Corporation	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.						AFS Equity Holdings LLC	DE	NIA	Ameriprise Financial Services, LLC	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		38-3050688	4289951			AMPF Property Corporation	MI	NIA	AMPF Holding Corporation	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			6099211			CT (Lux) Global Real Estate Securities	LUX	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		42-1690915	4291815			RiverSource Distributors, Inc.	DE	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
0004	Ameriprise Financial, Inc.	65005	41-0823832	2696715			RiverSource Life Insurance Company	MN	RE	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		85-3063028	5554601			Columbia Cent CLO Advisers, LLC	DE	DS	RiverSource Life Insurance Company	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.						Cent CLO 27 Limited	CYM	DS	Columbia Cent CLO Advisers, LLC	Influence	0.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.						Cent CLO 28 Limited	CYM	DS	Columbia Cent CLO Advisers, LLC	Influence	0.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.						Cent CLO 30 Limited	CYM	DS	Columbia Cent CLO Advisers, LLC	Influence	0.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.						Cent CLO 31 Limited	CYM	DS	Columbia Cent CLO Advisers, LLC	Influence	0.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.						Cent CLO 32 Limited	CYM	DS	Columbia Cent CLO Advisers, LLC	Influence	0.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5950931			Cent CLO 33 Limited	JEY	DS	Columbia Cent CLO Advisers, LLC	Influence	0.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			6008530			Cent CLO 34 Limited	CYM	DS	Columbia Cent CLO Advisers, LLC	Influence	0.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			6054135			Cent CLO 35 Limited	CYM	DS	Columbia Cent CLO Advisers, LLC	Influence	0.000	Ameriprise Financial, Inc.	NO	
0004	Ameriprise Financial, Inc.	80594	41-0987741	2718046			RiverSource Life Insurance Co. of New York	NY	DS	RiverSource Life Insurance Company	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		27-0380139	4289858			RiverSource NY REO, LLC	NY	DS	RiverSource Life Insurance Co. of New York	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		26-4164569	4289867			RiverSource REO 1, LLC	MN	DS	RiverSource Life Insurance Company	Ownership	100.000	Ameriprise Financial, Inc.	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
	Ameriprise Financial, Inc.		13-6178563	4289876			RiverSource Tax Advantaged Investments, Inc.	DE	DS	RiverSource Life Insurance Company	Ownership	100.000	Ameriprise Financial, Inc.	YES	
	Ameriprise Financial, Inc.		41-1977631	3945102			AEXP Affordable Housing Portfolio, LLC	DE	DS	RiverSource Tax Advantaged Investments, Inc.	Ownership	66.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.						CREA Corporate Tax Credit Fund XXVIII, LLC .	DE	DS	RiverSource Tax Advantaged Investments, Inc.	Ownership	99.990	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		41-1533211	4246169			Columbia Management Investment Advisers, LLC	MN	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		41-1624224	4289979			Advisory Capital Strategies Group Inc.	MN	NIA	Columbia Management Investment Advisers, LLC	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.						Centurion CDO IV Limited	CYM	NIA	Columbia Management Investment Advisers, LLC	Influence	0.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		39-3990426	6148294			Columbia Core Plus Bond ETF	MA	NIA	Columbia Management Investment Advisers, LLC	Ownership	69.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		39-3950912	6148306			Columbia Research Enhanced Mid Cap ETF	MA	NIA	Columbia Management Investment Advisers, LLC	Ownership	83.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		39-3924213				Columbia Research Enhanced Small Cap ETF	MA	NIA	Columbia Management Investment Advisers, LLC	Ownership	82.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.						CT QR Series Emerging Markets Equity Active UCITS ETF	IRL	NIA	Columbia Management Investment Advisers, LLC	Ownership	85.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			6099239			CT QR Series US Equity Active UCITS ETF	IRL	NIA	Columbia Management Investment Advisers, LLC	Ownership	55.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		04-3519872	4289997			Columbia Wanger Asset Management, LLC	DE	NIA	Columbia Management Investment Advisers, LLC	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.						Emerging Global Advisors, LLC	DE	NIA	Columbia Management Investment Advisers, LLC	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		26-2639148	4346854			GA Legacy, LLC	DE	NIA	Columbia Management Investment Advisers, LLC	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		13-3043476	2654434			J. & W. Seligman & Co. Incorporated	DE	NIA	Columbia Management Investment Advisers, LLC	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		13-3043478	4292821			Columbia Management Investment Distributors, Inc.	DE	NIA	J. & W. Seligman & Co. Incorporated	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		13-4200160	4293145			Seligman Partners, LLC	DE	NIA	J. & W. Seligman & Co. Incorporated	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		88-2297839	5783513			Lionstone CREAD Partners Two, LLC	DE	NIA	Columbia Management Investment Advisers, LLC	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		84-3717367	5930063			Lionstone CREAD GP, LLC	DE	NIA	Columbia Management Investment Advisers, LLC	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		76-0694729	5394777			Lionstone Partners, LLC	TX	NIA	Columbia Management Investment Advisers, LLC	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		86-1575183	5584671			Lionstone Raleigh Development Partners GP, LLC	DE	NIA	Columbia Management Investment Advisers, LLC	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		88-2822913	5834349			Lionstone RDP Co-Investment Fund 1 GP, LLC .	DE	NIA	Lionstone Raleigh Development Partners GP, LLC	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		87-0812264	4290126			RiverSource CDO Seed Investments, LLC	MN	NIA	Columbia Management Investment Advisers, LLC	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		99-1086736				Seligman Healthcare Spectrum Fund, LLC	DE	NIA	Columbia Management Investment Advisers, LLC	Influence	0.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		41-1861053	4291776			Columbia Management Investment Services Corp.	MN	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.						Columbia Threadneedle Investments UK International Limited	GBR	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5680171			Columbia Threadneedle (Europe) Limited	GBR	NIA	Columbia Threadneedle Investments UK International Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
	Ameriprise Financial, Inc.			5680180			Columbia Threadneedle AM (Holdings) Limited	GBR	NIA	Columbia Threadneedle (Europe) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.						Astraeus III GP LLP	GBR	NIA	Columbia Threadneedle AM (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	5
	Ameriprise Financial, Inc.						Astraeus III FP LP	GBR	NIA	Astraeus III GP LLP	Other		Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5684133			Columbia Threadneedle Capital (Group) Limited	CYM	NIA	Columbia Threadneedle AM (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5684311			Columbia Threadneedle Capital (Holdings) Limited	CYM	NIA	Columbia Threadneedle Capital (Group) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5684320			Columbia Threadneedle Capital (UK) Limited	GBR	NIA	Columbia Threadneedle Capital (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5684348			Columbia Threadneedle Multi-Manager LLP	GBR	NIA	Columbia Threadneedle Capital (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5684339			Thames River Capital LLP	GBR	NIA	Columbia Threadneedle Capital (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5683668			Columbia Threadneedle Group (Holdings) Limited	GBR	NIA	Columbia Threadneedle AM (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5683725			Columbia Threadneedle Group (Management) Limited	GBR	NIA	Columbia Threadneedle Group (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5683734			Columbia Threadneedle Holdings Limited	GBR	NIA	Columbia Threadneedle Group (Management) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		04-3219301	5683770			Columbia Threadneedle Management Limited	GBR	NIA	Columbia Threadneedle Holdings Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5683800			FCEM Holdings (UK) Limited	GBR	NIA	Columbia Threadneedle Management Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5683686			Columbia Threadneedle Netherlands B.V.	NLD	NIA	Columbia Threadneedle Group (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5684076			Columbia Threadneedle Treasury Limited	GBR	NIA	Columbia Threadneedle AM (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5684085			WAM Holdings Ltd	GBR	NIA	Columbia Threadneedle Treasury Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5684106			Columbia Threadneedle Fund Management Limited	GBR	NIA	WAM Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5684030			Columbia Threadneedle (Services) Limited	GBR	NIA	Columbia Threadneedle AM (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5684067			Columbia Threadneedle Management (Swiss) GmbH	CHE	NIA	Columbia Threadneedle AM (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5684021			Columbia Threadneedle Investment Business Limited	GBR	NIA	Columbia Threadneedle AM (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5684759			Columbia Threadneedle PE Co-Investment GP LLP	GBR	NIA	Columbia Threadneedle AM (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	5
	Ameriprise Financial, Inc.			5684777			FCIT PE FP LP	GBR	NIA	Columbia Threadneedle Co-Investment GP LLP	Ownership	50.000	Ameriprise Financial, Inc.	NO	3
	Ameriprise Financial, Inc.			5684768			Columbia Threadneedle PE Co-Investment FP LP	GBR	NIA	Columbia Threadneedle Co-Investment GP LLP	Ownership	50.000	Ameriprise Financial, Inc.	NO	3
	Ameriprise Financial, Inc.			5684870			Columbia Threadneedle Real Estate Partners LLP	GBR	NIA	Columbia Threadneedle AM (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	4
	Ameriprise Financial, Inc.			5685149			Columbia Threadneedle Real Estate Partners S.à.r.l.	LUX	NIA	Columbia Threadneedle AM (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5685130			CT Real Estate Partners GmbH & Co. KG, MÜnchen	DEU	NIA	Columbia Threadneedle Real Estate Partners S.à.r.l.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5684898			CT Real Estate Partners Verwaltungsgesellschaft mbH, MÜnchen (General Partner)	DEU	NIA	Columbia Threadneedle Real Estate Partners S.à.r.l.	Ownership	100.000	Ameriprise Financial, Inc.	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
	Ameriprise Financial, Inc.			5684928			Columbia Threadneedle REP AM Limited	GBR	NIA	Columbia Threadneedle AM (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5684937			Columbia Threadneedle REP PM Limited	GBR	NIA	Columbia Threadneedle AM (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.						Castle Mount Impact Partners GP LLP	GBR	NIA	Columbia Threadneedle AM (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	5
	Ameriprise Financial, Inc.						Castle Mount Impact Partners FP LP	GBR	NIA	Castle Mount Impact Partners GP LLP	Ownership	55.000	Ameriprise Financial, Inc.	NO	3
	Ameriprise Financial, Inc.			5684357			F&C Aurora (GP) Limited	GBR	NIA	Columbia Threadneedle AM (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	5
	Ameriprise Financial, Inc.			5684366			The Aurora Fund (Founder Partner) LP	GBR	NIA	F&C Aurora (GP) Limited	Ownership	50.000	Ameriprise Financial, Inc.	NO	3
	Ameriprise Financial, Inc.			5684384			F&C Climate Opportunity Partners (GP) Limited	GBR	NIA	Columbia Threadneedle AM (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	5
	Ameriprise Financial, Inc.			5684405			F&C Climate Opportunity Partners (GP) LP	GBR	NIA	F&C Climate Opportunity Partners (GP) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	6
	Ameriprise Financial, Inc.			5684393			F&C Climate Opportunity Partners (Founder Partner) LP	GBR	NIA	F&C Climate Opportunity Partners (GP) Limited	Ownership	50.000	Ameriprise Financial, Inc.	NO	3
	Ameriprise Financial, Inc.						F&C Equity Partners Holdings Limited	GBR	NIA	Columbia Threadneedle AM (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5684432			F&C European Capital Partners (GP) Limited	GBR	NIA	Columbia Threadneedle AM (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	5
	Ameriprise Financial, Inc.			5684517			F&C European Capital Partners II (GP) Limited	GBR	NIA	Columbia Threadneedle AM (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	5
	Ameriprise Financial, Inc.			5684526			F&C European Capital Partners II (Founder Partner) LP	GBR	NIA	F&C European Capital Partners II (GP) Limited	Ownership	48.550	Ameriprise Financial, Inc.	NO	3
	Ameriprise Financial, Inc.			5684535			F&C European Capital Partners II (GP) LP	GBR	NIA	F&C European Capital Partners II (GP) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	6
	Ameriprise Financial, Inc.			5684012			F&C Group ESOP Trustee Limited	GBR	NIA	Columbia Threadneedle AM (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5683846			FP Asset Management Holdings Limited	GBR	NIA	Columbia Threadneedle AM (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5683855			Columbia Threadneedle Asset Managers Limited	GBR	NIA	FP Asset Management Holdings Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.						Ivory & Sime Limited	GBR	NIA	Columbia Threadneedle AM (Holdings) Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		98-1089286	5680201			Columbia Threadneedle (EM) Investments Limited	GBR	NIA	Columbia Threadneedle Investments UK International Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		98-0651721	5680199			Pyrford International Limited	GBR	NIA	Columbia Threadneedle Investments UK International Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.						CompassPoint Insights, LLC	DE	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5555381			TAM UK International Holdings Limited	GBR	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.						Columbia Threadneedle Investments (ME) Limited	ARE	NIA	TAM UK International Holdings Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5396089			CTM Holdings Limited	MLT	NIA	TAM UK International Holdings Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			4293574			TAM Investment Limited	GBR	NIA	TAM UK International Holdings Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5555390			Threadneedle Asset Management Oversight Limited	GBR	NIA	TAM UK International Holdings Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		47-3044011	5394740			Threadneedle EMEA Holdings 1, LLC	MN	NIA	TAM UK International Holdings Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			4294339			Threadneedle Holdings Limited	GBR	NIA	TAM UK International Holdings Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			4294348			TAM UK Holdings Limited	GBR	NIA	Threadneedle Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			4294357			Threadneedle Asset Management Holdings Limited	GBR	NIA	TAM UK Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	2

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
	Ameriprise Financial, Inc.			5395895			Columbia Threadneedle Foundation	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			6124074			Columbia Threadneedle Pullman Promote Ltd.	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			4294535			TC Financing Limited	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		98-0691981	4294469			Threadneedle Asset Management Limited	GBR	NIA	TC Financing Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		98-0691982	4294571			Threadneedle Investment Services Limited	GBR	NIA	TC Financing Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			4294478			Threadneedle Asset Management (Nominees) Limited	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			4294526			Sackville TIPP Property (GP) Limited	GBR	NIA	Threadneedle Asset Management (Nominees) Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			4294441			Threadneedle Asset Management Finance Limited	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			4294450			TMS Investment Limited	JEY	NIA	Threadneedle Asset Management Finance Ltd	Ownership	44.000	Ameriprise Financial, Inc.	NO	2
	Ameriprise Financial, Inc.			4294553			Threadneedle International Limited	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			4294599			Threadneedle Investments (Channel Islands) Limited	JEY	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			4294393			Threadneedle Investments Limited	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5428597			Threadneedle Management Services Limited	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			4294786			Threadneedle Navigator ISA Manager Limited	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			4294795			Threadneedle Pensions Limited	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5448894			Threadneedle Portfolio Services AG	CHE	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			4294982			Threadneedle Portfolio Services Limited	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			4294991			Threadneedle Property Investments Limited	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.						Sackville (CTESIF) 2&3 GP Sarl	LUX	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5395961			Sackville UK Property Select II (GP) Limited	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5396007			Sackville UK Property Select II (GP) No. 3 Limited	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5561131			Sackville UK Property Select III (GP) No. 1 Limited	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.						Sackville UK Property Select III (GP) No. 2 Limited	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.						Sackville UK Property Select III (GP) No. 3 Limited	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			5533651			Sackville UK Property Select III (GP) S.à.r.l.	LUX	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.						Sackville UK Property Select IV (GP) S.à.r.l.	LUX	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.						Sackville UK Property Select IV (GP) No. 1 Limited	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
	Ameriprise Financial, Inc.						Sackville UK Property Select IV (GP) No. 2 Limited	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.						Sackville UK Property Select IV (GP) No. 3 Limited	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.			4293882			Threadneedle Management Luxembourg S.A.	LUX	NIA	TAM UK International Holdings Limited	Ownership	100.000	Ameriprise Financial, Inc.	NO	

Asterisk	Explanation
1	Ameriprise Financial, Inc. owns a 100% profit sharing ratio with capital contribution of 124,078,760 INR (Indian currency=rupees) and 10 INR are owned each by Columbia Management Investment Advisers, LLC and Ameriprise India Partner, LLC.
2	Ownership percentage indicates voting shares only.
3	Columbia Threadneedle AM (Holdings) Limited owns a percentage of the entity.
4	Columbia Threadneedle Treasury Limited holds 1 unit.
5	In the UK, legally the private equity funds are considered to be subsidiaries of the General Partner, however we do not consolidate these in our Group hence they are not included in our Group structure or in the list above.
6	The General Partner is a Group company, the Limited partner is a Group employee.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1. Not applicable
2. Not applicable
3. Not applicable
5. Not applicable
6. Not applicable

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]



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



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



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



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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Reinsurance premium asset	46,515,614		46,515,614	48,230,985
2505.	Disallowed IMR	8,421,072		8,421,072	10,321,731
2506.	Miscellaneous assets	28,930,451	1,664,497	27,265,954	27,480,178
2597.	Summary of remaining write-ins for Line 25 from overflow page	83,867,137	1,664,497	82,202,640	86,032,894

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	65,808,095	68,990,930
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation	2,387,126	3,182,835
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	63,420,969	65,808,095
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	63,420,969	65,808,095

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	1,217,260,079	1,238,801,399
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	112,250,000	53,065,000
	2.2 Additional investment made after acquisition	13,714,750	22,761,664
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	93,340,599	97,367,985
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,249,884,230	1,217,260,079
12.	Total valuation allowance	(2,392,459)	(1,361,618)
13.	Subtotal (Line 11 plus Line 12)	1,247,491,771	1,215,898,461
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	1,247,491,771	1,215,898,461

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	44,838,474	44,436,657
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		19,100,000
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	2,181,354	3,947,819
8.	Deduct amortization of premium, depreciation and proportional amortization		
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized	5,986,609	14,750,364
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	36,670,511	44,838,474
12.	Deduct total nonadmitted amounts	1,698,264	1,698,264
13.	Statement value at end of current period (Line 11 minus Line 12)	34,972,247	43,140,210

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	10,061,607,424	8,871,376,246
2.	Cost of bonds and stocks acquired	423,531,803	2,339,692,795
3.	Accrual of discount	17,246,022	22,635,172
4.	Unrealized valuation increase/(decrease)	(38,613,016)	(4,599,691)
5.	Total gain (loss) on disposals	2,363,181	6,023,029
6.	Deduct consideration for bonds and stocks disposed of	502,505,916	1,160,553,714
7.	Deduct amortization of premium	4,388,929	4,995,824
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized	10,316,639	
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,487,014	(7,970,588)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	9,951,410,946	10,061,607,424
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	9,951,410,946	10,061,607,424

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	ISSUER CREDIT OBLIGATIONS (ICO)								
1.	NAIC 1 (a)	4,421,179,467	46,995,846,995	47,350,118,484	13,459,706	3,331,112,599	4,421,179,467	4,080,367,684	3,794,652,262
2.	NAIC 2 (a)	4,094,239,484	252,354,967	254,172,873	2,155,856	4,560,950,336	4,094,239,484	4,094,577,435	5,290,308,294
3.	NAIC 3 (a)	65,144,428			(137,907)	79,171,846	65,144,428	65,006,521	79,091,129
4.	NAIC 4 (a)	19,255,000				19,410,000	19,255,000	19,255,000	19,410,000
5.	NAIC 5 (a)								
6.	NAIC 6 (a)	2,515				2,515	2,515	2,515	2,515
7.	Total ICO	8,599,820,895	47,248,201,962	47,604,291,357	15,477,655	7,990,647,296	8,599,820,895	8,259,209,155	9,183,464,200
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	2,434,533,965	20,100,453	119,501,712	1,100,100	2,497,409,134	2,434,533,965	2,336,232,805	2,600,216,968
9.	NAIC 2	24,374,534			523	24,374,020	24,374,534	24,375,057	24,373,577
10.	NAIC 3								
11.	NAIC 4								
12.	NAIC 5								
13.	NAIC 6	2,277,079				2,277,079	2,277,079	2,277,079	2,277,079
14.	Total ABS	2,461,185,578	20,100,453	119,501,712	1,100,623	2,524,060,233	2,461,185,578	2,362,884,941	2,626,867,624
	PREFERRED STOCK								
15.	NAIC 1								
16.	NAIC 2								
17.	NAIC 3								
18.	NAIC 4								
19.	NAIC 5								
20.	NAIC 6								
21.	Total Preferred Stock								
22.	Total ICO, ABS & Preferred Stock	11,061,006,472	47,268,302,414	47,723,793,069	16,578,278	10,514,707,529	11,061,006,472	10,622,094,096	11,810,331,824

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

NAIC 1 $ 1,057,912,367 ; NAIC 2 $; NAIC 3 $ NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals		XXX			

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of short-term investments acquired		140,000,000
3.	Accrual of discount		
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals		140,000,000
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)		

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)	(2,263,715,950)
2.	Cost paid/(consideration received) on additions	(211,828,956)
3.	Unrealized valuation increase/(decrease)	176,429,356
4.	SSAP No. 108 adjustments	(357,951,845)
5.	Total gain (loss) on termination recognized	(957,178,492)
6.	Considerations received/(paid) on terminations	(768,351,500)
7.	Amortization	14,976,300
8.	Adjustment to the book/adjusted carrying value of hedged item	
9.	Total foreign exchange change in book/adjusted carrying value	(10,853,258)
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	(2,841,771,344)
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	(2,841,771,344)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)				(5,475,482)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				123,596
3.1	Add:				
	Change in variation margin on open contracts - highly effective hedges				
	3.11 Section 1, Column 15, current year to date minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - all other				
	3.13 Section 1, Column 18, current year to date minus	18,068,382			
	3.14 Section 1, Column 18, prior year	1,630,612	16,437,770	16,437,770	
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	18,068,382			
	3.24 Section 1, Column 19, prior year plus	1,630,612			
	3.25 SSAP No. 108 adjustments		16,437,770	16,437,770	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year	22,152,123			
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	22,152,123			
	4.23 SSAP No. 108 adjustments		22,152,123		
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)				(5,351,886)
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				(5,351,886)

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	(2,841,771,344)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(5,351,886)	
3.	Total (Line 1 plus Line 2)		(2,847,123,230)
4.	Part D, Section 1, Column 6	5,534,954,813	
5.	Part D, Section 1, Column 7	(8,382,078,043)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	(2,841,771,343)	
8.	Part B, Section 1, Column 13	(5,351,888)	
9.	Total (Line 7 plus Line 8)		(2,847,123,230)
10.	Part D, Section 1, Column 9	5,538,147,542	
11.	Part D, Section 1, Column 10	(8,385,270,772)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check
13.	Part A, Section 1, Column 21	553,314,867
14.	Part B, Section 1, Column 20	120,036,614
15.	Part D, Section 1, Column 12	673,351,481
16.	Total (Line 13 plus Line 14 minus Line 15)	

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,640,214,316	1,783,322,656
2.	Cost of cash equivalents acquired	137,847,927,763	129,633,322,394
3.	Accrual of discount	43,249,496	49,998,895
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals		9,970
6.	Deduct consideration received on disposals	138,747,219,000	128,826,439,598
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)	1,784,172,576	2,640,214,316
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,784,172,576	2,640,214,316

SCHEDULE A - PART 2

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

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

NONE

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					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
694082490	CERRITOS	CA		09/01/2026	5.930		457,587	8,380,000
694083178	SPRING VALLEY	CA		09/28/2026	5.430	6,700,000		19,500,000
694082924	MAPLEWOOD	MN		07/22/2026	5.820		3,714,466	29,920,000
0599999. Mortgages in good standing - commercial mortgages-all other						6,700,000	4,172,054	57,800,000
0899999. Total mortgages in good standing						6,700,000	4,172,054	57,800,000
1699999. Total - restructured mortgages								
2499999. Total - mortgages with overdue interest over 90 days								
3299999. Total - mortgages in the process of foreclosure								
3399999 - Totals						6,700,000	4,172,054	57,800,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				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					
694082923	TORRANCE	CA		07/11/2016	07/15/2026	1,835,805							1,706,939	1,706,939			
694083089	GRAND BLANC TWP	MI		09/26/2019	09/29/2026	2,231,451							2,129,066	2,129,066			
694082033	LAS VEGAS	NV		10/28/2002	07/15/2026	1,874,177							1,782,654	1,782,654			
694082314	HOUSTON	TX		12/13/2006	09/21/2026	5,304,034							2,484,575	2,484,575			
0199999. Mortgages closed by repayment						11,245,466							8,103,235	8,103,235			
694003059	COTTONDALE	AL		02/04/2019		4,987,878								44,881			
694002954	DOTHAN	AL		12/15/2016		5,770,046								66,872			
694083035	TUSCALOOSA	AL		07/30/2018		3,185,833								47,947			
694083043	TUSCALOOSA	AL		10/29/2018		4,231,881								62,193			
694083050	FOUNTAIN HILLS	AZ		12/19/2018		1,107,477								29,048			
694082354	PHOENIX	AZ		05/01/2007		2,160,812								25,056			
694002746	TUCSON	AZ		12/13/2013		2,810,871								38,841			
694082264	AGOURA HILLS	CA		10/10/2006		2,682,360								38,329			
694083006	ANAHEIM	CA		02/26/2018		4,736,703								48,684			
694082958	ARVIN	CA		02/22/2017		808,974								14,040			
694083052	BARSTOW	CA		02/27/2019		1,902,196								26,620			
694082788	BURLINGAME	CA		07/29/2014		5,365,858								17,121			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
694082106	CARDIFF-BY-THE-SEA	CA		06/01/2004		1,683,901								20,224			
694082878	CARLSBAD	CA		02/25/2016		2,850,041								50,842			
694083142	CARSON	CA		05/23/2023		1,930,139								7,741			
694082490	CERRITOS	CA		06/25/2009		2,598,965								14,264			
694082950	CHULA VISTA	CA		12/15/2016		1,641,262								29,729			
694083054	CHULA VISTA	CA		04/04/2019		2,446,564								34,055			
694083010	COSTA MESA	CA		07/27/2017		5,017,550								53,849			
694082972	DANVILLE	CA		04/21/2017		4,553,436								34,316			
694083037	DOWNEY	CA		10/04/2018		5,104,790								48,283			
694083029	DUARTE	CA		07/02/2018		3,422,404								23,413			
694082857	DUBLIN	CA		08/26/2015		1,191,845								12,777			
694082389	EL CAJON	CA		06/28/2007		1,127,239								19,399			
694082508	ENCINO	CA		05/05/2010		1,008,795								11,137			
694082621	FOLSOM	CA		07/03/2012		1,877,253								9,892			
694082876	FOUNTAIN VALLEY	CA		02/25/2016		2,217,942								44,388			
694082901	FOUNTAIN VALLEY	CA		04/15/2016		12,359,668											
694082910	GARDEN GROVE	CA		03/29/2016		1,758,360											
694083119	GARDEN GROVE	CA		02/27/2020		11,395,151								78,216			
694083062	HEALDSBURG	CA		05/10/2019		1,671,531								14,960			
694083081	HESPERIA	CA		11/21/2019		1,033,018								24,399			
694082665	HUNTINGTON BEACH	CA		03/26/2013		4,982,235								69,775			
694083132	HUNTINGTON BEACH	CA		11/19/2020		3,500,000								17,152			
694083133	HUNTINGTON BEACH	CA		11/19/2020		2,200,000								10,781			
694083027	LA HABRA	CA		06/21/2018		1,163,453								17,751			
694083163	LA JOLLA	CA		04/02/2026										101,849			
694082686	LAKESIDE	CA		05/16/2013		2,091,611								61,352			
694082825	LANCASTER	CA		03/19/2015		1,656,298								21,947			
694083016	LANCASTER	CA		05/29/2018		2,208,339								21,374			
694083103	LANCASTER	CA		11/21/2019		3,873,489								27,025			
694083106	LIVERMORE	CA		11/01/2019		3,837,566								26,225			
694083144	LIVERMORE	CA		07/29/2024		3,723,059								27,775			
694083104	LOMPOC	CA		11/21/2019		6,549,035								44,814			
694082107	LOS ANGELES	CA		04/27/2004		2,015,166								93,189			
694082934	LOS ANGELES	CA		09/14/2016		2,423,979								28,823			
694082941	LOS ANGELES	CA		10/19/2016		2,433,352								28,734			
694083126	LOS ANGELES	CA		06/03/2020		1,417,406								9,424			
694081811	MISSION VIEJO	CA		04/22/1999		2,194,280								14,534			
694082611	NATIONAL CITY	CA		05/09/2012		7,446,572								34,695			
694082612	NATIONAL CITY	CA		05/09/2012		7,446,572								34,695			
694082813	NEWPORT BEACH	CA		04/16/2015		4,774,788								332,569			
694082777	NORTHRIDGE	CA		10/10/2014		1,769,168								99,396			
694083140	OAKLAND	CA		07/12/2021		1,511,183								110,809			
694083116	OAKLEY	CA		02/12/2020		3,976,690								25,862			
694083174	OXNARD	CA		05/27/2026										9,767			
694082875	PASADENA	CA		02/25/2016		2,094,724								41,922			
694083138	PETALUMA	CA		03/12/2021		4,000,000								20,573			
694082426	PICO RIVERA	CA		01/07/2008		1,501,031											
694083134	PLACENTIA	CA		02/17/2021		2,350,000								11,615			
694082789	RIVERSIDE	CA		08/14/2014		3,402,348								46,273			
694083031	SACRAMENTO	CA		07/06/2018		2,200,347								61,837			
694082417	SAN DIEGO	CA		10/18/2007		3,107,528								36,660			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
694082514	SAN DIEGO	CA		04/29/2010		2,640,001								34,696			
694082669	SAN DIEGO	CA		03/27/2013		18,000,000								79,414			
694082731	SAN DIEGO	CA		10/22/2013		4,946,118								31,358			
694082751	SAN DIEGO	CA		02/25/2014		1,810,102								132,868			
694082897	SAN DIEGO	CA		03/11/2016		3,293,322								35,045			
694082915	SAN DIEGO	CA		12/15/2016		1,502,803								17,020			
694082932	SAN FRANCISCO	CA		12/01/2016		2,026,510								15,975			
694082874	SAN JUAN CAPISTRANO	CA		02/25/2016		1,817,481								36,373			
694082480	SAN LEANDRO	CA		02/13/2009		1,268,153								33,629			
694001054	SAN RAFAEL	CA		12/16/1986		1,444,060								10,073			
694082877	SANTA ANA	CA		02/25/2016		985,753								19,728			
694083156	SANTA ANA	CA		01/06/2026										12,289			
694082899	SHERMAN OAKS	CA		03/11/2016		2,797,565											
694083110	SHERMAN OAKS	CA		12/11/2019		3,088,101								43,518			
694082912	STUDIO CITY	CA		07/13/2016		2,925,533								34,996			
694082920	THOUSAND OAKS	CA		05/01/2017		5,737,468								62,604			
694082923	TORRANCE	CA		07/11/2016		1,755,319								6,977			
694083022	TUSTIN	CA		05/10/2018		2,516,465								39,256			
694083000	UNION CITY	CA		12/21/2017		2,094,105								34,360			
694081010	VALENCIA	CA		03/09/2017		730,220								25,683			
694083108	VAN NUYS	CA		12/12/2019		806,895								11,424			
694082921	VENTURA	CA		07/01/2016		1,757,653											
694082836	VISTA	CA		05/01/2015		3,474,340								11,597			
694083017	VISTA	CA		05/29/2018		2,038,263								14,312			
694083093	WEST HOLLYWOOD	CA		11/21/2019		3,098,676								28,637			
694083051	ARVADA	CO		03/11/2019		2,266,024								19,416			
694080325	AURORA	CO		05/07/1996		453,725								60,730			
694082976	COLORADO SPRINGS	CO		08/01/2017		10,421,493								49,504			
694083083	COLORADO SPRINGS	CO		08/29/2019		3,076,647								43,783			
694083155	HIGHLANDS RANCH	CO		12/10/2025		4,000,000								55,521			
694083167	LITTLETON	CO		03/26/2026										23,544			
694082398	WESTPORT TOWN	CT		07/09/2007		1,276,727								9,837			
694002942	WASHINGTON D C	DC		02/01/2017		6,685,817								53,535			
694082572	WASHINGTON D C	DC		10/11/2011		8,963,665								56,373			
694082828	WASHINGTON D C	DC		05/28/2015		2,618,804											
694083007	WASHINGTON D C	DC		03/23/2018		1,985,004								31,752			
694083112	WASHINGTON D C	DC		02/13/2020		9,432,728								60,573			
694082714	BARTOW	FL		08/29/2013		486,165								19,170			
694082778	BOCA RATON	FL		05/14/2014		1,778,014								43,929			
694082925	BOCA RATON	FL		08/01/2016		6,663,859								80,863			
694082987	BOCA RATON	FL		08/30/2017		1,392,074								23,906			
694003161	BOYNTON BEACH	FL		02/23/2026										11,640			
694082870	DAVIE	FL		09/28/2015		6,358,097								80,824			
694082672	DEERFIELD BEACH	FL		04/25/2013		358,243								36,182			
694082776	FORT LAUDRDALE	FL		08/01/2014		570,272								36,833			
694083011	FORT LAUDRDALE	FL		09/15/2017		2,411,738								25,463			
694083068	KISSIMMEE	FL		06/06/2019		1,661,183								10,826			
694082715	LANTANA	FL		10/01/2013		2,366,680								13,912			
694083162	LAUDERHILL	FL		01/23/2026										11,010			
694083091	MELBOURNE	FL		11/15/2019		2,302,627								32,806			
694083146	MELBOURNE	FL		11/15/2024		1,559,521								8,104			

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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												
694002906	MIAMI	FL		03/01/2016		4,458,202											
694002907	MIAMI	FL		03/01/2016		1,486,450											
694083143	MULTIPLE TOWNS - ANY STAT	FL		10/06/2023		7,254,354								39,078			
694083048	NAPLES	FL		12/06/2018		2,518,410								22,236			
694083150	NAPLES	FL		12/08/2025		4,400,000								29,672			
694083158	NORTH FORT MYERS	FL		04/01/2026										31,701			
694082973	PALM BEACH GARDENS	FL		04/04/2017		2,449,922								34,795			
694082799	POMPANO BEACH	FL		10/07/2014		714,423								9,710			
694083159	SARASOTA	FL		02/17/2026										27,520			
694082707	WEST PALM BEACH	FL		09/23/2013		1,932,256								12,799			
694082708	WEST PALM BEACH	FL		10/01/2013		1,518,201								10,056			
694082709	WEST PALM BEACH	FL		09/09/2013		1,840,244								12,189			
694082784	WEST PALM BEACH	FL		10/29/2014		3,657,299											
694082798	WEST PALM BEACH	FL		10/29/2014		3,408,581											
694081019	ATLANTA	GA		08/17/2018		705,863								19,305			
694082392	ATLANTA	GA		06/13/2007		2,669,169								15,987			
694081007	CHAMBLEE	GA		07/13/2015		746,137								37,447			
694081825	CHAMBLEE	GA		06/09/1999		3,273,234								57,927			
694083065	CHAMBLEE	GA		04/29/2019		1,595,603								22,586			
694082983	DECATUR	GA		06/28/2017		2,023,081								35,110			
694083105	MULTIPLE TOWNS - ANY STAT	GA		12/06/2019		4,002,816								36,218			
694083064	ROSWELL CITY	GA		03/12/2019		4,057,576								57,485			
694083069	KAILUA-KONA	HI		06/27/2019		7,606,888								160,260			
694082889	COUNCIL BLUFFS	IA		02/25/2016		2,344,094								35,942			
694002903	BOISE	ID		06/03/2016		881,544											
694002905	BOISE	ID		04/11/2016		1,833,518								7,352			
694083168	BOISE	ID		05/07/2026										8,803			
694002420	CHICAGO	IL		12/10/2007		1,564,240								15,320			
694002421	CHICAGO	IL		01/28/2008		9,073,754								88,885			
694082871	CRYSTAL LAKE	IL		11/23/2015		1,992,606								62,366			
694002966	CICERO	IN		04/18/2017		2,265,060								24,464			
694003139	MULTIPLE TOWNS - ANY STAT	IN		05/03/2021		36,153,532								234,055			
694003023	WARSAW	IN		07/05/2018		3,796,464								36,881			
694083018	KANSAS CITY	KS		07/17/2018		3,852,422								57,725			
694082947	MERRIAM	KS		11/16/2016		1,109,566								13,033			
694003044	HOPKINSVILLE	KY		10/10/2018		4,659,000								43,942			
694083034	LOUISVILLE	KY		08/20/2018		1,621,284								24,115			
694083128	SHEPHERDSVILLE	KY		04/27/2020		2,961,019								40,801			
694083166	ALLSTON	MA		05/01/2026										29,877			
694082449	BOSTON	MA		01/30/2008		152,806											
694083170	BOSTON	MA		04/01/2026										17,005			
694002639	BOURNE	MA		09/24/2012		864,524								14,357			
694083171	BRIGHTON	MA		04/28/2026										22,960			
694082726	BROOKLINE	MA		10/29/2013		3,567,566								95,802			
694082879	BALTIMORE	MD		12/17/2015		4,622,120								92,167			
694082939	BALTIMORE	MD		09/29/2016		3,019,622								58,289			
694082940	BALTIMORE	MD		09/29/2016		3,648,709								70,433			
694083076	BALTIMORE	MD		07/23/2019		2,192,643								14,120			
694082613	BETHESDA	MD		05/29/2012		2,974,407								27,171			
694083040	CLINTON	MD		10/25/2018		1,800,412											
694082694	COLLEGE PARK	MD		07/10/2013		2,427,745								38,240			

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	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												
694083100	DUNDALK	MD		10/29/2019		5,734,282								37,217			
694082699	DUNKIRK	MD		08/08/2013		4,114,337								63,276			
694082696	FREDERICK	MD		07/18/2013		1,762,786								26,562			
694082262	GAITHERSBURG	MD		02/21/2006		3,607,167								44,034			
694082886	GAITHERSBURG	MD		12/15/2015		2,678,167								56,106			
694082149	HYATTVILLE	MD		01/18/2005		6,367,760								40,632			
694082293	LAHNHAM	MD		07/26/2006		695,738								18,283			
694082478	LANDOVER	MD		01/28/2009		5,088,701								47,506			
694082994	LUTHERVILLE	MD		11/15/2017		2,347,199								24,531			
694082541	MARYLAND HEIGHTS	MD		01/20/2011		2,545,109								22,839			
694083041	REISTERSTOWN	MD		08/27/2018		1,099,058								16,566			
694082753	ROCKVILLE CITY	MD		03/26/2014		13,514,641								178,292			
694082909	ROCKVILLE CITY	MD		05/16/2016		1,242,344								7,779			
694002928	SILVER SPRING	MD		09/28/2016		1,929,394								15,560			
694082695	SILVER SPRING	MD		06/27/2013		2,063,045								32,366			
694082629	TAKOMA PARK	MD		03/20/2013		10,159,648								187,985			
694082882	WHEATON	MD		12/15/2015		2,355,646								48,494			
694002962	ALLEGAN CITY	MI		04/19/2017		996,637								10,810			
694002963	COLDWATER CITY	MI		04/19/2017		1,149,965								12,473			
694002964	COLDWATER CITY	MI		04/19/2017		1,149,965								12,473			
694002965	EAST LANSING CITY	MI		04/19/2017		1,203,631								13,055			
694001017	FENTON CITY	MI		07/17/2018		1,458,429								14,011			
694083089	GRAND BLANC TWP	MI		09/26/2019		2,173,704								15,008			
694001018	HILLSDALE	MI		07/17/2018		664,396								6,383			
694003058	HOWELL CITY	MI		01/29/2019		4,144,428								37,544			
694002953	LAPEER	MI		01/18/2017		3,086,032								35,961			
694082718	MIDLAND	MI		12/18/2013		1,766,838								15,239			
694003120	MONROE	MI		04/14/2020		13,894,506								130,384			
694083070	NORTHVILLE TOWNSHIP	MI		06/06/2019		5,163,004								72,393			
694003033	STURGIS CITY	MI		07/17/2018		2,617,071								25,141			
694003053	WARREN	MI		12/19/2018		4,881,753								44,311			
694002860	WATERFORD TOWNSHIP	MI		10/08/2015		802,918								37,638			
694083165	WATERFORD TOWNSHIP	MI		02/25/2026										43,867			
694083176	WATERFORD TOWNSHIP	MI		05/21/2026										36,379			
694002324	BLAINE	MN		07/02/2007		1,760,786								260,774			
694001634	BROOKLYN PARK	MN		05/20/1996		323,483											
694083084	BROOKLYN PARK	MN		12/12/2019		1,767,886								11,271			
694083160	BURNSVILLE	MN		01/26/2026										60,428			
694083073	EAGAN	MN		06/26/2019		1,751,165								11,309			
694083085	EAGAN	MN		08/29/2019		1,740,300								11,593			
694082980	FRIDLEY	MN		05/24/2017		2,379,877								25,787			
694082805	LAKEVILLE	MN		02/02/2015		1,096,895								13,135			
694082924	MAPLEWOOD	MN		08/01/2016		7,701,153								31,081			
694082640	MINNEAPOLIS	MN		11/05/2012		429,017								13,472			
694082647	MINNEAPOLIS	MN		12/13/2012		616,814								19,087			
694082648	MINNEAPOLIS	MN		12/13/2012		552,849								17,108			
694082767	MINNEAPOLIS	MN		08/14/2014		8,052,617								74,571			
694082773	MINNEAPOLIS	MN		10/24/2014		5,395,130								62,282			
694082780	MINNEAPOLIS	MN		07/02/2014		1,099,324								71,048			
694082957	MINNEAPOLIS	MN		03/14/2017		3,116,269								80,391			
694002883	NEW HOPE	MN		12/14/2015		2,634,211								27,272			

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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					
694083063	PLYMOUTH	MN		04/01/2019		3,875,558								32,178			
694082742	ROSEVILLE	MN		02/26/2014		827,021								60,832			
694081014	ST LOUIS PARK	MN		12/14/2017		1,143,865								35,935			
694082783	ST LOUIS PARK	MN		06/26/2014		518,795								34,535			
694083021	ST PAUL	MN		07/02/2018		1,177,726								33,427			
694083097	KANSAS CITY	MO		10/29/2019		3,442,078								49,240			
694082887	ST LOUIS	MO		02/12/2016		1,168,724								51,427			
694082319	CHARLOTTE	NC		10/16/2006		624,988											
694083074	CHARLOTTE	NC		06/18/2019		2,145,595								10,138			
694003072	DURHAM CITY	NC		07/01/2019		3,538,895								88,705			
694082368	GREENSBORO	NC		04/27/2007		1,767,694								22,375			
694082561	GREENSBORO	NC		07/21/2011		1,819,729								11,411			
694082774	HOPE MILLS	NC		08/01/2014		995,966								64,424			
694003030	SALISBURY	NC		05/30/2018		4,636,956								44,908			
694080427	FARGO	ND		04/01/1998		3,870,606								28,751			
694082881	FARGO	ND		12/14/2015		2,900,201								35,025			
694082646	OMAHA	NE		11/29/2012		2,257,960								37,048			
694082908	OMAHA	NE		04/28/2016		2,896,364								19,995			
694082637	BEDFORD	NH		10/24/2012		1,280,887								21,081			
694082638	DOVER	NH		10/24/2012		853,924								14,054			
694083124	CRANBURY	NJ		04/15/2020		3,369,008								46,589			
694083125	CRANBURY	NJ		04/15/2020		2,154,598								29,795			
694082893	EDISON TOWNSHIP	NJ		03/01/2016		2,212,831								33,112			
694082747	FAIRFIELD	NJ		02/03/2014		3,138,362								17,305			
694082855	PARSIPPANY TROY HILLS	NJ		11/10/2015		4,000,000								19,525			
694082033	LAS VEGAS	NV		10/28/2002		1,817,006								4,953			
694082657	LAS VEGAS	NV		01/28/2013		1,770,634								28,903			
694082722	LAS VEGAS	NV		04/28/2014		561,117								19,005			
694082771	LAS VEGAS	NV		12/10/2014		1,204,193								15,370			
694082772	LAS VEGAS	NV		12/10/2014		1,352,077								17,258			
694082820	LAS VEGAS	NV		03/25/2015		1,098,279								14,859			
694082821	LAS VEGAS	NV		03/25/2015		3,199,334								43,284			
694082822	LAS VEGAS	NV		03/25/2015		2,851,432								38,577			
694083020	LAS VEGAS	NV		06/04/2018		1,590,146								51,415			
694083061	LAS VEGAS	NV		04/10/2019		4,982,306											
694081009	BROOKLYN	NY		12/22/2016		686,524								25,737			
694002865	FLUSHING	NY		09/24/2015		2,032,952								23,700			
694002866	FLUSHING	NY		09/01/2015		1,288,626								15,136			
694002622	FOREST HILLS	NY		08/23/2012		1,719,601								14,688			
694002692	FOREST HILLS	NY		10/02/2013		5,084,146								77,540			
694002744	FOREST HILLS	NY		02/03/2014		2,365,001								11,183			
694002627	NEW YORK - MANHATTAN	NY		08/23/2012		1,640,125								15,351			
694000395	NORTH CASTLE TOWN	NY		08/26/1997		1,312,187								175,698			
694003101	WEBSTER	NY		01/30/2020		1,929,467											
694082733	HARRISON	OH		01/13/2014		532,155								59,963			
694003077	LYNDHURST	OH		08/15/2019		13,137,629								86,025			
694083047	ALBANY	OR		12/03/2018		1,614,687								10,192			
694082684	BEAVERTON	OR		06/27/2013		17,000,000								63,770			
694082474	CLACKAMAS	OR		12/08/2008		3,371,582								13,781			
694082873	CLACKAMAS	OR		10/29/2015		3,419,527								67,441			
694003145	HILLSBORO	OR		11/14/2025		4,400,000								20,019			

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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				
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
694082730	PORTLAND	OR		04/08/2014		2,277,162								11,748			
694082846	PORTLAND	OR		06/11/2015		3,226,445								42,376			
694082936	PORTLAND	OR		11/03/2016		4,310,629											
694083009	PORTLAND	OR		07/27/2017		21,028,788								231,769			
694082782	REDMOND	OR		08/01/2014		940,672								60,619			
694083046	REDMOND	OR		10/25/2018		2,050,900								19,070			
694081016	TIGARD	OR		07/02/2018		1,364,084								49,850			
694082123	THORNDALE	PA		07/22/2004		3,328,823								30,167			
694083019	MT PLEASANT	SC		04/19/2018		1,439,875								22,353			
694083036	FARRAGUT	TN		07/30/2018		3,080,236								46,213			
694002968	MANCHESTER	TN		06/15/2017		2,539,711								26,816			
694082361	ADDISON	TX		03/22/2007		748,183								13,738			
694081003	AUSTIN	TX		04/01/2015		525,240								28,526			
694082888	AUSTIN	TX		02/26/2016		1,277,117								55,648			
694082895	AUSTIN	TX		04/18/2016		2,739,217								108,445			
694083042	CARROLLTON	TX		09/20/2018		1,723,951								47,231			
694083086	CLEAR LAKE	TX		09/19/2019		2,106,745								19,062			
694082978	DALLAS CITY	TX		06/28/2017		1,432,530								48,179			
694083078	FARMERS BRANCH	TX		09/10/2019		3,994,935								88,589			
694082314	HOUSTON	TX		12/13/2006		3,725,413								419,175			
694083082	HOUSTON	TX		08/26/2019		1,963,216								48,046			
694083098	HOUSTON	TX		11/14/2019		1,171,187								10,878			
694083099	HOUSTON	TX		11/14/2019		1,171,187								10,878			
694083164	HOUSTON	TX		03/16/2026										6,833			
694083080	KATY	TX		07/22/2019		2,214,877								54,542			
694082943	PANTEGO	TX		11/01/2016		1,459,220								27,822			
694083090	PEARLAND CITY	TX		10/11/2019		6,700,757								49,716			
694082918	PLANO CITY	TX		06/13/2016		1,636,311											
694083038	ROUND ROCK	TX		08/31/2018		1,195,428								40,335			
694082464	SAN ANTONIO	TX		01/28/2008		832,256								26,961			
694082587	SAN ANTONIO	TX		11/01/2011		5,960,728								56,317			
694082625	SAN ANTONIO	TX		09/06/2012		10,258,071								258,593			
694082656	SAN ANTONIO	TX		01/29/2013		3,803,234								17,702			
694083001	SAN ANTONIO	TX		02/08/2018		2,794,379								28,023			
694083067	SAN ANTONIO	TX		05/29/2019		3,496,061								31,847			
694083096	SAN ANTONIO	TX		10/28/2019		8,278,789								78,218			
694082496	THE WOODLANDS	TX		10/30/2009		730,417								42,246			
694083118	CENTERVILLE	UT		02/03/2020		1,057,828								14,430			
694002904	TAYLORSVILLE	UT		04/11/2016		3,130,340								15,112			
694002902	WEST VALLEY CITY	UT		05/03/2016		1,678,523								6,718			
694082700	CENTERVILLE	VA		07/26/2013		2,189,000								34,267			
694082762	DALE CITY	VA		05/01/2014		6,167,013								83,153			
694081793	FAIRFAX CITY	VA		12/17/1998		10,390,782								172,356			
694082413	FAIRFAX CITY	VA		09/06/2007		6,234,469								103,414			
694082415	FAIRFAX CITY	VA		09/06/2007		3,350,553								58,719			
694082808	FAIRFAX CITY	VA		07/01/2015		2,531,355								39,495			
694082298	FALLS CHURCH	VA		08/15/2006		4,359,348								85,370			
694083028	GLOUCESTER	VA		06/01/2018		1,162,861								33,650			
694082414	HERNDON CITY	VA		10/01/2007		10,118,797								175,394			
694082797	LORTON	VA		12/18/2014		186,429								46,815			
694082432	MANASSAS	VA		11/01/2007		15,496,759								78,714			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
694082739	MCLEAN	VA		01/03/2014		2,610,671								35,827			
694002606	NEWPORT NEWS CITY	VA		04/05/2012		2,672,046								24,848			
694082914	NEWPORT NEWS CITY	VA		06/01/2016		1,004,443								27,169			
694082286	NORFOLK CITY	VA		10/16/2006		2,864,329								22,128			
694082984	ROANOKE CITY	VA		07/05/2017		2,851,000								29,842			
694082338	SPRINGFIELD	VA		02/26/2007		1,186,334								13,856			
694082690	STERLING	VA		06/25/2013		2,325,385								45,098			
694082756	VIRGINIA BEACH	VA		04/02/2014		848,207								32,897			
694082848	VIRGINIA BEACH	VA		07/23/2015		3,359,820								40,802			
694083015	WINCHESTER	VA		11/01/2017		3,128,894								32,608			
694002955	AUBURN	WA		01/26/2017		1,687,354								31,099			
694083024	BAINBRIDGE ISLAND	WA		05/30/2018		1,735,889								26,765			
694082765	BELLEVUE	WA		11/12/2014		6,615,216								40,392			
694083026	BREMERTON	WA		05/30/2018		1,965,156								22,557			
694002990	EVERETT	WA		11/01/2017		4,435,443								46,960			
694082981	EVERETT	WA		06/28/2017		2,546,916								27,265			
694083141	EVERETT	WA		02/11/2022		3,690,141								22,439			
694002948	LYNNWOOD	WA		12/15/2016		2,503,167								46,905			
694083032	PORT ORCHARD	WA		06/14/2018		5,073,414								33,713			
694083025	POULSBO	WA		05/30/2018		3,128,300								30,970			
694083045	REDMOND	WA		10/30/2018		6,554,931								61,241			
694083136	RENTON	WA		05/17/2021		1,500,000								7,507			
694082139	SEATTLE	WA		09/28/2004		1,504,127								15,384			
694083075	SEATTLE	WA		06/17/2019		4,387,949								20,869			
694083088	SEATTLE	WA		09/12/2019		2,185,238								14,608			
694082995	TUKWILA	WA		11/01/2017		2,323,464								24,946			
694083039	VANCOUVER	WA		08/30/2018		4,142,751								27,211			
694083066	VANCOUVER	WA		12/02/2019		3,116,725								18,863			
694083135	VANCOUVER	WA		03/02/2021		3,472,207								31,023			
694083137	VANCOUVER	WA		04/28/2021		2,824,095								19,296			
694002634	HUDSON	WI		11/09/2012		3,217,410											
694003127	JANESVILLE	WI		07/29/2020		9,980,323								162,520			
694082803	MENOMONIE	WI		03/02/2015		2,050,717								24,556			
694082804	ONALASKA CITY	WI		12/01/2014		3,360,256								40,676			
694002891	JACKSON	WY		03/29/2016		812,831								34,963			
0299999. Mortgages with partial repayments						1,096,533,461								14,220,068			
0599999 - Totals						1,107,778,927							8,103,235	22,323,303			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
8099999 - Totals												XXX

NONE

E03

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
19736Q-AC-7	CECLO 29A 2020-SUB CLO 10/20/2034		CYM	Paydown	11/02/2020	07/20/2026	33,367							33,367	33,367				
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated							33,367							33,367	33,367				
19737N-AC-3	CECLO 31 2021-SUB CLO 04/20/2034		CYM	Paydown	02/01/2021	07/20/2026	110,166							110,166	110,166				
19737J-AC-2	CECLO 32A 2022-SUB CLO 07/24/2034		CYM	Paydown	06/06/2022	07/24/2026	111,640							111,640	111,640				
19736V-AC-6	CECLO 30 2020-SUB CLO 01/20/2034		CYM	Paydown	12/04/2020	07/20/2026	28,438							28,438	28,438				
19739C-AC-5			CYM	Paydown	11/13/2024	07/20/2026	59,806							59,806	59,806				
5699999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated							310,050							310,050	310,050				
7899999. Total - unaffiliated							33,367							33,367	33,367				
7999999. Total - affiliated							310,050							310,050	310,050				
8099999 - Totals							343,417							343,417	343,417				

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
34491*-AB-1	FOOTBALL CLUB TERM NOTES 2026 SR UNSECURED 5.73% 10/5/2038	07/15/2026	PRIVATE		5,000,000	5,000,000		1.F FE
34491*-AC-9	FOOTBALL CLUB TERM NOTES 2026 SR UNSECURED 5.88% 10/5/2041	07/15/2026	PRIVATE		10,000,000	10,000,000		1.F FE
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					15,000,000	15,000,000		XXX
0489999999. Total - issuer credit obligations (unaffiliated)					15,000,000	15,000,000		XXX
0499999999. Total - issuer credit obligations (affiliated)								XXX
0509999997. Total - issuer credit obligations - Part 3					15,000,000	15,000,000		XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					15,000,000	15,000,000		XXX
08164F-AG-6	BMARK 2026-B42 A5 CMBS 5.1% 3/15/2059	07/14/2026	CITIGROUP GLOBAL MARKETS INC		4,951,563	5,000,000	9,916	1.A FE
61781K-AU-6	MSBAM 2026-C36 A4 CMBS 5.5% 8/15/2059	08/12/2026	Bank of America		15,148,890	15,000,000	57,291	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					20,100,453	20,000,000	67,207	XXX
1889999999. Total - asset-backed securities (unaffiliated)					20,100,453	20,000,000	67,207	XXX
1899999999. Total - asset-backed securities (affiliated)								XXX
1909999997. Total - asset-backed securities - Part 3					20,100,453	20,000,000	67,207	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					20,100,453	20,000,000	67,207	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					35,100,453	35,000,000	67,207	XXX
4509999997. Total - preferred stocks - Part 3						XXX		XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks						XXX		XXX
5989999997. Total - common stocks - Part 3						XXX		XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks						XXX		XXX
5999999999. Total - preferred and common stocks						XXX		XXX
6009999999 - Totals					35,100,453	XXX	67,207	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..452152-GS-4	ILLINOIS ST GO BOND 7.35% 7/1/2035	07/01/2026	Redemption 100.0000		573,214	573,214	581,067	576,938		(3,724)		(3,724)		573,214				42,131	07/01/2035	1.G FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					573,214	573,214	581,067	576,938		(3,724)		(3,724)		573,214				42,131	XXX	XXX
..01030L-BS-3	ALABAMA INCENTIVES FING REV BOND 6.042% 9/1/2029	09/01/2026	Call 100.0000		1,455,000	1,455,000	1,455,000	1,455,000						1,455,000				87,911	09/01/2029	1.F FE
..544435-C3-2	LOS ANGELES CA ARPT REV BOND 6.582% 5/15/2039	08/27/2026	Call 104.8080		12,655,566	12,075,000	12,075,000	12,075,000						12,075,000				1,203,141	05/15/2039	1.D FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					14,110,566	13,530,000	13,530,000	13,530,000						13,530,000				1,291,052	XXX	XXX
..57169*-AX-5	MARS SR UNSECURED 2.72% 9/27/2026	09/27/2026	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				513,000	09/27/2026	1.F
..98385X-AQ-9	XTO ENERGY INC SR UNSECURED 6.375% 6/15/2038	09/27/2026	Call 111.2037		18,904,629	17,000,000	14,405,190	15,192,364		64,336		64,336		15,256,701		1,743,300	1,743,300	2,753,567	06/15/2038	1.D FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					33,904,629	32,000,000	29,405,190	30,192,364		64,336		64,336		30,256,701		1,743,300	1,743,300	3,266,567	XXX	XXX
..126650-AW-0	CVS PT TRUST CTL 5.298% 1/11/2027	09/10/2026	Redemption 100.0000		876,828	876,828	835,042	873,546		3,282		3,282		876,828				30,981	01/11/2027	2.B FE
..126650-BP-4	CVS PT TRUST CTL 6.036% 12/10/2028	09/10/2026	Redemption 100.0000		177,184	177,184	176,089	176,951		233		233		177,184				7,130	12/10/2028	2.B FE
..126659-AA-9	CVS PT TRUST CTL 8.353% 7/10/2031	09/10/2026	Redemption 100.0000		570,571	570,571	577,953	572,808		(2,237)		(2,237)		570,571				31,792	07/10/2031	2.C FE
..73019#-AB-8	UNION PACIFIC RR PTC ETC 3% 9/13/2027	09/13/2026	Redemption 100.0000		160,569	160,569	160,569	160,569						160,569				4,817	09/13/2027	1.D
..91845#-AA-2	VZ CTL PTC 3.81% 5/15/2035	09/15/2026	Redemption 100.0000		148,290	148,290	148,290	148,290						148,290				3,770	05/15/2035	2.A
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					1,933,442	1,933,442	1,897,943	1,932,164		1,278		1,278		1,933,442				78,490	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					50,521,851	48,036,656	45,414,200	46,231,466		61,890		61,890		46,293,357		1,743,300	1,743,300	4,678,240	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)																			XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					50,521,851	48,036,656	45,414,200	46,231,466		61,890		61,890		46,293,357		1,743,300	1,743,300	4,678,240	XXX	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					50,521,851	48,036,656	45,414,200	46,231,466		61,890		61,890		46,293,357		1,743,300	1,743,300	4,678,240	XXX	XXX
..3617YV-FV-9	GNMA 3.0% MBS 30YR POOL G2 CM9180 05/20/2052	09/01/2026	Paydown		417,715	417,715	374,768	375,733		41,982		41,982		417,715				8,406	05/20/2052	1.A
..36202F-EH-5	GNMA 4.5% MBS 30YR POOL 4636 2/20/2040	09/01/2026	Paydown		34,999	34,999	35,532	35,410		(411)		(411)		34,999				1,061	02/20/2040	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					452,714	452,714	410,300	411,143		41,571		41,571		452,714				9,467	XXX	XXX
..38379U-M8-6	GNMA SERIES 2016-128 AD CMBS PROJ 2.15% 2/16/2051	09/01/2026	Paydown		4,693	4,693	4,702	4,692		1		1		4,693				67	02/16/2051	1.A
..38379U-MX-1	GNMA SERIES 2016-40 V CMBS PROJ 2.957% 5/15/2050	09/01/2026	Paydown		16,546	16,546	16,468	16,498		48		48		16,546				326	05/16/2050	1.A
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					21,239	21,239	21,170	21,190		49		49		21,239				393	XXX	XXX
..31283H-J8-9	FHLMC 6.5% MBS 30YR POOL G01187 9/1/2030	09/01/2026	Paydown		511	511	508	509		3		3		511				22	09/01/2030	1.A
..31283N-AX-0	FHLMC 6% MBS OTHER POOL P00022 11/1/2032	09/01/2026	Paydown		5,651	5,651	5,809	5,738		(88)		(88)		5,651				226	11/01/2032	1.A
..31287M-T9-1	FHLMC 6% MBS 30YR POOL C62376 1/1/2032	09/01/2026	Paydown		486	486	483	484		3		3		486				19	01/01/2032	1.A
..31287P-6N-8	FHLMC 6% MBS 30YR POOL C64477 3/1/2032	09/01/2026	Paydown		26,870	26,870	26,131	26,398		471		471		26,870				1,204	03/01/2032	1.A
..31287X-RL-2	FHLMC 6.5% MBS 30YR POOL C70491 9/1/2032	09/01/2026	Paydown		9,035	9,035	9,359	9,213		(178)		(178)		9,035				392	09/01/2032	1.A
..31288G-YS-5	FHLMC 5.5% MBS 30YR POOL C77921 2/1/2033	09/01/2026	Paydown		16,574	16,574	16,893	16,738		(165)		(165)		16,574				617	02/01/2033	1.A
..3128M9-7C-0	FHLMC 3% MBS 30YR POOL G07791 4/1/2043	09/01/2026	Paydown		337,886	337,886	341,107	340,343		(2,456)		(2,456)		337,886				6,763	04/01/2043	1.A
..3128MJ-R8-5	FHLMC 3% MBS 30YR POOL G08510 11/1/2042	09/01/2026	Paydown		314,123	314,123	329,498	326,080		(11,957)		(11,957)		314,123				6,214	11/01/2042	1.A
..3128MJ-VU-1	FHLMC 3% MBS 30YR POOL G08626 2/14/2045	09/01/2026	Paydown		126,415	126,415	128,133	127,898		(1,484)		(1,484)		126,415				2,537	02/01/2045	1.A
..3128MJ-YG-9	FHLMC 3% MBS 30yr POOL FG G08710 6/1/2046	09/01/2026	Paydown		214,019	214,019	220,532	219,816		(5,797)		(5,797)		214,019				4,245	06/01/2046	1.A
..3128MJ-YT-1	FHLMC 3% MBS 30yr POOL FG G08721 9/1/2046	09/01/2026	Paydown		206,875	206,875	215,376	214,474		(7,599)		(7,599)		206,875				4,116	09/01/2046	1.A
..3128MJ-ZB-9	FHLMC 3% MBS 30yr POOL FG G08737 12/1/2046	09/01/2026	Paydown		216,125	216,125	212,140	212,500		3,624		3,624		216,125				4,290	12/01/2046	1.A
..31292G-2K-1	FHLMC 7% MBS 30YR POOL C00778 6/1/2029	09/01/2026	Paydown																06/01/2029	1.A
..31292H-GC-2	FHLMC 7% MBS 30YR POOL C01095 11/1/2030	09/01/2026	Paydown		3,166	3,166	3,166	3,162		4		4		3,166				148	11/01/2030	1.A
..31292H-GP-3	FHLMC 7% MBS 30YR POOL C01106 11/1/2030	09/01/2026	Paydown		1,103	1,103	1,107	1,103		(1)		(1)		1,103				51	12/01/2030	1.A
..31292H-GZ-1	FHLMC 7.5% MBS 30YR POOL C01116 1/1/2031	09/01/2026	Paydown		1,236	1,236	1,253	1,244		(8)		(8)		1,236				62	01/01/2031	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31292L-XG-5	FHLMC 3% MBS 30YR POOL C04279 10/1/2042	09/01/2026	Paydown		85,455	85,455	89,500	88,625		(3,170)		(3,170)		85,455				1,848	10/01/2042	1.A
312938-K5-1	FHLMC 4.5% MBS 30YR POOL A90316 12/1/2039	09/01/2026	Paydown		24,242	24,242	24,723	24,634		(393)		(393)		24,242				713	12/01/2039	1.A
312941-3N-5	FHLMC 4.5% MBS 30YR POOL A93505 8/1/2040	09/01/2026	Paydown		75,319	75,319	77,049	76,739		(1,420)		(1,420)		75,319				2,201	08/01/2040	1.A
312942-NM-3	FHLMC 4.5% MBS 30YR POOL A93996 9/1/2040	09/01/2026	Paydown		133,860	133,860	136,934	136,390		(2,531)		(2,531)		133,860				4,032	09/01/2040	1.A
312944-AF-8	FHLMC 4% MBS 30YR POOL A95406 12/1/2040	09/01/2026	Paydown		58,015	58,015	58,477	58,371		(356)		(356)		58,015				1,551	12/01/2040	1.A
31298E-3S-2	FHLMC 6% MBS 30YR POOL C46209 8/1/2030	09/01/2026	Paydown		2,136	2,136	2,093	2,113		22		22		2,136				85	08/01/2030	1.A
3132DU-QR-1	FHLMC 5% MBS 30yr POOL FR SD6764 11/1/2054	09/01/2026	Paydown		163,766	163,766	162,998	162,999		767		767		163,766				5,641	11/01/2054	1.A
3132DU-S3-2	FHLMC 4.5% MBS 30yr POOL FR SD6838 11/1/2054	09/01/2026	Paydown		214,613	214,613	204,855	205,019		9,594		9,594		214,613				6,978	11/01/2054	1.A
3132DW-E4-1	FHLMC 3.5% MBS 30YR POOL FR SD8255 10/01/2052	09/01/2026	Paydown		352,140	352,140	326,169	326,827		25,313		25,313		352,140				8,332	10/01/2052	1.A
3132DW-E6-6	FHLMC 4.5% MBS 30yr POOL FR SD8257 10/1/2052	09/01/2026	Paydown		590,850	590,850	566,016	566,422		24,428		24,428		590,850				17,725	10/01/2052	1.A
3132DW-MX-8	FHLMC 5% MBS 30yr POOL FR SD8474 11/1/2054	09/01/2026	Paydown		96,036	96,036	95,545	95,545		491		491		96,036				3,144	11/01/2054	1.A
3132DW-NG-4	FHLMC 5% MBS 30yr POOL FR SD8491 12/1/2054	09/01/2026	Paydown		1,761,663	1,761,663	1,714,060	1,714,558		47,106		47,106		1,761,663				58,203	12/01/2054	1.A
3132HB-P8-2	FHLMC 4% MBS OTHER POOL U91447 5/1/2043	09/01/2026	Paydown		31,718	31,718	32,652	32,475		(757)		(757)		31,718				850	05/01/2043	1.A
3132HN-EC-9	FHLMC 3% MBS 30YR POOL Q11931 10/1/2042	09/01/2026	Paydown		39,627	39,627	41,423	41,026		(1,399)		(1,399)		39,627				801	10/01/2042	1.A
3132HP-RZ-9	FHLMC 3% MBS 30YR POOL Q13204 11/1/2042	09/01/2026	Paydown		78,189	78,189	78,427	78,354		(165)		(165)		78,189				1,560	11/01/2042	1.A
3132J6-PP-3	FHLMC 3% MBS 30YR POOL Q15429 2/1/2043	09/01/2026	Paydown		150,201	150,201	154,366	153,417		(3,217)		(3,217)		150,201				2,918	02/01/2043	1.A
3132WF-4C-0	FHLMC 3% MBS 30yr POOL FG Q42618 8/1/2046	09/01/2026	Paydown		267,905	267,905	278,453	277,254		(9,350)		(9,350)		267,905				4,915	08/01/2046	1.A
3132XS-EH-9	FHLMC 3.5% MBS 30yr POOL FG Q50135 8/1/2047	09/01/2026	Paydown		183,006	183,006	187,924	187,557		(4,551)		(4,551)		183,006				4,175	08/01/2047	1.A
31335B-XT-8	FHLMC 3.5% MBS 30yr POOL FG G15901 5/1/2043	09/01/2026	Paydown		161,045	161,045	163,108	162,890		(1,845)		(1,845)		161,045				3,758	05/01/2043	1.A
3133D0-FF-3	FHLMC 5% MBS 30yr POOL FR QJ8266 10/1/2054	09/01/2026	Paydown		712,389	712,389	693,912	694,270		18,119		18,119		712,389				26,462	10/01/2054	1.A
3133KG-P6-9	FHLMC 3% MBS 30YR POOL RA1345 9/1/2049	09/01/2026	Paydown		56,559	56,559	57,460	57,426		(867)		(867)		56,559				1,132	09/01/2049	1.A
3133KP-QL-5	FHLMC 3.5% MBS 30YR POOL FR RA7659 07/01/2052	09/01/2026	Paydown		151,967	151,967	140,474	140,795		11,172		11,172		151,967				3,545	07/01/2052	1.A
3133TG-W2-1	FHLMC 6.25% CMO 2095 CB 11/15/2028	09/01/2026	Paydown		4,691	4,691	4,532	4,646		45		45		4,691				195	11/15/2028	1.A
31371K-L4-1	FNMA 6% MBS OTHER POOL 254247 2/1/2032	09/01/2026	Paydown		8,793	8,793	8,765	8,761		31		31		8,793				381	02/01/2032	1.A
31371K-TD-3	FNMA 6.5% MBS 30YR POOL 254448 9/1/2032	09/01/2026	Paydown		11,205	11,205	11,625	11,440		(236)		(236)		11,205				486	09/01/2032	1.A
31380R-MS-1	FNMA 6.5% MBS 30YR POOL 447769 2/1/2029	09/01/2026	Paydown		1,013	1,013	1,007	1,008		5		5		1,013				44	02/01/2029	1.A
31382K-QF-8	FNMA 6.5% MBS 30YR POOL 484754 3/1/2029	09/01/2026	Paydown		74	74	74	74						74				3	03/01/2029	1.A
31384V-P4-8	FNMA 7.5% MBS 30YR POOL 535143 2/1/2030	09/01/2026	Paydown		23	23	23	23						23				1	02/01/2030	1.A
31384V-RN-4	FNMA 7.5% MBS 30YR POOL 535193 3/1/2030	09/01/2026	Paydown		29	29	29	29						29				1	03/01/2030	1.A
31385C-3S-0	FNMA 6.5% MBS OTHER POOL 540909 5/1/2031	09/01/2026	Paydown		402	402	397	399		4		4		402				17	05/01/2031	1.A
31385W-V3-0	FNMA 6% MBS 30YR POOL 555134 12/1/2032	09/01/2026	Paydown		78,622	78,622	80,870	79,686		(1,064)		(1,064)		78,622				3,147	12/01/2032	1.A
31385X-B3-0	FNMA 5.5% MBS 30YR POOL 555458 5/1/2033	09/01/2026	Paydown		21,008	21,008	21,432	21,196		(188)		(188)		21,008				769	05/01/2033	1.A
31387W-4H-7	FNMA 5.5% MBS OTHER POOL 596724 10/1/2032	09/01/2026	Paydown		2,468	2,468	2,516	2,492		(24)		(24)		2,468				91	10/01/2032	1.A
31388T-P9-8	FNMA 6% MBS 30YR POOL 614348 12/1/2031	09/01/2026	Paydown		82	82	80	80		1		1		82				3	12/01/2031	1.A
3138EK-MZ-5	FNMA 3.5% MBS 30YR POOL AL3075 2/1/2043	09/01/2026	Paydown		296,166	296,166	295,911	295,835		331		331		296,166				7,454	02/01/2043	1.A
3138WO-VL-0	FNMA 3.5% MBS 30YR POOL AR3318 2/1/2043	09/01/2026	Paydown		344,290	344,290	343,994	343,890		400		400		344,290				8,260	02/01/2043	1.A
3138WV-6F-7	FNMA 3.5% MBS OTHER POOL AR8297 5/1/2043	09/01/2026	Paydown		9,676	9,676	9,441	9,471		204		204		9,676				225	05/01/2043	1.A
3138WH-U3-4	FNMA 3.5% MBS 30YR POOL AS7801 8/1/2046	09/01/2026	Paydown		206,008	206,008	211,738	211,208		(5,200)		(5,200)		206,008				4,705	08/01/2046	1.A
3138WJ-Q9-2	FNMA 3% MBS 30yr POOL FN AS8579 12/1/2046	09/01/2026	Paydown		257,825	257,825	259,154	258,960		(1,135)		(1,135)		257,825				5,107	12/01/2046	1.A
3138WZ-UA-8	FNMA 3.5% MBS OTHER POOL AU0576 5/1/2043	09/01/2026	Paydown		27,668	27,668	26,997	27,121		546		546		27,668				646	08/01/2043	1.A
3138X3-EN-8	FNMA 3.5% MBS 30YR POOL AU3740 8/1/2043	09/01/2026	Paydown		500,126	500,126	499,618	499,495		631		631		500,126				11,223	08/01/2043	1.A
3138X3-FJ-6	FNMA 3.5% MBS OTHER POOL AU3768 8/1/2043	09/01/2026	Paydown		160,520	160,520	159,090	159,295		1,225		1,225		160,520				3,664	08/01/2043	1.A
31390M-LN-2	FNMA 5.5% MBS OTHER POOL 650233 11/1/2032	09/01/2026	Paydown		11,348	11,348	11,570	11,460		(112)		(112)		11,348				456	11/01/2032	1.A
31390M-LS-1	FNMA 5.5% MBS OTHER POOL 650237 12/1/2032	09/01/2026	Paydown		1,444	1,444	1,472	1,459		(15)		(15)		1,444				53	12/01/2032	1.A
31390M-LT-9	FNMA 6% MBS OTHER POOL 650238 12/1/2032	09/01/2026	Paydown		4,136	4,136	4,250	4,192		(56)		(56)		4,136				164	12/01/2032	1.A
31390S-KG-5	FNMA 6% MBS 30YR POOL 654695 9/1/2032	09/01/2026	Paydown		10,680	10,680	11,139	10,880		(200)		(200)		10,680				440	09/01/2032	1.A
31391F-UE-6	FNMA 6% MBS OTHER POOL 665781 9/1/2032	09/01/2026	Paydown		1,524	1,524	1,582	1,555		(30)		(30)		1,524				60	09/01/2032	1.A
31391J-NS-5	FNMA 6% MBS 30YR POOL 668301 11/1/2032	09/01/2026	Paydown		5,171	5,171	5,381	5,290		(119)		(119)		5,171				207	11/01/2032	1.A
31391U-PT-6	FNMA 6% MBS 30YR POOL 677334 1/1/2033	09/01/2026	Paydown		31,383	31,383	32,599	32,040		(658)		(658)		31,383				1,405	01/01/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31391W-U2-5	FNMA 6% MBS 30YR POOL 679301 12/1/2032	09/01/2026	Paydown		2,377	2,377	2,450	2,420		(42)		(42)		2,377				95	12/01/2032	1.A
31392D-UF-7	FNMA CMO 2002-Q4 A4 6.250 % 5/25/2042	09/01/2026	Paydown		104,947	104,947	109,170	104,947						104,947				4,358	05/25/2042	1.A
31393R-GF-1	FHLMC CMO T-56 A4 6.000% 5/25/2043	09/01/2026	Paydown		19,929	19,929	21,216	20,647		(718)		(718)		19,929				811	05/25/2043	1.A
31400E-K2-5	FNMA 6.5% MBS 30YR POOL 685313 2/1/2033	09/01/2026	Paydown		2,445	2,445	2,571	2,512		(67)		(67)		2,445				106	02/01/2033	1.A
31400H-WF-6	FNMA 6% MBS 30YR POOL 688346 3/1/2033	09/01/2026	Paydown		4,021	4,021	4,185	4,099		(78)		(78)		4,021				161	03/01/2033	1.A
31400J-R3-5	FNMA 5.5% MBS 30YR POOL 689106 2/1/2033	09/01/2026	Paydown		6,504	6,504	6,650	6,567		(63)		(63)		6,504				239	02/01/2033	1.A
31400K-AY-2	FNMA 5.5% MBS 30YR POOL 689523 7/1/2033	09/01/2026	Paydown		9,637	9,637	9,975	9,801		(164)		(164)		9,637				354	07/01/2033	1.A
31400Q-TQ-6	FNMA 5.5% MBS 30YR POOL 694559 4/1/2033	09/01/2026	Paydown		45,922	45,922	46,589	46,207		(285)		(285)		45,922				1,822	04/01/2033	1.A
31400W-TT-7	FNMA 5.5% MBS 30YR POOL 699962 4/1/2033	09/01/2026	Paydown		7,987	7,987	8,138	8,053		(66)		(66)		7,987				293	04/01/2033	1.A
31400X-YH-5	FNMA 5.5% MBS 30YR POOL 701012 4/1/2033	09/01/2026	Paydown		2,162	2,162	2,203	2,183		(21)		(21)		2,162				79	04/01/2033	1.A
31401C-DH-3	FNMA 5.5% MBS 30YR POOL 704004 5/1/2033	09/01/2026	Paydown		4,076	4,076	4,142	4,108		(32)		(32)		4,076				150	05/01/2033	1.A
31401X-G5-0	FNMA 5.5% MBS 30YR POOL 721220 6/1/2033	09/01/2026	Paydown		10,724	10,724	11,097	10,892		(168)		(168)		10,724				393	06/01/2033	1.A
31407M-EZ-4	FNMA 6.705% MBS ARM POOL 834552 8/1/2035	09/01/2026	Paydown		2,656	2,656	2,666	2,660		(5)		(5)		2,656				119	08/01/2035	1.A
3140AU-FL-2	FNMA 5% MBS 30yr POOL FN DC6470 12/1/2054	09/01/2026	Paydown		791,758	791,758	772,212	772,459		19,300		19,300		791,758				26,717	12/01/2054	1.A
3140AU-PN-7	FNMA 5% MBS 30yr POOL FN DC6728 12/1/2054	09/01/2026	Paydown		497,006	497,006	480,057	480,235		16,771		16,771		497,006				14,934	12/01/2054	1.A
3140BQ-Y3-9	FNMA 5% MBS 30yr POOL FN DF0729 10/1/2055	09/01/2026	Paydown		47,342	47,342	47,090	47,091		251		251		47,342				1,570	10/01/2055	1.A
3140EU-FN-4	FNMA 3.5% MBS 30yr POOL FN BC0172 1/1/2046	09/01/2026	Paydown		153,423	153,423	160,519	159,808		(6,385)		(6,385)		153,423				3,741	01/01/2046	1.A
3140EV-JC-2	FNMA 3.5% MBS 30yr POOL FN BC1158 2/1/2046	09/01/2026	Paydown		42,197	42,197	44,168	43,966		(1,769)		(1,769)		42,197				977	02/01/2046	1.A
3140FX-UR-1	FNMA 3.5% MBS OTHER POOL FN BF0591 12/01/2061	09/01/2026	Paydown		345,051	345,051	314,751	315,210		29,841		29,841		345,051				8,138	12/01/2061	1.A
3140FX-YZ-9	FNMA 3.0% MBS OTHER POOL FN BF0727 07/01/2057	09/01/2026	Paydown		326,443	326,443	285,484	286,364		40,079		40,079		326,443				7,222	07/01/2057	1.A
3140GV-ZY-4	FNMA 3.5% MBS 30 YEAR POOL BH7058 12/1/2047	09/01/2026	Paydown		216,336	216,336	215,787	215,789		547		547		216,336				5,070	12/01/2047	1.A
3140GY-GZ-6	FNMA 3.5% MBS 30YR POOL FN BH9215 01/01/2048	09/01/2026	Paydown		220,113	220,113	220,336	220,285		(173)		(173)		220,113				5,121	01/01/2048	1.A
3140HB-FK-9	FNMA 4% MBS 30YR POOL FN BJ9169 05/01/2048	09/01/2026	Paydown		119,711	119,711	121,675	121,553		(1,842)		(1,842)		119,711				3,091	05/01/2048	1.A
3140HC-CG-9	FNMA 4% MBS 30YR POOL FN BJ9970 05/01/2048	09/01/2026	Paydown		23,516	23,516	23,969	23,950		(434)		(434)		23,516				621	05/01/2048	1.A
3140HM-N2-6	FNMA 4% MBS 30YR POOL FN BK7608 9/1/2048	09/01/2026	Paydown		114,125	114,125	113,982	113,974		151		151		114,125				2,997	09/01/2048	1.A
3140KE-J5-8	FNMA 2.5% MBS 30YR POOL BP6583 08/01/2050	09/01/2026	Paydown		454,249	454,249	479,020	476,901		(22,652)		(22,652)		454,249				8,063	08/01/2050	1.A
3140KE-QB-7	FNMA 2.5% MBS 30YR POOL BP6749 09/01/2050	09/01/2026	Paydown		1,084,814	1,084,814	1,139,602	1,134,907		(50,094)		(50,094)		1,084,814				18,729	09/01/2050	1.A
3140LN-PB-7	FNMA 2.5% MBS 30 YR POOL BT0417 06/01/2051	09/01/2026	Paydown		1,023,224	1,023,224	1,056,638	1,053,861		(30,637)		(30,637)		1,023,224				16,736	06/01/2051	1.A
3140LQ-A7-5	FNMA 2.0% MBS 30 YR POOL BT1829 06/01/2051	09/01/2026	Paydown		1,236,686	1,236,686	1,245,382	1,244,242		(7,556)		(7,556)		1,236,686				16,062	06/01/2051	1.A
3140LQ-A8-3	FNMA 2.5% MBS 30 YR POOL BT1830 06/01/2051	09/01/2026	Paydown		1,457,215	1,457,215	1,503,892	1,499,679		(42,463)		(42,463)		1,457,215				24,163	06/01/2051	1.A
3140LS-MN-3	FNMA 2.5% MBS 30 YR POOL BT3964 06/01/2051	09/01/2026	Paydown		542,650	542,650	559,523	558,017		(15,367)		(15,367)		542,650				8,325	06/01/2051	1.A
3140MA-5F-7	FNMA 3.0% MBS 30YR POOL FN BU8945 04/01/2052	09/01/2026	Paydown		368,091	368,091	328,579	329,719		38,372		38,372		368,091				7,924	04/01/2052	1.A
3140MC-A2-6	FNMA 3.0% MBS 30YR POOL FN BW9618 06/01/2053	09/01/2026	Paydown		90,003	90,003	80,834	81,056		8,947		8,947		90,003				1,795	02/01/2052	1.A
3140N2-VL-2	FNMA 3.50% MBS 30YR POOL FN CB3769 06/01/2052	09/01/2026	Paydown		669,066	669,066	598,605	600,704		68,362		68,362		669,066				13,785	06/01/2053	1.A
3140QP-FK-8	FNMA 3.50% MBS 30YR POOL FN CB3849 06/01/2052	09/01/2026	Paydown		781,735	781,735	772,452	772,860		8,875		8,875		781,735				18,197	06/01/2052	1.A
3140QP-H3-4	FNMA 3.0% MBS 30YR POOL FN CB4111 07/01/2052	09/01/2026	Paydown		1,176,877	1,176,877	1,160,511	1,161,278		15,599		15,599		1,176,877				26,435	06/01/2052	1.A
3140QP-R9-0	FNMA 5% MBS 30 YEAR POOL FN CB6475 06/01/2053	09/01/2026	Paydown		882,378	882,378	791,245	793,749		88,629		88,629		882,378				17,824	07/01/2052	1.A
3140QS-FR-7	FNMA 5.5% MBS 30yr POOL FN CB8846 7/1/2054	09/01/2026	Paydown		424,606	424,606	417,574	417,768		6,838		6,838		424,606				13,869	06/01/2053	1.A
3140QU-ZL-3	FNMA 5% MBS 30yr POOL FN CB9317 10/1/2054	09/01/2026	Paydown		282,399	282,399	282,310	282,293		106		106		282,399				9,614	07/01/2054	1.A
3140QV-K7-8	FNMA 5% MBS 30yr POOL FN CB9317 10/1/2054	09/01/2026	Paydown		908,850	908,850	886,626	886,985		21,865		21,865		908,850				31,317	10/01/2054	1.A
3140WO-M8-5	FNMA 5% MBS 30yr POOL FN FA0382 1/1/2055	09/01/2026	Paydown		369,747	369,747	361,832	361,871		7,876		7,876		369,747				12,278	01/01/2055	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	
..3140WO-XJ-9	FNMA 5% MBS 30yr POOL FN FA0680 6/1/2055	09/01/2026	Paydown		909,274	909,274	879,581	879,889		29,385		29,385		909,274				30,296	02/01/2054	1.A
..3140XJ-5A-7	FNMA 3.5% MBS 30YR POOL FN FS3540 08/01/2052	09/01/2026	Paydown		357,114	357,114	329,103	329,850		27,264		27,264		357,114				7,985	08/01/2052	1.A
..3140XQ-K6-3	FNMA 4.0% MBS 30YR POOL FN FS8416 07/01/2053	09/01/2026	Paydown		472,491	472,491	447,907	448,540		23,952		23,952		472,491				11,873	07/01/2053	1.A
..3140XQ-P7-6	FNMA 3.5% MBS 30YR POOL FN FS8545 09/01/2052	09/01/2026	Paydown		215,327	215,327	199,177	199,626		15,701		15,701		215,327				4,823	09/01/2052	1.A
..3140XR-S5-5	FNMA 5% MBS 30yr POOL FN FS9539 11/1/2054	09/01/2026	Paydown		359,148	359,148	350,506	350,628		8,520		8,520		359,148				10,922	11/01/2054	1.A
..3140XS-AF-0	FNMA 5% MBS 30yr POOL FN FS9905 12/1/2054	09/01/2026	Paydown		1,620,991	1,620,991	1,579,960	1,580,696		40,295		40,295		1,620,991				51,571	12/01/2054	1.A
..3140Y7-DB-1	FNMA 5% MBS 30yr POOL FN CC0997 9/1/2055	09/01/2026	Paydown		59,231	59,231	59,116	59,115		116		116		59,231				1,890	09/01/2055	1.A
..3140Y9-B5-2	FNMA 5.5% MBS 30YR POOL FN CC2759 2/1/2056	09/01/2026	Paydown		292,460	292,460	293,808			(1,348)		(1,348)		292,460				3,019	02/01/2056	1.A
..31410L-MK-5	FNMA 3.5% MBS OTHER POOL 890562 11/1/2043	09/01/2026	Paydown		284,116	284,116	289,887	288,812		(4,696)		(4,696)		284,116				6,668	11/01/2043	1.A
..31417H-CS-1	FNMA 3.5% MBS OTHER POOL AB9980 7/1/2043	09/01/2026	Paydown		42,086	42,086	41,790	41,823		264		264		42,086				983	07/01/2043	1.A
..31418A-JW-9	FNMA 3.5% MBS OTHER POOL MA1176 9/1/2042	09/01/2026	Paydown		75,565	75,565	76,131	75,998		(433)		(433)		75,565				1,733	09/01/2042	1.A
..31418A-M9-6	FNMA 3.5% MBS OTHER POOL MA1283 12/1/2042	09/01/2026	Paydown		119,963	119,963	122,400	121,882		(1,919)		(1,919)		119,963				2,811	12/01/2042	1.A
..31418A-VA-3	FNMA 3.5% MBS OTHER POOL MA1508 7/1/2043	09/01/2026	Paydown		209,990	209,990	210,277	210,132		(142)		(142)		209,990				4,893	07/01/2043	1.A
..31418A-VB-1	FNMA 4% MBS OTHER POOL MA1509 7/1/2043	09/01/2026	Paydown		55,547	55,547	57,916	57,476		(1,929)		(1,929)		55,547				1,519	07/01/2043	1.A
..31418A-VS-4	FNMA 3% MBS 30YR POOL MA1524 8/1/2043	09/01/2026	Paydown		251,543	251,543	255,120	254,426		(2,883)		(2,883)		251,543				4,841	08/01/2043	1.A
..31418C-4F-8	FNMA 4% MBS 30YR POOL MA3521 11/1/2048	09/01/2026	Paydown		199,784	199,784	203,670	203,471		(3,687)		(3,687)		199,784				5,345	11/01/2048	1.A
..31418C-PE-8	FNMA 3.5% MBS 30 YR POOL FN MA3120 9/1/2047	09/01/2026	Paydown		95,528	95,528	98,744	98,521		(2,993)		(2,993)		95,528				2,223	09/01/2047	1.A
..31418C-XN-9	FNMA 4.0% MBS 30YR POOL MA3384 6/1/2048	09/01/2026	Paydown		158,563	158,563	161,728	161,596		(3,033)		(3,033)		158,563				4,207	06/01/2048	1.A
..31418D-2L-5	FNMA 2.0% MBS 30 YR POOL MA4378 07/01/2051	09/01/2026	Paydown		729,624	729,624	734,184	733,634		(4,011)		(4,011)		729,624				9,665	07/01/2051	1.A
..31418D-SJ-2	FNMA 2.5% MBS 30YR POOL MA4120 09/01/2050	09/01/2026	Paydown		509,333	509,333	535,675	533,907		(24,574)		(24,574)		509,333				8,446	09/01/2050	1.A
..31418E-D6-4	FNMA 3.0% MBS 30YR POOL FN MA4624 06/01/2052	09/01/2026	Paydown		547,244	547,244	486,705	488,435		58,809		58,809		547,244				10,890	06/01/2052	1.A
..31418E-J3-5	FNMA 3.0% MBS 30YR POOL FN MA4781 10/01/2052	09/01/2026	Paydown		641,618	641,618	571,240	573,350		68,268		68,268		641,618				13,616	10/01/2052	1.A
..31419A-4N-4	FNMA 3.5% MBS 30YR POOL AE0828 2/1/2041	09/01/2026	Paydown		89,381	89,381	91,476	91,011		(1,630)		(1,630)		89,381				2,076	02/01/2041	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					32,036,070	32,036,070	31,575,207	31,255,879		486,373		486,373		32,036,070				777,272	XXX	XXX
..00039K-AD-2	ADMT 2024-NQM5 A2 CMO 5.954% 11/25/2069	09/01/2026	Paydown		206,425	206,425	206,424	206,284		141		141		206,425				7,970	11/25/2069	1.A
..00449S-AA-5	ACHM 2025-HE1 A HELOC 5.92% 3/25/2055	09/01/2026	Paydown		766,277	766,277	766,107	765,413		864		864		766,277				30,243	03/25/2055	1.A FE
..042858-AA-8	ARRW 2019-2 A1 CMO 3.347% 4/25/2049	09/01/2026	Paydown		160,473	160,473	160,472	160,271		201		201		160,473				3,549	04/25/2049	1.A
..105698-AC-8	BRAVO 2024-NQM7 A1 CMO 5.554% 10/27/2064	09/01/2026	Paydown		788,288	788,288	788,278	787,424		864		864		788,288				28,703	10/27/2064	1.A FE
..12061R-AC-5	BHLD 2019-2 A3 CMO 3.185% 07/25/2049	09/01/2026	Paydown		227,419	227,419	209,225	217,383		10,036		10,036		227,419				5,924	07/25/2049	1.A
..12570S-AE-3	CLIP_26-NQM1 A1 CMO 5.221% 5/25/71	09/01/2026	Paydown		895,730	895,730	895,730			1		1		895,730				15,183	05/25/2071	1.A FE
..12570S-AF-0	CLIP_26-NQM1 A2 CMO 5.474% 5/25/71	09/01/2026	Paydown		128,072	128,072	128,071			2		2		128,072				2,276	05/25/2071	1.C FE
..12596S-AA-1	COOPR 2025-CES1 A1A CMO 5.654% 5/25/2060	09/01/2026	Paydown		418,983	418,983	418,982	418,693		290		290		418,983				15,730	05/25/2060	1.A
..12674H-AA-0	COLT 2025-4 A1 CMO 5.794% 4/25/2070	09/01/2026	Paydown		976,382	976,382	976,371	981,287		(4,905)		(4,905)		976,382				37,698	04/25/2070	1.A FE
..16160V-AB-9	CHASE 2025-RPL1 A1A CMO 3.375% 4/25/2065	09/01/2026	Paydown		332,941	332,941	298,761	299,561		33,380		33,380		332,941				7,498	04/25/2065	1.A
..24380X-AC-1	DRMT 2022-2 A3 CMO 4.300% 03/25/2067	09/01/2026	Paydown		141,056	141,056	132,417	133,461		7,596		7,596		141,056				4,072	03/25/2067	1.A
..26845D-AA-3	EFMT 2024-NQM1 A1A CMO 5.708% 11/25/2069	09/01/2026	Paydown		423,125	423,125	423,118	422,720		405		405		423,125				16,588	11/25/2069	1.A
..30191L-AA-7	FIGRE 2025-HE1 A HELOC 5.829% 5/25/2039	09/01/2026	Paydown		1,124,372	1,124,372	1,124,342	1,122,867		1,506		1,506		1,124,372				44,284	01/25/2055	1.A FE
..31684J-AA-4	FIGRE 2024-SL1 A1 HELOC 5.748% 7/25/2053	09/01/2026	Paydown		788,346	788,346	788,338	794,578		(6,232)		(6,232)		788,346				30,095	07/25/2053	1.A FE
..36167V-AC-8	GCAT 2019-NQM3 A3 CMO 3.043% 11/25/2059	09/01/2026	Paydown		303,165	303,165	274,270	286,137		17,028		17,028		303,165				8,359	11/25/2059	1.A
..36168W-AA-9	GCAT 2022-NQM5 A1 CMO 5.707% 08/25/2067	09/01/2026	Paydown		653,993	653,993	633,313	635,563		18,430		18,430		653,993				24,442	08/25/2067	1.A
..36169D-AB-8	GCAT 2023-NQM2 A2 CMO 6.243% 11/25/2067	09/01/2026	Paydown		119,629	119,629	119,628	119,533		96		96		119,629				4,847	11/25/2067	1.B
..36169D-AC-6	GCAT 2023-NQM2 A3 CMO 6.598% 11/25/2067	09/01/2026	Paydown		146,213	146,213	146,212	146,090		123		123		146,213				6,262	11/25/2067	1.B
..36171M-AA-6	GCAT 2025-NQM3 A1 CMO 5.55% 5/25/2070	09/01/2026	Paydown		496,360	496,360	496,356	495,946		415		415		496,360				18,107	05/25/2070	1.A
..36228F-XX-9	GSR 2003-10 1A1 CMO 5.577% 10/25/2033	09/01/2026	Paydown		1,336	1,336	1,329	1,330		7		7		1,336				49	10/25/2033	1.A FM
..40446G-AC-6	HOMES 2025-NQM3 A1 CMO 5.63% 2/25/2070	09/01/2026	Paydown		297,716	297,716	297,716	297,566		150		150		297,716				11,356	02/25/2070	1.A FE
..437938-AC-7	HOMES TRUST HOMES_26-NQM4 5.502% 6/25/61	09/01/2026	Paydown		155,928	155,928	155,925			3		3		155,928				2,049	06/25/2061	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..452762-AB-3	IMPRL 2021-NQM3 A2 CMO 1.821% 11/25/2056	09/01/2026	Paydown		245,112	245,112	204,699	209,008		36,105		36,105		245,112				2,928	11/25/2056	1.A
..466247-K7-7	JPMMT 2006-A2 5A1 CMO 7.128% 11/25/2033	09/01/2026	Paydown		6,406	6,406	5,759	5,931		475		475		6,406				269	11/25/2033	1.A FM
..46630G-AV-7	JPMMT 2007-A1 5A5 CMO 5.898% 7/25/2035	09/01/2026	Paydown		4,401	4,401	4,131	4,204		197		197		4,401				171	07/25/2035	1.A FM
..55288A-AE-4	MFRA TRUST MFRA_26-NQM2 5.535% 5/25/71	09/01/2026	Paydown		503,589	503,589	503,585			4		4		503,589				6,310	05/25/2071	1.A FE
..58004L-AA-5	MFRA 2025-NQM3 A1 CMO 5.261% 8/25/2070	09/01/2026	Paydown		1,220,949	1,220,949	1,220,947	1,220,665		283		283		1,220,949				44,030	08/25/2070	1.A FE
..59020U-LR-4	MLMI 2004-A4 A2 CMO 5.106% 8/25/2034	09/01/2026	Paydown		7,113	7,113	6,420	6,631		483		483		7,113				234	08/25/2034	1.A FM
..59980T-AD-8	MCMLT 2016-1 M3 CMO 3.35% 4/25/2057	09/01/2026	Paydown		1,238,703	1,238,703	1,163,440	1,231,364		7,339		7,339		1,238,703				28,299	04/25/2057	1.A
. 61778X-AA-7	MSRM 2025-DSC2 A1 CMO 5.443% 7/25/2070	09/01/2026	Paydown		543,156	543,156	543,151	542,984		173		173		543,156				18,894	07/25/2070	1.A
..69382N-AB-8	PRPM 2025-NQM3 A2 CMO 5.809% 5/25/2070	09/01/2026	Paydown		949,911	949,911	949,899	958,921		(9,010)		(9,010)		949,911				36,806	05/25/2070	1.C FE
..693965-AA-3	PRPM 2023-NQM1 A1 CMO 6.234% 01/25/2068	07/01/2026	Paydown		9,944,881	9,944,881	9,944,879	9,931,970		12,911		12,911		9,944,881				362,174	01/25/2068	1.A
..693965-AB-1	PRPM 2023-NQM1 A2 CMO 6.252% 01/25/2068	07/01/2026	Paydown		3,406,393	3,406,393	3,379,160	3,381,630		24,763		24,763		3,406,393				127,359	01/25/2068	1.A
..693965-AC-9	PRPM 2023-NQM1 A3 CMO 6.350% 01/25/2068	07/01/2026	Paydown		2,421,718	2,421,718	2,384,684	2,391,149		30,570		30,570		2,421,718				90,572	01/25/2068	1.B
..74448M-AA-4	PRPM 2024-RPL4 A1 CMO 4% 12/25/2054	09/25/2026	Paydown		812,850	812,850	780,784	782,959		29,890		29,890		812,850				21,494	12/25/2054	1.A FE
..78916X-BA-3	ST CLOUD MINN HSG & REDEV AUTH REV BOND 4.35% 8/1/2036	08/01/2026	Call 100.0000		230,000	230,000	183,073	189,302		1,612		1,612		190,914		39,086	39,086	16,728	08/01/2036	1.C FE
..87265X-AC-8	TRK 2022-INV2 A3 CMO 4.340% 06/25/2057	09/01/2026	Paydown		479,190	479,190	449,240	452,872		26,318		26,318		479,190				14,206	06/25/2057	1.B
..924928-AA-2	VERUS 2025-3 A1 CMO 5.623% 5/25/2070	09/01/2026	Paydown		1,195,627	1,195,627	1,195,610	1,194,482		1,147		1,147		1,195,627				45,048	05/25/2070	1.A
..92538G-AB-8	VERUS 2021-8 A2 CMO 2.286% 11/25/2066	09/01/2026	Paydown		170,734	170,734	138,190	142,661		28,073		28,073		170,734				2,735	11/25/2066	1.A
..92538U-AC-5	VERUS 2022-3 A3 CMO 4.120% 02/25/2067	09/01/2026	Paydown		249,413	249,413	231,567	233,475		15,939		15,939		249,413				6,622	02/25/2067	1.B
..92842U-AA-0	VSTA 2025-CES2 A1 CMO 5.601% 8/25/2055	09/01/2026	Paydown		2,363,648	2,363,648	2,363,614	2,362,580		1,069		1,069		2,363,648				88,470	08/25/2055	1.A FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					35,546,023	35,546,023	35,094,217	33,534,895		288,742		288,742		35,506,937		39,086	39,086	1,238,633	XXX	XXX
..43732V-AC-0	HPA 2021-2 C CMBS 2.402% 12/17/2026	09/01/2026	Paydown		7,184	7,184	6,255	6,917		267		267		7,184				129	12/17/2026	1.B FE
..61691N-AD-7	MSC 2017-HR2 A3 CMBS 3.33% 12/15/2050	09/01/2026	Paydown		1,264	1,264	1,277	1,265						1,264				28	12/15/2050	1.A
..90276C-AD-3	UBSCM 2017-C2 A3 CMBS 3.225% 8/15/2050	09/01/2026	Paydown		80,590	80,590	81,391	80,591		(2)		(2)		80,590				1,587	08/15/2050	1.A
..95000J-AU-2	WFCM 2016-LC25 A3 CMBS 3.374% 12/15/2059	08/01/2026	Paydown		3,182,333	3,182,333	3,214,084	3,180,282		2,051		2,051		3,182,333				72,756	12/15/2059	1.A
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					3,271,371	3,271,371	3,303,007	3,269,055		2,316		2,316		3,271,371				74,500	XXX	XXX
..69549T-AB-5	PAID 2025-8 A2 ABS Other 4.851% 7/15/2033	09/15/2026	Paydown		12,358,074	12,358,074	12,358,074	12,358,074						12,358,074				440,817	07/15/2033	1.A FE
..76089H-AA-4	RPM 2024-3A A ABS Auto 5.281% 3/25/2033	09/25/2026	Paydown		269,142	269,142	269,142	269,142						269,142				9,534	03/25/2033	1.A FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					12,627,216	12,627,216	12,627,216	12,627,216						12,627,216				450,351	XXX	XXX
..03077D-AA-1	AAF 2 2022 - A ABS - OTHER 5.98% 9/15/2037	09/15/2026	Paydown		35,476,272	35,476,272	35,429,334	35,459,869		16,403		16,403		35,476,272				1,413,982	09/15/2037	1.D PL
1129999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (affiliated)					35,476,272	35,476,272	35,429,334	35,459,869		16,403		16,403		35,476,272				1,413,982	XXX	XXX
..46616Q-AA-9	HENDR 2011-2A A ABS 4.94% 9/15/2056	09/15/2026	Paydown		15,071	15,071	15,062	15,066		5		5		15,071				502	09/15/2056	1.A FE
..46617A-AA-3	HENDR 2012-3A A ABS 3.22% 9/15/2065	09/15/2026	Paydown		94,823	94,823	94,867	94,850		(27)		(27)		94,823				2,078	09/15/2065	1.A FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					109,894	109,894	109,929	109,916		(22)		(22)		109,894				2,580	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					84,064,527	84,064,527	83,141,046	81,229,294		819,029		819,029		84,025,441		39,086	39,086	2,553,196	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)					35,476,272	35,476,272	35,429,334	35,459,869		16,403		16,403		35,476,272				1,413,982	XXX	XXX
1909999997. Total - asset-backed securities - Part 4					119,540,799	119,540,799	118,570,380	116,689,163		835,432		835,432		119,501,713		39,086	39,086	3,967,178	XXX	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					119,540,799	119,540,799	118,570,380	116,689,163		835,432		835,432		119,501,713		39,086	39,086	3,967,178	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					170,062,650	167,577,455	163,984,580	162,920,629		897,322		897,322		165,795,070		1,782,386	1,782,386	8,645,418	XXX	XXX
4509999997. Total - preferred stocks - Part 4						XXX													XXX	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks						XXX													XXX	XXX
5989999997. Total - common stocks - Part 4						XXX													XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - common stocks						XXX													XXX	XXX
5999999999. Total - preferred and common stocks						XXX													XXX	XXX
6009999999 - Totals					170,062,650	XXX	163,984,580	162,920,629		897,322		897,322		165,795,070		1,782,386	1,782,386	8,645,418	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - purchased options - hedging effective excluding variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - purchased options - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
Call on 20 YR Swap	Variable Annuity	Exhibit 5	Interest	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	05/27/2026	11/18/2026	290,000,000	290,000,000	4.2			4,538,500		126,498		126,498	(4,412,002)					0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	BNP Paribas	ROMUWSFPU8MPRO8K5P83	09/28/2026	12/18/2026	11,000	85,030,000	7730			2,200,000		2,085,600		2,085,600	(114,400)					0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Cboe Options Exchange	549300EX04Q2QBFQTQ27	04/21/2025	12/18/2026	500	267,500,000	5350	28,197,524				117,537,499		117,537,500	30,745,000					0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Cboe Options Exchange	549300EX04Q2QBFQTQ27	09/24/2026	12/18/2026	165	127,710,000	7740			3,498,830		3,029,400		3,029,400	(469,430)					0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Cboe Options Exchange	549300EX04Q2QBFQTQ27	09/14/2026	12/18/2026	5	3,860,000	7720			108,025		97,700		97,700	(10,325)					0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale	O2RNE8IBXP4ROTD8PU41	02/12/2020	12/18/2026	45,000	256,500,000	5700	3,096,000				90,134,174		90,134,174	25,469,477					0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale	O2RNE8IBXP4ROTD8PU41	10/21/2021	12/18/2026	25,000	187,500,000	7500	2,450,000				8,493,650		8,493,650	3,208,756					0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale	O2RNE8IBXP4ROTD8PU41	09/15/2026	12/18/2026	4,750	36,337,500	7650			1,045,000		1,131,925		1,131,925	86,925					0001
Call on GBP Currency	Variable Annuity	Exhibit 5	FX currency	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	01/14/2022	01/14/2027	23,000,000	41,860,000	1.82	342,493				30		30	5,135	(5,569)				0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA	B4TYDEB6GKMZO031MB27	03/07/2022	03/19/2027	30,000	130,500,000	4350	24,197,100				101,512,659		101,512,659	20,973,678					0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Barclay's Bank PLC	G5GSEF7VJP5I7OUK5573	05/23/2024	03/19/2027	50,000	295,000,000	5900	28,278,000				94,697,335		94,697,335	27,433,634					0001
Call on 20 YR Swap	Variable Annuity	Exhibit 5	Interest	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	05/02/2022	05/04/2027	150,000,000	150,000,000	2.5	14,175,000				17,430		17,430	(203,190)					0001
Call on 30 YR Swap	Variable Annuity	Exhibit 5	Interest	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	05/02/2022	05/04/2027	150,000,000	150,000,000	2.3	18,600,000				15,435		15,435	(157,260)					0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	05/06/2025	06/17/2027	40,000	240,000,000	6000	24,200,000				75,559,358		75,559,358	22,034,373					0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale	O2RNE8IBXP4ROTD8PU41	07/20/2020	06/17/2027	25,000	125,000,000	5000	3,445,000				70,458,098		70,458,098	16,578,018					0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	UBS-AG	BFM8T61CT2L1QCEMIK50	05/06/2025	06/17/2027	40,000	240,000,000	6000	24,240,000				75,559,358		75,559,358	22,034,373					0001
Call on NKY	Variable Annuity	Exhibit 5	Equity	BNP Paribas	ROMUWSFPU8MPRO8K5P83	09/17/2020	09/10/2027	120,000	32,096,289	28000	2,244,555				29,663,455		29,663,455	12,463,281	(7,529)				0001
Call on SX5E	Variable Annuity	Exhibit 5	Equity	Barclay's Bank PLC	G5GSEF7VJP5I7OUK5573	09/01/2020	09/17/2027	8,000	38,116,800	4000	1,844,949				20,837,436		20,837,436	3,868,129	(66,519)				0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC	4PQUHN3JPFGFNF3BB653	10/05/2020	09/17/2027	10,000	54,000,000	5400	1,510,000				25,197,573		25,197,573	6,422,927					0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale	O2RNE8IBXP4ROTD8PU41	11/05/2020	09/17/2027	35,000	182,000,000	5200	6,830,250				94,526,227		94,526,227	23,064,770					0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale	O2RNE8IBXP4ROTD8PU41	08/03/2020	09/17/2027	10,000	47,000,000	4700	2,180,000				31,619,921		31,619,921	6,994,163					0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Citibank, N.A.	E57ODZWZ7FF32TWEFA76	12/10/2020	12/17/2027	25,000	137,500,000	5500	5,000,000				62,559,648		62,559,648	16,062,649					0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Citibank, N.A.	E57ODZWZ7FF32TWEFA76	12/22/2020	12/17/2027	20,000	110,000,000	5500	4,140,000				50,047,718		50,047,718	12,850,120					0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC	4PQUHN3JPFGFNF3BB653	11/24/2020	12/17/2027	25,000	140,000,000	5600	4,362,500				60,421,886		60,421,886	15,883,098					0001
Call on NKY	Variable Annuity	Exhibit 5	Equity	Societe Generale	O2RNE8IBXP4ROTD8PU41	04/15/2021	03/10/2028	125,000	41,400,248	36000	3,119,945				25,036,108		25,036,108	12,521,420	(10,744)				0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA	B4TYDEB6GKMZO031MB27	04/26/2021	03/17/2028	10,000	58,000,000	5800	3,607,200				23,239,741		23,239,741	6,331,574					0001
Call on UKX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA	B4TYDEB6GKMZO031MB27	02/12/2021	03/17/2028	3,000	35,320,050	8500	912,237				9,601,854		9,601,854	2,277,184	(14,542)				0001
Call on SX5E	Variable Annuity	Exhibit 5	Equity	Bank of America, NA	B4TYDEB6GKMZO031MB27	02/12/2021	03/17/2028	6,500	37,415,869	4750	1,364,846				12,491,067		12,491,067	3,025,399	(48,453)				0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	04/26/2021	03/17/2028	10,000	58,000,000	5800	3,445,000				23,239,741		23,239,741	6,331,574					0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale	O2RNE8IBXP4ROTD8PU41	05/10/2021	05/19/2028	10,000	58,000,000	5800	3,750,000				23,816,157		23,816,157	6,478,529					0001
Call on NKY	Variable Annuity	Exhibit 5	Equity	Bank of America, NA	B4TYDEB6GKMZO031MB27	07/08/2021	06/09/2028	125,000	43,266,387	38000	1,763,786				23,490,412		23,490,412	12,179,711	(6,196)				0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Call on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	06/11/2021	06/16/2028	20,000	116,000,000	5800	7,214,200			48,132,667		48,132,667	13,128,249						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	06/18/2021	06/16/2028	20,000	120,000,000	6000	6,258,400			44,847,661		44,847,661	12,676,563						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	08/23/2018	06/16/2028	15,000	75,000,000	5000	3,075,000			46,145,468		46,145,468	10,801,202						0001
Call on UKX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	07/28/2023	06/16/2028	6,500	75,216,375	9000	5,616,156			17,586,836		17,586,836	4,890,263	(96,533)					0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/01/2021	06/16/2028	17,500	98,000,000	5600	7,245,000			45,009,505		45,009,505	11,783,227						0001
Call on EUR Currency	Variable Annuity	Exhibit 5	FX currency	Citibank, N.A. E57ODZWZ7FF32TWEFA76	07/24/2023	07/21/2028	35,000,000	45,500,000	1.3	1,122,290			299,369		299,369	(420,754)	(43,122)					0001
Call on GBP Currency	Variable Annuity	Exhibit 5	FX currency	Citibank, N.A. E57ODZWZ7FF32TWEFA76	07/25/2023	07/21/2028	32,000,000	46,400,000	1.45	1,357,132			444,849		444,849	(312,699)	(23,400)					0001
Call on EUR Currency	Variable Annuity	Exhibit 5	FX currency	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/01/2023	07/31/2028	20,000,000	27,000,000	1.35	480,482			103,370		103,370	(171,208)	(18,682)					0001
Call on JPY Currency	Variable Annuity	Exhibit 5	FX currency	Societe Generale O2RNE8IBXP4ROTD8PU41	08/08/2023	08/08/2028	3,700,000,000	37,000,000	0.01	314,955			4,912		4,912	(23,304)	(1,428)					0001
Call on EUR Currency	Variable Annuity	Exhibit 5	FX currency	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/09/2023	08/08/2028	110,000,000	148,500,000	1.35	2,265,167			585,103		585,103	(960,004)	(88,374)					0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	07/19/2021	09/15/2028	30,000	219,000,000	7300	4,650,000			40,844,960		40,844,960	15,388,347						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	10/07/2021	09/15/2028	20,000	150,000,000	7500	3,670,000			24,539,864		24,539,864	9,723,397						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	10/25/2021	09/15/2028	20,000	160,000,000	8000	3,200,800			18,335,877		18,335,877	8,236,187						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC 4PQUHN3JPFGFNF3BB653	09/14/2021	09/15/2028	20,000	160,000,000	8000	2,650,000			18,335,877		18,335,877	8,236,187						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	10/11/2021	09/15/2028	40,000	300,000,000	7500	6,920,000			49,079,728		49,079,728	19,446,793						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	08/25/2021	09/15/2028	20,000	159,000,000	7950	2,835,000			18,897,714		18,897,714	8,390,166						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/29/2021	09/15/2028	20,000	136,000,000	6800	4,295,000			34,193,827		34,193,827	11,362,189						0001
Call on JPY Currency	Variable Annuity	Exhibit 5	FX currency	Societe Generale O2RNE8IBXP4ROTD8PU41	09/22/2023	09/20/2028	1,400,000,000	14,000,000	0.01	186,799			3,522		3,522	(12,279)	(878)					0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	01/20/2022	12/15/2028	40,000	320,000,000	8000	6,314,800			40,704,528		40,704,528	18,007,844						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	09/23/2021	12/15/2028	30,000	225,000,000	7500	5,760,300			39,728,676		39,728,676	15,451,014						0001
Call on JPY Currency	Variable Annuity	Exhibit 5	FX currency	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/08/2024	02/09/2029	3,500,000,000	35,000,000	0.01	661,358			63,104		63,104	(82,602)	(3,120)					0001
Call on EUR Currency	Variable Annuity	Exhibit 5	FX currency	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/21/2024	02/16/2029	20,000,000	27,000,000	1.35	404,032			182,845		182,845	(185,938)	(15,977)					0001
Call on NKY	Variable Annuity	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	02/27/2024	03/09/2029	300,000	99,671,085	50000	5,375,412			39,408,295		39,408,295	24,909,161	(25,786)					0001
Call on GBP Currency	Variable Annuity	Exhibit 5	FX currency	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/11/2024	03/09/2029	20,000,000	31,000,000	1.55	417,658			166,818		166,818	(119,475)	(7,183)					0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	02/16/2022	03/16/2029	25,000	175,000,000	7000	6,425,600			44,012,794		44,012,794	15,142,556						0001
Call on SX5E	Variable Annuity	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2024	03/16/2029	15,000	118,227,600	7200	1,867,248			5,874,512		5,874,512	2,576,040	(73,237)					0001
Call on UKX	Variable Annuity	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/26/2024	03/16/2029	10,000	126,850,000	10000	3,239,086			20,518,568		20,518,568	6,570,100	(56,499)					0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/12/2022	03/16/2029	7,000	38,500,000	5500	5,208,490			20,081,344		20,081,344	5,139,613						0001
Call on SX5E	Variable Annuity	Exhibit 5	Equity	Citibank, N.A. E57ODZWZ7FF32TWEFA76	04/24/2024	03/16/2029	8,000	61,629,120	7200	1,104,307			3,133,073		3,133,073	1,378,939	(44,110)					0001
Call on SX5E	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	03/07/2024	03/16/2029	15,000	118,227,600	7200	1,920,056			5,874,512		5,874,512	2,578,112	(75,308)					0001
Call on UKX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	02/26/2024	03/16/2029	10,000	126,850,000	10000	3,295,937			20,518,568		20,518,568	6,571,091	(57,490)					0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/16/2022	03/16/2029	25,000	175,000,000	7000	6,487,500			44,012,794		44,012,794	15,142,556						0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Call on SX5E	Variable Annuity	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/23/2024	03/16/2029	10,000	75,757,500	7000	1,255,410			4,740,847		4,740,847	2,147,457	(49,590)					0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	05/20/2022	06/15/2029	20,000	140,000,000	7000	3,594,000			36,932,449		36,932,449	12,469,018						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	05/20/2022	06/15/2029	20,000	140,000,000	7000	3,525,000			36,932,449		36,932,449	12,469,018						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	05/20/2022	06/15/2029	20,000	140,000,000	7000	3,600,000			36,932,449		36,932,449	12,469,018						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	05/20/2022	06/15/2029	20,000	140,000,000	7000	3,593,000			36,932,449		36,932,449	12,469,018						0001
Call on GBP Currency	Variable Annuity	Exhibit 5	FX currency	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	09/26/2024	09/21/2029	35,000,000	57,750,000	1.65	603,029			191,466		191,466	(138,803)	(9,933)					0001
Call on 30 YR Swap	Variable Annuity	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/12/2024	10/11/2029	80,000,000	80,000,000	3.5	8,460,000			1,528,680		1,528,680	(1,558,128)						0001
Call on GBP Currency	Variable Annuity	Exhibit 5	FX currency	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/03/2025	03/15/2030	18,000,000	27,720,000	1.54	352,864			294,832		294,832	(130,085)	(6,142)					0001
Call on JPY Currency	Variable Annuity	Exhibit 5	FX currency	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/16/2025	09/20/2030	1,700,000,000	17,000,000	0.01	726,491			274,091		274,091	(116,880)	(3,388)					0001
Call on EUR Currency	Variable Annuity	Exhibit 5	FX currency	Citibank, N.A. E570DZWZ7FF32TWEFA76	09/11/2025	09/20/2030	14,000,000	18,480,000	1.32	704,225			390,174		390,174	(149,249)	(25,730)					0001
Call on GBP Currency	Variable Annuity	Exhibit 5	FX currency	Societe Generale O2RNE8IBXP4R0TD8PU41	09/10/2025	09/20/2030	23,000,000	37,950,000	1.65	574,621			239,474		239,474	(118,239)	(9,393)					0001
Call on GBP Currency	Variable Annuity	Exhibit 5	FX currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/22/2025	10/18/2030	6,000,000	9,300,000	1.55	191,220			119,175		119,175	(45,589)	(3,160)					0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2024	12/20/2030	12,000	72,000,000	6000	11,086,680			35,986,145		35,986,145	9,650,424						0001
Call on EUR Currency	Variable Annuity	Exhibit 5	FX currency	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	01/12/2026	01/24/2031	25,000,000	35,500,000	1.42		620,817		426,651		426,651	(177,625)	(16,542)					0001
Call on GBP Currency	Variable Annuity	Exhibit 5	FX currency	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	02/26/2026	02/21/2031	11,000,000	17,050,000	1.55	372,379			247,540		247,540	(118,394)	(6,445)					0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/07/2024	03/21/2031	10,000	62,000,000	6200	9,700,000			29,426,431		29,426,431	8,059,374						0001
Call on EUR Currency	Variable Annuity	Exhibit 5	FX currency	Societe Generale O2RNE8IBXP4R0TD8PU41	05/05/2026	04/30/2031	135,000,000	202,500,000	1.5		2,370,475		1,667,012		1,667,012	(628,464)	(74,999)					0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	05/16/2024	09/19/2031	17,500	148,750,000	8500	9,073,925			31,274,757		31,274,757	12,302,446						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/16/2024	09/19/2031	17,500	148,750,000	8500	9,549,575			31,274,757		31,274,757	12,302,446						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Citibank, N.A. E570DZWZ7FF32TWEFA76	05/16/2024	09/19/2031	17,500	148,750,000	8500	9,458,800			31,274,757		31,274,757	12,302,446						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Citibank, N.A. E570DZWZ7FF32TWEFA76	03/11/2024	09/19/2031	10,000	85,000,000	8500	4,553,499			17,871,290		17,871,290	7,029,969						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	08/20/2024	09/19/2031	45,000	405,000,000	9000	18,938,651			69,335,546		69,335,546	29,771,852						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	02/27/2024	09/19/2031	15,000	114,000,000	7600	9,573,651			33,928,992		33,928,992	11,390,406						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/23/2024	09/19/2031	15,000	142,500,000	9500	5,370,000			19,577,514		19,577,514	9,087,209						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/23/2024	09/19/2031	5,000	45,000,000	9000	2,330,000			7,703,950		7,703,950	3,307,984						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC 4PQUHN3JPFGFNF3BB653	03/18/2024	09/19/2031	20,000	170,000,000	8500	9,794,105			35,742,579		35,742,579	14,059,938						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC 4PQUHN3JPFGFNF3BB653	09/23/2024	09/19/2031	15,000	142,500,000	9500	5,325,000			19,577,514		19,577,514	9,087,209						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC 4PQUHN3JPFGFNF3BB653	07/08/2024	09/19/2031	12,500	125,000,000	10000	3,799,000			13,684,430		13,684,430	6,862,030						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC 4PQUHN3JPFGFNF3BB653	09/23/2024	09/19/2031	5,000	45,000,000	9000	2,375,000			7,703,950		7,703,950	3,307,984						0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Call on SPX	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	03/19/2032	20,000	140,000,000	7000	20,993,600			55,194,577		55,194,577	16,108,551						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC 4PQUHN3JPFGFNF3BB653	08/26/2025	09/17/2032	7,500	60,000,000	8000	10,031,550			17,826,563		17,826,563	6,007,652						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	08/26/2025	09/17/2032	7,500	60,000,000	8000	10,080,000			17,826,563		17,826,563	6,007,652						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	UBS-AG BFM8T61CT2L1QCEMIK50	08/26/2025	09/17/2032	7,500	60,000,000	8000	9,739,305			17,826,563		17,826,563	6,007,652						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/01/2026	03/18/2033	18,000	162,000,000	9000	28,619,640			37,252,950		37,252,950	8,633,310						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	UBS-AG BFM8T61CT2L1QCEMIK50	05/01/2026	03/18/2033	18,000	162,000,000	9000	28,403,840			37,252,950		37,252,950	8,849,110						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	05/01/2026	03/18/2033	18,000	162,000,000	9000	28,690,920			37,252,950		37,252,950	8,562,030						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	05/01/2026	03/18/2033	18,000	162,000,000	9000	28,710,000			37,252,950		37,252,950	8,542,950						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	06/22/2026	09/16/2033	24,000	264,000,000	11000	28,445,280			33,334,176		33,334,176	4,888,896						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	07/27/2026	09/16/2033	10,000	115,000,000	11500	10,025,000			12,094,967		12,094,967	2,069,967						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Citibank, N.A. E57ODZWZ7FF32TWEFA76	07/27/2026	09/16/2033	10,000	115,000,000	11500	10,098,700			12,094,967		12,094,967	1,996,267						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/27/2026	09/16/2033	10,000	115,000,000	11500	10,143,147			12,094,967		12,094,967	1,951,820						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC 4PQUHN3JPFGFNF3BB653	06/22/2026	09/16/2033	12,000	132,000,000	11000	13,999,320			16,667,088		16,667,088	2,667,768						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC 4PQUHN3JPFGFNF3BB653	07/27/2026	09/16/2033	10,000	115,000,000	11500	10,085,500			12,094,967		12,094,967	2,009,467						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	09/16/2033	12,000	132,000,000	11000	14,200,080			16,667,088		16,667,088	2,467,008						0001
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	10/20/2025	10/19/2026	14,700,000	14,700,000	100	1,102,500			2,218,098		2,218,098	1,066,720						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2024	10/19/2026	10,820,800	10,820,800	101	1,155,661			3,658,837		3,658,837	1,291,073						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	10/20/2025	10/19/2026	880,000	880,000	100	66,000			132,784		132,784	63,858						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2024	10/19/2026	414,100	414,100	101	44,226			140,020		140,020	49,408						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2025	10/19/2026	14,522	97,807,558	6735.13	8,371,349			13,543,064		13,543,064	5,256,151						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2025	10/19/2026	8,489	57,174,519	6735.13	4,893,567			7,916,752		7,916,752	3,072,543						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/21/2024	10/19/2026	1,875	11,085,975	5912.52	1,356,440			3,282,215		3,282,215	1,017,714						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/21/2024	10/19/2026	582	3,441,087	5912.52	421,039			1,018,800		1,018,800	315,898						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2025	10/19/2026	526	3,542,678	6735.13	303,218			490,542		490,542	190,383						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2025	10/19/2026	175	1,246,420	7122.4	60,977			96,577		96,577	39,255						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/19/2023	10/19/2026	161	688,758	4278	128,977			544,208		544,208	111,669						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/21/2024	10/19/2026	103	608,990	5912.52	74,514			180,303		180,303	55,906						0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2025	10/19/2026	101	680,248	6735.13	58,222			94,192		94,192	36,556						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/21/2024	10/19/2026	279	1,633,260	5853.98	212,291			504,664		504,664	153,926						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	11/19/2024	11/19/2026	12,381,300	12,381,300	101	1,355,752			4,643,000		4,643,000	1,547,960						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	11/19/2024	11/19/2026	551,000	551,000	101	60,335			206,626		206,626	68,888						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2026	15,496	102,926,911	6642.16	9,613,373			16,413,737		16,413,737	5,998,540						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2026	7,375	48,985,930	6642.16	4,575,286			7,811,778		7,811,778	2,854,881						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2026	2,533	16,824,591	6642.16	1,571,417			2,683,015		2,683,015	980,531						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2026	2,122	12,681,390	5976.15	1,600,492			3,630,223		3,630,223	1,117,525						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2026	811	4,846,658	5976.15	611,687			1,387,423		1,387,423	427,103						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2026	644	4,277,551	6642.16	399,523			682,140		682,140	249,294						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2026	351	2,076,860	5916.98	277,967			620,937		620,937	188,196						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2026	270	1,892,020	7007.48	103,622			192,084		192,084	75,654						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2026	165	986,065	5976.15	124,449			282,275		282,275	86,895						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2026	127	843,554	6642.16	78,788			134,521		134,521	49,162						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/19/2025	11/19/2026	17,078,900	17,078,900	100	1,371,436			3,062,158		3,062,158	1,361,140						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/19/2025	11/19/2026	1,019,800	1,019,800	100	81,890			182,845		182,845	81,275						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/21/2026	12,480,000	12,480,000	101	1,395,264			4,932,133		4,932,133	1,593,971						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/21/2026	576,200	576,200	101	64,419			227,716		227,716	73,593						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2025	12/21/2026	15,562,800	15,562,800	100	1,114,296			2,316,832		2,316,832	1,078,724						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2025	12/21/2026	1,098,400	1,098,400	100	78,645			163,519		163,519	76,135						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2025	12/21/2026	14,258	97,446,301	6834.5	8,157,703			13,017,935		13,017,935	4,860,450						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2025	12/21/2026	7,621	52,085,725	6834.5	4,360,349			6,958,177		6,958,177	2,597,944						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2025	12/21/2026	2,641	18,049,915	6834.5	1,511,046			2,411,304		2,411,304	900,298						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2025	12/21/2026	936	6,397,092	6834.5	535,532			854,593		854,593	319,076						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2025	12/21/2026	203	1,463,711	7210.4	71,518			116,824		116,824	46,362						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	12/19/2024	12/21/2026	2,082	12,337,412	5925.75	1,732,224			3,712,878		3,712,878	1,110,260						0002

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale 02RNE8IBXP4R0TD8PU41	12/19/2024	12/21/2026	571	3,383,603	5925.75	453,945			1,018,277		1,018,277	304,495						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale 02RNE8IBXP4R0TD8PU41	12/19/2024	12/21/2026	312	1,830,529	5867.08	167,856			574,249		574,249	169,240						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale 02RNE8IBXP4R0TD8PU41	12/19/2024	12/21/2026	193	1,143,670	5925.75	153,435			344,181		344,181	102,920						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	01/20/2026	01/19/2027	15,962,100	15,962,100	100		1,203,542		2,005,191		2,005,191	801,649						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2025	01/19/2027	11,432,900	11,432,900	101	1,257,619			4,179,125		4,179,125	1,404,612						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	01/20/2026	01/19/2027	1,538,200	1,538,200	100		115,980		193,232		193,232	77,251						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2025	01/19/2027	561,600	561,600	101	61,776			205,284		205,284	68,996						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2026	01/19/2027	13,516	91,866,360	6796.86		8,059,435		13,453,102		13,453,102	5,393,667						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2026	01/19/2027	6,027	40,964,675	6796.86		3,593,831		5,998,953		5,998,953	2,405,122						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2026	01/19/2027	2,619	17,800,976	6796.86		1,561,680		2,606,812		2,606,812	1,045,133						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/21/2025	01/19/2027	1,610	9,836,665	6109.73	1,238,933			2,639,108		2,639,108	822,894						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2026	01/19/2027	980	6,660,923	6796.86		584,363		975,440		975,440	391,077						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/21/2025	01/19/2027	511	3,122,072	6109.73	393,227			837,630		837,630	261,179						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2026	01/19/2027	300	2,151,207	7170.69		105,786		198,688		198,688	92,901						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/21/2025	01/19/2027	296	1,790,575	6049.24	239,221			502,389		502,389	154,322						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2026	01/19/2027	211	1,434,137	6796.86		125,817		210,018		210,018	84,201						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/21/2025	01/19/2027	135	824,814	6109.73	103,886			221,292		221,292	69,000						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	15,973,000	15,973,000	100		1,255,478		1,587,844		1,587,844	332,366						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2025	02/19/2027	12,307,800	12,307,800	101	1,329,242			3,977,475		3,977,475	1,411,655						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	1,724,000	1,724,000	100		135,506		171,379		171,379	35,873						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2025	02/19/2027	571,000	571,000	101	61,668			184,528		184,528	65,491						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	13,474	92,457,106	6861.89		8,267,916		13,177,839		13,177,839	4,909,923						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	6,600	45,288,474	6861.89		4,049,892		6,454,931		6,454,931	2,405,039						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	2,174	14,917,749	6861.89		1,334,010		2,126,215		2,126,215	792,205						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	1,070	7,342,222	6861.89		656,573		1,046,481		1,046,481	389,908						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	338	2,446,880	7239.29		130,891		221,685		221,685	90,795						0002

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	246	1,688,025	6861.89		150,951		240,593		240,593	89,642						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/19/2025	02/19/2027	1,771	10,990,100	6205.59	1,380,836			2,800,199		2,800,199	884,973						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/19/2025	02/19/2027	608	3,772,999	6205.59	474,053			961,333		961,333	303,819						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/19/2025	02/19/2027	455	2,795,588	6144.15	372,652			745,814		745,814	232,111						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/19/2025	02/19/2027	145	899,811	6205.59	113,055			229,265		229,265	72,457						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	03/19/2025	03/19/2027	9,706,100	9,706,100	101	1,060,877			3,407,385		3,407,385	1,161,597						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	03/19/2025	03/19/2027	494,900	494,900	101	54,093			173,738		173,738	59,228						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	14,764,700	14,764,700	100		1,414,458		2,350,939		2,350,939	936,481						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	1,175,800	1,175,800	100	112,642			187,219		187,219	74,577						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	13,691	90,449,455	6606.49		8,809,777		16,983,949		16,983,949	8,174,173						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	6,002	39,652,153	6606.49		3,862,120		7,445,597		7,445,597	3,583,477						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	2,146	14,177,528	6606.49		1,380,891		2,662,154		2,662,154	1,281,263						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	741	4,895,409	6606.49		476,813		919,225		919,225	442,412						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	271	1,888,829	6969.85		100,045		249,787		249,787	149,741						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	140	924,909	6606.49		90,086		173,673		173,673	83,587						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/19/2025	03/19/2027	1,599	9,165,532	5732.04	1,159,758			3,284,757		3,284,757	918,213						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/19/2025	03/19/2027	677	3,880,591	5732.04	491,030			1,390,732		1,390,732	388,762						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/19/2025	03/19/2027	498	2,826,294	5675.29	378,158			1,049,874		1,049,874	289,637						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/19/2025	03/19/2027	153	877,002	5732.04	110,971			314,301		314,301	87,859						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2027	16,582,500	16,582,500	100		1,517,832		1,603,760		1,603,760	85,928						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2025	04/19/2027	13,445,500	13,445,500	101	1,555,644			5,978,071		5,978,071	1,832,608						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2027	962,400	962,400	100		88,091		93,078		93,078	4,987						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2025	04/19/2027	515,200	515,200	101	59,609			229,066		229,066	70,221						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2027	13,088	93,044,424	7109.14		8,353,678		11,124,986		11,124,986	2,771,308						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2027	5,498	39,086,052	7109.14		3,509,208		4,673,378		4,673,378	1,164,170						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2027	2,396	17,033,499	7109.14		1,529,295		2,036,634		2,036,634	507,339						0002

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Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2027	588	4,180,174	7109.14		375,303		499,808		499,808	124,506						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2027	247	1,852,535	7500.14		99,459		135,686		135,686	36,226						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2027	112	796,224	7109.14		71,486		95,202		95,202	23,715						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/21/2025	04/19/2027	3,250	16,931,785	5209.78	2,357,878			8,372,391		8,372,391	2,070,659						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/21/2025	04/19/2027	638	3,323,840	5209.78	462,870			1,643,565		1,643,565	406,486						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/21/2025	04/19/2027	396	2,042,647	5158.2	299,146			1,039,626		1,039,626	254,240						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/21/2025	04/19/2027	185	963,809	5209.78	134,218			476,582		476,582	117,868						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	04/19/2024	04/19/2027	113	561,297	4967.23	102,717			317,279		317,279	74,373						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	05/19/2026	05/19/2027	15,056,200	15,056,200	100		1,318,923		1,395,695		1,395,695	76,772						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	05/19/2026	05/19/2027	957,400	957,400	100		83,868		88,750		88,750	4,882						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2025	05/19/2027	10,807,900	10,807,900	101	1,001,892			3,348,860		3,348,860	1,181,595						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2025	05/19/2027	673,100	673,100	101	62,396			208,562		208,562	73,588						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2026	05/19/2027	14,214	104,524,213	7353.61		9,554,558		10,037,837		10,037,837	483,279						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2026	05/19/2027	5,392	39,650,665	7353.61		3,624,467		3,807,796		3,807,796	183,329						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2026	05/19/2027	1,903	13,993,920	7353.61		1,279,184		1,343,887		1,343,887	64,702						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2026	05/19/2027	654	4,809,261	7353.61		439,615		461,851		461,851	22,236						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2026	05/19/2027	330	2,560,160	7758.06		143,660		141,423		141,423	(2,237)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2026	05/19/2027	107	786,836	7353.61		71,925		75,563		75,563	3,638						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/19/2025	05/19/2027	2,045	12,317,526	6023.24	1,575,478			3,761,157		3,761,157	1,103,732						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/19/2025	05/19/2027	438	2,638,179	6023.24	337,677			805,568		805,568	236,398						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/19/2025	05/19/2027	331	1,973,952	5963.6	267,158			626,917		626,917	181,510						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/19/2025	05/19/2027	128	770,975	6023.24	98,877			235,417		235,417	69,084						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/20/2025	06/21/2027	10,940,300	10,940,300	101	975,875			3,356,418		3,356,418	1,168,172						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/20/2025	06/21/2027	403,300	403,300	101	35,974			123,730		123,730	43,063						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/21/2027	14,444,800	14,444,800	100		1,331,811		978,446		978,446	(353,365)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/21/2027	933,200	933,200	100		86,041		63,212		63,212	(22,829)						0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/22/2026	06/21/2027	13,498	100,867,719	7472.79		9,436,175		9,028,588		9,028,588	(407,588)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/22/2026	06/21/2027	5,982	44,702,230	7472.79		4,181,894		4,001,260		4,001,260	(180,633)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/22/2026	06/21/2027	2,197	16,417,720	7472.79		1,535,878		1,469,537		1,469,537	(66,341)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/20/2025	06/21/2027	1,863	11,229,270	6027.52	1,425,339			3,483,440		3,483,440	1,027,229						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/20/2025	06/21/2027	758	4,568,860	6027.52	579,928			1,417,309		1,417,309	417,949						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/22/2026	06/21/2027	475	3,549,575	7472.79	332,063			317,720		317,720	(14,343)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/20/2025	06/21/2027	245	1,462,121	5967.84	196,363			471,394		471,394	137,110						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/22/2026	06/21/2027	229	1,711,269	7472.79		160,089		153,174		153,174	(6,915)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/22/2026	06/21/2027	196	1,545,223	7883.79	89,271			78,877		78,877	(10,395)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/20/2025	06/21/2027	111	669,055	6027.52	84,924			207,548		207,548	61,204						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Bank of Montreal NQQ6HPCNCCU6TUTQYE16	07/20/2026	07/19/2027	15,847,000	15,847,000	100		1,475,356		1,448,447		1,448,447	(26,908)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Bank of Montreal NQQ6HPCNCCU6TUTQYE16	07/20/2026	07/19/2027	1,144,100	1,144,100	100		106,516		104,573		104,573	(1,943)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/19/2027	487,300	487,300	101	51,069			127,590		127,590	49,421						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/19/2027	11,437,600	11,437,600	101	1,198,660			2,994,707		2,994,707	1,159,979						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/20/2026	07/19/2027	13,238	98,534,141	7443.28		9,150,866		9,686,266		9,686,266	535,400						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/20/2026	07/19/2027	6,043	44,979,741	7443.28		4,177,269		4,421,673		4,421,673	244,404						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/20/2026	07/19/2027	2,316	17,238,636	7443.28		1,600,952		1,694,621		1,694,621	93,669						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2025	07/19/2027	1,839	11,711,966	6368.66	1,446,833			2,934,571		2,934,571	929,834						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2025	07/19/2027	557	3,547,344	6368.66	438,220			888,829		888,829	281,630						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/20/2026	07/19/2027	545	4,056,588	7443.28	376,735			398,777		398,777	22,042						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2025	07/19/2027	307	1,935,819	6305.6	253,747			506,802		506,802	158,226						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2025	07/19/2027	143	910,718	6368.66	112,505			228,191		228,191	72,304						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/20/2026	07/19/2027	137	1,075,814	7852.66	60,847			63,460		63,460	2,613						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	08/19/2025	08/19/2027	13,067,200	13,067,200	101	1,370,749			3,155,624		3,155,624	1,270,236						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	08/19/2025	08/19/2027	507,900	507,900	101	53,279			122,654		122,654	49,372						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	08/19/2025	08/19/2027	2,061	13,345,964	6475.48	1,629,179			3,169,350		3,169,350	1,019,502						0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale C2RNE8IBXP4R0TD8PU41	08/19/2025	08/19/2027	664	4,299,719	6475.48	524,879			1,021,081		1,021,081	328,457						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale C2RNE8IBXP4R0TD8PU41	08/19/2025	08/19/2027	265	1,699,013	6411.37	220,210			421,979		421,979	133,651						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale C2RNE8IBXP4R0TD8PU41	08/19/2025	08/19/2027	146	945,420	6475.48	115,410			224,515		224,515	72,221						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2026	08/19/2027	17,108,200	17,108,200	100		1,493,546		1,259,121		1,259,121	(234,425)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2026	08/19/2027	1,174,400	1,174,400	100		102,525		86,433		86,433	(16,092)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2026	08/19/2027	13,442	103,610,667	7707.98		9,356,043		8,042,372		8,042,372	(1,313,671)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2026	08/19/2027	6,591	50,803,296	7707.98		4,587,538		3,943,407		3,943,407	(644,131)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2026	08/19/2027	2,309	17,797,726	7707.98		1,607,135		1,381,479		1,381,479	(225,656)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2026	08/19/2027	577	4,447,504	7707.98		401,610		345,220		345,220	(56,390)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2026	08/19/2027	160	1,301,107	8131.92		71,653		56,913		56,913	(14,741)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2026	08/19/2027	131	1,009,745	7707.98		91,180		78,378		78,378	(12,802)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2026	09/20/2027	15,843,400	15,843,400	100		1,349,858		1,218,928		1,218,928	(130,930)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/20/2027	11,949,000	11,949,000	101	1,194,900			2,575,535		2,575,535	1,081,217						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2026	09/20/2027	1,231,900	1,231,900	100		104,958		94,777		94,777	(10,180)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/20/2027	544,400	544,400	101	54,440			117,342		117,342	49,261						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/20/2027	1,853	12,472,543	6731	1,526,469			2,525,426		2,525,426	864,969						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/20/2027	663	4,462,653	6731	546,168			903,593		903,593	309,484						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/20/2027	196	1,306,215	6664.36	170,420			277,762		277,762	93,509						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/20/2027	135	908,685	6731	111,211			183,989		183,989	63,017						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/21/2026	09/20/2027	13,681	106,228,861	7764.7		9,348,140		8,301,711		8,301,711	(1,046,429)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/21/2026	09/20/2027	8,431	65,464,186	7764.7		5,760,848		5,115,980		5,115,980	(644,868)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/21/2026	09/20/2027	585	4,542,350	7764.7		399,727		354,981		354,981	(44,745)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/21/2026	09/20/2027	219	1,832,255	8366.46		79,072		63,557		63,557	(15,515)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	10/20/2025	10/19/2027	11,700,700	11,700,700	101	1,228,574			2,348,576		2,348,576	1,013,760						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	10/20/2025	10/19/2027	380,400	380,400	101	39,942			76,354		76,354	32,958						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2025	10/19/2027	1,789	12,169,637	6802.48	1,521,446			2,404,000		2,404,000	835,134						0002

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2025	10/19/2027	682	4,639,291	6802.48	580,003			916,450		916,450	318,369						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2025	10/19/2027	219	1,474,993	6735.13	195,569			306,063		306,063	104,505						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2025	10/19/2027	106	721,063	6802.48	90,147			142,439		142,439	49,482						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2027	2,337	15,677,951	6708.58	2,093,240			3,403,143		3,403,143	1,148,154						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2027	859	5,762,670	6708.58	769,402			1,250,877		1,250,877	422,022						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2027	239	1,587,476	6642.16	223,866			360,737		360,737	119,713						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2027	166	1,113,624	6708.58	148,685			241,729		241,729	81,555						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/19/2025	11/19/2027	15,287,900	15,287,900	101	1,715,302			3,491,214		3,491,214	1,429,618						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/19/2025	11/19/2027	925,400	925,400	101	103,830			211,329		211,329	86,537						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2025	12/20/2027	15,455,100	15,455,100	101	1,615,058			3,114,061		3,114,061	1,352,648						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2025	12/20/2027	745,100	745,100	101	77,863			150,131		150,131	65,212						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2025	12/20/2027	1,949	13,453,635	6902.84	1,683,704			2,601,466		2,601,466	913,146						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2025	12/20/2027	617	4,259,052	6902.84	533,014			823,553		823,553	289,077						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2025	12/20/2027	223	1,539,333	6902.84	192,645			297,654		297,654	104,480						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2025	12/20/2027	200	1,366,900	6834.5	181,388			277,529		277,529	95,694						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	12/19/2024	12/20/2027	119	698,183	5867.08	128,758			259,877		259,877	71,797						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	01/20/2026	01/19/2028	11,605,200	11,605,200	101	1,262,646			2,079,443		2,079,443	816,797						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	01/20/2026	01/19/2028	908,000	908,000	101	98,790			162,697		162,697	63,907						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2026	01/19/2028	1,592	10,928,809	6864.83	1,413,279			2,235,612		2,235,612	822,333						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2026	01/19/2028	701	4,812,246	6864.83	622,304			984,399		984,399	362,095						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2026	01/19/2028	189	1,297,453	6864.83	167,782			265,409		265,409	97,626						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2026	01/19/2028	185	1,257,419	6796.86	172,065			269,470		269,470	97,404						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/22/2028	12,471,500	12,471,500	101	1,380,595			1,924,465		1,924,465	543,870						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/22/2028	952,800	952,800	101	105,475			147,026		147,026	41,551						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/22/2028	1,949	13,507,564	6930.51	1,754,977			2,713,361		2,713,361	958,384						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/22/2028	652	4,518,693	6930.51	587,093			907,702		907,702	320,609						0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/22/2028	338	2,319,319	6861.89		318,687		488,103		488,103	169,417						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/22/2028	280	1,940,543	6930.51		252,126		389,811		389,811	137,685						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/20/2028	12,122,400	12,122,400	101		1,693,499		2,535,145		2,535,145	841,646						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/20/2028	870,800	870,800	101		121,651		182,110		182,110	60,459						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/20/2028	1,596	10,649,390	6672.55		1,470,566		2,583,946		2,583,946	1,113,380						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/20/2028	677	4,517,316	6672.55		623,793		1,096,072		1,096,072	472,280						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/20/2028	184	1,215,594	6606.49		176,978		307,343		307,343	130,364						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/20/2028	140	934,157	6672.55		128,997		226,662		226,662	97,665						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2028	11,981,200	11,981,200	101		1,555,545		1,785,870		1,785,870	230,325						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2028	519,300	519,300	101		67,422		77,405		77,405	9,983						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2028	1,741	12,500,780	7180.23		1,656,057		2,222,155		2,222,155	566,098						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2028	513	3,683,458	7180.23		488,007		654,776		654,776	166,770						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2028	225	1,599,557	7109.14		223,940		298,658		298,658	74,718						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2028	150	1,077,035	7180.23		142,692		191,455		191,455	48,763						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	05/19/2026	05/19/2028	13,439,600	13,439,600	101		1,712,205		1,925,290		1,925,290	213,085						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	05/19/2026	05/19/2028	777,200	777,200	101		99,015		111,338		111,338	12,323						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2026	05/19/2028	1,584	11,764,606	7427.15		1,618,855		1,809,593		1,809,593	190,737						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2026	05/19/2028	670	4,976,191	7427.15		684,743		765,421		765,421	80,678						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2026	05/19/2028	243	1,786,927	7353.61		259,444		289,732		289,732	30,288						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2026	05/19/2028	122	906,112	7427.15		124,685		139,375		139,375	14,691						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/20/2028	11,730,900	11,730,900	101		1,557,864		1,366,254		1,366,254	(191,610)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/20/2028	672,000	672,000	101		89,242		78,265		78,265	(10,976)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/22/2026	06/20/2028	1,431	10,800,501	7547.52		1,533,992		1,562,109		1,562,109	28,118						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/22/2026	06/20/2028	688	5,192,694	7547.52		737,517		751,035		751,035	13,519						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/22/2026	06/20/2028	219	1,636,541	7472.79		244,908		249,902		249,902	4,994						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/22/2026	06/20/2028	139	1,049,105	7547.52		149,004		151,735		151,735	2,731						0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Bank of Montreal NQQ6HPCNCCU6TUTQYE16	07/20/2026	07/19/2028	10,330,600	10,330,600	101		1,399,796		1,440,261		1,440,261	40,465						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Bank of Montreal NQQ6HPCNCCU6TUTQYE16	07/20/2026	07/19/2028	735,500	735,500	101		99,660		102,541		102,541	2,881						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/20/2026	07/19/2028	1,518	11,411,884	7517.71		1,610,093		1,747,325		1,747,325	137,231						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/20/2026	07/19/2028	503	3,781,408	7517.71		533,516		578,988		578,988	45,473						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/20/2026	07/19/2028	206	1,533,316	7443.28		228,050		247,244		247,244	19,194						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/20/2026	07/19/2028	125	939,714	7517.71		132,583		143,884		143,884	11,300						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2025	07/19/2028	117	737,755	6305.6	126,828			237,416		237,416	71,566						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2026	08/21/2028	13,500,600	13,500,600	101		1,772,629		1,643,326		1,643,326	(129,303)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2026	08/21/2028	669,600	669,600	101		87,918		81,505		81,505	(6,413)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2026	08/21/2028	1,792	13,950,828	7785.06		1,953,116		1,817,092		1,817,092	(136,024)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2026	08/21/2028	560	4,359,634	7785.06		610,349		567,841		567,841	(42,507)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2026	08/21/2028	226	1,742,003	7707.98		256,946		240,003		240,003	(16,943)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2026	08/21/2028	215	1,673,788	7785.06		234,330		218,010		218,010	(16,320)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2026	09/19/2028	12,810,200	12,810,200	101		1,660,202		1,554,198		1,554,198	(106,004)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2026	09/19/2028	610,600	610,600	101		79,134		74,081		74,081	(5,053)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/19/2028	109	726,415	6664.36	124,751			197,727		197,727	64,606						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/21/2026	09/19/2028	1,399	10,971,448	7842.35		1,528,398		1,414,203		1,414,203	(114,195)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/21/2026	09/19/2028	658	5,160,266	7842.35		718,861		665,151		665,151	(53,710)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/21/2026	09/19/2028	234	1,816,940	7764.7		267,090		247,661		247,661	(19,429)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/21/2026	09/19/2028	134	1,050,875	7842.35		146,394		135,456		135,456	(10,938)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2025	10/19/2028	118	794,745	6735.13	136,561			211,937		211,937	69,576						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/20/2028	165	1,095,956	6642.16	199,475			312,483		312,483	100,162						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2025	12/19/2028	154	1,052,513	6834.5	183,032			274,165		274,165	90,287						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/20/2029	107	734,222	6861.89		130,901		195,338		195,338	64,437						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2029	122	867,315	7109.14		158,312		209,122		209,122	50,810						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2026	05/21/2029	137	1,007,445	7353.61		191,858		217,157		217,157	25,299						0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/22/2026	06/20/2029	149	1,113,446	7472.79		218,625		229,953		229,953	11,328						0002
Call on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/08/2021	12/17/2027	30,000	195,000,000	6500	4,102,500			49,618,293	^	49,618,293	15,996,607						0001
Call on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	Societe Generale .. O2RNE8IBXP4R0TD8PU41	02/09/2021	12/17/2027	25,000	165,000,000	6600	3,951,250			39,170,722	^	39,170,722	12,784,414						0001
Call on NKY, paid at maturity	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC 4PQUHN3JPFGFNF3BB653	08/02/2023	06/09/2028	220,000	61,373,224	40000	3,088,455			38,917,978	^	38,917,978	21,022,651	(15,478)					0001
Call on SX5E, paid at maturity	Variable Annuity	Exhibit 5	Equity	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/28/2023	06/16/2028	20,000	121,247,500	5500	6,910,502			23,594,229	^	23,594,229	7,958,899	(260,872)					0001
Call on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/18/2018	12/15/2028	16,000	64,000,000	4000	9,902,240			65,831,918	^	65,831,918	13,880,568						0001
Call on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	03/24/2023	03/15/2030	25,000	115,000,000	4600	24,935,000			95,306,763	^	95,306,763	20,856,055						0001
Call on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/24/2023	03/15/2030	25,000	115,000,000	4600	24,882,500			95,306,763	^	95,306,763	20,856,055						0001
Call on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/24/2023	03/15/2030	25,000	115,000,000	4600	24,950,000			95,306,763	^	95,306,763	20,856,055						0001
Call on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	04/11/2023	03/15/2030	12,500	60,000,000	4800	13,012,500			45,797,235	^	45,797,235	10,333,790						0001
Call on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/11/2023	03/15/2030	12,500	60,000,000	4800	13,028,750			45,797,235	^	45,797,235	10,333,790						0001
Call on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	Societe Generale .. O2RNE8IBXP4R0TD8PU41	04/11/2023	03/15/2030	12,500	60,000,000	4800	12,987,500			45,797,235	^	45,797,235	10,333,790						0001
Call on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	01/30/2024	03/21/2031	8,000	48,000,000	6000	10,536,000			24,525,878	^	24,525,878	6,537,987						0001
0159999999. Subtotal - purchased options - hedging other - call options and warrants										777,051,622	413,985,281		3,880,941,945	XXX	3,880,941,946	1,131,623,004	(1,272,349)				XXX	XXX
Put on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	02/06/2020	12/18/2026	30,000	99,000,000	3300	18,117,000			27,848		27,848	(582,442)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	11/12/2019	12/18/2026	25,000	78,125,000	3125	14,250,000			19,898		19,898	(427,772)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/15/2019	12/18/2026	12,500	30,000,000	2400	3,966,250			4,456		4,456	(117,555)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Cboe Options Exchange 549300EX04Q2QBFQTQ27	03/10/2026	12/18/2026	450	202,500,000	4500	2,488,969			157,500		157,500	(2,331,469)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Cboe Options Exchange 549300EX04Q2QBFQTQ27	03/24/2026	12/18/2026	400	240,000,000	6000	10,006,017			638,000		638,000	(9,368,017)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Cboe Options Exchange 549300EX04Q2QBFQTQ27	09/24/2026	12/18/2026	250	187,500,000	7500	3,188,758			3,248,750		3,248,750	59,992						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Cboe Options Exchange 549300EX04Q2QBFQTQ27	03/10/2026	12/18/2026	200	94,000,000	4700	1,291,809			86,000		86,000	(1,205,809)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Cboe Options Exchange 549300EX04Q2QBFQTQ27	03/10/2026	12/18/2026	200	132,000,000	6600	6,473,009			636,000		636,000	(5,837,009)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Cboe Options Exchange 549300EX04Q2QBFQTQ27	03/10/2026	12/18/2026	100	57,000,000	5700	1,494,004			117,500		117,500	(1,376,504)						0001
Put on GBP Currency	Variable Annuity	Exhibit 5	FX currency	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	01/14/2022	01/14/2027	23,000,000	24,150,000	1.05	453,939			30		30	(12,182)	(7,381)					0001
Put on UKX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs International W22LROWP2IHZNBB6K528	02/03/2012	02/03/2027	8,000	46,614,398	3684	10,818,219			4,784		4,784	72,518	(151,175)					0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	03/18/2026	03/19/2027	60,000	330,000,000	5500	10,819,200			1,755,000		1,755,000	(9,064,200)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	03/18/2026	03/19/2027	20,000	96,000,000	4800	2,046,200			344,000		344,000	(1,702,200)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	03/18/2026	03/19/2027	15,000	72,750,000	4850	1,596,900			271,848		271,848	(1,325,052)						0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Put on SPX	Variable Annuity	Exhibit 5	Equity	Cboe Options Exchange 549300EX04Q2QBFQTQ27	09/24/2026	03/19/2027	250	187,500,000	7500		5,207,258		5,311,250		5,311,250	103,992						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	03/18/2026	06/17/2027	25,000	125,000,000	5000		3,582,750		866,250		866,250	(2,716,500)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/07/2020	06/17/2027	10,000	28,000,000	2800	5,950,000			66,317		66,317	(156,239)						0001
Put on NKY	Variable Annuity	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/17/2020	09/10/2027	120,000	21,779,625	19000	4,090,534			35,514		35,514	(122,869)	(13,722)					0001
Put on SX5E	Variable Annuity	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/01/2020	09/17/2027	8,000	23,823,000	2500	4,344,405			86,660		86,660	2,894	(156,636)					0001
Put on SX5E	Variable Annuity	Exhibit 5	Equity	Citibank, N.A. E570DZWZ7FF32TWEFA76	06/27/2024	09/17/2027	8,000	42,985,256	5020	4,541,484			951,925		951,925	(1,092,962)	(181,770)					0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	09/17/2027	20,000	50,000,000	2500	8,463,600			151,241		151,241	(258,750)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC 4PQUHN3JPFGFNF3BB653	10/05/2020	09/17/2027	10,000	24,000,000	2400	3,900,000			68,422		68,422	(117,293)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	08/21/2020	09/17/2027	20,000	50,000,000	2500	8,510,000			151,241		151,241	(258,750)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	08/03/2020	09/17/2027	10,000	27,000,000	2700	5,300,000			90,877		90,877	(154,269)						0001
Put on UKX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	12/11/2020	12/17/2027	5,000	35,043,600	5300	6,877,373			125,686		125,686	(76,610)	(113,042)					0001
Put on SX5E	Variable Annuity	Exhibit 5	Equity	Citibank, N.A. E570DZWZ7FF32TWEFA76	01/14/2021	12/17/2027	7,500	24,631,087	2700	4,458,403			140,990		140,990	22,539	(157,427)					0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Citibank, N.A. E570DZWZ7FF32TWEFA76	12/10/2020	12/17/2027	5,750	20,439,813	3554.75	4,427,500			135,054		135,054	(193,926)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Citibank, N.A. E570DZWZ7FF32TWEFA76	12/22/2020	12/17/2027	5,000	17,855,000	3571	3,850,000			117,439		117,439	(168,631)						0001
Put on SX5E	Variable Annuity	Exhibit 5	Equity	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	12/17/2027	9,000	27,291,600	2800	5,573,335			185,664		185,664	9,033	(220,000)					0001
Put on NKY	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	04/15/2021	03/10/2028	125,000	27,600,166	24000	4,911,024			138,744		138,744	(303,901)	(16,912)					0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	04/26/2021	03/17/2028	10,000	37,000,000	3700	6,203,400			324,833		324,833	(395,822)						0001
Put on SX5E	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	02/12/2021	03/17/2028	6,500	23,237,224	2950	4,983,094			195,093		195,093	(43,643)	(176,904)					0001
Put on UKX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	02/12/2021	03/17/2028	3,000	21,815,325	5250	4,275,658			93,156		93,156	(72,083)	(68,156)					0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/26/2021	03/17/2028	10,000	37,000,000	3700	6,210,000			324,833		324,833	(395,822)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	05/10/2021	05/19/2028	10,000	36,000,000	3600	5,800,000			352,603		352,603	(370,930)						0001
Put on NKY	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	07/08/2021	06/09/2028	125,000	26,187,550	23000	4,800,852			79,403		79,403	(159,096)	(16,864)					0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	08/23/2018	06/16/2028	7,500	24,000,000	3200	5,170,001			209,363		209,363	(203,534)						0001
Put on UKX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	07/28/2023	06/16/2028	6,500	50,144,250	6000	2,816,435			376,880		376,880	(385,322)	(48,410)					0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC 4PQUHN3JPFGFNF3BB653	07/18/2023	06/16/2028	40,000	209,000,000	5225	28,529,112			4,202,141		4,202,141	(5,026,962)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	07/18/2023	06/16/2028	40,000	209,000,000	5225	28,360,000			4,202,141		4,202,141	(5,026,962)						0001
Put on EUR Currency	Variable Annuity	Exhibit 5	FX currency	Citibank, N.A. E570DZWZ7FF32TWEFA76	07/24/2023	07/21/2028	35,000,000	37,800,000	1.08	1,160,673			524,381		524,381	188,397	(44,857)					0001
Put on GBP Currency	Variable Annuity	Exhibit 5	FX currency	Citibank, N.A. E570DZWZ7FF32TWEFA76	07/25/2023	07/21/2028	32,000,000	35,840,000	1.12	1,483,636			248,751		248,751	(93,864)	(25,581)					0001
Put on EUR Currency	Variable Annuity	Exhibit 5	FX currency	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/01/2023	07/31/2028	20,000,000	20,600,000	1.03	480,482			168,916		168,916	64,555	(18,682)					0001
Put on JPY Currency	Variable Annuity	Exhibit 5	FX currency	Societe Generale O2RNE8IBXP4ROTD8PU41	08/08/2023	08/08/2028	3,700,000,000	37,000,000	0.01	514,583			1,634,205		1,634,205	(112,623)	(2,334)					0001
Put on JPY Currency	Variable Annuity	Exhibit 5	FX currency	Societe Generale O2RNE8IBXP4ROTD8PU41	09/22/2023	09/20/2028	1,400,000,000	14,000,000	0.01	173,483			606,413		606,413	(48,870)	(815)					0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	12/06/2021	12/15/2028	25,000	87,500,000	3500	12,561,350			1,127,039		1,127,039	(951,044)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	12/15/2028	7,700	25,256,000	3280	5,197,500			288,948		288,948	(244,155)						0001
Put on JPY Currency	Variable Annuity	Exhibit 5	FX currency	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/08/2024	02/09/2029	3,500,000,000	35,000,000	0.01	711,972			1,750,539		1,750,539	(148,308)	(3,359)					0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Put on GBP Currency	Variable Annuity	Exhibit 5	FX currency	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	02/07/2024	02/09/2029	30,000,000	34,500,000	1.15	1,461,716			433,275		433,275	(126,477)	(25,636)					0001
Put on EUR Currency	Variable Annuity	Exhibit 5	FX currency	J.P. Morgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	02/21/2024	02/16/2029	20,000,000	21,000,000	1.05	574,319			268,164		268,164	94,359	(22,711)					0001
Put on NKY	Variable Annuity	Exhibit 5	Equity	Barclay's Bank PLC	G5GSEF7VJP5I7OUK5573	02/27/2024	03/09/2029	100,000	23,921,060	36000	3,917,444			712,839		712,839	(870,972)	(18,792)					0001
Put on GBP Currency	Variable Annuity	Exhibit 5	FX currency	J.P. Morgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	03/11/2024	03/09/2029	20,000,000	22,400,000	1.12	732,507			236,664		236,664	(75,891)	(12,597)					0001
Put on SX5E	Variable Annuity	Exhibit 5	Equity	Citibank, N.A.	E57ODZWZ7FF32TWEFA76	04/24/2024	03/16/2029	8,000	34,238,400	4000	2,620,149			1,044,933		1,044,933	(546,092)	(104,659)					0001
Put on SX5E	Variable Annuity	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	02/23/2024	03/16/2029	20,000	106,060,500	4900	13,966,436			4,913,040		4,913,040	(2,549,375)	(551,689)					0001
Put on EUR Currency	Variable Annuity	Exhibit 5	FX currency	Barclay's Bank PLC	G5GSEF7VJP5I7OUK5573	04/29/2024	04/27/2029	120,000,000	120,000,000	1	2,384,585			1,056,168		1,056,168	391,739	(95,268)					0001
Put on UKX	Variable Annuity	Exhibit 5	Equity	Barclay's Bank PLC	G5GSEF7VJP5I7OUK5573	10/18/2024	06/15/2029	10,000	110,869,750	8500	10,479,121			3,411,666		3,411,666	(2,124,037)	(177,960)					0001
Put on SX5E	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC	4PQUHN3JPFGFNF3BB653	10/18/2024	06/15/2029	20,000	108,635,000	5000	14,541,881			5,873,030		5,873,030	(2,771,605)	(572,251)					0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA	B4TYDEB6GKMZO031MB27	11/21/2022	09/21/2029	27,000	129,600,000	4800	22,927,590			3,532,035		3,532,035	(2,685,857)						0001
Put on GBP Currency	Variable Annuity	Exhibit 5	FX currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	09/26/2024	09/21/2029	35,000,000	38,500,000	1.1	1,069,338			466,321		466,321	(141,648)	(17,614)					0001
Put on EUR Currency	Variable Annuity	Exhibit 5	FX currency	J.P. Morgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	09/25/2024	09/21/2029	60,000,000	63,000,000	1.05	1,550,473			950,918		950,918	295,370	(59,303)					0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	02/24/2023	12/21/2029	60,000	168,000,000	2800	12,927,906			2,293,416		2,293,416	(1,362,745)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	HSBC Bank PLC	MP6I5ZYZBEU3UXPYFY54	02/24/2023	12/21/2029	60,000	168,000,000	2800	12,608,400			2,293,416		2,293,416	(1,362,745)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	06/04/2026	03/15/2030	40,000	340,000,000	8500		40,800,000		34,418,956		34,418,956	(6,381,044)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	BNP Paribas	ROMUWSFPU8MPRO8K5P83	02/27/2024	03/15/2030	25,000	154,425,000	6177	21,625,000			7,804,384		7,804,384	(5,042,843)						0001
Put on GBP Currency	Variable Annuity	Exhibit 5	FX currency	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	03/03/2025	03/15/2030	18,000,000	19,800,000	1.1	762,612			297,911		297,911	(77,487)	(13,273)					0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	06/08/2023	03/15/2030	15,000	75,000,000	5000	11,687,499			2,417,456		2,417,456	(1,675,837)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA	B4TYDEB6GKMZO031MB27	07/27/2023	06/21/2030	50,000	235,000,000	4700	27,500,000			7,358,645		7,358,645	(4,734,561)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA	B4TYDEB6GKMZO031MB27	07/27/2023	06/21/2030	25,000	117,500,000	4700	13,444,000			3,679,322		3,679,322	(2,367,281)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA	B4TYDEB6GKMZO031MB27	10/13/2023	09/20/2030	50,000	137,500,000	2750	8,125,000			2,170,487		2,170,487	(1,217,142)						0001
Put on JPY Currency	Variable Annuity	Exhibit 5	FX currency	Barclay's Bank PLC	G5GSEF7VJP5I7OUK5573	09/16/2025	09/20/2030	3,100,000,000	31,000,000	0.01	340,717			423,532		423,532	(140,403)	(1,589)					0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Barclay's Bank PLC	G5GSEF7VJP5I7OUK5573	11/08/2023	09/20/2030	25,000	137,500,000	5500	20,329,000			5,933,593		5,933,593	(3,718,347)						0001
Put on EUR Currency	Variable Annuity	Exhibit 5	FX currency	Citibank, N.A.	E57ODZWZ7FF32TWEFA76	09/11/2025	09/20/2030	14,000,000	16,380,000	1.17	668,244			666,546		666,546	131,386	(24,416)					0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	HSBC Bank PLC	MP6I5ZYZBEU3UXPYFY54	11/08/2023	09/20/2030	25,000	137,500,000	5500	20,432,500			5,933,593		5,933,593	(3,718,347)						0001
Put on GBP Currency	Variable Annuity	Exhibit 5	FX currency	Societe Generale	O2RNE8IBXP4ROTD8PU41	09/10/2025	09/20/2030	23,000,000	25,300,000	1.1	648,984			461,718		461,718	(124,293)	(10,608)					0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale	O2RNE8IBXP4ROTD8PU41	10/13/2023	09/20/2030	50,000	137,500,000	2750	8,073,000			2,170,487		2,170,487	(1,217,142)						0001
Put on GBP Currency	Variable Annuity	Exhibit 5	FX currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	10/22/2025	10/18/2030	6,000,000	7,500,000	1.25	406,509			300,186		300,186	(52,109)	(6,718)					0001
Put on NKY	Variable Annuity	Exhibit 5	Equity	UBS-AG	BFM8T61CT2L1QCEMIK50	01/06/2026	12/13/2030	100,000	31,919,308	50000	5,324,141			3,109,417		3,109,417	(2,188,344)	(26,380)					0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC	4PQUHN3JPFGFNF3BB653	10/15/2025	12/20/2030	10,000	78,250,000	7825	10,915,700			6,922,588		6,922,588	(3,417,175)						0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Put on UKX	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC 4PQUHN3JPFGFNF3BB653	01/06/2026	12/20/2030	8,000	129,590,400	12000		18,622,312		14,647,991		14,647,991	(3,582,447)	(391,875)					0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2024	12/20/2030	12,000	72,000,000	6000	11,262,240			3,874,088		3,874,088	(2,145,558)						0001
Put on SX5E	Variable Annuity	Exhibit 5	Equity	UBS-AG BFM8T61CT2L1QCEMIK50	01/05/2026	12/20/2030	7,500	47,486,250	5400		5,105,901		3,670,837		3,670,837	(1,263,814)	(171,250)					0001
Put on EUR Currency	Variable Annuity	Exhibit 5	FX currency	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	01/12/2026	01/24/2031	25,000,000	27,750,000	1.11		672,358		781,617		781,617	127,174	(17,915)					0001
Put on GBP Currency	Variable Annuity	Exhibit 5	FX currency	HSBC Bank U.S.A., NA 1IE8VN3OJCEQV1H4R804	02/26/2026	02/21/2031	11,000,000	13,750,000	1.25		702,394		585,285		585,285	(104,953)	(12,156)					0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	05/23/2024	03/21/2031	20,000	134,000,000	6700	19,276,000			8,736,422		8,736,422	(4,843,494)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/07/2024	03/21/2031	10,000	62,000,000	6200	9,718,000			3,590,315		3,590,315	(1,996,430)						0001
Put on UKX	Variable Annuity	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	06/25/2026	06/20/2031	4,900	74,384,817	11500		7,996,927		6,893,927		6,893,927	(1,161,938)	58,937					0001
Put on UKX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	06/25/2026	06/20/2031	4,900	74,384,817	11500		8,100,855		6,893,927		6,893,927	(1,242,521)	35,593					0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	09/30/2024	09/19/2031	15,000	104,850,000	6990	16,903,500			7,872,176		7,872,176	(3,833,214)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/30/2024	09/19/2031	30,000	209,700,000	6990	33,795,000			15,744,353		15,744,353	(7,666,427)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Citibank, N.A. E570DZWZ7FF32TWEFA76	03/11/2024	09/19/2031	10,000	65,000,000	6500	10,547,032			4,400,155		4,400,155	(2,022,881)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	08/20/2024	09/19/2031	45,000	180,000,000	4000	12,947,378			5,508,540		5,508,540	(2,796,142)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC 4PQUHN3JPFGFNF3BB653	07/08/2024	09/19/2031	12,500	87,500,000	7000	13,405,250			6,528,390		6,528,390	(3,320,878)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	12/11/2024	12/19/2031	30,000	235,500,000	7850	35,125,893			21,914,910		21,914,910	(9,816,927)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	01/22/2025	12/19/2031	15,000	97,500,000	6500	10,485,000			6,630,792		6,630,792	(3,158,763)						0001
Put on SX5E	Variable Annuity	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/23/2026	12/19/2031	9,000	64,518,930	6300		8,243,480		7,555,367		7,555,367	(615,600)	(72,514)					0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/05/2025	03/19/2032	20,000	140,000,000	7000	22,414,000			10,609,215		10,609,215	(4,813,829)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC 4PQUHN3JPFGFNF3BB653	07/18/2025	06/17/2032	20,000	120,000,000	6000	12,000,000			7,185,446		7,185,446	(3,790,677)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	UBS-AG BFM8T61CT2L1QCEMIK50	07/18/2025	06/17/2032	20,000	120,000,000	6000	11,692,420			7,185,446		7,185,446	(3,790,677)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC 4PQUHN3JPFGFNF3BB653	08/26/2025	09/17/2032	7,500	60,000,000	8000	8,977,350			5,743,306		5,743,306	(2,521,043)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	08/26/2025	09/17/2032	7,500	60,000,000	8000	8,887,500			5,743,306		5,743,306	(2,521,043)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	UBS-AG BFM8T61CT2L1QCEMIK50	08/26/2025	09/17/2032	7,500	60,000,000	8000	8,772,518			5,743,306		5,743,306	(2,521,043)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	01/05/2026	12/17/2032	22,500	180,000,000	8000		24,834,375		17,385,863		17,385,863	(7,448,512)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	11/20/2025	12/17/2032	10,000	80,000,000	8000	12,090,000			7,727,050		7,727,050	(3,239,331)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/20/2025	12/17/2032	10,000	80,000,000	8000	11,890,000			7,727,050		7,727,050	(3,239,331)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/15/2025	12/17/2032	9,000	76,500,000	8500	12,325,166			8,009,916		8,009,916	(3,448,675)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC 4PQUHN3JPFGFNF3BB653	09/15/2025	12/17/2032	9,000	76,500,000	8500	12,285,450			8,009,916		8,009,916	(3,448,675)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	UBS-AG BFM8T61CT2L1QCEMIK50	11/20/2025	12/17/2032	10,000	80,000,000	8000	12,110,000			7,727,050		7,727,050	(3,239,331)						0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Put on SPX	Variable Annuity	Exhibit 5	Equity	UBS-AG BFM8T61CT2L1QCEMIK50	09/15/2025	12/17/2032	9,000	76,500,000	8500	12,220,613			8,009,916		8,009,916	(3,448,675)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Citibank, N.A. E57ODZWZ7FF32TWEFA76	08/07/2026	09/16/2033	28,000	126,000,000	4500		6,386,800		5,673,641		5,673,641	(713,159)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	08/07/2026	09/16/2033	28,000	126,000,000	4500		6,557,197		5,673,641		5,673,641	(883,556)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	08/07/2026	09/16/2033	28,000	126,000,000	4500		6,373,080		5,673,641		5,673,641	(699,439)						0001
Put on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	Citibank, N.A. E57ODZWZ7FF32TWEFA76	11/14/2019	12/18/2026	30,000	66,000,000	2200	8,460,000			9,677	^	9,677	(213,342)						0001
Put on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	Citibank, N.A. E57ODZWZ7FF32TWEFA76	11/14/2019	12/18/2026	30,000	72,000,000	2400	10,456,200			10,696	^	10,696	(282,131)						0001
Put on SX5E, paid at maturity	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC 4PQUHN3JPFGFNF3BB653	07/07/2022	06/18/2027	20,000	65,056,000	3200	12,151,188			264,401	^	264,401	(232,334)	(458,707)					0001
Put on NKY, paid at maturity	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC 4PQUHN3JPFGFNF3BB653	08/02/2023	06/09/2028	220,000	38,358,265	25000	3,987,041			343,293	^	343,293	(639,664)	(19,981)					0001
Put on SX5E, paid at maturity	Variable Annuity	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/28/2023	06/16/2028	20,000	71,646,250	3250	6,112,673			1,798,541	^	1,798,541	(578,975)	(230,753)					0001
Put on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	Societe Generale .. O2RNE8IBXP4R0TD8PU41	06/30/2022	06/15/2029	20,000	80,000,000	4000	16,260,000			1,520,344	^	1,520,344	(1,158,875)						0001
Put on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC 4PQUHN3JPFGFNF3BB653	06/30/2022	06/15/2029	20,000	80,000,000	4000	16,320,000			1,520,344	^	1,520,344	(1,158,875)						0001
Put on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	06/30/2022	06/15/2029	20,000	80,000,000	4000	16,263,000			1,520,344	^	1,520,344	(1,158,875)						0001
Put on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	01/09/2023	12/21/2029	25,000	112,500,000	4500	23,988,500			2,958,308	^	2,958,308	(2,072,268)						0001
Put on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC 4PQUHN3JPFGFNF3BB653	01/09/2023	12/21/2029	25,000	112,500,000	4500	24,273,410			2,958,308	^	2,958,308	(2,072,268)						0001
Put on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	01/09/2023	12/21/2029	25,000	112,500,000	4500	24,260,250			2,958,308	^	2,958,308	(2,072,268)						0001
Put on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	04/11/2023	03/15/2030	12,500	60,000,000	4800	12,625,000			1,839,145	^	1,839,145	(1,256,157)						0001
Put on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/11/2023	03/15/2030	12,500	60,000,000	4800	12,727,500			1,839,145	^	1,839,145	(1,256,157)						0001
Put on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	Societe Generale .. O2RNE8IBXP4R0TD8PU41	04/11/2023	03/15/2030	12,500	60,000,000	4800	12,750,000			1,839,145	^	1,839,145	(1,256,157)						0001
Put on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	Societe Generale .. O2RNE8IBXP4R0TD8PU41	06/14/2023	06/21/2030	40,000	212,000,000	5300	43,630,000			8,212,849	^	8,212,849	(4,987,011)						0001
Put on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	01/30/2024	03/21/2031	12,000	48,000,000	4000	5,361,000			1,395,706	^	1,395,706	(782,175)						0001
Put on NKY, paid at maturity	Variable Annuity	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	06/25/2026	09/12/2031	100,000	43,267,299	70000		10,322,376		8,324,703	^	8,324,703	(2,278,647)	280,974					0001
Put on NKY, paid at maturity	Variable Annuity	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	06/25/2026	09/12/2031	100,000	40,176,778	65000	8,511,990			6,839,134	^	6,839,134	(1,904,552)	231,696					0001
Put on NKY, paid at maturity	Variable Annuity	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	06/25/2026	09/12/2031	100,000	38,322,465	62000	7,622,677			6,029,846	^	6,029,846	(1,800,320)	207,489					0001
Put on NKY, paid at maturity	Variable Annuity	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	06/25/2026	09/12/2031	100,000	37,086,256	60000	7,114,499			5,524,810	^	5,524,810	(1,783,345)	193,656					0001
0169999999. Subtotal - purchased options - hedging other - put options										1,057,711,997	221,486,235		451,563,081	XXX	451,563,081	(230,059,175)	(3,532,296)				XXX	XXX
0219999999. Subtotal - purchased options - hedging other										1,834,763,619	635,471,516		4,332,505,026	XXX	4,332,505,027	901,563,830	(4,804,645)				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										777,051,622	413,985,281		3,880,941,945	XXX	3,880,941,946	1,131,623,004	(1,272,349)				XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0449999999. Total purchased options - put options										1,057,711,997	221,486,235		451,563,081	XXX	451,563,081	(230,059,175)	(3,532,296)				XXX	XXX
0459999999. Total purchased options - caps														XXX							XXX	XXX
0469999999. Total purchased options - floors														XXX							XXX	XXX
0479999999. Total purchased options - collars														XXX							XXX	XXX
0489999999. Total purchased options - other														XXX							XXX	XXX
0499999999. Total purchased options										1,834,763,619	635,471,516		4,332,505,026	XXX	4,332,505,027	901,563,830	(4,804,645)				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
Call on SPX	Variable Annuity	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	11/12/2019	12/18/2026	25,000	78,125,000	(3125)	(14,362,500)			(113,591,162)		(113,591,162)	(18,537,515)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	03/19/2024	12/18/2026	12,500	93,750,000	(7500)	(751,000)			(4,246,825)		(4,246,825)	(1,604,378)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC 4PQUHN3JPFGFNF3BB653	01/19/2024	12/18/2026	45,000	256,500,000	(5700)	(14,400,000)			(90,339,750)		(90,339,750)	(25,562,250)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2024	12/18/2026	10,000	57,000,000	(5700)	(3,387,000)			(20,075,500)		(20,075,500)	(5,680,500)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Cboe Options Exchange 549300EX04Q2QBF0TQ27	07/17/2025	12/18/2026	200	132,000,000	(6600)	(9,617,991)			(22,669,000)		(22,669,000)	(8,022,000)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	10/21/2021	12/18/2026	25,000	112,500,000	(4500)	(21,475,000)			(79,591,271)		(79,591,271)	(16,964,768)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	04/07/2022	03/19/2027	7,500	36,375,000	(4850)	(6,101,025)			(21,744,138)		(21,744,138)	(4,989,469)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC 4PQUHN3JPFGFNF3BB653	02/07/2024	03/19/2027	30,000	165,000,000	(5500)	(16,342,419)			(68,248,979)		(68,248,979)	(18,068,663)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/07/2024	03/19/2027	30,000	165,000,000	(5500)	(16,350,000)			(68,248,979)		(68,248,979)	(18,068,663)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/07/2025	06/17/2027	25,000	125,000,000	(5000)	(38,848,750)			(70,446,960)		(70,446,960)	(16,607,108)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Canadian Imperial Bank of Commerce 21GI19DL77OXOHC3ZE78	01/07/2025	06/17/2027	25,000	125,000,000	(5000)	(38,875,000)			(70,446,960)		(70,446,960)	(16,607,108)						0001
Call on SX5E	Variable Annuity	Exhibit 5	Equity	Citibank, N.A. E570DZWZ7FF32TWEFA76	06/27/2024	09/17/2027	8,000	42,985,256	(5020)	(4,590,617)			(12,475,060)		(12,475,060)	(3,338,202)	183,736					0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2024	09/17/2027	10,000	52,000,000	(5200)	(7,102,100)			(27,007,493)		(27,007,493)	(6,589,934)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/08/2023	09/17/2027	17,500	91,000,000	(5200)	(8,050,000)			(47,263,114)		(47,263,114)	(11,532,385)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Citibank, N.A. E570DZWZ7FF32TWEFA76	12/22/2020	12/17/2027	5,000	17,855,000	(3571)	(3,850,000)			(21,374,559)		(21,374,559)	(3,842,088)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Citibank, N.A. E570DZWZ7FF32TWEFA76	12/10/2020	12/17/2027	5,750	20,439,813	(3554.75)	(4,427,500)			(24,580,743)		(24,580,743)	(4,418,401)						0001
Call on UKX	Variable Annuity	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	10/18/2024	03/17/2028	3,000	33,260,925	(8500)	(3,084,200)			(9,601,854)		(9,601,854)	(2,315,020)	52,377					0001
Call on SX5E	Variable Annuity	Exhibit 5	Equity	Citibank, N.A. E570DZWZ7FF32TWEFA76	04/24/2024	03/17/2028	6,500	33,034,706	(4750)	(5,399,487)			(12,491,067)		(12,491,067)	(3,192,623)	215,677					0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2024	03/17/2028	10,000	58,000,000	(5800)	(5,164,800)			(23,239,741)		(23,239,741)	(6,331,574)						0001
Call on NKY	Variable Annuity	Exhibit 5	Equity	UBS-AG BFM8T61CT2L1QCEMIK50	01/06/2026	06/09/2028	220,000	56,177,982	(40000)		(19,830,828)		(38,871,208)		(38,871,208)	(19,138,637)	98,257					0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/22/2024	06/16/2028	20,000	116,000,000	(5800)	(14,185,800)			(48,132,667)		(48,132,667)	(13,128,249)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	11/12/2024	06/16/2028	10,000	60,000,000	(6000)	(11,781,518)			(22,423,831)		(22,423,831)	(6,338,281)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	02/22/2024	06/16/2028	20,000	116,000,000	(5800)	(14,100,000)			(48,132,667)		(48,132,667)	(13,128,249)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC 4PQUHN3JPFGFNF3BB653	02/22/2024	06/16/2028	20,000	116,000,000	(5800)	(14,090,000)			(48,132,667)		(48,132,667)	(13,128,249)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC 4PQUHN3JPFGFNF3BB653	07/18/2023	06/16/2028	40,000	209,000,000	(5225)	(29,386,876)			(115,705,329)		(115,705,329)	(28,323,613)						0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Call on SPX	Variable Annuity	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2023	06/16/2028	7,000	36,050,000	(5150)	(4,936,750)			(20,669,909)		(20,669,909)	(4,957,071)						0001
Call on SX5E	Variable Annuity	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/23/2026	06/16/2028	10,000	62,584,500	(5500)		(12,254,798)		(12,233,857)		(12,233,857)	(86,859)	107,799					0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	11/12/2024	06/16/2028	10,000	60,000,000	(6000)	(11,830,000)			(22,423,831)		(22,423,831)	(6,338,281)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	08/01/2023	06/16/2028	17,500	98,000,000	(5600)	(10,995,950)			(45,009,505)		(45,009,505)	(11,783,227)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	07/18/2023	06/16/2028	40,000	209,000,000	(5225)	(29,040,000)			(115,705,329)		(115,705,329)	(28,323,613)						0001
Call on SX5E	Variable Annuity	Exhibit 5	Equity	UBS-AG BFM8T61CT2L1QCEMIK50	01/05/2026	06/16/2028	10,000	64,487,500	(5500)		(9,374,000)		(12,233,857)		(12,233,857)	(3,174,257)	314,400					0001
Call on EUR Currency	Variable Annuity	Exhibit 5	FX currency	Societe Generale O2RNE8IBXP4R0TD8PU41	05/05/2026	07/21/2028	35,000,000	45,500,000	(1.3)		(619,809)		(299,369)		(299,369)	300,830	19,610					0001
Call on EUR Currency	Variable Annuity	Exhibit 5	FX currency	Societe Generale O2RNE8IBXP4R0TD8PU41	05/05/2026	08/08/2028	110,000,000	148,500,000	(1.35)		(1,292,242)		(585,103)		(585,103)	666,254	40,885					0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	09/21/2023	09/15/2028	5,000	26,000,000	(5200)	(3,452,500)			(14,882,424)		(14,882,424)	(3,620,004)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	07/27/2023	09/15/2028	25,000	155,000,000	(6200)	(10,934,000)			(54,123,679)		(54,123,679)	(15,831,994)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	07/27/2023	09/15/2028	50,000	310,000,000	(6200)	(21,750,000)			(108,247,358)		(108,247,358)	(31,663,988)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2026	09/15/2028	20,000	159,000,000	(7950)		(16,750,000)		(18,897,714)		(18,897,714)	(2,147,714)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	UBS-AG BFM8T61CT2L1QCEMIK50	02/19/2025	09/15/2028	15,000	109,500,000	(7300)	(9,184,500)			(20,422,480)		(20,422,480)	(7,694,173)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	11/12/2024	09/15/2028	10,000	68,000,000	(6800)	(7,990,482)			(17,096,913)		(17,096,913)	(5,681,094)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	08/20/2024	09/15/2028	40,000	320,000,000	(8000)	(6,689,352)			(36,671,754)		(36,671,754)	(16,472,374)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/15/2025	09/15/2028	12,500	93,750,000	(7500)	(7,789,666)			(15,337,415)		(15,337,415)	(6,077,123)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC 4PQUHN3JPFGFNF3BB653	09/15/2025	09/15/2028	12,500	93,750,000	(7500)	(7,740,375)			(15,337,415)		(15,337,415)	(6,077,123)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	11/12/2024	09/15/2028	10,000	68,000,000	(6800)	(7,947,000)			(17,096,913)		(17,096,913)	(5,681,094)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	UBS-AG BFM8T61CT2L1QCEMIK50	09/15/2025	09/15/2028	12,500	93,750,000	(7500)	(7,821,613)			(15,337,415)		(15,337,415)	(6,077,123)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	UBS-AG BFM8T61CT2L1QCEMIK50	06/15/2026	09/15/2028	22,500	168,750,000	(7500)		(27,697,500)		(27,607,347)		(27,607,347)	90,153						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	UBS-AG BFM8T61CT2L1QCEMIK50	04/09/2026	09/15/2028	30,000	219,000,000	(7300)		(24,652,500)		(40,844,960)		(40,844,960)	(16,192,460)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	10/04/2023	12/15/2028	10,000	51,000,000	(5100)	(7,150,000)			(30,911,000)		(30,911,000)	(7,506,000)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	10/04/2023	12/15/2028	10,000	51,000,000	(5100)	(7,100,000)			(30,911,000)		(30,911,000)	(7,506,000)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	01/21/2026	12/15/2028	15,000	112,500,000	(7500)		(12,076,500)		(19,699,500)		(19,699,500)	(7,623,000)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	01/05/2026	12/15/2028	40,000	320,000,000	(8000)		(24,000,000)		(40,342,000)		(40,342,000)	(16,342,000)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	12/15/2028	7,700	25,256,000	(3280)	(5,197,500)			(36,500,101)		(36,500,101)	(6,842,600)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Cboe Options Exchange 549300EX04Q2QBFQTQ27	09/14/2026	12/15/2028	50	42,000,000	(8400)		(3,869,669)		(3,954,750)		(3,954,750)	(85,081)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Cboe Options Exchange 549300EX04Q2QBFQTQ27	07/22/2026	12/15/2028	300	240,000,000	(8000)		(29,076,891)		(30,289,500)		(30,289,500)	(1,212,609)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Cboe Options Exchange 549300EX04Q2QBFQTQ27	06/18/2026	12/15/2028	330	297,000,000	(9000)		(16,851,766)		(17,072,550)		(17,072,550)	(220,784)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Cboe Options Exchange 549300EX04Q2QBFQTQ27	06/22/2026	12/15/2028	330	303,600,000	(9200)		(14,904,766)		(14,562,900)		(14,562,900)	341,866						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	10/25/2023	12/15/2028	7,500	38,437,500	(5125)	(5,100,000)			(23,256,972)		(23,256,972)	(5,550,539)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	10/04/2023	12/15/2028	10,000	51,000,000	(5100)	(7,017,500)			(30,911,000)		(30,911,000)	(7,506,000)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	10/21/2024	12/15/2028	15,000	112,500,000	(7500)	(6,738,750)			(19,866,409)		(19,866,409)	(7,716,619)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	UBS-AG BFM8T61CT2L1QCEMIK50	06/16/2026	12/15/2028	25,000	212,500,000	(8500)		(18,887,500)		(18,513,750)		(18,513,750)	373,750						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/16/2024	03/16/2029	6,250	43,750,000	(7000)	(4,222,750)			(11,003,199)		(11,003,199)	(3,785,639)						0001

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Call on SPX	Variable Annuity	Exhibit 5	Equity	Citibank, N.A. E570DZWZ7FF32TWEFA76	10/09/2024	03/16/2029	12,500	87,500,000	(7000)	(8,343,750)			(22,006,397)		(22,006,397)	(7,571,278)						0001
Call on UKX	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC 4PQUHN3JPFGFNF3BB653	01/06/2026	03/16/2029	10,000	134,990,000	(10000)		(15,575,025)		(20,606,469)		(20,606,469)	(5,359,194)	327,750					0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC 4PQUHN3JPFGFNF3BB653	07/08/2024	03/16/2029	25,000	175,000,000	(7000)	(15,404,250)			(44,027,091)		(44,027,091)	(15,151,008)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	08/01/2023	03/16/2029	7,000	38,500,000	(5500)	(5,502,025)			(20,081,344)		(20,081,344)	(5,139,613)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	05/16/2024	06/15/2029	20,000	140,000,000	(7000)	(10,838,200)			(36,932,449)		(36,932,449)	(12,469,018)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/16/2024	06/15/2029	10,000	70,000,000	(7000)	(7,498,300)			(18,466,225)		(18,466,225)	(6,234,509)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/16/2024	06/15/2029	20,000	140,000,000	(7000)	(11,127,600)			(36,932,449)		(36,932,449)	(12,469,018)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Citibank, N.A. E570DZWZ7FF32TWEFA76	05/16/2024	06/15/2029	20,000	140,000,000	(7000)	(11,008,800)			(36,932,449)		(36,932,449)	(12,469,018)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/27/2024	03/15/2030	25,000	154,425,000	(6177)	(21,625,000)			(66,387,084)		(66,387,084)	(18,725,770)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	02/27/2024	03/15/2030	25,000	115,000,000	(4600)	(40,793,650)			(95,306,763)		(95,306,763)	(20,856,055)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	06/04/2026	03/15/2030	40,000	340,000,000	(8500)		(48,080,000)		(49,508,448)		(49,508,448)	(1,428,448)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC 4PQUHN3JPFGFNF3BB653	07/18/2025	03/15/2030	20,000	140,000,000	(7000)	(22,400,000)			(42,317,615)		(42,317,615)	(13,890,304)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	02/10/2025	03/15/2030	12,500	60,000,000	(4800)	(29,137,000)			(45,797,235)		(45,797,235)	(10,333,790)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	01/06/2025	03/15/2030	25,000	115,000,000	(4600)	(60,420,000)			(95,306,763)		(95,306,763)	(20,856,055)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	UBS-AG BFM8T61CT2L1QCEMIK50	07/18/2025	03/15/2030	20,000	140,000,000	(7000)	(22,152,420)			(42,317,615)		(42,317,615)	(13,890,304)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/28/2026	09/20/2030	10,000	95,000,000	(9500)		(9,660,500)		(9,587,337)		(9,587,337)	73,163						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/28/2026	12/20/2030	10,000	95,000,000	(9500)		(10,529,500)		(10,203,500)		(10,203,500)	326,000						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	06/25/2025	12/20/2030	12,000	72,000,000	(6000)	(19,932,096)			(35,044,800)		(35,044,800)	(9,210,000)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC 4PQUHN3JPFGFNF3BB653	10/15/2025	12/20/2030	10,000	78,250,000	(7825)	(11,090,300)			(18,876,547)		(18,876,547)	(6,976,712)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	07/27/2026	03/21/2031	10,000	100,000,000	(10000)		(7,610,000)		(9,255,523)		(9,255,523)	(1,645,523)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	05/23/2024	03/21/2031	20,000	134,000,000	(6700)	(20,340,000)			(52,318,710)		(52,318,710)	(15,571,998)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Citibank, N.A. E570DZWZ7FF32TWEFA76	07/27/2026	03/21/2031	10,000	100,000,000	(10000)		(7,678,700)		(9,255,523)		(9,255,523)	(1,576,823)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/27/2026	03/21/2031	10,000	100,000,000	(10000)		(7,663,147)		(9,255,523)		(9,255,523)	(1,592,376)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC 4PQUHN3JPFGFNF3BB653	07/27/2026	03/21/2031	10,000	100,000,000	(10000)		(7,645,500)		(9,255,523)		(9,255,523)	(1,610,023)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	08/26/2025	03/21/2031	10,000	62,000,000	(6200)	(18,430,000)			(29,426,431)		(29,426,431)	(8,059,374)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	UBS-AG BFM8T61CT2L1QCEMIK50	08/26/2025	03/21/2031	10,000	62,000,000	(6200)	(18,027,032)			(29,426,431)		(29,426,431)	(8,059,374)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	09/30/2024	09/19/2031	15,000	104,850,000	(6990)	(16,873,500)			(39,169,477)		(39,169,477)	(11,902,475)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	06/22/2026	09/19/2031	30,000	270,000,000	(9000)		(40,986,300)		(46,223,697)		(46,223,697)	(5,237,397)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/30/2024	09/19/2031	30,000	209,700,000	(6990)	(33,735,000)			(78,338,955)		(78,338,955)	(23,804,951)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	09/11/2026	09/19/2031	16,000	152,000,000	(9500)		(20,515,000)		(20,882,682)		(20,882,682)	(367,682)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	UBS-AG BFM8T61CT2L1QCEMIK50	05/01/2026	09/19/2031	20,000	170,000,000	(8500)		(27,193,840)		(35,742,579)		(35,742,579)	(8,548,739)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	05/01/2026	09/19/2031	20,000	170,000,000	(8500)		(27,441,000)		(35,742,579)		(35,742,579)	(8,301,579)						0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Call on SPX	Variable Annuity	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	05/01/2026	09/19/2031	20,000	170,000,000	(8500)		(27,440,000)		(35,742,579)		(35,742,579)	(8,302,579)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC	4PQUHN3JPFGFNF3BB653	06/22/2026	09/19/2031	15,000	135,000,000	(9000)		(20,360,550)		(23,111,849)		(23,111,849)	(2,751,299)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	06/22/2026	09/19/2031	15,000	135,000,000	(9000)		(20,460,600)		(23,111,849)		(23,111,849)	(2,651,249)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	05/01/2026	09/19/2031	20,000	170,000,000	(8500)		(27,384,800)		(35,742,579)		(35,742,579)	(8,357,779)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale	O2RNE8IBXP4ROTD8PU41	08/21/2026	09/19/2031	3,700	34,780,000	(9400)		(4,847,000)		(4,966,362)		(4,966,362)	(119,362)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale	O2RNE8IBXP4ROTD8PU41	09/15/2026	09/19/2031	8,000	76,000,000	(9500)		(9,824,000)		(10,441,341)		(10,441,341)	(617,341)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale	O2RNE8IBXP4ROTD8PU41	02/17/2026	09/19/2031	15,000	114,000,000	(7600)		(22,208,250)		(33,928,992)		(33,928,992)	(11,720,742)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale	O2RNE8IBXP4ROTD8PU41	04/16/2026	09/19/2031	35,000	297,500,000	(8500)		(42,859,999)		(62,549,513)		(62,549,513)	(19,689,514)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	UBS-AG	BFM8T61CT2L1QCEMIK50	08/14/2026	09/19/2031	15,000	142,500,000	(9500)		(19,980,000)		(19,577,514)		(19,577,514)	402,486						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	12/11/2024	12/19/2031	30,000	235,500,000	(7850)	(34,020,393)			(66,627,642)		(66,627,642)	(22,892,868)						0001
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC	G5GSEF7VJP5I7OUK5573	10/21/2024	10/19/2026	414,100	414,100	(118.5)	(12,671)			(67,954)		(67,954)	(33,591)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC	G5GSEF7VJP5I7OUK5573	10/20/2025	10/19/2026	880,000	880,000	(109.75)	(23,584)			(49,547)		(49,547)	(25,480)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC	G5GSEF7VJP5I7OUK5573	10/21/2024	10/19/2026	10,820,800	10,820,800	(116.5)	(390,631)			(1,989,794)		(1,989,794)	(949,352)						0002
Call on 40%SPX, 40%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC	G5GSEF7VJP5I7OUK5573	10/20/2025	10/19/2026	14,700,000	14,700,000	(109)	(432,180)			(929,452)		(929,452)	(486,320)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas	ROMUWSFPU8MPRO8K5P83	10/20/2025	10/19/2026	101	739,769	(7324.45)	(24,863)			(36,403)		(36,403)	(13,592)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas	ROMUWSFPU8MPRO8K5P83	10/21/2024	10/19/2026	103	705,463	(6849.16)	(24,794)			(84,437)		(84,437)	(33,578)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas	ROMUWSFPU8MPRO8K5P83	10/19/2023	10/19/2026	161	829,953	(5154.99)	(57,099)			(403,392)		(403,392)	(101,886)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas	ROMUWSFPU8MPRO8K5P83	10/21/2024	10/19/2026	279	1,870,084	(6702.81)	(83,264)			(269,128)		(269,128)	(103,654)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas	ROMUWSFPU8MPRO8K5P83	10/20/2025	10/19/2026	526	3,861,519	(7341.29)	(125,659)			(181,484)		(181,484)	(66,627)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas	ROMUWSFPU8MPRO8K5P83	10/21/2024	10/19/2026	582	3,926,585	(6746.71)	(163,128)			(536,092)		(536,092)	(208,618)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas	ROMUWSFPU8MPRO8K5P83	10/21/2024	10/19/2026	1,875	12,677,531	(6761.35)	(514,565)			(1,699,917)		(1,699,917)	(663,720)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas	ROMUWSFPU8MPRO8K5P83	10/20/2025	10/19/2026	8,489	61,891,431	(7290.78)	(2,217,227)			(3,323,781)		(3,323,781)	(1,275,302)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas	ROMUWSFPU8MPRO8K5P83	10/20/2025	10/19/2026	14,522	105,143,056	(7240.26)	(4,134,325)			(6,374,261)		(6,374,261)	(2,516,230)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC	G5GSEF7VJP5I7OUK5573	11/19/2024	11/19/2026	551,000	551,000	(118.5)	(17,522)			(111,959)		(111,959)	(51,289)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC	G5GSEF7VJP5I7OUK5573	11/19/2024	11/19/2026	12,381,300	12,381,300	(116.5)	(464,299)			(2,755,755)		(2,755,755)	(1,217,602)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas	ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2026	127	919,474	(7239.95)	(36,593)			(63,573)		(63,573)	(25,305)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas	ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2026	165	1,142,274	(6922.87)	(43,943)			(130,465)		(130,465)	(50,682)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas	ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2026	351	2,378,004	(6774.94)	(114,227)			(326,912)		(326,912)	(123,224)						0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2026	644	4,673,225	(7256.56)	(180,812)			(313,013)		(313,013)	(124,364)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2026	811	5,530,469	(6819.32)	(248,955)			(720,932)		(720,932)	(274,378)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2026	2,122	14,501,981	(6834.11)	(638,590)			(1,856,411)		(1,856,411)	(708,732)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2026	2,533	18,254,672	(7206.74)	(770,734)			(1,342,209)		(1,342,209)	(535,467)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2026	7,375	53,272,206	(7223.35)	(2,179,874)			(3,799,509)		(3,799,509)	(1,514,406)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2026	15,496	110,903,787	(7156.93)	(5,062,976)			(8,901,356)		(8,901,356)	(3,552,774)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/19/2025	11/19/2026	1,019,800	1,019,800	(110)	(31,542)			(86,722)		(86,722)	(45,368)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/19/2025	11/19/2026	17,078,900	17,078,900	(109.25)	(573,851)			(1,566,549)		(1,566,549)	(814,824)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/21/2026	576,200	576,200	(118.5)	(18,899)			(129,836)		(129,836)	(56,843)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/21/2026	12,480,000	12,480,000	(116.5)	(481,728)			(3,050,287)		(3,050,287)	(1,289,284)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2025	12/21/2026	936	6,988,822	(7466.69)	(211,744)			(343,679)		(343,679)	(131,693)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2025	12/21/2026	2,641	19,584,151	(7415.43)	(653,407)			(1,073,898)		(1,073,898)	(418,759)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2025	12/21/2026	7,621	56,643,235	(7432.52)	(1,828,209)			(2,997,555)		(2,997,555)	(1,163,012)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2025	12/21/2026	14,258	104,998,336	(7364.17)	(3,858,874)			(6,377,852)		(6,377,852)	(2,514,515)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2025	12/21/2026	1,098,400	1,098,400	(110)	(25,593)			(68,560)		(68,560)	(36,411)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2025	12/21/2026	15,562,800	15,562,800	(109.25)	(396,851)			(1,060,831)		(1,060,831)	(562,876)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/19/2024	12/21/2026	193	1,324,845	(6864.48)	(56,935)			(170,902)		(170,902)	(64,516)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/19/2024	12/21/2026	312	2,095,957	(6717.81)	(111,384)			(318,880)		(318,880)	(116,256)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/19/2024	12/21/2026	571	3,860,994	(6761.81)	(192,427)			(560,066)		(560,066)	(206,384)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/19/2024	12/21/2026	2,082	14,108,631	(6776.48)	(689,142)			(2,013,618)		(2,013,618)	(744,643)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2025	01/19/2027	561,600	561,600	(122.5)	(13,085)			(91,366)		(91,366)	(44,544)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	01/20/2026	01/19/2027	1,538,200	1,538,200	(110)		(40,301)		(73,672)		(73,672)	(33,371)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2025	01/19/2027	11,432,900	11,432,900	(120.25)	(318,978)			(2,090,997)		(2,090,997)	(982,875)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	01/20/2026	01/19/2027	15,962,100	15,962,100	(109.25)		(458,112)		(841,107)		(841,107)	(382,995)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/21/2025	01/19/2027	135	973,852	(7213.72)	(29,799)			(84,506)		(84,506)	(34,030)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2026	01/19/2027	211	1,563,210	(7408.58)		(53,680)		(98,814)		(98,814)	(45,135)						0002

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/21/2025	01/19/2027	296	2,081,543	7032.24	(84,014)			(231,467)		(231,467)	(90,262)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/21/2025	01/19/2027	511	3,624,385	7092.73	(133,229)			(372,622)		(372,622)	(147,061)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2026	01/19/2027	980	7,277,059	7425.57		(242,058)		(446,098)		(446,098)	(204,040)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/21/2025	01/19/2027	1,610	11,443,655	7107.86	(410,803)			(1,152,941)		(1,152,941)	(456,316)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2026	01/19/2027	2,619	19,314,051	7374.59		(706,165)		(1,296,108)		(1,296,108)	(589,944)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2026	01/19/2027	6,027	44,549,113	7391.59		(1,578,779)		(2,902,248)		(2,902,248)	(1,323,469)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2026	01/19/2027	13,516	98,986,048	7323.62		(3,966,789)		(7,238,172)		(7,238,172)	(3,271,383)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	246	1,839,947	7479.46		(65,985)		(115,355)		(115,355)	(49,370)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	1,070	8,021,373	7496.61		(278,928)		(488,298)		(488,298)	(209,371)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	2,174	16,185,756	7445.15		(616,699)		(1,074,865)		(1,074,865)	(458,166)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	6,600	49,251,246	7462.31		(1,820,610)		(3,178,613)		(3,178,613)	(1,358,003)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	13,474	99,622,579	7393.69		(4,147,567)		(7,188,249)		(7,188,249)	(3,040,683)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2025	02/19/2027	571,000	571,000	122.5	(12,334)			(73,322)		(73,322)	(37,701)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	1,724,000	1,724,000	110		(51,548)		(57,987)		(57,987)	(6,439)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2025	02/19/2027	12,307,800	12,307,800	120.25	(322,464)			(1,810,207)		(1,810,207)	(900,242)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	15,973,000	15,973,000	109.25		(519,123)		(595,633)		(595,633)	(76,511)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/19/2025	02/19/2027	145	1,062,401	7326.9	(32,607)			(84,725)		(84,725)	(34,562)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/19/2025	02/19/2027	455	3,249,869	7142.57	(131,672)			(334,210)		(334,210)	(132,591)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/19/2025	02/19/2027	608	4,380,044	7204.02	(162,127)			(415,562)		(415,562)	(166,681)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/19/2025	02/19/2027	1,771	12,785,522	7219.38	(462,455)			(1,188,117)		(1,188,117)	(477,749)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	03/19/2025	03/19/2027	494,900	494,900	122.5	(11,581)			(77,445)		(77,445)	(38,020)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	03/19/2025	03/19/2027	9,706,100	9,706,100	120.25	(271,771)			(1,702,178)		(1,702,178)	(805,791)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	140	1,008,150	7201.07		(42,999)		(102,163)		(102,163)	(59,164)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	741	5,348,234	7217.59		(221,860)		(530,893)		(530,893)	(309,033)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	2,146	15,382,614	7168.04		(692,997)		(1,623,426)		(1,623,426)	(930,428)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	6,002	43,121,729	7184.56		(1,890,614)		(4,459,958)		(4,459,958)	(2,569,343)						0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	13,691	97,459,247	(7118.49)		(4,755,832)		(10,912,714)		(10,912,714)	(6,156,883)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	1,175,800	1,175,800	(110)		(53,146)		(93,694)		(93,694)	(40,548)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	14,764,700	14,764,700	(109.25)		(711,659)		(1,254,917)		(1,254,917)	(543,259)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/19/2025	03/19/2027	153	1,035,470	(6767.78)	(34,646)			(167,741)		(167,741)	(60,502)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/19/2025	03/19/2027	498	3,285,565	(6597.52)	(142,728)			(621,675)		(621,675)	(214,707)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/19/2025	03/19/2027	677	4,504,948	(6654.28)	(179,814)			(810,578)		(810,578)	(284,027)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/19/2025	03/19/2027	1,599	10,662,884	(6668.47)	(416,533)			(1,894,181)		(1,894,181)	(666,130)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2027	112	867,884	(7748.96)		(31,315)		(42,860)		(42,860)	(11,544)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2027	588	4,566,843	(7766.74)		(159,848)		(218,606)		(218,606)	(58,758)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2027	2,396	18,481,354	(7713.42)		(707,730)		(970,144)		(970,144)	(262,413)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2027	5,498	42,506,083	(7731.19)		(1,580,235)		(2,164,642)		(2,164,642)	(584,407)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2027	13,088	100,255,389	(7660.1)		(4,190,778)		(5,749,737)		(5,749,737)	(1,558,959)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2025	04/19/2027	515,200	515,200	(122.5)	(14,580)			(126,656)		(126,656)	(54,150)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2027	962,400	962,400	(110)		(40,421)		(35,025)		(35,025)	5,396						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2025	04/19/2027	13,445,500	13,445,500	(120.25)	(451,769)			(3,574,284)		(3,574,284)	(1,474,017)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2027	16,582,500	16,582,500	(109.25)		(742,896)		(659,984)		(659,984)	82,913						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/21/2025	04/19/2027	185	1,137,963	(6151.15)	(52,695)			(312,875)		(312,875)	(95,693)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/21/2025	04/19/2027	396	2,374,578	(5996.41)	(135,468)			(726,403)		(726,403)	(214,371)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/21/2025	04/19/2027	638	3,858,618	(6047.99)	(205,617)			(1,139,787)		(1,139,787)	(340,379)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/21/2025	04/19/2027	3,250	19,697,893	(6060.89)	(1,031,666)			(5,767,299)		(5,767,299)	(1,727,441)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	04/19/2024	04/19/2027	113	690,395	(6109.69)	(39,740)			(195,246)		(195,246)	(58,841)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	05/19/2026	05/19/2027	957,400	957,400	(110)		(36,668)		(34,356)		(34,356)	2,312						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	05/19/2026	05/19/2027	15,056,200	15,056,200	(109.25)		(617,304)		(588,035)		(588,035)	29,269						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2026	05/19/2027	107	857,651	(8015.43)		(32,803)		(30,383)		(30,383)	2,420						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2026	05/19/2027	654	5,254,118	(8033.82)		(195,304)		(180,290)		(180,290)	15,014						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2026	05/19/2027	1,903	15,183,409	(7978.67)		(621,330)		(577,244)		(577,244)	44,086						0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2026	05/19/2027	5,392	43,120,094	(7997.05)		(1,696,652)		(1,584,936)		(1,584,936)	111,716						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2026	05/19/2027	14,214	112,624,771	(7923.51)		(4,953,402)		(4,726,566)		(4,726,566)	226,837						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2025	05/19/2027	673,100	673,100	(122.5)	(4,510)			(86,306)		(86,306)	(44,405)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2025	05/19/2027	10,807,900	10,807,900	(120.25)	(125,372)			(1,568,324)		(1,568,324)	(777,841)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/19/2025	05/19/2027	128	910,284	(7111.59)	(31,209)			(114,144)		(114,144)	(43,913)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/19/2025	05/19/2027	331	2,294,720	(6932.69)	(102,009)			(343,513)		(343,513)	(126,238)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/19/2025	05/19/2027	438	3,062,636	(6992.32)	(124,956)			(432,975)		(432,975)	(161,591)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/19/2025	05/19/2027	2,045	14,329,785	(7007.23)	(571,781)			(1,996,522)		(1,996,522)	(747,993)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/20/2025	06/21/2027	403,300	403,300	(122.5)	(1,170)			(51,963)		(51,963)	(26,085)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/20/2025	06/21/2027	10,940,300	10,940,300	(120.25)	(84,240)			(1,590,068)		(1,590,068)	(769,920)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/21/2027	933,200	933,200	(110)		(38,541)		(20,219)		(20,219)	18,322						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/21/2027	14,444,800	14,444,800	(109.25)		(638,460)		(346,129)		(346,129)	292,331						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/20/2025	06/21/2027	111	789,948	(7116.65)	(25,437)			(104,002)		(104,002)	(40,460)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/22/2026	06/21/2027	229	1,865,283	(8145.34)		(74,611)		(61,378)		(61,378)	13,233						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/20/2025	06/21/2027	245	1,699,714	(6937.61)	(71,936)			(264,720)		(264,720)	(98,245)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/22/2026	06/21/2027	475	3,877,910	(8164.02)		(150,857)		(123,345)		(123,345)	27,512						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/20/2025	06/21/2027	758	5,303,946	(6997.29)	(205,825)			(782,330)		(782,330)	(294,980)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/20/2025	06/21/2027	1,863	13,063,747	(7012.21)	(494,755)			(1,900,414)		(1,900,414)	(719,390)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/22/2026	06/21/2027	2,197	17,813,232	(8107.98)		(751,932)		(626,699)		(626,699)	125,233						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/22/2026	06/21/2027	5,982	48,613,680	(8126.66)		(1,998,190)		(1,654,350)		(1,654,350)	343,839						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/22/2026	06/21/2027	13,498	108,684,951	(8051.93)		(4,972,779)		(4,216,272)		(4,216,272)	756,506						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Bank of Montreal NQQ6HPCNCCU6TUTQYE16	07/20/2026	07/19/2027	1,144,100	1,144,100	(110)		(50,569)		(42,034)		(42,034)	8,536						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Bank of Montreal NQQ6HPCNCCU6TUTQYE16	07/20/2026	07/19/2027	15,847,000	15,847,000	(109.25)		(746,394)		(631,137)		(631,137)	115,257						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/19/2027	487,300	487,300	(122.5)	(9,892)			(47,163)		(47,163)	(26,354)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/19/2027	11,437,600	11,437,600	(120.25)	(283,652)			(1,271,449)		(1,271,449)	(688,532)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2025	07/19/2027	143	1,075,278	(7519.43)	(32,335)			(96,985)		(96,985)	(41,382)						0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2025	07/19/2027	307	2,250,390	(7330.26)	(89,628)			(249,768)		(249,768)	(101,468)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/20/2026	07/19/2027	545	4,431,820	(8131.78)		(167,862)		(170,646)		(170,646)	(2,785)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2025	07/19/2027	557	4,118,079	(7393.32)	(149,656)			(427,521)		(427,521)	(176,608)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2025	07/19/2027	1,839	13,625,298	(7409.08)	(483,785)			(1,390,606)		(1,390,606)	(576,837)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/20/2026	07/19/2027	2,316	18,703,923	(8075.96)		(771,774)		(788,751)		(788,751)	(16,977)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/20/2026	07/19/2027	6,043	48,915,487	(8094.57)		(1,962,016)		(2,001,817)		(2,001,817)	(39,801)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/20/2026	07/19/2027	13,238	106,170,481	(8020.13)		(4,760,184)		(4,889,606)		(4,889,606)	(129,421)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	08/19/2025	08/19/2027	507,900	507,900	(122.5)	(10,717)			(43,213)		(43,213)	(24,934)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	08/19/2025	08/19/2027	13,067,200	13,067,200	(120.25)	(328,771)			(1,284,192)		(1,284,192)	(719,833)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	08/19/2025	08/19/2027	146	1,116,252	(7645.56)	(32,695)			(93,122)		(93,122)	(40,707)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	08/19/2025	08/19/2027	265	1,975,103	(7453.22)	(76,768)			(203,825)		(203,825)	(85,046)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	08/19/2025	08/19/2027	664	4,991,507	(7517.33)	(176,916)			(481,003)		(481,003)	(203,982)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	08/19/2025	08/19/2027	2,061	15,526,255	(7533.36)	(537,591)			(1,470,234)		(1,470,234)	(625,966)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2026	08/19/2027	131	1,100,623	(8401.7)		(41,501)		(31,170)		(31,170)	10,330						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2026	08/19/2027	577	4,858,900	(8420.97)		(177,900)		(133,124)		(133,124)	44,776						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2026	08/19/2027	2,309	19,310,536	(8363.16)		(768,862)		(583,859)		(583,859)	185,003						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2026	08/19/2027	6,591	55,248,596	(8382.43)		(2,143,899)		(1,616,911)		(1,616,911)	526,988						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2026	08/19/2027	13,442	111,640,515	(8305.35)		(4,828,257)		(3,715,946)		(3,715,946)	1,112,311						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2026	08/19/2027	1,174,400	1,174,400	(110)		(46,154)		(33,901)		(33,901)	12,252						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2026	08/19/2027	17,108,200	17,108,200	(109.25)		(720,255)		(534,443)		(534,443)	185,812						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/20/2027	135	1,072,879	(7947.25)	(30,811)			(67,034)		(67,034)	(31,209)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/20/2027	196	1,518,475	(7747.32)	(58,128)			(120,948)		(120,948)	(54,187)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/20/2027	663	5,180,655	(7813.96)	(180,656)			(381,609)		(381,609)	(173,357)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/20/2027	1,853	14,510,139	(7830.62)	(494,087)			(1,047,692)		(1,047,692)	(477,523)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/20/2027	544,400	544,400	(122.5)	(9,745)			(38,139)		(38,139)	(22,733)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2026	09/20/2027	1,231,900	1,231,900	(110)		(44,472)		(39,335)		(39,335)	5,137						0002

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/20/2027	11,949,000	11,949,000	(120.25)	(264,073)			(976,006)		(976,006)	(566,669)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2026	09/20/2027	15,843,400	15,843,400	(109.25)		(614,724)		(544,870)		(544,870)	69,854						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/21/2026	09/20/2027	585	4,951,159	(8463.52)		(174,426)		(147,417)		(147,417)	27,009						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/21/2026	09/20/2027	8,431	70,865,000	(8405.29)		(2,729,857)		(2,314,068)		(2,314,068)	415,788						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/21/2026	09/20/2027	13,681	114,195,991	(8347.05)		(4,790,922)		(4,081,202)		(4,081,202)	709,720						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	10/20/2025	10/19/2027	380,400	380,400	(122.5)	(7,912)			(23,926)		(23,926)	(14,541)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	10/20/2025	10/19/2027	11,700,700	11,700,700	(120.25)	(297,198)			(860,832)		(860,832)	(510,759)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2025	10/19/2027	106	851,354	(8031.64)	(26,030)			(52,350)		(52,350)	(25,092)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2025	10/19/2027	219	1,714,680	(7829.59)	(69,472)			(133,801)		(133,801)	(61,325)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2025	10/19/2027	682	5,385,713	(7896.94)	(199,076)			(389,174)		(389,174)	(181,234)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2025	10/19/2027	1,789	14,157,752	(7913.78)	(511,245)			(1,003,180)		(1,003,180)	(468,966)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2027	166	1,320,362	(7953.99)	(47,952)			(96,437)		(96,437)	(45,386)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2027	239	1,853,378	(7754.72)	(86,263)			(167,519)		(167,519)	(75,004)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2027	859	6,718,359	(7821.14)	(288,362)			(566,792)		(566,792)	(258,186)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2027	2,337	18,355,616	(7854.35)	(754,560)			(1,494,948)		(1,494,948)	(686,733)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/19/2025	11/19/2027	925,400	925,400	(124)	(21,025)			(69,422)		(69,422)	(41,373)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/19/2025	11/19/2027	15,287,900	15,287,900	(121)	(444,419)			(1,386,106)		(1,386,106)	(797,279)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2025	12/20/2027	200	1,595,856	(7979.28)	(63,287)			(119,701)		(119,701)	(55,551)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2025	12/20/2027	223	1,825,101	(8184.31)	(54,867)			(108,479)		(108,479)	(52,449)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2025	12/20/2027	617	4,965,382	(8047.62)	(179,639)			(345,463)		(345,463)	(162,682)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2025	12/20/2027	1,949	15,751,428	(8081.8)	(544,806)			(1,054,534)		(1,054,534)	(500,065)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2025	12/20/2027	745,100	745,100	(124)	(12,890)			(44,726)		(44,726)	(27,727)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2025	12/20/2027	15,455,100	15,455,100	(121)	(358,558)			(1,138,289)		(1,138,289)	(684,743)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/19/2024	12/20/2027	119	864,001	(7260.51)	(44,149)			(127,264)		(127,264)	(49,301)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	01/20/2026	01/19/2028	908,000	908,000	(124)		(18,342)		(45,759)		(45,759)	(27,417)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	01/20/2026	01/19/2028	11,605,200	11,605,200	(121)		(305,217)		(719,000)		(719,000)	(413,783)						0002

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2026	01/19/2028	185	1,468,036	(7935.33)		(62,481)		(123,824)		(123,824)	(61,343)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2026	01/19/2028	189	1,538,316	(8139.24)		(50,125)		(104,862)		(104,862)	(54,737)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2026	01/19/2028	701	5,610,313	(8003.3)		(218,886)		(441,634)		(441,634)	(222,749)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2026	01/19/2028	1,592	12,795,366	(8037.29)		(477,621)		(972,343)		(972,343)	(494,722)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/22/2028	280	2,300,791	(8217.11)		(77,851)		(154,677)		(154,677)	(76,826)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/22/2028	338	2,707,806	(8011.26)		(118,425)		(224,629)		(224,629)	(106,204)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/22/2028	652	5,268,082	(8079.88)		(211,887)		(408,146)		(408,146)	(196,259)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/22/2028	1,949	15,814,537	(8114.18)		(609,569)		(1,183,321)		(1,183,321)	(573,752)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/22/2028	952,800	952,800	(124)		(22,486)		(37,661)		(37,661)	(15,175)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/22/2028	12,471,500	12,471,500	(121)		(370,404)		(611,715)		(611,715)	(241,311)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/20/2028	140	1,107,578	(7911.27)		(43,461)		(106,233)		(106,233)	(62,772)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/20/2028	184	1,419,207	(7713.08)		(70,954)		(161,992)		(161,992)	(91,038)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/20/2028	677	5,266,478	(7779.14)		(243,309)		(568,020)		(568,020)	(324,711)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/20/2028	1,596	12,468,223	(7812.17)		(553,452)		(1,306,567)		(1,306,567)	(753,115)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/20/2028	870,800	870,800	(124)		(39,796)		(61,765)		(61,765)	(21,969)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/20/2028	12,122,400	12,122,400	(121)		(646,124)		(1,025,850)		(1,025,850)	(379,726)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2028	150	1,276,980	(8513.2)		(44,979)		(71,514)		(71,514)	(26,535)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2028	225	1,867,482	(8299.92)		(84,728)		(130,315)		(130,315)	(45,587)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2028	513	4,294,328	(8371.01)		(179,324)		(278,931)		(278,931)	(99,607)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2028	1,741	14,635,821	(8406.56)		(586,421)		(916,610)		(916,610)	(330,189)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2028	519,300	519,300	(124)		(19,214)		(20,594)		(20,594)	(1,380)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2028	11,981,200	11,981,200	(121)		(534,362)		(584,131)		(584,131)	(49,770)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	05/19/2026	05/19/2028	777,200	777,200	(124)		(26,425)		(29,743)		(29,743)	(3,318)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	05/19/2026	05/19/2028	13,439,600	13,439,600	(121)		(560,431)		(630,371)		(630,371)	(69,940)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2026	05/19/2028	122	1,074,326	(8805.95)		(42,103)		(47,307)		(47,307)	(5,205)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2026	05/19/2028	243	2,086,238	(8585.34)		(103,517)		(116,858)		(116,858)	(13,341)						0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2026	05/19/2028	670	5,801,450	(8658.88)		(266,497)		(300,685)		(300,685)	(34,188)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2026	05/19/2028	1,584	13,773,894	(8695.64)		(608,381)		(686,280)		(686,280)	(77,899)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/20/2028	672,000	672,000	(124)		(24,595)		(16,928)		(16,928)	7,667						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/20/2028	11,730,900	11,730,900	(121)		(602,968)		(374,670)		(374,670)	228,298						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/22/2026	06/20/2028	139	1,243,865	(8948.67)		(52,248)		(50,600)		(50,600)	1,648						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/22/2026	06/20/2028	219	1,910,661	(8724.48)		(100,811)		(98,594)		(98,594)	2,217						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/22/2026	06/20/2028	688	6,053,856	(8799.21)		(296,652)		(289,010)		(289,010)	7,642						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/22/2026	06/20/2028	1,431	12,645,132	(8836.57)		(596,701)		(580,322)		(580,322)	16,378						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Bank of Montreal NQQ6HPCNCCU6TUTQYE16	07/20/2026	07/19/2028	735,500	735,500	(124)		(30,156)		(27,243)		(27,243)	2,913						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Bank of Montreal NQQ6HPCNCCU6TUTQYE16	07/20/2026	07/19/2028	10,330,600	10,330,600	(121)		(505,166)		(469,420)		(469,420)	35,747						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2025	07/19/2028	117	935,105	(7992.35)	(31,723)			(100,258)		(100,258)	(45,754)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/20/2026	07/19/2028	125	1,114,166	(8913.33)		(45,674)		(51,020)		(51,020)	(5,346)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/20/2026	07/19/2028	206	1,790,146	(8690.03)		(92,612)		(102,892)		(102,892)	(10,280)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/20/2026	07/19/2028	503	4,408,523	(8764.46)		(211,347)		(235,247)		(235,247)	(23,899)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/20/2026	07/19/2028	1,518	13,360,950	(8801.68)		(616,242)		(686,580)		(686,580)	(70,338)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2026	08/21/2028	215	1,984,517	(9230.31)		(81,369)		(71,055)		(71,055)	10,315						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2026	08/21/2028	226	2,033,790	(8999.07)		(104,520)		(92,378)		(92,378)	12,142						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2026	08/21/2028	560	5,082,644	(9076.15)		(243,449)		(213,524)		(213,524)	29,925						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2026	08/21/2028	1,792	16,333,524	(9114.69)		(754,173)		(659,599)		(659,599)	94,574						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2026	08/21/2028	669,600	669,600	(124)		(25,378)		(21,581)		(21,581)	3,796						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2026	08/21/2028	13,500,600	13,500,600	(121)		(614,277)		(529,354)		(529,354)	84,923						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/19/2028	109	920,732	(8447.08)	(31,551)			(73,818)		(73,818)	(37,371)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2026	09/19/2028	610,600	610,600	(121)		(26,378)		(24,248)		(24,248)	2,130						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2026	09/19/2028	12,810,200	12,810,200	(119.5)		(608,485)		(559,626)		(559,626)	48,858						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/21/2026	09/19/2028	134	1,230,356	(9181.76)		(55,041)		(49,856)		(49,856)	5,185						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/21/2026	09/19/2028	234	2,103,108	(8987.64)		(113,559)		(103,155)		(103,155)	10,403						0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/21/2026	09/19/2028	658	5,952,189	(9045.88)		(303,996)		(275,907)		(275,907)	28,089						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/21/2026	09/19/2028	1,399	12,709,495	(9084.7)		(625,698)		(567,141)		(567,141)	58,558						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2025	10/19/2028	118	1,007,340	(8536.78)	(35,088)			(79,340)		(79,340)	(40,441)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/20/2028	165	1,394,605	(8452.15)	(53,713)			(123,394)		(123,394)	(61,250)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2025	12/19/2028	154	1,339,323	(8696.9)	(48,205)			(100,538)		(100,538)	(51,814)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/20/2029	107	934,298	(8731.76)		(37,629)		(75,731)		(75,731)	(38,103)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2029	122	1,103,658	(9046.38)		(46,123)		(76,939)		(76,939)	(30,815)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2026	05/21/2029	137	1,281,973	(9357.47)		(60,547)		(74,175)		(74,175)	(13,628)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/22/2026	06/20/2029	149	1,416,860	(9509.13)		(71,483)		(76,479)		(76,479)	(4,996)						0002
0649999999. Subtotal - written options - hedging other - call options and warrants										(976,551,960)	(744,914,060)		(3,774,401,614)	XXX	(3,774,401,614)	(968,032,114)	1,360,491				XXX	XXX
Put on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	07/19/2021	12/18/2026	30,000	99,000,000	(3300)	(13,050,000)			(27,848)		(27,848)	582,442						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/28/2026	12/18/2026	11,000	85,030,000	(7730)		(2,200,000)		(2,248,950)		(2,248,950)	(48,950)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Cboe Options Exchange 549300EX04Q2QBFQTQ27	09/14/2026	12/18/2026	5	3,860,000	(7720)		(113,472)		(100,725)		(100,725)	12,747						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Cboe Options Exchange 549300EX04Q2QBFQTQ27	09/24/2026	12/18/2026	165	127,710,000	(7740)		(3,315,670)		(3,460,875)		(3,460,875)	(145,205)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Cboe Options Exchange 549300EX04Q2QBFQTQ27	04/21/2025	12/18/2026	500	267,500,000	(5350)	(26,747,476)			(412,500)		(412,500)	4,815,000						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	09/15/2026	12/18/2026	4,750	36,337,500	(7650)		(1,045,000)		(827,925)		(827,925)	217,075						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	01/20/2022	12/18/2026	20,000	94,000,000	(4700)	(15,603,600)			(87,017)		(87,017)	1,119,015						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	05/06/2022	12/18/2026	20,000	90,000,000	(4500)	(14,140,000)			(70,000)		(70,000)	946,000						0001
Put on UKX	Variable Annuity	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/26/2024	02/03/2027	10,000	46,731,540	(3684)	(541,136)			(5,980)		(5,980)	88,882	9,439					0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	04/07/2022	03/19/2027	7,500	36,375,000	(4850)	(5,599,650)			(135,924)		(135,924)	528,745						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	03/07/2022	03/19/2027	30,000	130,500,000	(4350)	(23,282,400)			(370,863)		(370,863)	1,413,903						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	05/23/2024	03/19/2027	50,000	295,000,000	(5900)	(27,419,000)			(2,065,649)		(2,065,649)	8,277,707						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	04/18/2022	03/19/2027	20,000	96,000,000	(4800)	(15,276,000)			(349,292)		(349,292)	1,347,662						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	05/06/2025	06/17/2027	40,000	240,000,000	(6000)	(24,920,000)			(2,985,935)		(2,985,935)	7,402,567						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	UBS-AG BFM8T61CT2L1QCEMIK50	05/06/2025	06/17/2027	40,000	240,000,000	(6000)	(24,984,000)			(2,985,935)		(2,985,935)	7,402,567						0001
Put on SX5E	Variable Annuity	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/23/2024	06/18/2027	20,000	69,264,000	(3200)	(2,748,915)			(264,401)		(264,401)	582,456	108,585					0001
Put on NKY	Variable Annuity	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/27/2024	09/10/2027	60,000	7,575,002	(19000)	(246,873)			(17,757)		(17,757)	67,111	1,184					0001
Put on NKY	Variable Annuity	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/27/2024	09/10/2027	60,000	11,163,162	(28000)	(770,481)			(53,961)		(53,961)	179,266	3,696					0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	10/13/2023	09/17/2027	70,000	175,000,000	(2500)	(5,530,000)			(529,345)		(529,345)	905,626						0001
Put on SX5E	Variable Annuity	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2024	09/17/2027	4,000	10,947,000	(2500)	(281,599)			(43,330)		(43,330)	65,826	11,045					0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Put on SX5E	Variable Annuity	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2024	09/17/2027	4,000	17,515,200	(4000)	(1,035,496)			(182,653)		(182,653)	239,794	40,614					0001
Put on SX5E	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	03/07/2024	09/17/2027	4,000	10,947,000	(2500)	(290,319)			(43,330)		(43,330)	65,484	11,387					0001
Put on SX5E	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	03/07/2024	09/17/2027	4,000	17,515,200	(4000)	(1,043,911)			(182,653)		(182,653)	239,464	40,944					0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	10/13/2023	09/17/2027	70,000	175,000,000	(2500)	(5,460,000)			(529,345)		(529,345)	905,626						0001
Put on UKX	Variable Annuity	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/26/2024	12/17/2027	6,000	40,338,300	(5300)	(1,285,194)			(150,824)		(150,824)	205,164	22,417					0001
Put on UKX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	02/26/2024	12/17/2027	6,000	40,338,300	(5300)	(1,223,125)			(150,824)		(150,824)	206,247	21,335					0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	UBS-AG BFM8T61CT2L1QCEMIK50	05/28/2026	12/17/2027	25,000	165,000,000	(6600)		(7,356,000)		(4,965,000)		(4,965,000)	2,391,000						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	UBS-AG BFM8T61CT2L1QCEMIK50	05/28/2026	12/17/2027	30,000	195,000,000	(6500)		(8,321,400)		(5,542,500)		(5,542,500)	2,778,900						0001
Put on NKY	Variable Annuity	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/27/2024	03/10/2028	62,500	9,967,109	(24000)	(572,386)			(69,372)		(69,372)	157,661	2,746					0001
Put on UKX	Variable Annuity	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	06/25/2026	06/16/2028	6,900	100,191,795	(11000)		(7,708,973)		(6,844,391)		(6,844,391)	921,397	(56,815)					0001
Put on UKX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	06/25/2026	06/16/2028	6,900	100,191,795	(11000)		(7,816,252)		(6,844,391)		(6,844,391)	1,006,203	(34,343)					0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2023	06/16/2028	7,000	36,050,000	(5150)	(4,961,250)			(697,790)		(697,790)	851,143						0001
Put on EUR Currency	Variable Annuity	Exhibit 5	FX currency	Societe Generale O2RNE8IBXP4ROTD8PU41	05/05/2026	07/21/2028	35,000,000	37,800,000	(1.08)		(404,630)		(524,381)		(524,381)	(132,553)	12,802					0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	09/21/2023	09/15/2028	5,000	26,000,000	(5200)	(3,455,000)			(586,885)		(586,885)	623,875						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	10/04/2023	12/15/2028	10,000	51,000,000	(5100)	(7,100,000)			(1,147,500)		(1,147,500)	1,232,500						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	10/04/2023	12/15/2028	10,000	51,000,000	(5100)	(7,000,000)			(1,147,500)		(1,147,500)	1,232,500						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Citibank, N.A. E57ODZWZ7FF32TWEFA76	03/11/2024	12/15/2028	16,000	64,000,000	(4000)	(3,920,867)			(985,642)		(985,642)	865,914						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Citibank, N.A. E57ODZWZ7FF32TWEFA76	03/11/2024	12/15/2028	25,000	87,500,000	(3500)	(4,234,665)			(1,113,750)		(1,113,750)	938,750						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Cboe Options Exchange 549300EX04Q2QBFQTQ27	09/14/2026	12/15/2028	50	42,000,000	(8400)		(3,913,168)		(3,794,500)		(3,794,500)	118,668						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	10/25/2023	12/15/2028	7,500	38,437,500	(5125)	(5,175,000)			(937,317)		(937,317)	912,117						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	10/04/2023	12/15/2028	10,000	51,000,000	(5100)	(7,017,500)			(1,147,500)		(1,147,500)	1,232,500						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	11/08/2023	03/16/2029	25,000	130,000,000	(5200)	(16,980,250)			(3,559,977)		(3,559,977)	3,141,397						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/08/2023	03/16/2029	25,000	130,000,000	(5200)	(17,275,000)			(3,559,977)		(3,559,977)	3,141,397						0001
Put on SX5E	Variable Annuity	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/23/2026	03/16/2029	8,000	36,412,800	(4000)		(1,279,509)		(1,044,572)		(1,044,572)	223,682	11,255					0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	11/08/2023	03/16/2029	25,000	130,000,000	(5200)	(17,500,000)			(3,559,977)		(3,559,977)	3,141,397						0001
Put on EUR Currency	Variable Annuity	Exhibit 5	FX currency	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	01/12/2026	04/27/2029	120,000,000	120,000,000	(1)	(835,797)			(1,056,168)		(1,056,168)	(244,768)	24,397					0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	03/11/2024	06/15/2029	40,000	160,000,000	(4000)	(10,600,000)			(3,040,688)		(3,040,688)	2,317,750						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	01/22/2025	09/21/2029	27,000	129,600,000	(4800)	(6,858,000)			(3,532,035)		(3,532,035)	2,685,857						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	01/08/2025	12/21/2029	25,000	112,500,000	(4500)	(5,727,500)			(2,835,000)		(2,835,000)	2,016,250						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/17/2024	12/21/2029	60,000	168,000,000	(2800)	(6,450,600)			(2,293,416)		(2,293,416)	1,362,745						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/17/2024	12/21/2029	60,000	168,000,000	(2800)	(6,438,000)			(2,293,416)		(2,293,416)	1,362,745						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	01/08/2025	12/21/2029	25,000	112,500,000	(4500)	(5,757,500)			(2,835,000)		(2,835,000)	2,016,250						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	12/21/2029	25,000	112,500,000	(4500)		(3,693,500)		(2,835,000)		(2,835,000)	858,500						0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Put on SPX	Variable Annuity	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/31/2026	12/21/2029	25,000	112,500,000	(4500)		(3,738,500)		(2,958,308)		(2,958,308)	780,192						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	03/18/2026	03/15/2030	62,500	300,000,000	(4800)		(17,837,500)		(9,195,726)		(9,195,726)	8,641,774						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/31/2026	03/15/2030	25,000	115,000,000	(4600)		(4,031,500)		(3,297,737)		(3,297,737)	733,763						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	03/15/2030	25,000	115,000,000	(4600)		(4,084,250)		(3,297,737)		(3,297,737)	786,513						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/05/2025	06/21/2030	40,000	212,000,000	(5300)	(21,040,000)			(8,212,849)		(8,212,849)	4,987,011						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	05/12/2025	09/20/2030	25,000	137,500,000	(5500)	(13,020,000)			(5,933,593)		(5,933,593)	3,718,347						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC 4PQUHN3JPFGFNF3BB653	04/28/2025	09/20/2030	25,000	137,500,000	(5500)	(15,595,750)			(5,933,593)		(5,933,593)	3,718,347						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	06/25/2025	12/20/2030	12,000	72,000,000	(6000)	(7,477,903)			(4,023,000)		(4,023,000)	1,892,400						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2026	12/20/2030	8,000	80,000,000	(10000)		(12,520,000)		(11,266,400)		(11,266,400)	1,253,600						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/26/2025	03/21/2031	10,000	62,000,000	(6200)	(5,997,500)			(3,590,315)		(3,590,315)	1,996,430						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	UBS-AG BFM8T61CT2L1QCEMIK50	08/26/2025	03/21/2031	10,000	62,000,000	(6200)	(6,125,790)			(3,590,315)		(3,590,315)	1,996,430						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	11/20/2025	09/19/2031	12,500	87,500,000	(7000)	(10,762,500)			(6,528,390)		(6,528,390)	3,320,878						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Citibank, N.A. E570DZWZ7FF32TWEFA76	08/07/2026	09/19/2031	40,000	160,000,000	(4000)		(5,396,800)		(4,896,480)		(4,896,480)	500,320						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	08/07/2026	09/19/2031	40,000	160,000,000	(4000)		(5,594,196)		(4,896,480)		(4,896,480)	697,716						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/20/2025	09/19/2031	12,500	87,500,000	(7000)	(10,510,000)			(6,528,390)		(6,528,390)	3,320,878						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	08/07/2026	09/19/2031	40,000	160,000,000	(4000)		(5,393,200)		(4,896,480)		(4,896,480)	496,720						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/21/2026	09/19/2031	3,700	34,780,000	(9400)		(4,813,000)		(4,338,321)		(4,338,321)	474,679						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	UBS-AG BFM8T61CT2L1QCEMIK50	11/20/2025	09/19/2031	12,500	87,500,000	(7000)	(10,950,000)			(6,528,390)		(6,528,390)	3,320,878						0001
0659999999. Subtotal - written options - hedging other - put options										(449,982,137)	(111,412,316)		(186,989,990)	XXX	(186,989,990)	117,412,870	230,688				XXX	XXX
0709999999. Subtotal - written options - hedging other										(1,426,534,097)	(856,326,376)		(3,961,391,604)	XXX	(3,961,391,604)	(850,619,244)	1,591,179				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										(976,551,960)	(744,914,060)		(3,774,401,614)	XXX	(3,774,401,614)	(968,032,114)	1,360,491				XXX	XXX
0939999999. Total written options - put options										(449,982,137)	(111,412,316)		(186,989,990)	XXX	(186,989,990)	117,412,870	230,688				XXX	XXX
0949999999. Total written options - caps														XXX							XXX	XXX
0959999999. Total written options - floors														XXX							XXX	XXX
0969999999. Total written options - collars														XXX							XXX	XXX
0979999999. Total written options - other														XXX							XXX	XXX
0989999999. Total written options										(1,426,534,097)	(856,326,376)		(3,961,391,604)	XXX	(3,961,391,604)	(850,619,244)	1,591,179				XXX	XXX
1049999999. Subtotal - swaps - hedging effective excluding 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 Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
USD Interest rate swap, 1.387 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/13/2021	09/15/2041		69,700,000	1.387 / (US SOFR Secured Overnight Fina add 0 bps)			(1,241,881)	(26,780,971)	$	(26,780,971)	(4,743,033)		479,706		1,347,859		0005
USD Interest rate swap, 1.373 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/15/2021	09/17/2051		59,600,000	1.373 / (US SOFR Secured Overnight Fina add 0 bps)			(1,068,306)	(31,081,909)	$	(31,081,909)	(4,408,533)		409,455		1,488,924		0005
USD Interest rate swap, 1.4348 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	11/05/2021	11/09/2041		56,200,000	1.4348 / (US SOFR Secured Overnight Fina add 0 bps)			(974,343)	(22,580,720)	$	(22,580,720)	(3,867,651)		(974,343)		1,092,231		0005
USD Interest rate swap, 1.35 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	11/05/2021	11/09/2036		100,000,000	1.35 / (US SOFR Secured Overnight Fina add 0 bps)			(1,798,013)	(30,534,325)	$	(30,534,325)	(6,096,810)		(1,798,013)		1,589,680		0005
USD Interest rate swap, 1.35 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	11/05/2021	11/09/2036		100,000,000	1.35 / (US SOFR Secured Overnight Fina add 0 bps)			(1,798,013)	(30,534,325)	$	(30,534,325)	(6,096,810)		(1,798,013)		1,589,680		0005
USD Interest rate swap, 1.9465 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	02/11/2022	02/15/2042		150,000,000	1.9465 / (US SOFR Secured Overnight Fina add 0 bps)			(2,006,082)	(51,315,045)	$	(51,315,045)	(11,355,030)		1,478,263		2,940,823		0005
USD Interest rate swap, 1.9 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	02/11/2022	02/15/2042		150,000,000	1.9 / (US SOFR Secured Overnight Fina add 0 bps)			(2,058,737)	(52,104,432)	$	(52,104,432)	(11,265,502)		1,496,133		2,940,823		0005
USD Interest rate swap, 1.5934 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	03/07/2022	03/09/2032		214,300,000	1.5934 / (US SOFR Secured Overnight Fina add 0 bps)			(3,445,699)	(35,471,187)	$	(35,471,187)	(9,749,148)		2,213,733		2,499,529		0005
USD Interest rate swap, 1.9945 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	03/18/2022	03/22/2052		66,500,000	1.9945 / (US SOFR Secured Overnight Fina add 0 bps)			(868,165)	(29,621,471)	$	(29,621,471)	(5,674,629)		600,449		1,678,311		0005
USD Interest rate swap, 2.785 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/02/2022	05/04/2032		114,400,000	2.785 / (US SOFR Secured Overnight Fina add 0 bps)			(813,268)	(11,812,684)	$	(11,812,684)	(6,418,235)		700,866		1,352,927		0005
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (2.7625)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	07/18/2022	07/20/2029		393,900,000	US SOFR Secured Overnight Fina add 0 bps / (2.7625)			2,894,461	21,525,728	$	21,525,728	12,872,575		(1,787,719)		3,298,872		0005
USD Interest rate swap, 3.039644 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	01/23/2023	01/25/2052		51,000,000	3.039644 / (US SOFR Secured Overnight Fina add 0 bps)			(257,683)	(14,843,276)	$	(14,843,276)	(5,305,564)		385,683		1,283,120		0005
USD Interest rate swap, 1.08 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/18/2053		160,000,000	1.08 / (US SOFR Secured Overnight Fina add 26.161 bps)			(3,469,978)	(99,857,989)	$	(99,857,989)	(10,174,776)		515,967		4,160,769		0005
USD Interest rate swap, 0.9 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/05/2033		155,000,000	0.9 / (US SOFR Secured Overnight Fina add 26.161 bps)			(3,566,834)	(37,034,661)	$	(37,034,661)	(6,660,216)		465,766		1,977,980		0005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
USD Interest rate swap, 0.82 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/18/2051		125,000,000	0.82 / (US SOFR Secured Overnight Fina add 26.161 bps)			(2,954,543)	(79,942,463)	$	(79,942,463)	(7,413,396)		(236,683)		3,117,700		0005
USD Interest rate swap, 0.89 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/22/2043		125,000,000	0.89 / (US SOFR Secured Overnight Fina add 26.161 bps)			(2,888,948)	(63,745,424)	$	(63,745,424)	(7,415,202)		297,884		2,587,866		0005
USD Interest rate swap, 0.85 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/29/2053		65,000,000	0.85 / (US SOFR Secured Overnight Fina add 26.161 bps)			(1,521,741)	(42,196,222)	$	(42,196,222)	(3,867,193)		(131,458)		1,672,952		0005
USD Interest rate swap, 0.832 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/12/2045		25,400,000	.0.832 / (US SOFR Secured Overnight Fina add 26.161 bps)			(598,095)	(13,853,704)	$	(13,853,704)	(1,498,217)		58,265		547,967		0005
USD Interest rate swap, 1.02264 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/05/2045		43,000,000	.. 1.02264 / (US SOFR Secured Overnight Fina add 26.161 bps)			(951,103)	(22,387,039)	$	(22,387,039)	(2,653,777)		128,258		929,252		0005
USD Interest rate swap, 1.20597 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/09/2045		44,300,000	.. 1.20597 / (US SOFR Secured Overnight Fina add 26.161 bps)			(918,843)	(22,067,820)	$	(22,067,820)	(2,849,121)		136,549		957,630		0005
USD Interest rate swap, 0.9606 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/28/2045		34,400,000	... 0.9606 / (US SOFR Secured Overnight Fina add 26.161 bps)			(776,814)	(18,196,323)	$	(18,196,323)	(2,092,520)		84,930		743,014		0005
USD Interest rate swap, 4.412 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/25/2040		149,000,000	.....4.412 / (US SOFR Secured Overnight Fina add 26.161 bps)			492,793	(12,697,133)	$	(12,697,133)	(14,590,497)		(1,697,108)		2,735,896		0005
USD Interest rate swap, 2.7 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/20/2045		130,000,000	.2.7 / (US SOFR Secured Overnight Fina add 26.161 bps)			(1,239,772)	(40,772,896)	$	(40,772,896)	(11,108,563)		895,683		2,806,231		0005
USD Interest rate swap, 0.82 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/02/2050		125,000,000	0.82 / (US SOFR Secured Overnight Fina add 26.161 bps)			(2,954,571)	(78,340,875)	$	(78,340,875)	(7,427,625)		(240,611)		3,056,897		0005
USD Interest rate swap, 2.4389 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/29/2036		120,400,000	....2.4389 / (US SOFR Secured Overnight Fina add 26.161 bps)			(1,344,575)	(25,892,429)	$	(25,892,429)	(8,296,949)		773,430		1,919,227		0005
USD Interest rate swap, 2.675 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/08/2047		90,800,000	.....2.675 / (US SOFR Secured Overnight Fina add 26.161 bps)			(882,993)	(30,975,051)	$	(30,975,051)	(7,909,247)		(599,700)		2,048,318		0005
USD Interest rate swap, 2.5785 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/24/2045		18,100,000	... 2.5785 / (US SOFR Secured Overnight Fina add 26.161 bps)			(189,050)	(6,016,085)	$	(6,016,085)	(1,509,961)		(112,063)		388,202		0005
USD Interest rate swap, 2.58 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/05/2045		14,000,000	2.58 / (US SOFR Secured Overnight Fina add 26.161 bps)			(146,139)	(4,645,306)	$	(4,645,306)	(1,168,754)		(87,344)		300,516		0005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
USD Interest rate swap, 2.4015 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/02/2045		9,000,000	2.4015 / (US SOFR Secured Overnight Fina add 26.161 bps)			(105,979)	(3,160,348)	$	(3,160,348)	(729,366)		61,381		193,581		0005
USD Interest rate swap, 1.816 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/22/2036		56,000,000	1.816 / (US SOFR Secured Overnight Fina add 26.161 bps)			(905,303)	(14,885,312)	$	(14,885,312)	(3,489,409)		(250,491)		884,453		0005
USD Interest rate swap, 3.2 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/13/2036		95,000,000	3.2 / (US SOFR Secured Overnight Fina add 26.161 bps)			(549,774)	(14,401,544)	$	(14,401,544)	(7,225,778)		817,796		1,504,792		0005
USD Interest rate swap, 2.3207 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/07/2039		60,600,000	2.3207 / (US SOFR Secured Overnight Fina add 26.161 bps)			(750,287)	(16,426,772)	$	(16,426,772)	(4,400,701)		356,196		1,079,212		0005
USD Interest rate swap, 1.8245 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/10/2045		43,500,000	1.8245 / (US SOFR Secured Overnight Fina add 26.161 bps)			(700,494)	(18,420,184)	$	(18,420,184)	(3,167,686)		(186,140)		931,985		0005
USD Interest rate swap, 1.73301 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/13/2045		38,000,000	1.73301 / (US SOFR Secured Overnight Fina add 26.161 bps)			(637,998)	(16,508,933)	$	(16,508,933)	(2,718,879)		(156,891)		814,332		0005
USD Interest rate swap, 1.32155 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/05/2045		68,300,000	1.32155 / (US SOFR Secured Overnight Fina add 26.161 bps)			(1,357,588)	(32,991,806)	$	(32,991,806)	(4,494,816)		(204,070)		1,466,088		0005
USD Interest rate swap, 1.27974 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/06/2045		45,100,000	1.27974 / (US SOFR Secured Overnight Fina add 26.161 bps)			(910,488)	(22,011,754)	$	(22,011,754)	(2,941,432)		(140,860)		968,163		0005
USD Interest rate swap, 1.16 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/02/2050		205,000,000	1.16 / (US SOFR Secured Overnight Fina add 26.161 bps)			(4,322,767)	(119,378,328)	$	(119,378,328)	(13,355,239)		761,852		5,022,035		0005
USD Interest rate swap, 3.49 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/20/2035		65,000,000	3.49 / (US SOFR Secured Overnight Fina add 26.161 bps)			(234,806)	(7,451,188)	$	(7,451,188)	(4,743,342)		(526,712)		936,629		0005
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (1.86)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/28/2056		35,000,000	US SOFR Secured Overnight Fina add 26.161 bps / (1.86)			6,672	18,406,506	$	18,406,506	3,244,375		6,672		958,426		0005
USD Interest rate swap, 1.6 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/12/2036		532,000,000	1.6 / (US SOFR Secured Overnight Fina add 26.161 bps)			(9,461,063)	(151,528,672)	$	(151,528,672)	(32,190,169)		2,243,400		8,460,584		0005
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (3.50126)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/08/2023	06/12/2030		142,000,000	US SOFR Secured Overnight Fina add 0 bps / (3.50126)			243,833	6,306,787	$	6,306,787	6,709,569		(498,317)		1,365,712		0005
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (3.81561)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	07/27/2023	07/31/2030		99,200,000	US SOFR Secured Overnight Fina add 0 bps / (3.81561)			(62,216)	3,392,166	$	3,392,166	5,039,052		(165,097)		971,113		0005

SCHEDULE DB - PART A - SECTION 1

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USD Interest rate swap, 4.0471 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	10/02/2023	10/04/2053		118,000,000	4.0471 / (US SOFR Secured Overnight Fina add 0 bps)			278,284	(16,832,995)	$	(16,832,995)	(14,679,664)		278,284		3,066,361		0005
USD Interest rate swap, 4.18077 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	11/03/2023	11/07/2043		74,300,000	4.18077 / (US SOFR Secured Overnight Fina add 0 bps)			258,361	(7,211,269)	$	(7,211,269)	(8,038,781)		258,361		1,536,357		0005
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (3.7805)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	01/19/2024	01/23/2031		510,000,000	US SOFR Secured Overnight Fina add 0 bps / (3.7805)			(290,595)	20,031,212	$	20,031,212	27,982,500		(2,945,197)		5,296,325		0005
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (3.7445)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	01/25/2024	01/29/2031		325,000,000	US SOFR Secured Overnight Fina add 0 bps / (3.7445)			(93,515)	13,349,330	$	13,349,330	17,783,959		(1,864,740)		3,381,623		0005
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (3.59)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	08/22/2024	08/26/2027		815,500,000	US SOFR Secured Overnight Fina add 0 bps / (3.59)			897,688	6,631,071	$	6,631,071	9,825,330		(1,380,550)		3,880,177		0005
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (3.78234)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	12/11/2024	12/13/2031		201,000,000	US SOFR Secured Overnight Fina add 0 bps / (3.78234)			(115,257)	9,450,440	$	9,450,440	12,397,244		(115,257)		2,292,365		0005
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (1.35)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	11/29/2024	11/09/2036		100,000,000	US SOFR Secured Overnight Fina add 0 bps / (1.35)	22,673,249		1,777,195	30,092,652	$	30,092,652	6,009,157		1,777,195		1,589,680		0005
USD Interest rate swap, 3.8835 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	03/10/2025	03/12/2045		57,000,000	3.8835 / (US SOFR Secured Overnight Fina add 0 bps)			73,127	(8,063,795)	$	(8,063,795)	(6,095,369)		256,189		1,224,174		0005
USD Interest rate swap, 3.7069 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	03/31/2025	04/02/2032		203,500,000	3.7069 / (US SOFR Secured Overnight Fina add 0 bps)			(16,845)	(10,946,954)	$	(10,946,954)	(12,836,719)		916,554		2,387,454		0005
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (3.5205)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/08/2025	04/10/2030		218,400,000	US SOFR Secured Overnight Fina add 0 bps / (3.5205)			328,848	9,191,556	$	9,191,556	10,012,294		(1,048,401)		2,051,036		0005
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (3.2826)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/15/2025	09/17/2031		179,900,000	US SOFR Secured Overnight Fina add 0 bps / (3.2826)			619,478	12,145,854	$	12,145,854	10,031,390		(357,994)		2,004,067		0005
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (3.67)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	10/31/2025	11/04/2035		49,000,000	US SOFR Secured Overnight Fina add 0 bps / (3.67)			19,864	4,456,415	!	4,456,415	3,968,734		19,864		738,846		0005
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (4.099)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	07/28/2026	07/30/2031		180,000,000	US SOFR Secured Overnight Fina add 0 bps / (4.099)			(124,386)	5,412,919	!	5,412,919	5,537,305		(124,386)		1,978,636		0005
USD Interest rate swap, 2.612 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/11/2022	05/13/2052		49,000,000	2.612 / (US SOFR Secured Overnight Fina add 0 bps)			(413,165)	(17,307,436)	$	(17,307,436)	(4,730,236)		314,836		1,240,084		0005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
USD Interest rate swap, 2.471 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/12/2022	05/16/2052		96,000,000	2.471 / (US SOFR Secured Overnight Fina add 0 bps)			(912,920)	(35,888,542)	$	(35,888,542)	(9,022,978)		651,034		2,429,947		0005
USD Interest rate swap, 2.5497 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/13/2022	05/17/2052		48,400,000	2.5497 / (US SOFR Secured Overnight Fina add 0 bps)			(431,127)	(17,534,619)	$	(17,534,619)	(4,618,054)		310,762		1,225,164		0005
USD Interest rate swap, 2.55 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/13/2022	05/17/2052		96,900,000	2.55 / (US SOFR Secured Overnight Fina add 0 bps)			(862,925)	(35,101,195)	$	(35,101,195)	(9,246,176)		622,093		2,452,860		0005
USD Interest rate swap, 2.5586 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/16/2022	05/18/2052		72,700,000	2.5586 / (US SOFR Secured Overnight Fina add 0 bps)			(642,675)	(26,246,369)	$	(26,246,369)	(6,948,634)		465,150		1,840,378		0005
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (2.8404)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/17/2022	05/19/2037		81,400,000	US SOFR Secured Overnight Fina add 0 bps / (2.8404)			545,852	14,357,612	!	14,357,612	6,308,954		(464,500)		1,327,351		0005
USD Interest rate swap, 2.63269 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/17/2022	05/19/2052		48,900,000	2.63269 / (US SOFR Secured Overnight Fina add 0 bps)			(404,938)	(17,120,291)	$	(17,120,291)	(4,739,383)		304,999		1,237,955		0005
USD Interest rate swap, 2.63595 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/17/2022	05/19/2052		48,900,000	2.63595 / (US SOFR Secured Overnight Fina add 0 bps)			(403,729)	(17,096,862)	$	(17,096,862)	(4,742,263)		304,592		1,237,955		0005
USD Interest rate swap, 2.6218 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/18/2022	05/20/2052		48,800,000	2.6218 / (US SOFR Secured Overnight Fina add 0 bps)			(408,185)	(17,162,081)	$	(17,162,081)	(4,720,108)		304,587		1,235,491		0005
USD Interest rate swap, 2.4711 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/19/2022	05/23/2052		59,700,000	2.4711 / (US SOFR Secured Overnight Fina add 0 bps)			(568,248)	(22,308,145)	$	(22,308,145)	(5,611,438)		397,189		1,511,696		0005
USD Interest rate swap, 2.6911 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/20/2022	05/24/2042		64,500,000	2.6911 / (US SOFR Secured Overnight Fina add 0 bps)			(505,863)	(16,663,655)	$	(16,663,655)	(5,522,196)		379,651		1,275,813		0005
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (2.70782)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/20/2022	05/24/2037		80,700,000	US SOFR Secured Overnight Fina add 0 bps / (2.70782)			622,684	15,163,721	$	15,163,721	6,146,566		(471,594)		1,316,796		0005
USD Interest rate swap, 2.5446 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/01/2022	06/03/2052		48,000,000	2.5446 / (US SOFR Secured Overnight Fina add 0 bps)			(430,241)	(17,414,793)	$	(17,414,793)	(4,576,771)		294,623		1,216,092		0005
USD Interest rate swap, 2.73172 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/02/2022	06/06/2042		64,000,000	2.73172 / (US SOFR Secured Overnight Fina add 0 bps)			(483,397)	(16,243,388)	$	(16,243,388)	(5,515,457)		361,632		1,267,270		0005
USD Interest rate swap, 2.82886 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/06/2022	06/08/2042		65,400,000	2.82886 / (US SOFR Secured Overnight Fina add 0 bps)			(445,406)	(15,897,040)	$	(15,897,040)	(5,719,375)		344,429		1,295,221		0005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
USD Interest rate swap, 2.837 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/13/2022	06/15/2052		101,300,000	2.837 / (US SOFR Secured Overnight Fina add 0 bps)			(684,305)	(32,395,876)	$	(32,395,876)	(10,196,096)		517,290		2,568,126		0005
USD Interest rate swap, 3.037 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/14/2022	06/16/2042		100,700,000	3.037 / (US SOFR Secured Overnight Fina add 0 bps)			(527,829)	(22,145,214)	$	(22,145,214)	(9,080,156)		465,256		1,995,735		0005
USD Interest rate swap, 3.03 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/14/2022	06/16/2042		100,800,000	3.03 / (US SOFR Secured Overnight Fina add 0 bps)			(533,704)	(22,245,758)	$	(22,245,758)	(9,080,020)		467,521		1,997,717		0005
USD Interest rate swap, 3.1419 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/14/2022	06/16/2042		102,000,000	3.1419 / (US SOFR Secured Overnight Fina add 0 bps)			(453,503)	(21,239,916)	$	(21,239,916)	(9,336,178)		443,919		2,021,499		0005
USD Interest rate swap, 2.93 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/16/2022	09/20/2052		77,000,000	2.93 / (US SOFR Secured Overnight Fina add 0 bps)			(471,047)	(23,504,355)	$	(23,504,355)	(7,894,223)		216,558		1,962,074		0005
USD Interest rate swap, 2.9305 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/16/2022	09/20/2052		77,100,000	2.9305 / (US SOFR Secured Overnight Fina add 0 bps)			(471,366)	(23,529,312)	$	(23,529,312)	(7,905,178)		216,742		1,964,622		0005
USD Interest rate swap, 2.9165 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/19/2022	09/21/2052		76,900,000	2.9165 / (US SOFR Secured Overnight Fina add 0 bps)			(478,310)	(23,626,626)	$	(23,626,626)	(7,865,539)		218,901		1,959,630		0005
USD Interest rate swap, 3.1918 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/21/2022	09/23/2042		171,000,000	3.1918 / (US SOFR Secured Overnight Fina add 0 bps)			(707,443)	(34,866,131)	$	(34,866,131)	(15,833,348)		369,424		3,417,921		0005
USD Interest rate swap, 2.95202 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/21/2022	09/23/2052		77,000,000	2.95202 / (US SOFR Secured Overnight Fina add 0 bps)			(458,570)	(23,258,125)	$	(23,258,125)	(7,925,477)		213,532		1,962,388		0005
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (4.042)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	10/24/2022	10/26/2029		414,300,000	US SOFR Secured Overnight Fina add 0 bps / (4.042)			(989,802)	7,755,048	$	7,755,048	18,666,922		(989,802)		3,630,875		0005
USD Interest rate swap, 3.9575 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/27/2008	10/29/2038		7,000,000	3.9575 / (US SOFR Secured Overnight Fina add 26.161 bps)			(672)	(738,808)	$	(738,808)	(618,286)		72,176		121,650		0005
USD Interest rate swap, 4.29 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/31/2008	11/04/2038		13,000,000	4.29 / (US SOFR Secured Overnight Fina add 26.161 bps)			30,963	(965,123)	$	(965,123)	(1,194,105)		142,308		226,051		0005
USD Interest rate swap, 3.0125 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	01/06/2009	01/08/2039		35,000,000	3.0125 / (US SOFR Secured Overnight Fina add 26.161 bps)			(251,860)	(7,218,841)	$	(7,218,841)	(2,745,953)		(236,887)		613,055		0005
USD Interest rate swap, 4.4025 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/29/2010	05/04/2040		18,000,000	4.4025 / (US SOFR Secured Overnight Fina add 26.161 bps)			58,060	(1,319,997)	$	(1,319,997)	(1,745,105)		202,048		331,836		0005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
USD Interest rate swap, 3.6775 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/30/2010	07/02/2035		18,000,000	3.6775 / (US SOFR Secured Overnight Fina add 26.161 bps)			(39,724)	(1,895,098)	$	(1,895,098)	(1,367,581)		(150,088)		266,308		0005
USD Interest rate swap, 3.326 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/08/2010	09/10/2040		13,000,000	3.326 / (US SOFR Secured Overnight Fina add 26.161 bps)			(63,144)	(2,543,743)	$	(2,543,743)	(1,108,622)		(106,980)		242,725		0005
USD Interest rate swap, 3.4725 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/13/2010	09/15/2040		15,000,000	3.4725 / (US SOFR Secured Overnight Fina add 26.161 bps)			(55,930)	(2,714,182)	$	(2,714,182)	(1,304,250)		(129,219)		280,206		0005
USD Interest rate swap, 3.38125 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/14/2010	09/16/2035		43,000,000	3.38125 / (US SOFR Secured Overnight Fina add 26.161 bps)			(190,115)	(5,523,686)	$	(5,523,686)	(3,176,978)		(361,069)		643,605		0005
USD Interest rate swap, 3.57125 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/17/2010	09/21/2040		32,000,000	3.57125 / (US SOFR Secured Overnight Fina add 26.161 bps)			(95,482)	(5,472,257)	$	(5,472,257)	(2,820,278)		(284,098)		598,130		0005
USD Interest rate swap, 4.15 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	01/25/2011	01/27/2031		17,000,000	4.15 / (US SOFR Secured Overnight Fina add 26.161 bps)			22,670	(610,748)	$	(610,748)	(935,568)		(166,421)		176,771		0005
USD Interest rate swap, 4.343 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	03/08/2011	03/10/2036		19,000,000	4.343 / (US SOFR Secured Overnight Fina add 26.161 bps)			52,635	(1,175,047)	$	(1,175,047)	(1,610,109)		(204,663)		291,952		0005
USD Interest rate swap, 4.1 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	03/15/2011	03/17/2031		21,000,000	4.1 / (US SOFR Secured Overnight Fina add 26.161 bps)			20,357	(818,342)	$	(818,342)	(1,171,735)		(214,075)		221,843		0005
USD Interest rate swap, 4.21375 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	04/18/2011	04/20/2036		16,000,000	4.21375 / (US SOFR Secured Overnight Fina add 26.161 bps)			28,677	(987,796)	$	(987,796)	(1,340,698)		177,954		247,296		0005
USD Interest rate swap, 4.1425 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	04/28/2011	05/06/2036		13,000,000	4.1425 / (US SOFR Secured Overnight Fina add 26.161 bps)			16,583	(883,696)	$	(883,696)	(1,083,928)		137,568		201,395		0005
USD Interest rate swap, 4.0925 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	05/02/2011	05/04/2036		25,000,000	4.0925 / (US SOFR Secured Overnight Fina add 26.161 bps)			22,515	(1,798,197)	$	(1,798,197)	(2,070,200)		261,463		387,186		0005
USD Interest rate swap, 4.1 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	05/02/2011	05/04/2036		7,000,000	4.1 / (US SOFR Secured Overnight Fina add 26.161 bps)			6,698	(499,282)	$	(499,282)	(580,164)		73,339		108,412		0005
USD Interest rate swap, 3.9275 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	05/31/2011	06/02/2036		12,000,000	3.9275 / (US SOFR Secured Overnight Fina add 26.161 bps)			(4,158)	(1,028,810)	$	(1,028,810)	(978,157)		119,952		186,601		0005
USD Interest rate swap, 3.88 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/14/2011	06/16/2031		15,000,000	3.88 / (US SOFR Secured Overnight Fina add 26.161 bps)			(10,210)	(610,208)	$	(610,208)	(841,004)		146,342		162,788		0005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
USD Interest rate swap, 3.92 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	06/16/2011	06/20/2041		49,000,000	3.92 / (US SOFR Secured Overnight Fina add 26.161 bps)			(17,828)	(6,487,411)	$	(6,487,411)	(4,609,131)		477,792		940,054		0005
USD Interest rate swap, 3.8055 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	06/17/2011	06/21/2031		23,000,000	3.8055 / (US SOFR Secured Overnight Fina add 26.161 bps)			(28,219)	(1,017,612)	$	(1,017,612)	(1,278,352)		217,686		249,976		0005
USD Interest rate swap, 3.79 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/17/2011	06/21/2031		22,000,000	3.79 / (US SOFR Secured Overnight Fina add 26.161 bps)			(29,550)	(988,604)	$	(988,604)	(1,220,144)		207,369		239,108		0005
USD Interest rate swap, 3.8075 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	06/24/2011	06/28/2036		12,000,000	3.8075 / (US SOFR Secured Overnight Fina add 26.161 bps)			(14,585)	(1,152,208)	$	(1,152,208)	(967,313)		114,057		187,297		0005
USD Interest rate swap, 3.425 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/03/2011	08/05/2031		17,000,000	3.425 / (US SOFR Secured Overnight Fina add 26.161 bps)			(69,550)	(1,225,864)	$	(1,225,864)	(909,891)		(140,366)		187,139		0005
USD Interest rate swap, 2.85 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	10/18/2011	10/20/2036		17,000,000	2.85 / (US SOFR Secured Overnight Fina add 26.161 bps)			(143,409)	(3,050,603)	$	(3,050,603)	(1,224,983)		131,116		269,539		0005
USD Interest rate swap, 2.821 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/02/2011	11/04/2036		20,000,000	2.821 / (US SOFR Secured Overnight Fina add 26.161 bps)			(172,713)	(3,642,710)	$	(3,642,710)	(1,438,106)		146,302		317,718		0005
USD Interest rate swap, 2.825 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/09/2012	02/13/2037		16,000,000	2.825 / (US SOFR Secured Overnight Fina add 26.161 bps)			(137,527)	(3,088,607)	$	(3,088,607)	(1,163,254)		(109,238)		257,613		0005
USD Interest rate swap, 2.712 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/14/2012	02/16/2037		22,000,000	2.712 / (US SOFR Secured Overnight Fina add 26.161 bps)			(208,041)	(4,451,000)	$	(4,451,000)	(1,572,446)		(142,999)		354,360		0005
USD Interest rate swap, 2.3155 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	05/31/2012	06/06/2037		13,000,000	2.3155 / (US SOFR Secured Overnight Fina add 26.161 bps)			(161,245)	(3,038,861)	$	(3,038,861)	(885,409)		76,793		212,455		0005
USD Interest rate swap, 2.46875 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/11/2012	06/13/2037		30,000,000	2.46875 / (US SOFR Secured Overnight Fina add 26.161 bps)			(337,543)	(6,622,932)	$	(6,622,932)	(2,091,384)		183,901		490,727		0005
USD Interest rate swap, 2.355 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/18/2012	06/20/2037		15,000,000	2.355 / (US SOFR Secured Overnight Fina add 26.161 bps)			(181,520)	(3,458,785)	$	(3,458,785)	(1,029,012)		87,575		245,586		0005
USD Interest rate swap, 2.4975 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	09/07/2012	09/11/2037		26,000,000	2.4975 / (US SOFR Secured Overnight Fina add 26.161 bps)			(287,176)	(5,952,599)	$	(5,952,599)	(1,832,860)		(160,332)		430,126		0005
USD Interest rate swap, 2.58 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4ROTD8PU41	11/30/2012	12/04/2042		9,000,000	2.58 / (US SOFR Secured Overnight Fina add 26.161 bps)			(93,841)	(2,668,695)	$	(2,668,695)	(716,886)		59,264		180,997		0005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
USD Interest rate swap, 2.557 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/11/2012	12/13/2037		13,000,000	2.557 / (US SOFR Secured Overnight Fina add 26.161 bps)			(137,664)	(2,883,880)	$	(2,883,880)	(929,490)		82,559		217,559		0005
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (2.782)	Variable Annuity	Exhibit 5	Interest	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/21/2012	12/27/2042		113,900,000	US SOFR Secured Overnight Fina add 26.161 bps / (2.782)			1,013,961	31,151,042	!	31,151,042	9,368,981		(790,584)		2,295,139		0005
USD Interest rate swap, 3 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	01/31/2013	02/04/2043		6,500,000	3 / (US SOFR Secured Overnight Fina add 26.161 bps)			(47,406)	(1,683,017)	$	(1,683,017)	(553,720)		(46,534)		131,392		0005
USD Interest rate swap, 2.95375 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/28/2013	03/04/2043		3,500,000	2.95375 / (US SOFR Secured Overnight Fina add 26.161 bps)			(26,683)	(924,213)	$	(924,213)	(296,820)		(25,373)		70,930		0005
USD Interest rate swap, 2.914 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/10/2013	04/12/2043		10,000,000	2.914 / (US SOFR Secured Overnight Fina add 26.161 bps)			(79,483)	(2,640,964)	$	(2,640,964)	(842,712)		79,487		203,306		0005
USD Interest rate swap, 2.7678 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/15/2013	04/17/2038		21,000,000	2.7678 / (US SOFR Secured Overnight Fina add 26.161 bps)			(189,864)	(4,421,219)	$	(4,421,219)	(1,561,253)		158,373		356,803		0005
USD Interest rate swap, 2.7165 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/29/2013	05/01/2038		15,000,000	2.7165 / (US SOFR Secured Overnight Fina add 26.161 bps)			(141,453)	(3,226,563)	$	(3,226,563)	(1,108,023)		109,316		255,288		0005
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (2.32)	Variable Annuity	Exhibit 5	Interest	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	08/29/2022	05/06/2057		70,000,000	US SOFR Secured Overnight Fina add 0 bps / (2.32)				28,234,423	!	28,234,423	6,598,746				1,936,104		0005
1059999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108 - interest rate										22,673,249		(66,946,581)	(1,736,693,071)	XXX	(1,736,693,071)	(327,973,846)		5,901,240		170,965,087	XXX	XXX
1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108										22,673,249		(66,946,581)	(1,736,693,071)	XXX	(1,736,693,071)	(327,973,846)		5,901,240		170,965,087	XXX	XXX
USD Interest rate swap, US Fed Funds Effect Rate add 0 bps / (0.51387)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	08/26/2020	08/28/2030		10,000,000	US Fed Funds Effect Rate add 0 bps / (0.51387)			243,950	1,531,584		1,531,584	267,627		(92,063)		98,883		0001
USD Interest rate swap, 1.3945 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/14/2021	09/16/2051		49,800,000	1.3945 / (US SOFR Secured Overnight Fina add 0 bps)			(884,502)	(25,822,168)		(25,822,168)	(3,702,325)		340,521		1,244,031		0001
JPY Interest rate swap, 0 / (Unsecured Overnight TONAR add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	10/04/2021	10/06/2026		4,002,704	0 / (Unsecured Overnight TONAR add 0 bps)			(18,176)	(22,370)		(22,370)	18,300		(18,176)		2,584		0001
GBP Interest rate swap, 0.83511 / (GBP SONIA Overnight Rate add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	10/08/2021	10/08/2026		4,086,000	0.83511 / (GBP SONIA Overnight Rate add 0 bps)			(88,208)	(120,046)		(120,046)	80,818		(88,208)		3,046		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JPY Interest rate swap, Unsecured Overnight TONAR add 0 bps / (0.0075)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	10/21/2021	10/25/2026		19,908,788	Unsecured Overnight TONAR add 0 bps / (0.0075)			89,092	115,040		115,040	(88,135)		89,092		26,232		0001
JPY Interest rate swap, 0.005 / (Unsecured Overnight TONAR add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	10/27/2021	10/31/2026		20,204,681	0.005 / (Unsecured Overnight TONAR add 0 bps)			(91,817)	(119,595)		(119,595)	89,261		(91,817)		29,163		0001
USD Interest rate swap, 1.35 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	11/05/2021	11/09/2036		100,000,000	1.35 / (US SOFR Secured Overnight Fina add 0 bps)			(1,798,013)	(30,534,325)		(30,534,325)	(6,096,810)		(1,798,013)		1,589,680		0001
USD Interest rate swap, 1.35 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	11/05/2021	11/09/2036		100,000,000	1.35 / (US SOFR Secured Overnight Fina add 0 bps)			(1,798,013)	(30,534,325)		(30,534,325)	(6,096,810)		(1,798,013)		1,589,680		0001
USD Interest rate swap, 1.35 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	11/05/2021	11/09/2036		100,000,000	1.35 / (US SOFR Secured Overnight Fina add 0 bps)			(1,798,013)	(30,534,325)		(30,534,325)	(6,096,810)		(1,798,013)		1,589,680		0001
USD Interest rate swap, 1.3819 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	11/29/2021	12/01/2031		105,000,000	1.3819 / (US SOFR Secured Overnight Fina add 0 bps)			(1,855,608)	(18,473,868)		(18,473,868)	(4,421,668)		(1,855,608)		1,193,662		0001
USD Interest rate swap, 1.905 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	02/14/2022	02/16/2042		148,800,000	1.905 / (US SOFR Secured Overnight Fina add 0 bps)			(2,036,862)	(51,604,920)		(51,604,920)	(11,185,722)		1,482,046		2,917,560		0001
USD Interest rate swap, 1.93 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	02/14/2022	02/16/2042		149,100,000	1.93 / (US SOFR Secured Overnight Fina add 0 bps)			(2,012,701)	(51,287,097)		(51,287,097)	(11,256,117)		1,475,612		2,923,442		0001
USD Interest rate swap, 0.82622 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/24/2050		25,000,000	0.82622 / (US SOFR Secured Overnight Fina add 26.161 bps)			(589,774)	(15,700,755)		(15,700,755)	(1,488,842)		(40,202)		610,029		0001
USD Interest rate swap, 1.6443 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/19/2051		24,000,000	1.6443 / (US SOFR Secured Overnight Fina add 26.161 bps)			(418,909)	(12,538,582)		(12,538,582)	(1,765,991)		(95,107)		598,632		0001
USD Interest rate swap, 1.6564 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/15/2041		70,400,000	1.6564 / (US SOFR Secured Overnight Fina add 26.161 bps)			(1,222,355)	(27,050,640)		(27,050,640)	(4,766,654)		(288,265)		1,361,395		0001
USD Interest rate swap, 0.75619 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/19/2030		163,000,000	0.75619 / (US SOFR Secured Overnight Fina add 26.161 bps)			(3,930,967)	(22,411,319)		(22,411,319)	(3,651,708)		(269,402)		1,518,055		0001
USD Interest rate swap, 1.03 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/07/2034		250,000,000	1.03 / (US SOFR Secured Overnight Fina add 26.161 bps)			(5,515,575)	(65,333,429)		(65,333,429)	(12,105,666)		708,124		3,446,642		0001
USD Interest rate swap, 0.7596 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/25/2030		122,200,000	0.7596 / (US SOFR Secured Overnight Fina add 26.161 bps)			(2,943,269)	(16,814,619)		(16,814,619)	(2,758,155)		(276,048)		1,140,806		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
USD Interest rate swap, 0.92 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/01/2033		170,000,000	0.92 / (US SOFR Secured Overnight Fina add 26.161 bps)			(3,890,820)	(43,057,262)		(43,057,262)	(7,744,431)		449,936		2,262,679		0001
USD Interest rate swap, 0.7932 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/26/2050		36,000,000	0.7932 / (US SOFR Secured Overnight Fina add 26.161 bps)			(858,115)	(22,415,407)		(22,415,407)	(2,124,367)		(73,445)		872,376		0001
USD Interest rate swap, 0.8295 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/27/2050		54,200,000	0.8295 / (US SOFR Secured Overnight Fina add 26.161 bps)			(1,277,182)	(33,477,562)		(33,477,562)	(3,230,925)		(111,857)		1,313,488		0001
USD Interest rate swap, 0.9245 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/17/2050		36,500,000	0.9245 / (US SOFR Secured Overnight Fina add 26.161 bps)			(834,169)	(22,237,703)		(22,237,703)	(2,233,452)		105,329		885,590		0001
USD Interest rate swap, 3.525 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/17/2040		10,000,000	3.525 / (US SOFR Secured Overnight Fina add 26.161 bps)			(33,493)	(1,769,195)		(1,769,195)	(885,442)		(85,490)		186,283		0001
USD Interest rate swap, 0.8159 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/01/2050		18,000,000	0.8159 / (US SOFR Secured Overnight Fina add 26.161 bps)			(426,023)	(11,225,323)		(11,225,323)	(1,068,934)		42,852		437,090		0001
USD Interest rate swap, 0.85558 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/07/2050		36,000,000	0.85558 / (US SOFR Secured Overnight Fina add 26.161 bps)			(841,337)	(22,245,567)		(22,245,567)	(2,161,732)		86,272		874,488		0001
USD Interest rate swap, 0.97499 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/20/2050		18,000,000	0.97499 / (US SOFR Secured Overnight Fina add 26.161 bps)			(404,538)	(10,806,855)		(10,806,855)	(1,116,789)		46,392		437,579		0001
USD Interest rate swap, 0.6912 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/21/2030		81,200,000	0.6912 / (US SOFR Secured Overnight Fina add 26.161 bps)			(1,997,702)	(11,936,292)		(11,936,292)	(1,848,370)		181,673		765,860		0001
USD Interest rate swap, 0.6362 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/02/2030		71,000,000	0.6362 / (US SOFR Secured Overnight Fina add 26.161 bps)			(1,776,077)	(11,322,708)		(11,322,708)	(1,703,756)		(54,965)		687,964		0001
USD Interest rate swap, 0.6826 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/20/2030		81,200,000	0.6826 / (US SOFR Secured Overnight Fina add 26.161 bps)			(2,003,033)	(11,969,100)		(11,969,100)	(1,843,133)		181,181		765,561		0001
USD Interest rate swap, 4.0096 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/19/2030		49,000,000	4.0096 / (US SOFR Secured Overnight Fina add 26.161 bps)			13,976	(1,239,939)		(1,239,939)	(2,347,961)		498,426		467,180		0001
USD Interest rate swap, 3.339 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/23/2030		20,000,000	3.339 / (US SOFR Secured Overnight Fina add 26.161 bps)			(94,873)	(1,253,999)		(1,253,999)	(918,837)		(165,505)		199,513		0001
USD Interest rate swap, 3.236 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/24/2030		33,000,000	3.236 / (US SOFR Secured Overnight Fina add 26.161 bps)			(182,035)	(2,192,300)		(2,192,300)	(1,491,436)		(264,394)		329,312		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
USD Interest rate swap, 4.134 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/28/2031		21,000,000	4.134 / (US SOFR Secured Overnight Fina add 26.161 bps)			25,571	(773,573)		(773,573)	(1,152,212)		(208,858)		218,435		0001
USD Interest rate swap, 4.1675 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/14/2031		15,000,000	4.1675 / (US SOFR Secured Overnight Fina add 26.161 bps)			22,065	(545,536)		(545,536)	(841,084)		(155,470)		158,311		0001
USD Interest rate swap, 4.095 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/23/2031		14,000,000	4.095 / (US SOFR Secured Overnight Fina add 26.161 bps)			12,969	(552,911)		(552,911)	(780,175)		(142,314)		148,171		0001
USD Interest rate swap, 4.375 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/11/2031		8,000,000	4.375 / (US SOFR Secured Overnight Fina add 26.161 bps)			24,207	(219,816)		(219,816)	(455,899)		(86,660)		83,560		0001
USD Interest rate swap, 4.22 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/21/2035		13,000,000	4.22 / (US SOFR Secured Overnight Fina add 26.161 bps)			24,242	(788,550)		(788,550)	(1,082,840)		136,534		197,422		0001
USD Interest rate swap, 4.4175 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/14/2031		37,000,000	4.4175 / (US SOFR Secured Overnight Fina add 26.161 bps)			123,728	(956,453)		(956,453)	(2,122,837)		(401,470)		386,832		0001
USD Interest rate swap, 3.256 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/24/2030		33,000,000	3.256 / (US SOFR Secured Overnight Fina add 26.161 bps)			(177,085)	(2,168,489)		(2,168,489)	(1,496,356)		(266,044)		329,312		0001
USD Interest rate swap, 3.4075 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/17/2035		52,000,000	3.4075 / (US SOFR Secured Overnight Fina add 26.161 bps)			(219,944)	(6,646,104)		(6,646,104)	(3,880,971)		(440,826)		778,434		0001
USD Interest rate swap, 2.698 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/22/2036		48,000,000	2.698 / (US SOFR Secured Overnight Fina add 26.161 bps)			(458,478)	(9,298,457)		(9,298,457)	(3,429,202)		336,169		764,408		0001
USD Interest rate swap, 2.05 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/28/2036		150,000,000	2.05 / (US SOFR Secured Overnight Fina add 26.161 bps)			(2,161,853)	(37,086,987)		(37,086,987)	(9,642,139)		(710,345)		2,351,197		0001
USD Interest rate swap, 1.0335 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/23/2050		74,000,000	1.0335 / (US SOFR Secured Overnight Fina add 26.161 bps)			(1,630,583)	(43,656,298)		(43,656,298)	(4,660,596)		(185,852)		1,792,899		0001
USD Interest rate swap, 0.6 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/15/2030		200,000,000	0.6 / (US SOFR Secured Overnight Fina add 26.161 bps)			(5,057,193)	(33,858,235)		(33,858,235)	(5,457,374)		309,266		2,051,422		0001
USD Interest rate swap, 1.15157 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/09/2040		108,400,000	1.15157 / (US SOFR Secured Overnight Fina add 26.161 bps)			(2,292,592)	(43,843,475)		(43,843,475)	(6,536,534)		(304,764)		1,987,128		0001
USD Interest rate swap, 2.23 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/21/2040		97,000,000	2.23 / (US SOFR Secured Overnight Fina add 26.161 bps)			(1,267,002)	(28,995,959)		(28,995,959)	(7,047,457)		(527,966)		1,774,839		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
USD Interest rate swap, 1.56 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/06/2052		67,000,000	1.56 / (US SOFR Secured Overnight Fina add 26.161 bps)			(1,208,920)	(36,131,296)		(36,131,296)	(4,838,652)		311,881		1,692,220		0001
USD Interest rate swap, 3.17292 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/30/2039		38,000,000	3.17292 / (US SOFR Secured Overnight Fina add 26.161 bps)			(231,796)	(7,601,202)		(7,601,202)	(3,144,843)		(301,607)		685,055		0001
USD Interest rate swap, 3.129 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/01/2039		43,000,000	3.129 / (US SOFR Secured Overnight Fina add 26.161 bps)			(271,778)	(8,549,873)		(8,549,873)	(3,534,929)		372,074		775,276		0001
USD Interest rate swap, 3.0202 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/05/2039		22,000,000	3.0202 / (US SOFR Secured Overnight Fina add 26.161 bps)			(156,985)	(4,623,306)		(4,623,306)	(1,786,248)		172,109		398,091		0001
USD Interest rate swap, 2.9785 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/19/2039		16,000,000	2.9785 / (US SOFR Secured Overnight Fina add 26.161 bps)			(119,169)	(3,431,471)		(3,431,471)	(1,292,837)		121,507		289,950		0001
USD Interest rate swap, 2.8735 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/10/2039		16,000,000	2.8735 / (US SOFR Secured Overnight Fina add 26.161 bps)			(131,758)	(3,600,448)		(3,600,448)	(1,275,667)		115,890		290,593		0001
USD Interest rate swap, 2.71 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/29/2039		27,000,000	2.71 / (US SOFR Secured Overnight Fina add 26.161 bps)			(255,458)	(6,510,435)		(6,510,435)	(2,104,879)		185,694		491,356		0001
USD Interest rate swap, 2.21 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/08/2030		120,000,000	2.21 / (US SOFR Secured Overnight Fina add 26.161 bps)			(1,585,441)	(10,875,029)		(10,875,029)	(4,028,251)		750,079		1,126,055		0001
USD Interest rate swap, 2.669 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/20/2035		55,000,000	2.669 / (US SOFR Secured Overnight Fina add 26.161 bps)			(537,309)	(9,338,853)		(9,338,853)	(3,668,614)		374,680		808,280		0001
USD Interest rate swap, 2.6205 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/05/2035		31,000,000	2.6205 / (US SOFR Secured Overnight Fina add 26.161 bps)			(314,136)	(5,714,384)		(5,714,384)	(2,075,601)		194,638		461,036		0001
USD Interest rate swap, 2.7355 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/28/2035		31,000,000	2.7355 / (US SOFR Secured Overnight Fina add 26.161 bps)			(287,404)	(5,453,074)		(5,453,074)	(2,106,879)		199,931		460,529		0001
USD Interest rate swap, 2.1887 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/28/2036		23,200,000	2.1887 / (US SOFR Secured Overnight Fina add 26.161 bps)			(310,233)	(5,237,134)		(5,237,134)	(1,507,622)		135,978		358,997		0001
USD Interest rate swap, 2.01 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/12/2036		80,000,000	2.01 / (US SOFR Secured Overnight Fina add 26.161 bps)			(1,176,960)	(19,201,884)		(19,201,884)	(5,069,945)		419,110		1,240,430		0001
USD Interest rate swap, 1.7345 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/18/2036		13,900,000	1.7345 / (US SOFR Secured Overnight Fina add 26.161 bps)			(233,223)	(3,781,704)		(3,781,704)	(849,966)		(54,319)		217,569		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
USD Interest rate swap, 1.7243 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/06/2036		42,000,000	1.7243 / (US SOFR Secured Overnight Fina add 26.161 bps)			(707,869)	(11,467,680)		(11,467,680)	(2,576,425)		(177,856)		661,861		0001
USD Interest rate swap, 1.7189 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/06/2036		42,000,000	1.7189 / (US SOFR Secured Overnight Fina add 26.161 bps)			(709,571)	(11,485,524)		(11,485,524)	(2,574,206)		(177,289)		661,861		0001
USD Interest rate swap, 1.8165 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/22/2036		56,000,000	1.8165 / (US SOFR Secured Overnight Fina add 26.161 bps)			(905,093)	(14,883,113)		(14,883,113)	(3,489,683)		(250,561)		884,453		0001
USD Interest rate swap, 1.81774 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/22/2036		56,000,000	1.81774 / (US SOFR Secured Overnight Fina add 26.161 bps)			(904,572)	(14,877,660)		(14,877,660)	(3,490,364)		(250,735)		884,453		0001
USD Interest rate swap, 1.7717 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/26/2036		44,900,000	1.7717 / (US SOFR Secured Overnight Fina add 26.161 bps)			(740,750)	(12,085,242)		(12,085,242)	(2,779,698)		(203,880)		709,537		0001
USD Interest rate swap, 2.522 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/25/2046		17,900,000	2.522 / (US SOFR Secured Overnight Fina add 26.161 bps)			(195,800)	(6,298,959)		(6,298,959)	(1,514,183)		112,195		401,782		0001
USD Interest rate swap, 2.4447 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/30/2036		60,200,000	2.4447 / (US SOFR Secured Overnight Fina add 26.161 bps)			(669,669)	(12,919,759)		(12,919,759)	(4,151,538)		387,578		959,745		0001
USD Interest rate swap, 2.72 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/25/2031		24,000,000	2.72 / (US SOFR Secured Overnight Fina add 26.161 bps)			(225,203)	(2,268,017)		(2,268,017)	(1,073,904)		(158,914)		251,794		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (2.65)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/23/2032		160,000,000	US SOFR Secured Overnight Fina add 26.161 bps / (2.65)			1,585,781	20,341,487		20,341,487	8,734,056		1,048,443		1,956,414		0001
USD Interest rate swap, 2.5916 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/10/2047		14,000,000	2.5916 / (US SOFR Secured Overnight Fina add 26.161 bps)			(144,905)	(4,938,387)		(4,938,387)	(1,211,644)		100,416		320,992		0001
USD Interest rate swap, 2.576 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/16/2047		22,600,000	2.576 / (US SOFR Secured Overnight Fina add 26.161 bps)			(236,562)	(8,017,473)		(8,017,473)	(1,951,085)		158,959		518,379		0001
USD Interest rate swap, 2.6249 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/25/2047		18,200,000	2.6249 / (US SOFR Secured Overnight Fina add 26.161 bps)			(183,830)	(6,334,503)		(6,334,503)	(1,585,421)		126,841		417,703		0001
USD Interest rate swap, 2.5882 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/24/2047		22,700,000	2.5882 / (US SOFR Secured Overnight Fina add 26.161 bps)			(237,076)	(8,009,577)		(8,009,577)	(1,966,824)		144,519		521,977		0001
USD Interest rate swap, 2.6133 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/15/2047		27,400,000	2.6133 / (US SOFR Secured Overnight Fina add 26.161 bps)			(279,103)	(9,561,330)		(9,561,330)	(2,386,899)		180,280		630,919		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
USD Interest rate swap, 2.9963 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/20/2048		38,300,000	2.9963 / (US SOFR Secured Overnight Fina add 26.161 bps)			(280,145)	(11,790,906)		(11,790,906)	(3,570,680)		(281,539)		885,652		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (3.01)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/20/2033		60,000,000	US SOFR Secured Overnight Fina add 26.161 bps / (3.01)			432,744	6,734,745		6,734,745	3,640,207		(482,988)		768,115		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (3.33)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/18/2053		72,000,000	US SOFR Secured Overnight Fina add 26.161 bps / (3.33)			346,492	20,437,479		20,437,479	7,555,113		(637,185)		1,872,346		0001
USD Interest rate swap, 3.34 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/23/2040		17,000,000	3.34 / (US SOFR Secured Overnight Fina add 26.161 bps)			(80,536)	(3,220,101)		(3,220,101)	(1,449,640)		(133,887)		310,150		0001
USD Interest rate swap, 3.25 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/26/2039		40,000,000	3.25 / (US SOFR Secured Overnight Fina add 26.161 bps)			(216,492)	(7,679,107)		(7,679,107)	(3,329,887)		(305,108)		716,163		0001
USD Interest rate swap, 3.1886 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/03/2048		25,000,000	3.1886 / (US SOFR Secured Overnight Fina add 26.161 bps)			(146,800)	(6,986,314)		(6,986,314)	(2,431,436)		202,164		588,629		0001
USD Interest rate swap, 2.9182 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/24/2049		24,000,000	2.9182 / (US SOFR Secured Overnight Fina add 26.161 bps)			(189,626)	(7,820,992)		(7,820,992)	(2,234,495)		(164,113)		566,886		0001
USD Interest rate swap, 2.83 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/21/2039		83,000,000	2.83 / (US SOFR Secured Overnight Fina add 26.161 bps)			(710,583)	(19,001,141)		(19,001,141)	(6,551,898)		629,501		1,499,657		0001
USD Interest rate swap, 2.94749 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/06/2049		24,000,000	2.94749 / (US SOFR Secured Overnight Fina add 26.161 bps)			(184,323)	(7,710,092)		(7,710,092)	(2,248,097)		(175,024)		568,366		0001
USD Interest rate swap, 2.68 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/03/2039		36,000,000	2.68 / (US SOFR Secured Overnight Fina add 26.161 bps)			(348,714)	(8,790,774)		(8,790,774)	(2,789,452)		245,343		653,353		0001
USD Interest rate swap, 2.3714 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/12/2049		22,300,000	2.3714 / (US SOFR Secured Overnight Fina add 26.161 bps)			(267,646)	(8,800,427)		(8,800,427)	(1,887,899)		138,148		531,236		0001
USD Interest rate swap, 2 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/27/2030		180,000,000	2 / (US SOFR Secured Overnight Fina add 26.161 bps)			(2,661,719)	(17,533,829)		(17,533,829)	(5,448,532)		(816,737)		1,641,112		0001
USD Interest rate swap, 2.24929 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/03/2049		13,000,000	2.24929 / (US SOFR Secured Overnight Fina add 26.161 bps)			(167,926)	(5,475,706)		(5,475,706)	(1,075,441)		(62,695)		310,087		0001
USD Interest rate swap, 2.26698 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/29/2049		22,000,000	2.26698 / (US SOFR Secured Overnight Fina add 26.161 bps)			(281,269)	(9,195,625)		(9,195,625)	(1,826,997)		(116,525)		525,595		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
USD Interest rate swap, 1.68852 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/21/2049		24,600,000	1.68852 / (US SOFR Secured Overnight Fina add 26.161 bps)			(421,225)	(12,210,889)		(12,210,889)	(1,811,600)		(100,595)		588,496		0001
USD Interest rate swap, 1.6331 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/16/2039		34,200,000	1.6331 / (US SOFR Secured Overnight Fina add 26.161 bps)			(599,820)	(11,871,437)		(11,871,437)	(2,229,352)		(132,417)		613,644		0001
USD Interest rate swap, 1.53162 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/03/2039		85,000,000	1.53162 / (US SOFR Secured Overnight Fina add 26.161 bps)			(1,555,445)	(30,335,507)		(30,335,507)	(5,448,697)		(315,688)		1,527,933		0001
USD Interest rate swap, 1.59064 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/09/2039		56,000,000	1.59064 / (US SOFR Secured Overnight Fina add 26.161 bps)			(999,957)	(19,657,696)		(19,657,696)	(3,627,380)		(218,913)		1,007,287		0001
USD Interest rate swap, 1.51603 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/05/2049		20,000,000	1.51603 / (US SOFR Secured Overnight Fina add 26.161 bps)			(368,366)	(10,381,545)		(10,381,545)	(1,416,749)		(69,805)		478,859		0001
USD Interest rate swap, 1.51 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/15/2030		171,000,000	1.51 / (US SOFR Secured Overnight Fina add 26.161 bps)			(3,157,055)	(19,931,277)		(19,931,277)	(4,890,360)		750,147		1,609,052		0001
USD Interest rate swap, 1.8749 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/18/2049		42,000,000	1.8749 / (US SOFR Secured Overnight Fina add 26.161 bps)			(660,477)	(19,727,497)		(19,727,497)	(3,223,631)		218,906		1,008,219		0001
USD Interest rate swap, 1.96639 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/30/2049		34,000,000	1.96639 / (US SOFR Secured Overnight Fina add 26.161 bps)			(511,339)	(15,522,298)		(15,522,298)	(2,663,387)		179,163		816,767		0001
USD Interest rate swap, 1.77 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/29/2030		151,000,000	1.77 / (US SOFR Secured Overnight Fina add 26.161 bps)			(2,493,355)	(16,188,882)		(16,188,882)	(4,659,333)		724,178		1,428,638		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (1.7895)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/27/2026		90,500,000	US SOFR Secured Overnight Fina add 26.161 bps / (1.7895)			1,480,964	181,430		181,430	(1,131,903)		(403,691)		222,447		0001
USD Interest rate swap, 1.639 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/12/2035		74,000,000	1.639 / (US SOFR Secured Overnight Fina add 26.161 bps)			(1,294,595)	(18,026,466)		(18,026,466)	(4,173,359)		(287,388)		1,070,232		0001
USD Interest rate swap, 1.54 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/26/2030		170,000,000	1.54 / (US SOFR Secured Overnight Fina add 26.161 bps)			(3,100,039)	(19,745,373)		(19,745,373)	(5,196,496)		674,093		1,643,578		0001
USD Interest rate swap, 1.63965 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/24/2040		34,300,000	1.63965 / (US SOFR Secured Overnight Fina add 26.161 bps)			(599,774)	(12,242,250)		(12,242,250)	(2,259,427)		(133,646)		627,793		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
USD Interest rate swap, 1.3072 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/28/2030		147,800,000	1.3072 / (US SOFR Secured Overnight Fina add 26.161 bps)			(2,953,379)	(17,747,836)		(17,747,836)	(3,839,618)		(473,051)		1,364,873		0001
USD Interest rate swap, 0.7305 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/10/2030		81,700,000	0.7305 / (US SOFR Secured Overnight Fina add 26.161 bps)			(1,985,912)	(11,314,627)		(11,314,627)	(1,798,597)		(144,353)		758,144		0001
USD Interest rate swap, 0.7875 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/19/2030		152,600,000	0.7875 / (US SOFR Secured Overnight Fina add 26.161 bps)			(3,644,319)	(20,828,915)		(20,828,915)	(3,453,764)		(264,423)		1,421,198		0001
USD Interest rate swap, 0.75994 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/19/2030		152,600,000	0.75994 / (US SOFR Secured Overnight Fina add 26.161 bps)			(3,675,861)	(20,963,132)		(20,963,132)	(3,422,913)		(253,675)		1,421,198		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (0.92)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/04/2055		60,000,000	US SOFR Secured Overnight Fina add 26.161 bps / (0.92)			1,371,717	39,778,869		39,778,869	3,617,894		(183,256)		1,601,874		0001
USD Interest rate swap, 1.0685 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/18/2050		44,500,000	1.0685 / (US SOFR Secured Overnight Fina add 26.161 bps)			(968,864)	(26,073,225)		(26,073,225)	(2,830,833)		120,908		1,083,570		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (0.89)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/24/2055		60,000,000	US SOFR Secured Overnight Fina add 26.161 bps / (0.89)			1,386,728	39,999,301		39,999,301	3,583,295		(160,974)		1,603,434		0001
USD Interest rate swap, 1.26 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/11/2030		150,000,000	1.26 / (US SOFR Secured Overnight Fina add 26.161 bps)			(3,050,482)	(20,598,300)		(20,598,300)	(4,429,840)		(456,753)		1,474,258		0001
USD Interest rate swap, 0.9537 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/03/2035		138,500,000	0.9537 / (US SOFR Secured Overnight Fina add 26.161 bps)			(3,134,772)	(42,314,421)		(42,314,421)	(7,154,775)		(314,280)		2,068,826		0001
USD Interest rate swap, 0.77 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/02/2030		60,000,000	0.77 / (US SOFR Secured Overnight Fina add 26.161 bps)			(1,440,700)	(9,700,794)		(9,700,794)	(1,619,711)		164,481		600,417		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (1.37)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/22/2055		30,000,000	US SOFR Secured Overnight Fina add 26.161 bps / (1.37)			585,359	17,884,866		17,884,866	2,065,922		(117,488)		808,625		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (1.57)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/11/2053		58,000,000	US SOFR Secured Overnight Fina add 26.161 bps / (1.57)			1,044,641	31,763,169		31,763,169	4,212,818		(230,642)		1,512,378		0001
USD Interest rate swap, 1.54285 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/03/2031		105,000,000	1.54285 / (US SOFR Secured Overnight Fina add 26.161 bps)			(1,912,587)	(14,874,587)		(14,874,587)	(3,775,009)		(392,915)		1,104,373		0001
USD Interest rate swap, 2.18535 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/07/2051		21,000,000	2.18535 / (US SOFR Secured Overnight Fina add 26.161 bps)			(281,334)	(9,224,454)		(9,224,454)	(1,737,399)		130,277		519,930		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
USD Interest rate swap, 2.28 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/24/2055		25,000,000	2.28 / (US SOFR Secured Overnight Fina add 26.161 bps)			(317,178)	(11,284,103)		(11,284,103)	(2,156,845)		153,948		668,097		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (2.29)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/01/2056		60,000,000	US SOFR Secured Overnight Fina add 26.161 bps / (2.29)			341,831	27,224,645		27,224,645	5,621,041		(257,198)		1,634,090		0001
USD Interest rate swap, 1.6905 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/08/2041		56,500,000	1.6905 / (US SOFR Secured Overnight Fina add 26.161 bps)			(966,618)	(21,551,406)		(21,551,406)	(3,840,388)		(197,784)		1,085,779		0001
USD Interest rate swap, 1.9443 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/09/2041		69,100,000	1.9443 / (US SOFR Secured Overnight Fina add 26.161 bps)			(1,050,592)	(23,821,514)		(23,821,514)	(4,904,227)		340,538		1,324,291		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (2.36)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/22/2056		60,000,000	US SOFR Secured Overnight Fina add 26.161 bps / (2.36)			357,049	26,574,618		26,574,618	5,659,268		(254,203)		1,633,401		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (2.13)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/15/2056		90,000,000	US SOFR Secured Overnight Fina add 26.161 bps / (2.13)				43,526,703		43,526,703	8,626,675				2,466,463		0001
USD Interest rate swap, 1.61 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/27/2042		80,000,000	1.61 / (US SOFR Secured Overnight Fina add 26.161 bps)			(1,416,990)	(31,938,826)		(31,938,826)	(5,399,582)		(285,861)		1,565,886		0001
USD Interest rate swap, 2.34 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/04/2055		25,000,000	2.34 / (US SOFR Secured Overnight Fina add 26.161 bps)			(304,314)	(11,063,512)		(11,063,512)	(2,184,498)		165,106		667,447		0001
JPY Interest rate swap, 0.25375 / (Unsecured Overnight TONAR add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	07/28/2023	08/01/2027		24,808,620	0.25375 / (Unsecured Overnight TONAR add 0 bps)			(95,344)	(274,345)		(274,345)	30,271		(4,571)		113,424		0001
GBP Interest rate swap, 4.825 / (GBP SONIA Overnight Rate add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	07/28/2023	07/28/2028		16,200,450	4.825 / (GBP SONIA Overnight Rate add 0 bps)			125,959	74,392		74,392	(493,991)		(28,376)		109,511		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (3.67)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	02/07/2024	09/20/2044		220,000,000	US SOFR Secured Overnight Fina add 0 bps / (3.67)			111,282	36,330,548		36,330,548	22,609,402		(207,214)		4,663,302		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (3.67)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	02/07/2024	09/20/2044		220,000,000	US SOFR Secured Overnight Fina add 0 bps / (3.67)			111,282	36,330,548		36,330,548	22,609,402		(207,214)		4,663,302		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (3.95246)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	02/14/2024	02/16/2039		89,000,000	US SOFR Secured Overnight Fina add 0 bps / (3.95246)			(163,574)	8,331,434		8,331,434	8,379,924		(425,817)		1,565,602		0001
GBP Interest rate swap, 4.003 / (GBP SONIA Overnight Rate add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	03/15/2024	03/15/2029		22,548,030	4.003 / (GBP SONIA Overnight Rate add 0 bps)			37,074	(356,516)		(356,516)	(709,592)		65,422		176,766		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JPY Interest rate swap, 0.50875 / (Unsecured Overnight TONAR add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	03/15/2024	03/19/2029		20,124,774	0.50875 / (Unsecured Overnight TONAR add 0 bps)			(46,255)	(737,380)		(737,380)	(202,507)		(40,636)		158,125		0001
USD Interest rate swap, 4.1732 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/17/2024	04/19/2044		56,000,000	4.1732 / (US SOFR Secured Overnight Fina add 0 bps)			192,281	(5,699,224)		(5,699,224)	(6,110,914)		163,213		1,173,089		0001
USD Interest rate swap, 4.1699 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/17/2024	04/19/2044		56,000,000	4.1699 / (US SOFR Secured Overnight Fina add 0 bps)			190,880	(5,721,541)		(5,721,541)	(6,108,338)		163,680		1,173,089		0001
USD Interest rate swap, 3.4645 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	08/22/2024	08/26/2044		350,000	3.4645 / (US SOFR Secured Overnight Fina add 0 bps)			(718)	(66,201)		(66,201)	(34,919)		705		7,405		0001
USD Interest rate swap, 3.3079 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	08/28/2024	08/30/2054		21,300,000	3.3079 / (US SOFR Secured Overnight Fina add 0 bps)			(69,206)	(5,466,146)		(5,466,146)	(2,375,412)		50,473		562,706		0001
USD Interest rate swap, 3.4915 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	08/29/2024	09/03/2044		350,000	3.4915 / (US SOFR Secured Overnight Fina add 0 bps)			(648)	(65,136)		(65,136)	(35,068)		622		7,409		0001
USD Interest rate swap, 3.32075 / (US Fed Funds Effect Rate add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/04/2024	09/06/2044		350,000	3.32075 / (US Fed Funds Effect Rate add 0 bps)			(1,090)	(70,137)		(70,137)	(34,751)		632		7,411		0001
USD Interest rate swap, 3.26116 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/23/2024	09/25/2054		79,300,000	3.26116 / (US SOFR Secured Overnight Fina add 0 bps)			(286,507)	(20,895,434)		(20,895,434)	(8,778,119)		155,974		2,097,560		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (3.28762)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/23/2024	09/25/2034		176,200,000	US SOFR Secured Overnight Fina add 0 bps / (3.28762)			601,247	18,450,152		18,450,152	12,834,045		(334,650)		2,489,680		0001
USD Interest rate swap, 3.6611 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	10/09/2024	10/11/2044		70,000,000	3.6611 / (US SOFR Secured Overnight Fina add 0 bps)			(37,987)	(11,741,412)		(11,741,412)	(7,194,547)		(37,987)		1,486,184		0001
EUR Interest rate swap, EURIBOR6M add 0 bps / (2.38228)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	10/23/2024	10/25/2031		15,100,400	EURIBOR6M add 0 bps / (2.38228)			11,901	706,109		706,109	646,134		(162,229)		169,996		0001
USD Interest rate swap, 3.78325 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	10/29/2024	10/31/2034		600,000	3.78325 / (US SOFR Secured Overnight Fina add 0 bps)			264	(43,627)		(43,627)	(46,726)		264		8,529		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (4.17)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	12/26/2024	12/30/2039		97,000,000	US SOFR Secured Overnight Fina add 0 bps / (4.17)			(344,992)	7,483,696		7,483,696	9,600,795		(344,992)		1,765,427		0001
USD Interest rate swap, 4.0927 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	01/02/2025	01/06/2045		80,500,000	4.0927 / (US SOFR Secured Overnight Fina add 0 bps)			238,730	(9,157,604)		(9,157,604)	(8,825,912)		428,484		1,720,266		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
USD Interest rate swap, 4.04436 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	01/24/2025	01/28/2055		16,500,000	4.04436 / (US SOFR Secured Overnight Fina add 0 bps)			42,292	(2,382,497)		(2,382,497)	(2,086,529)		82,391		439,097		0001
JPY Interest rate swap, 0.8766 / (Unsecured Overnight TONAR add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	02/13/2025	02/17/2028		34,043,668	0.8766 / (Unsecured Overnight TONAR add 0 bps)			13,364	(408,575)		(408,575)	(205,623)		(108,467)		200,002		0001
GBP Interest rate swap, 3.98 / (GBP SONIA Overnight Rate add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	02/13/2025	02/13/2028		36,424,000	3.98 / (GBP SONIA Overnight Rate add 0 bps)			53,700	(261,465)		(261,465)	(690,706)		136,534		213,123		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (3.9)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	03/05/2025	08/22/2045		130,000,000	US SOFR Secured Overnight Fina add 0 bps / (3.9)			(161,900)	18,534,362		18,534,362	14,024,828		(126,356)		2,825,403		0001
EUR Interest rate swap, EURIBOR6M add 0 bps / (2.3689)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/04/2025	04/08/2032		7,661,150	EURIBOR6M add 0 bps / (2.3689)			7,096	495,954		495,954	336,124		113,751		90,016		0001
USD Interest rate swap, 3.7445 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/15/2025	04/17/2032		105,700,000	3.7445 / (US SOFR Secured Overnight Fina add 0 bps)			19,524	(5,522,350)		(5,522,350)	(6,731,321)		431,193		1,244,752		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (4)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/21/2025	10/24/2045		100,000,000	US SOFR Secured Overnight Fina add 0 bps / (4)			(206,057)	12,917,003		12,917,003	10,973,464		(206,057)		2,183,270		0001
USD Interest rate swap, 3.72012 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/28/2025	04/30/2035		120,000	3.72012 / (US SOFR Secured Overnight Fina add 0 bps)			(2)	(9,798)		(9,798)	(9,538)		465		1,758		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (3.81527)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/06/2025	05/08/2035		60,100,000	US SOFR Secured Overnight Fina add 0 bps / (3.81527)			(41,955)	4,498,103		4,498,103	4,836,266		(207,588)		881,524		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (3.9837)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/06/2025	05/08/2040		87,500,000	US SOFR Secured Overnight Fina add 0 bps / (3.9837)			(172,843)	8,757,478		8,757,478	8,536,810		(264,566)		1,613,750		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (3.95)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/15/2025	05/19/2035		60,700,000	US SOFR Secured Overnight Fina add 0 bps / (3.95)			(103,716)	3,961,852		3,961,852	4,969,747		(174,254)		891,903		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (4.1516)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/19/2025	05/21/2040		35,800,000	US SOFR Secured Overnight Fina add 0 bps / (4.1516)			(115,835)	2,981,901		2,981,901	3,566,982		(82,657)		661,130		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (3.8835)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	07/15/2025	07/17/2035		59,800,000	US SOFR Secured Overnight Fina add 0 bps / (3.8835)			(68,911)	4,292,998		4,292,998	4,893,564		(106,658)		886,837		0001
JPY Interest rate swap, 0.85519 / (Unsecured Overnight TONAR add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	07/18/2025	07/23/2028		16,807,853	0.85519 / (Unsecured Overnight TONAR add 0 bps)			1,172	(302,912)		(302,912)	(140,002)		(30,145)		113,185		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP Interest rate swap, 3.663 / (GBP SONIA Overnight Rate add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	07/31/2025	07/31/2028		17,960,840	3.663 / (GBP SONIA Overnight Rate add 0 bps)			(20,407)	(317,266)		(317,266)	(378,719)		22,882		121,595		0001
EUR Interest rate swap, 1.9676 / (EUR 1D EURO SHORT TERM RATE add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	07/31/2025	08/04/2028		17,003,880	1.9676 / (EUR 1D EURO SHORT TERM RATE add 0 bps)			(12,805)	(364,038)		(364,038)	(304,058)		(10,296)		115,465		0001
JPY Interest rate swap, 0.8965 / (Unsecured Overnight TONAR add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	07/31/2025	08/04/2028		16,909,814	0.8965 / (Unsecured Overnight TONAR add 0 bps)			7,401	(302,185)		(302,185)	(151,108)		(29,772)		114,826		0001
USD Interest rate swap, 4.0298 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	08/01/2025	08/05/2045		36,800,000	4.0298 / (US SOFR Secured Overnight Fina add 0 bps)			82,721	(4,648,596)		(4,648,596)	(4,037,721)		37,305		798,806		0001
USD Interest rate swap, 3.9854 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	08/01/2025	08/05/2055		17,400,000	3.9854 / (US SOFR Secured Overnight Fina add 0 bps)			33,254	(2,706,270)		(2,706,270)	(2,189,214)		19,613		467,274		0001
USD Interest rate swap, 3.6965 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	08/04/2025	08/06/2035		117,500,000	3.6965 / (US SOFR Secured Overnight Fina add 0 bps)			(32,942)	(10,101,962)		(10,101,962)	(9,429,435)		216,738		1,747,751		0001
USD Interest rate swap, 4 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	08/04/2025	08/06/2045		36,000,000	4 / (US SOFR Secured Overnight Fina add 0 bps)			72,763	(4,679,709)		(4,679,709)	(3,934,291)		38,483		781,499		0001
USD Interest rate swap, 3.9869 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	08/05/2025	08/07/2045		35,770,000	3.9869 / (US SOFR Secured Overnight Fina add 0 bps)			68,719	(4,707,588)		(4,707,588)	(3,902,327)		38,697		776,563		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (3.779)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	08/13/2025	08/15/2035		94,500,000	US SOFR Secured Overnight Fina add 0 bps / (3.779)			(31,415)	7,578,513		7,578,513	7,665,365		(135,431)		1,407,622		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (3.8058)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	08/18/2025	08/20/2035		35,500,000	US SOFR Secured Overnight Fina add 0 bps / (3.8058)			(19,150)	2,782,419		2,782,419	2,890,694		(44,946)		529,203		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (3.7537)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	08/22/2025	08/26/2035		35,500,000	US SOFR Secured Overnight Fina add 0 bps / (3.7537)			(4,992)	2,923,375		2,923,375	2,875,462		(45,246)		529,699		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (3.84)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/12/2025	03/20/2046		140,000,000	US SOFR Secured Overnight Fina add 0 bps / (3.84)			(122,292)	21,299,635		21,299,635	15,145,874		(122,292)		3,088,914		0001
EUR Interest rate swap, 2.234 / (EURIBOR6M add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	10/02/2025	10/06/2028		35,157,000	2.234 / (EURIBOR6M add 0 bps)			(67,859)	(547,147)		(547,147)	(737,260)		298,543		249,631		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JPY Interest rate swap, 1.02118 / (Unsecured Overnight TONAR add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	10/07/2025	10/09/2028		33,642,436	1.02118 / (Unsecured Overnight TONAR add 0 bps)			45,179	(520,529)		(520,529)	(373,841)		45,179		239,370		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (3.8229)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	10/10/2025	10/15/2040		27,400,000	US SOFR Secured Overnight Fina add 0 bps / (3.8229)			(18,841)	3,290,757		3,290,757	2,646,252		(18,841)		513,369		0001
USD Interest rate swap, 3.394 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	10/15/2025	10/17/2032		32,300,000	3.394 / (US SOFR Secured Overnight Fina add 0 bps)			(82,626)	(2,550,636)		(2,550,636)	(2,061,994)		(82,626)		397,146		0001
EUR Interest rate swap, 2.1937 / (EURIBOR6M add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	10/28/2025	10/30/2028		17,478,750	2.1937 / (EURIBOR6M add 0 bps)			(41,106)	(300,329)		(300,329)	(365,851)		147,136		126,142		0001
JPY Interest rate swap, 1.0202 / (Unsecured Overnight TONAR add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	10/28/2025	10/30/2028		17,098,514	1.0202 / (Unsecured Overnight TONAR add 0 bps)			22,913	(282,293)		(282,293)	(196,263)		22,913		123,398		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (3.861)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	10/30/2025	11/03/2040		45,800,000	US SOFR Secured Overnight Fina add 0 bps / (3.861)			(47,622)	5,317,131		5,317,131	4,453,212		(47,622)		859,640		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (3.99407)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	12/08/2025	12/10/2040		26,300,000	US SOFR Secured Overnight Fina add 0 bps / (3.99407)			(56,926)	2,683,676		2,683,676	2,608,784		(56,926)		495,433		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (0.6)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	12/17/2025	12/15/2030		200,000,000	US SOFR Secured Overnight Fina add 0 bps / (0.6)	26,108,267		4,711,831	36,828,892		36,828,892	5,878,220		4,711,831		2,051,422		0001
USD Interest rate swap, 4.1535 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	12/22/2025	12/24/2045		36,200,000	4.1535 / (US SOFR Secured Overnight Fina add 0 bps)			123,589	(3,975,797)		(3,975,797)	(4,074,054)		123,589		793,790		0001
GBP Interest rate swap, GBP SONIA Overnight Rate add 0 bps / (3.66775)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	01/06/2026	01/06/2031		66,550,070	GBP SONIA Overnight Rate add 0 bps / (3.66775)			54,089	2,778,130		2,778,130	2,724,041		54,089		687,326		0001
GBP Interest rate swap, 3.5459 / (GBP SONIA Overnight Rate add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	02/10/2026	02/12/2029		3,547,440	3.5459 / (GBP SONIA Overnight Rate add 0 bps)			(4,974)	(94,136)		(94,136)	(89,162)		(4,974)		27,287		0001
GBP Interest rate swap, 3.4983 / (GBP SONIA Overnight Rate add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	03/02/2026	03/02/2029		35,252,520	3.4983 / (GBP SONIA Overnight Rate add 0 bps)			(55,410)	(1,014,343)		(1,014,343)	(958,933)		(55,410)		274,326		0001
USD Interest rate swap, 3.5885 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	03/17/2026	03/19/2033		16,500,000	3.5885 / (US SOFR Secured Overnight Fina add 0 bps)			(8,112)	(1,155,602)		(1,155,602)	(1,147,489)		(8,112)		209,840		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
USD Interest rate swap, 3.67041 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	03/20/2026	03/24/2029		53,000,000	3.67041 / (US SOFR Secured Overnight Fina add 0 bps)			(2,269)	(1,372,364)		(1,372,364)	(1,370,094)		(2,269)		417,603		0001
GBP Interest rate swap, GBP SONIA Overnight Rate add 0 bps / (4.3194)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	03/26/2026	03/26/2029		18,238,810	GBP SONIA Overnight Rate add 0 bps / (4.3194)			(52,041)	119,402		119,402	171,443		(52,041)		143,870		0001
JPY Interest rate swap, Unsecured Overnight TONAR add 0 bps / (1.72)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	03/26/2026	03/30/2031		10,510,839	Unsecured Overnight TONAR add 0 bps / (1.72)			(45,337)	233,662		233,662	278,999		(45,337)		111,484		0001
GBP Interest rate swap, 4.0143 / (GBP SONIA Overnight Rate add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/08/2026	04/08/2029		18,503,040	4.0143 / (GBP SONIA Overnight Rate add 0 bps)			22,111	(283,815)		(283,815)	(305,926)		22,111		146,928		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (3.95246)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/09/2026	02/16/2039		89,000,000	US SOFR Secured Overnight Fina add 0 bps / (3.95246)		371,000	(147,978)	8,331,434		8,331,434	8,108,412		(147,978)		1,565,602		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (3.87)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/13/2026	04/15/2036		37,500,000	US SOFR Secured Overnight Fina add 0 bps / (3.87)			(34,232)	2,944,212		2,944,212	2,978,444		(34,232)		579,180		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (3.8345)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/16/2026	04/20/2036		25,000,000	US SOFR Secured Overnight Fina add 0 bps / (3.8345)			(18,292)	2,037,934		2,037,934	2,056,226		(18,292)		386,401		0001
USD Interest rate swap, 3.856 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/04/2026	05/06/2033		100,000,000	3.856 / (US SOFR Secured Overnight Fina add 0 bps)			76,063	(5,507,872)		(5,507,872)	(5,583,935)		76,063		1,284,523		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (4.1675)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/18/2026	05/20/2036		42,500,000	US SOFR Secured Overnight Fina add 0 bps / (4.1675)			(77,805)	2,366,349		2,366,349	2,444,154		(77,805)		659,739		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (4.40212)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/20/2026	05/22/2041		30,000,000	US SOFR Secured Overnight Fina add 0 bps / (4.40212)			(79,704)	1,877,735		1,877,735	1,957,440		(79,704)		574,021		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (4.37)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/27/2026	11/20/2046		110,000,000	US SOFR Secured Overnight Fina add 0 bps / (4.37)				9,856,523		9,856,523	9,856,523				2,468,201		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (3.91443)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/04/2026	06/08/2031		225,000,000	US SOFR Secured Overnight Fina add 0 bps / (3.91443)			(167,885)	8,296,477		8,296,477	8,464,362		(167,885)		2,436,057		0001
USD Interest rate swap, 3.95347 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/15/2026	06/17/2033		32,500,000	3.95347 / (US SOFR Secured Overnight Fina add 0 bps)			26,024	(1,638,782)		(1,638,782)	(1,664,806)		26,024		421,057		0001

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USD Interest rate swap, 3.9662 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/18/2026	06/23/2033		16,000,000	3.9662 / (US SOFR Secured Overnight Fina add 0 bps)			12,589	(797,383)		(797,383)	(809,972)		12,589		207,547		0001
EUR Interest rate swap, 2.7887 / (EURIBOR6M add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/18/2026	06/22/2029		34,375,500	2.7887 / (EURIBOR6M add 0 bps)			(1,995)	(651,245)		(651,245)	(649,250)		(1,995)		283,873		0001
JPY Interest rate swap, 1.5905 / (Unsecured Overnight TONAR add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/18/2026	06/22/2029		17,345,516	1.5905 / (Unsecured Overnight TONAR add 0 bps)			29,264	(204,919)		(204,919)	(234,183)		29,264		143,239		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (3.96752)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/23/2026	06/25/2031		265,000,000	US SOFR Secured Overnight Fina add 0 bps / (3.96752)			(204,890)	9,260,632		9,260,632	9,465,523		(204,890)		2,883,546		0001
USD Interest rate swap, 4.00241 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/23/2026	06/25/2033		180,000,000	4.00241 / (US SOFR Secured Overnight Fina add 0 bps)			156,267	(8,599,580)		(8,599,580)	(8,755,847)		156,267		2,335,862		0001
EUR Interest rate swap, EURIBOR6M add 0 bps / (2.76287)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/24/2026	06/26/2031		22,707,000	EURIBOR6M add 0 bps / (2.76287)			2,419	789,067		789,067	786,648		2,419		247,154		0001
EUR Interest rate swap, EURIBOR6M add 0 bps / (2.82608)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/24/2026	06/26/2033		7,947,450	EURIBOR6M add 0 bps / (2.82608)			(476)	362,670		362,670	363,145		(476)		103,155		0001
JPY Interest rate swap, Unsecured Overnight TONAR add 0 bps / (1.91375)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/25/2026	06/29/2031		42,031,091	Unsecured Overnight TONAR add 0 bps / (1.91375)			(101,968)	771,634		771,634	873,602		(101,968)		457,889		0001
GBP Interest rate swap, 3.98604 / (GBP SONIA Overnight Rate add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/26/2026	06/30/2027		50,156,200	3.98604 / (GBP SONIA Overnight Rate add 0 bps)			30,535	(99,771)		(99,771)	(130,307)		30,535		217,183		0001
GBP Interest rate swap, 4.0145 / (GBP SONIA Overnight Rate add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/26/2026	06/30/2029		35,637,300	4.0145 / (GBP SONIA Overnight Rate add 0 bps)			24,292	(629,029)		(629,029)	(653,321)		24,292		295,489		0001
GBP Interest rate swap, GBP SONIA Overnight Rate add 0 bps / (4.0668)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/26/2026	06/30/2031		65,995,000	GBP SONIA Overnight Rate add 0 bps / (4.0668)			(53,819)	1,907,239		1,907,239	1,961,058		(53,819)		719,164		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (4.055)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	07/01/2026	07/06/2036		24,000,000	US SOFR Secured Overnight Fina add 0 bps / (4.055)			(22,070)	1,585,881		1,585,881	1,607,951		(22,070)		375,020		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (4.2015)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	07/01/2026	07/06/2041		18,000,000	US SOFR Secured Overnight Fina add 0 bps / (4.2015)			(22,471)	1,537,997		1,537,997	1,560,469		(22,471)		345,847		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (4.15467)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	07/08/2026	07/10/2036		12,000,000	US SOFR Secured Overnight Fina add 0 bps / (4.15467)			(12,911)	699,435		699,435	712,346		(12,911)		187,617		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (4.3039)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	07/09/2026	07/13/2041		10,000,000	US SOFR Secured Overnight Fina add 0 bps / (4.3039)			(13,921)	747,347		747,347	761,268		(13,921)		192,264		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (4.29756)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	07/23/2026	07/27/2036		20,000,000	US SOFR Secured Overnight Fina add 0 bps / (4.29756)			(21,815)	949,993		949,993	971,808		(21,815)		313,449		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (4.4328)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	07/23/2026	07/27/2041		14,000,000	US SOFR Secured Overnight Fina add 0 bps / (4.4328)			(18,742)	861,231		861,231	879,972		(18,742)		269,523		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (4.27289)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	07/24/2026	07/28/2036		13,000,000	US SOFR Secured Overnight Fina add 0 bps / (4.27289)			(13,372)	643,135		643,135	656,507		(13,372)		203,770		0001
USD Interest rate swap, 4.1635 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	07/27/2026	07/29/2033		33,000,000	4.1635 / (US SOFR Secured Overnight Fina add 0 bps)			26,978	(1,291,104)		(1,291,104)	(1,318,082)		26,978		431,233		0001
USD Interest rate swap, 4.144 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	07/28/2026	07/30/2033		66,200,000	4.144 / (US SOFR Secured Overnight Fina add 0 bps)			50,960	(2,667,403)		(2,667,403)	(2,718,362)		50,960		865,255		0001
USD Interest rate swap, 4.1432 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	07/28/2026	07/30/2033		133,800,000	4.1432 / (US SOFR Secured Overnight Fina add 0 bps)			102,810	(5,397,578)		(5,397,578)	(5,500,388)		102,810		1,748,809		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (4.32622)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	07/31/2026	08/04/2036		12,000,000	US SOFR Secured Overnight Fina add 0 bps / (4.32622)			(11,984)	545,577		545,577	557,561		(11,984)		188,255		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (4.49147)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	07/31/2026	08/04/2041		28,000,000	US SOFR Secured Overnight Fina add 0 bps / (4.49147)			(35,418)	1,555,043		1,555,043	1,590,461		(35,418)		539,399		0001
USD Interest rate swap, 4.197 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	08/03/2026	08/05/2033		33,000,000	4.197 / (US SOFR Secured Overnight Fina add 0 bps)			25,614	(1,232,069)		(1,232,069)	(1,257,683)		25,614		431,759		0001
USD Interest rate swap, 4.5425 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	08/03/2026	08/05/2046		8,000,000	4.5425 / (US SOFR Secured Overnight Fina add 0 bps)			10,586	(524,564)		(524,564)	(535,150)		10,586		178,201		0001
USD Interest rate swap, 4.07607 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	08/05/2026	08/07/2031		22,000,000	4.07607 / (US SOFR Secured Overnight Fina add 0 bps)			12,362	(688,819)		(688,819)	(701,181)		12,362		242,319		0001
USD Interest rate swap, 4.14178 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	08/05/2026	08/07/2033		16,000,000	4.14178 / (US SOFR Secured Overnight Fina add 0 bps)			10,597	(651,123)		(651,123)	(661,720)		10,597		209,422		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (4.29111)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	08/10/2026	08/12/2036		36,000,000	US SOFR Secured Overnight Fina add 0 bps / (4.29111)			(28,827)	1,746,082		1,746,082	1,774,909		(28,827)		565,403		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (4.29038)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	08/11/2026	08/13/2036		25,000,000	US SOFR Secured Overnight Fina add 0 bps / (4.29038)			(19,540)	1,214,833		1,214,833	1,234,373		(19,540)		392,696		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (4.46078)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	08/11/2026	08/13/2041		19,000,000	US SOFR Secured Overnight Fina add 0 bps / (4.46078)			(19,257)	1,122,402		1,122,402	1,141,660		(19,257)		366,329		0001
EUR Interest rate swap, 2.9749 / (EURIBOR6M add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	08/12/2026	08/14/2029		34,564,500	2.9749 / (EURIBOR6M add 0 bps)			2,639	(495,089)		(495,089)	(497,727)		2,639		292,893		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (4.53001)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	08/18/2026	08/20/2041		10,000,000	US SOFR Secured Overnight Fina add 0 bps / (4.53001)			(9,360)	519,786		519,786	529,147		(9,360)		192,931		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (4.5393)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	08/31/2026	09/02/2041		20,000,000	US SOFR Secured Overnight Fina add 0 bps / (4.5393)			(12,615)	1,028,770		1,028,770	1,041,385		(12,615)		386,293		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (4.56598)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/04/2026	09/09/2041		19,000,000	US SOFR Secured Overnight Fina add 0 bps / (4.56598)			(9,043)	928,048		928,048	937,091		(9,043)		367,217		0001
USD Interest rate swap, 4.3306 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/04/2026	09/09/2033		33,000,000	4.3306 / (US SOFR Secured Overnight Fina add 0 bps)			10,959	(1,005,276)		(1,005,276)	(1,016,235)		10,959		434,726		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (4.42)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/04/2026	09/09/2036		25,000,000	US SOFR Secured Overnight Fina add 0 bps / (4.42)			(9,668)	980,565		980,565	990,233		(9,668)		394,130		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (4.60997)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/14/2026	09/16/2036		25,000,000	US SOFR Secured Overnight Fina add 0 bps / (4.60997)			(7,819)	612,340		612,340	620,158		(7,819)		394,515		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (4.7094)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/14/2026	09/16/2041		27,000,000	US SOFR Secured Overnight Fina add 0 bps / (4.7094)			(9,563)	917,108		917,108	926,670		(9,563)		522,175		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (4.7404)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/24/2026	09/28/2036		25,300,000	US SOFR Secured Overnight Fina add 0 bps / (4.7404)			(1,799)	369,245		369,245	371,044		(1,799)		399,917		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (4.82896)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/24/2026	09/28/2041		46,800,000	US SOFR Secured Overnight Fina add 0 bps / (4.82896)			(3,673)	1,018,460		1,018,460	1,022,133		(3,673)		906,110		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (4.8555)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/24/2026	09/28/2046		23,300,000	US SOFR Secured Overnight Fina add 0 bps / (4.8555)			(1,880)	645,109		645,109	646,989		(1,880)		520,931		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (4.915)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/25/2026	09/29/2046		19,700,000	US SOFR Secured Overnight Fina add 0 bps / (4.915)			(1,133)	398,587		398,587	399,720		(1,133)		440,475		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (4.82345)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/25/2026	09/29/2056		15,800,000	US SOFR Secured Overnight Fina add 0 bps / (4.82345)			(828)	430,488		430,488	431,316		(828)		432,681		0001
USD Interest rate swap, 2.56636 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/10/2022	05/12/2052		48,600,000	2.56636 / (US SOFR Secured Overnight Fina add 0 bps)			(426,563)	(17,493,886)		(17,493,886)	(4,651,533)		318,941		1,229,894		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (2.81033)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/10/2022	05/12/2037		81,400,000	US SOFR Secured Overnight Fina add 0 bps / (2.81033)			563,850	14,558,441		14,558,441	6,279,909		(483,442)		1,326,137		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (2.855)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/11/2022	05/13/2037		81,700,000	US SOFR Secured Overnight Fina add 0 bps / (2.855)			538,337	14,299,279		14,299,279	6,341,635		(474,205)		1,331,199		0001
USD Interest rate swap, 2.47913 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/12/2022	05/16/2052		48,000,000	2.47913 / (US SOFR Secured Overnight Fina add 0 bps)			(453,501)	(17,886,918)		(17,886,918)	(4,518,538)		324,498		1,214,973		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (2.71604)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/12/2022	05/16/2037		80,800,000	US SOFR Secured Overnight Fina add 0 bps / (2.71604)			618,230	15,115,056		15,115,056	6,157,294		(496,256)		1,317,051		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (2.7739)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/13/2022	05/17/2037		81,100,000	US SOFR Secured Overnight Fina add 0 bps / (2.7739)			584,521	14,767,325		14,767,325	6,229,127		(474,757)		1,322,114		0001
USD Interest rate swap, 2.4662 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/19/2022	05/23/2052		47,800,000	2.4662 / (US SOFR Secured Overnight Fina add 0 bps)			(456,755)	(17,895,845)		(17,895,845)	(4,488,678)		318,635		1,210,370		0001
USD Interest rate swap, 2.5229 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/20/2022	05/24/2052		48,100,000	2.5229 / (US SOFR Secured Overnight Fina add 0 bps)			(438,592)	(17,608,355)		(17,608,355)	(4,566,298)		303,570		1,218,032		0001
USD Interest rate swap, 2.51809 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/20/2022	05/24/2052		48,100,000	2.51809 / (US SOFR Secured Overnight Fina add 0 bps)			(440,347)	(17,642,319)		(17,642,319)	(4,562,117)		304,155		1,218,032		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (2.5733)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/24/2022	05/26/2037		79,900,000	US SOFR Secured Overnight Fina add 0 bps / (2.5733)			698,018	15,937,494		15,937,494	5,973,904		(494,088)		1,304,082		0001
USD Interest rate swap, 2.454 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/25/2022	05/27/2052		47,600,000	2.454 / (US SOFR Secured Overnight Fina add 0 bps)			(459,038)	(17,908,380)		(17,908,380)	(4,460,018)		310,322		1,205,567		0001
USD Interest rate swap, 2.4639 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/25/2022	05/27/2052		47,600,000	2.4639 / (US SOFR Secured Overnight Fina add 0 bps)			(455,465)	(17,839,203)		(17,839,203)	(4,468,538)		309,118		1,205,567		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
USD Interest rate swap, 2.4867 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/26/2022	05/31/2052		47,600,000	2.4867 / (US SOFR Secured Overnight Fina add 0 bps)			(447,238)	(17,677,384)		(17,677,384)	(4,487,951)		301,756		1,205,762		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (3.2857)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	03/30/2023	04/03/2038		84,900,000	US SOFR Secured Overnight Fina add 0 bps / (3.2857)			278,310	12,633,207		12,633,207	7,174,337		(471,924)		1,440,071		0001
USD Interest rate swap, 5.32 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	11/07/2007	11/09/2027		50,000,000	5.32 / (US SOFR Secured Overnight Fina add 26.161 bps)			505,378	999,234		999,234	(1,275,715)		670,857		263,194		0001
USD Interest rate swap, 5.32 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	11/07/2007	11/09/2027		9,000,000	5.32 / (US SOFR Secured Overnight Fina add 26.161 bps)			90,968	179,862		179,862	(229,629)		120,754		47,375		0001
USD Interest rate swap, 4.8475 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	12/04/2007	12/06/2027		9,000,000	4.8475 / (US SOFR Secured Overnight Fina add 26.161 bps)			59,279	111,375		111,375	(210,509)		110,134		48,952		0001
USD Interest rate swap, 4.4425 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/16/2008	10/20/2028		16,000,000	4.4425 / (US SOFR Secured Overnight Fina add 26.161 bps)			56,127	10,002		10,002	(532,134)		187,104		114,698		0001
USD Interest rate swap, 3.3425 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/20/2008	11/24/2028		85,000,000	3.3425 / (US SOFR Secured Overnight Fina add 26.161 bps)			(408,789)	(2,289,448)		(2,289,448)	(2,270,614)		698,699		623,172		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (2.6175)	Variable Annuity	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/22/2008	12/24/2038		75,000,000	US SOFR Secured Overnight Fina add 26.161 bps / (2.6175)			761,220	17,482,176		17,482,176	5,554,125		(496,517)		1,311,607		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (2.7125)	Variable Annuity	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/24/2008	12/30/2038		8,000,000	US SOFR Secured Overnight Fina add 26.161 bps / (2.7125)			75,772	1,791,518		1,791,518	600,678		(55,114)		140,000		0001
USD Interest rate swap, 3.2325 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/23/2009	02/25/2029		40,000,000	3.2325 / (US SOFR Secured Overnight Fina add 26.161 bps)			(223,034)	(1,675,914)		(1,675,914)	(1,167,560)		(315,643)		310,018		0001
USD Interest rate swap, 4.24 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/29/2009	07/31/2029		8,000,000	4.24 / (US SOFR Secured Overnight Fina add 26.161 bps)			16,086	(170,667)		(170,667)	(333,388)		(81,752)		67,330		0001
USD Interest rate swap, 3.8425 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/30/2009	10/02/2029		71,000,000	3.8425 / (US SOFR Secured Overnight Fina add 26.161 bps)			(68,826)	(1,763,985)		(1,763,985)	(2,873,945)		742,787		615,447		0001
USD Interest rate swap, 4.0375 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/07/2010	05/11/2040		35,000,000	4.0375 / (US SOFR Secured Overnight Fina add 26.161 bps)			17,435	(3,881,822)		(3,881,822)	(3,248,123)		362,188		645,698		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
USD Interest rate swap, 3.725 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/21/2010	05/25/2030		48,000,000	3.725 / (US SOFR Secured Overnight Fina add 26.161 bps)			(94,004)	(1,731,002)		(1,731,002)	(2,212,925)		443,187		458,694		0001
USD Interest rate swap, 3.6275 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/15/2010	07/19/2030		68,000,000	3.6275 / (US SOFR Secured Overnight Fina add 26.161 bps)			(177,112)	(3,442,623)		(3,442,623)	(3,170,350)		(569,858)		663,024		0001
USD Interest rate swap, 3.5725 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/09/2010	11/12/2030		27,000,000	3.5725 / (US SOFR Secured Overnight Fina add 26.161 bps)			(80,507)	(1,283,858)		(1,283,858)	(1,323,257)		247,818		273,909		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (3.73)	Variable Annuity	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	11/22/2010	11/24/2030		16,000,000	US SOFR Secured Overnight Fina add 26.161 bps / (3.73)			30,621	667,196		667,196	806,722		(146,503)		162,972		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (4.14)	Variable Annuity	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/15/2010	12/17/2030		35,000,000	US SOFR Secured Overnight Fina add 26.161 bps / (4.14)			(44,430)	882,476		882,476	1,895,429		(364,208)		359,236		0001
USD Interest rate swap, 3.995 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/20/2010	12/22/2030		28,000,000	3.995 / (US SOFR Secured Overnight Fina add 26.161 bps)			5,435	(872,943)		(872,943)	(1,486,439)		281,479		287,862		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (4.2075)	Variable Annuity	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	01/21/2011	01/25/2031		22,000,000	US SOFR Secured Overnight Fina add 26.161 bps / (4.2075)			(38,609)	738,891		738,891	1,219,761		226,210		228,616		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (3.9305)	Variable Annuity	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	05/10/2011	05/12/2031		11,000,000	US SOFR Secured Overnight Fina add 26.161 bps / (3.9305)			3,264	413,070		413,070	612,743		(110,808)		118,175		0001
USD Interest rate swap, 3.848 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/17/2011	05/19/2031		14,000,000	3.848 / (US SOFR Secured Overnight Fina add 26.161 bps)			(12,951)	(580,281)		(580,281)	(773,487)		137,137		150,721		0001
USD Interest rate swap, 3.8475 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	05/17/2011	05/19/2031		14,000,000	3.8475 / (US SOFR Secured Overnight Fina add 26.161 bps)			(13,003)	(580,595)		(580,595)	(773,434)		137,119		150,721		0001
USD Interest rate swap, 3.8605 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/26/2011	05/31/2031		14,000,000	3.8605 / (US SOFR Secured Overnight Fina add 26.161 bps)			(6,936)	(572,573)		(572,573)	(777,388)		139,717		151,217		0001
USD Interest rate swap, 3.85 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/02/2011	06/06/2031		35,000,000	3.85 / (US SOFR Secured Overnight Fina add 26.161 bps)			(31,315)	(1,459,623)		(1,459,623)	(1,944,411)		341,018		378,718		0001
USD Interest rate swap, 3.785 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	06/09/2011	06/13/2031		18,000,000	3.785 / (US SOFR Secured Overnight Fina add 26.161 bps)			(24,832)	(808,136)		(808,136)	(993,825)		169,572		195,173		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
USD Interest rate swap, 4.0585 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	07/06/2011	07/08/2041		17,000,000	4.0585 / (US SOFR Secured Overnight Fina add 26.161 bps)			11,032	(2,175,641)		(2,175,641)	(1,631,009)		(159,514)		326,695		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (3.82)	Variable Annuity	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	07/21/2011	07/25/2031		25,000,000	US SOFR Secured Overnight Fina add 26.161 bps / (3.82)			28,782	1,356,791		1,356,791	1,407,395		232,300		274,415		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (3.8175)	Variable Annuity	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	07/25/2011	07/27/2031		20,000,000	US SOFR Secured Overnight Fina add 26.161 bps / (3.8175)			23,204	1,089,575		1,089,575	1,127,304		179,350		219,659		0001
EUR Interest rate swap, EURIBOR6M add 0 bps / (3.4695)	Variable Annuity	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/03/2011	08/05/2031		12,886,192	EURIBOR6M add 0 bps / (3.4695)			(88,714)	33,869		33,869	508,278		46,852		141,854		0001
USD Interest rate swap, 3.11 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	08/11/2011	08/15/2031		42,000,000	3.11 / (US SOFR Secured Overnight Fina add 26.161 bps)			(271,678)	(3,620,406)		(3,620,406)	(2,150,765)		(325,209)		463,667		0001
USD Interest rate swap, 3.17 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	08/15/2011	08/17/2031		47,000,000	3.17 / (US SOFR Secured Overnight Fina add 26.161 bps)			(282,997)	(3,932,895)		(3,932,895)	(2,431,235)		(358,716)		519,162		0001
USD Interest rate swap, 3.1075 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4ROTD8PU41	08/17/2011	08/19/2031		13,000,000	3.1075 / (US SOFR Secured Overnight Fina add 26.161 bps)			(84,225)	(1,124,973)		(1,124,973)	(668,067)		(98,712)		143,680		0001
USD Interest rate swap, 3.003 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/26/2011	08/31/2031		19,000,000	3.003 / (US SOFR Secured Overnight Fina add 26.161 bps)			(131,606)	(1,724,810)		(1,724,810)	(963,507)		(132,778)		210,649		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (2.89)	Variable Annuity	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/08/2011	09/12/2031		19,000,000	US SOFR Secured Overnight Fina add 26.161 bps / (2.89)			153,783	1,833,125		1,833,125	951,856		134,743		211,362		0001
EUR Interest rate swap, EURIBOR6M add 0 bps / (2.82)	Variable Annuity	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/20/2011	09/22/2031		5,468,403	EURIBOR6M add 0 bps / (2.82)			(16,970)	157,484		157,484	203,234		8,964		61,003		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (2.68625)	Variable Annuity	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2011	09/28/2041		24,000,000	US SOFR Secured Overnight Fina add 26.161 bps / (2.68625)			230,989	6,587,366		6,587,366	1,903,920		159,719		464,672		0001
USD Interest rate swap, 2.9425 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	10/12/2011	10/14/2041		35,000,000	2.9425 / (US SOFR Secured Overnight Fina add 26.161 bps)			(269,820)	(8,501,822)		(8,501,822)	(2,891,343)		281,582		678,650		0001
USD Interest rate swap, 2.91 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4ROTD8PU41	10/18/2011	10/20/2041		8,000,000	2.91 / (US SOFR Secured Overnight Fina add 26.161 bps)			(63,887)	(1,971,918)		(1,971,918)	(657,364)		62,902		155,206		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
USD Interest rate swap, 2.9 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	10/18/2011	10/20/2041		15,000,000	2.9 / (US SOFR Secured Overnight Fina add 26.161 bps)			(120,913)	(3,713,882)		(3,713,882)	(1,230,705)		117,566		291,011		0001
USD Interest rate swap, 2.8825 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	10/20/2011	10/24/2031		20,000,000	2.8825 / (US SOFR Secured Overnight Fina add 26.161 bps)			(163,421)	(1,865,103)		(1,865,103)	(1,015,992)		154,146		225,093		0001
USD Interest rate swap, 2.78375 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2011	10/25/2026		31,000,000	2.78375 / (US SOFR Secured Overnight Fina add 26.161 bps)			(276,613)	113,163		113,163	219,418		230,318		40,846		0001
USD Interest rate swap, 2.7125 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/01/2011	11/03/2031		23,000,000	2.7125 / (US SOFR Secured Overnight Fina add 26.161 bps)			(217,269)	(2,342,921)		(2,342,921)	(1,141,228)		160,592		259,494		0001
EUR Interest rate swap, EURIBOR6M add 0 bps / (2.802)	Variable Annuity	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/02/2011	11/04/2026		21,976,814	EURIBOR6M add 0 bps / (2.802)			(52,092)	(275,770)		(275,770)	91,292		(253,226)		33,769		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (2.6025)	Variable Annuity	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/22/2011	11/25/2031		30,000,000	US SOFR Secured Overnight Fina add 26.161 bps / (2.6025)			310,165	3,229,826		3,229,826	1,476,777		(194,890)		340,496		0001
USD Interest rate swap, 2.469 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	11/25/2011	11/29/2026		15,000,000	2.469 / (US SOFR Secured Overnight Fina add 26.161 bps)			(168,752)	23,572		23,572	127,067		93,319		30,362		0001
USD Interest rate swap, 2.635 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/30/2011	12/02/2031		13,000,000	2.635 / (US SOFR Secured Overnight Fina add 26.161 bps)			(130,522)	(1,377,219)		(1,377,219)	(644,634)		87,942		147,826		0001
EUR Interest rate swap, 2.99 / (EURIBOR6M add 0 bps)	Variable Annuity	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	12/01/2011	12/05/2026		14,807,097	2.99 / (EURIBOR6M add 0 bps)			59,308	210,504		210,504	(88,133)		194,740		31,459		0001
USD Interest rate swap, 2.63375 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	12/09/2011	12/13/2031		25,000,000	2.63375 / (US SOFR Secured Overnight Fina add 26.161 bps)			(250,348)	(2,657,899)		(2,657,899)	(1,245,263)		163,563		285,120		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (2.6925)	Variable Annuity	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/13/2011	12/15/2031		32,000,000	US SOFR Secured Overnight Fina add 26.161 bps / (2.6925)			306,519	3,303,877		3,303,877	1,609,472		(217,533)		365,148		0001
USD Interest rate swap, 2.5725 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	12/14/2011	12/16/2031		25,000,000	2.5725 / (US SOFR Secured Overnight Fina add 26.161 bps)			(262,173)	(2,731,384)		(2,731,384)	(1,235,228)		162,185		285,348		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (2.558)	Variable Annuity	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/29/2011	01/03/2032		44,000,000	US SOFR Secured Overnight Fina add 26.161 bps / (2.558)			463,089	5,292,394		5,292,394	2,180,059		239,344		504,483		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (2.54)	Variable Annuity	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/29/2011	01/03/2032		12,000,000	US SOFR Secured Overnight Fina add 26.161 bps / (2.54)			127,899	1,453,845		1,453,845	592,860		64,718		137,586		0001
USD Interest rate swap, 2.59625 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	01/03/2012	01/05/2032		38,000,000	2.59625 / (US SOFR Secured Overnight Fina add 26.161 bps)			(393,502)	(4,499,978)		(4,499,978)	(1,892,932)		(213,276)		435,920		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (2.6)	Variable Annuity	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/11/2012	01/13/2032		25,000,000	US SOFR Secured Overnight Fina add 26.161 bps / (2.6)			254,472	2,960,726		2,960,726	1,251,000		143,169		287,394		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (2.67)	Variable Annuity	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/26/2012	01/30/2032		24,000,000	US SOFR Secured Overnight Fina add 26.161 bps / (2.67)			234,052	2,769,970		2,769,970	1,225,418		150,612		277,128		0001
USD Interest rate swap, 2.747 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/27/2012	01/31/2037		22,000,000	2.747 / (US SOFR Secured Overnight Fina add 26.161 bps)			(202,109)	(4,382,242)		(4,382,242)	(1,582,612)		(142,703)		353,601		0001
USD Interest rate swap, 2.657 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/02/2012	02/06/2037		16,000,000	2.657 / (US SOFR Secured Overnight Fina add 26.161 bps)			(157,503)	(3,308,367)		(3,308,367)	(1,135,680)		(101,387)		257,371		0001
USD Interest rate swap, 2.7775 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/07/2012	02/09/2037		22,000,000	2.7775 / (US SOFR Secured Overnight Fina add 26.161 bps)			(197,146)	(4,330,331)		(4,330,331)	(1,586,655)		(145,237)		354,028		0001
USD Interest rate swap, 2.43875 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	02/15/2012	02/17/2027		23,000,000	2.43875 / (US SOFR Secured Overnight Fina add 26.161 bps)			(264,629)	(221,512)		(221,512)	144,969		(133,962)		70,943		0001
USD Interest rate swap, 2.47125 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	02/16/2012	02/22/2027		23,000,000	2.47125 / (US SOFR Secured Overnight Fina add 26.161 bps)			(258,722)	(220,940)		(220,940)	135,298		(138,466)		72,226		0001
USD Interest rate swap, 2.79375 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/17/2012	02/21/2037		16,000,000	2.79375 / (US SOFR Secured Overnight Fina add 26.161 bps)			(141,281)	(3,132,441)		(3,132,441)	(1,158,768)		(109,224)		257,889		0001
USD Interest rate swap, 2.42625 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	02/28/2012	03/01/2027		45,000,000	2.42625 / (US SOFR Secured Overnight Fina add 26.161 bps)			(521,441)	(431,139)		(431,139)	269,676		(261,007)		145,720		0001
USD Interest rate swap, 2.55 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/08/2012	03/12/2027		35,000,000	2.55 / (US SOFR Secured Overnight Fina add 26.161 bps)			(372,535)	(318,805)		(318,805)	163,048		(217,800)		117,394		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (2.951)	Variable Annuity	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/15/2012	03/19/2032		45,000,000	US SOFR Secured Overnight Fina add 26.161 bps / (2.951)			343,367	4,609,112		4,609,112	2,428,070		326,733		526,204		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (2.79)	Variable Annuity	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/15/2012	03/19/2027		17,000,000	US SOFR Secured Overnight Fina add 26.161 bps / (2.79)			150,244	137,172		137,172	(45,958)		116,438		58,239		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (2.755)	Variable Annuity	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	03/22/2012	03/26/2027		61,000,000	US SOFR Secured Overnight Fina add 26.161 bps / (2.755)			535,276	520,302		520,302	(157,234)		410,137		213,258		0001
USD Interest rate swap, 2.565 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/10/2012	04/12/2027		31,000,000	2.565 / (US SOFR Secured Overnight Fina add 26.161 bps)			(327,542)	(217,582)		(217,582)	106,683		219,061		113,196		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (2.6875)	Variable Annuity	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	04/16/2012	04/18/2032		36,000,000	US SOFR Secured Overnight Fina add 26.161 bps / (2.6875)			347,564	4,041,092		4,041,092	1,883,088		(263,033)		424,052		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (2.55)	Variable Annuity	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/17/2012	04/19/2027		128,000,000	US SOFR Secured Overnight Fina add 26.161 bps / (2.55)			1,367,787	940,068		940,068	(418,573)		(891,229)		475,834		0001
USD Interest rate swap, 2.5275 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/15/2012	05/17/2032		9,000,000	2.5275 / (US SOFR Secured Overnight Fina add 26.161 bps)			(97,557)	(1,090,355)		(1,090,355)	(463,535)		58,079		106,780		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (2.475)	Variable Annuity	Exhibit 5	Interest	Morgan Stanley Capital Services .. I7331LVCZKQKX5T7XV54	05/22/2012	05/24/2032		24,000,000	US SOFR Secured Overnight Fina add 26.161 bps / (2.475)			270,994	2,980,235		2,980,235	1,229,357		(146,965)		285,237		0001
USD Interest rate swap, 2.438 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/29/2012	05/31/2032		22,000,000	2.438 / (US SOFR Secured Overnight Fina add 26.161 bps)			(253,045)	(2,773,467)		(2,773,467)	(1,122,812)		134,753		261,852		0001
USD Interest rate swap, 2.43625 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	05/29/2012	05/28/2032		22,000,000	2.43625 / (US SOFR Secured Overnight Fina add 26.161 bps)			(253,332)	(2,775,393)		(2,775,393)	(1,123,082)		134,658		261,724		0001
USD Interest rate swap, 2.436 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/29/2012	05/31/2032		3,000,000	2.436 / (US SOFR Secured Overnight Fina add 26.161 bps)			(33,539)	(377,526)		(377,526)	(153,063)		19,374		35,707		0001
USD Interest rate swap, 2.19 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/30/2012	06/01/2027		30,000,000	2.19 / (US SOFR Secured Overnight Fina add 26.161 bps)			(400,784)	(357,176)		(357,176)	121,896		170,192		122,729		0001
USD Interest rate swap, 2.19 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/01/2012	06/07/2032		20,000,000	2.19 / (US SOFR Secured Overnight Fina add 26.161 bps)			(267,009)	(2,781,220)		(2,781,220)	(982,854)		111,868		238,456		0001
USD Interest rate swap, 2.19 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	06/01/2012	06/07/2032		20,000,000	2.19 / (US SOFR Secured Overnight Fina add 26.161 bps)			(267,009)	(2,781,220)		(2,781,220)	(982,854)		111,868		238,456		0001
USD Interest rate swap, 2.19 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/01/2012	06/07/2032		66,000,000	2.19 / (US SOFR Secured Overnight Fina add 26.161 bps)			(881,141)	(9,178,025)		(9,178,025)	(3,243,418)		369,163		786,904		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (2.2275)	Variable Annuity	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	06/04/2012	06/07/2032		90,000,000	US SOFR Secured Overnight Fina add 26.161 bps / (2.2275)			1,176,244	12,338,476		12,338,476	4,449,897		(511,842)		1,073,051		0001
USD Interest rate swap, 2.231 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/04/2012	06/07/2032		15,000,000	2.231 / (US SOFR Secured Overnight Fina add 26.161 bps)			(195,645)	(2,053,659)		(2,053,659)	(742,070)		85,438		178,842		0001
USD Interest rate swap, 2.13 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/05/2012	06/07/2027		35,000,000	2.13 / (US SOFR Secured Overnight Fina add 26.161 bps)			(483,025)	(441,466)		(441,466)	147,522		190,518		144,956		0001
USD Interest rate swap, 2.34 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/14/2012	06/18/2032		30,000,000	2.34 / (US SOFR Secured Overnight Fina add 26.161 bps)			(366,791)	(3,944,784)		(3,944,784)	(1,519,974)		177,087		358,643		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (2.413)	Variable Annuity	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	06/20/2012	06/22/2032		18,000,000	US SOFR Secured Overnight Fina add 26.161 bps / (2.413)			210,076	2,297,418		2,297,418	921,519		(109,760)		215,395		0001
EUR Interest rate swap, 2.18699999999999 / (EURIBOR6M add 0 bps)	Variable Annuity	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/10/2012	07/12/2032		12,251,494	2.18699999999999 / (EURIBOR6M add 0 bps)			(11,045)	(829,980)		(829,980)	(460,061)		(15,571)		147,315		0001
EUR Interest rate swap, 2.1835 / (EURIBOR6M add 0 bps)	Variable Annuity	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/11/2012	07/13/2032		12,243,004	2.1835 / (EURIBOR6M add 0 bps)			(11,254)	(832,344)		(832,344)	(459,624)		(15,466)		147,249		0001
USD Interest rate swap, 2.319 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/20/2012	07/24/2042		9,000,000	2.319 / (US SOFR Secured Overnight Fina add 26.161 bps)			(111,576)	(2,958,032)		(2,958,032)	(682,157)		(47,668)		178,966		0001
USD Interest rate swap, 2.135 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	07/23/2012	07/25/2032		18,000,000	2.135 / (US SOFR Secured Overnight Fina add 26.161 bps)			(248,198)	(2,746,812)		(2,746,812)	(889,904)		(89,746)		217,112		0001
USD Interest rate swap, 1.96 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/23/2012	07/25/2027		37,000,000	1.96 / (US SOFR Secured Overnight Fina add 26.161 bps)			(558,741)	(949,438)		(949,438)	121,112		(167,930)		167,468		0001
USD Interest rate swap, 2.06125 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	08/01/2012	08/03/2027		30,000,000	2.06125 / (US SOFR Secured Overnight Fina add 26.161 bps)			(429,925)	(748,126)		(748,126)	65,940		(142,325)		137,614		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (2.208)	Variable Annuity	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/02/2012	08/06/2032		21,000,000	US SOFR Secured Overnight Fina add 26.161 bps / (2.208)			277,439	3,129,409		3,129,409	1,056,059		109,498		253,961		0001
USD Interest rate swap, 2.455 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/07/2012	08/09/2037		16,000,000	2.455 / (US SOFR Secured Overnight Fina add 26.161 bps)			(182,078)	(3,716,638)		(3,716,638)	(1,116,939)		(92,870)		263,616		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (2.515)	Variable Annuity	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/09/2012	08/13/2037		16,000,000	US SOFR Secured Overnight Fina add 26.161 bps / (2.515)			174,727	3,635,759		3,635,759	1,128,310		96,838		263,751		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (2.45)	Variable Annuity	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/10/2012	08/14/2037		16,000,000	US SOFR Secured Overnight Fina add 26.161 bps / (2.45)			182,602	3,724,152		3,724,152	1,117,125		94,418		263,784		0001
USD Interest rate swap, 2.3625 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	08/20/2012	08/22/2027		38,000,000	2.3625 / (US SOFR Secured Overnight Fina add 26.161 bps)			(458,759)	(856,350)		(856,350)	(33,041)		(224,018)		179,693		0001
USD Interest rate swap, 2.22125 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/23/2012	08/28/2027		37,000,000	2.22125 / (US SOFR Secured Overnight Fina add 26.161 bps)			(485,001)	(900,852)		(900,852)	(10,012)		(201,125)		176,586		0001
USD Interest rate swap, 2.115 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/04/2012	09/06/2027		30,000,000	2.115 / (US SOFR Secured Overnight Fina add 26.161 bps)			(417,216)	(761,007)		(761,007)	6,732		(155,073)		144,914		0001
USD Interest rate swap, 2.335 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/05/2012	09/07/2032		30,000,000	2.335 / (US SOFR Secured Overnight Fina add 26.161 bps)			(367,895)	(4,281,745)		(4,281,745)	(1,550,130)		(171,573)		365,462		0001
USD Interest rate swap, 2.334 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/05/2012	09/07/2032		30,000,000	2.334 / (US SOFR Secured Overnight Fina add 26.161 bps)			(368,122)	(4,283,300)		(4,283,300)	(1,549,887)		(171,498)		365,462		0001
USD Interest rate swap, 2.434 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/06/2012	09/10/2032		30,000,000	2.434 / (US SOFR Secured Overnight Fina add 26.161 bps)			(346,417)	(4,133,153)		(4,133,153)	(1,579,200)		(179,977)		365,718		0001
USD Interest rate swap, 2.435 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	09/06/2012	09/10/2032		30,000,000	2.435 / (US SOFR Secured Overnight Fina add 26.161 bps)			(346,192)	(4,131,600)		(4,131,600)	(1,579,443)		(180,052)		365,718		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (2.534)	Variable Annuity	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/12/2012	09/14/2032		18,000,000	US SOFR Secured Overnight Fina add 26.161 bps / (2.534)			193,929	2,386,141		2,386,141	961,196		113,652		219,636		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (2.669)	Variable Annuity	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/14/2012	09/18/2032		25,000,000	US SOFR Secured Overnight Fina add 26.161 bps / (2.669)			243,971	3,145,479		3,145,479	1,367,663		165,490		305,335		0001
USD Interest rate swap, 2.783 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/17/2012	09/19/2042		6,000,000	2.783 / (US SOFR Secured Overnight Fina add 26.161 bps)			(53,342)	(1,662,676)		(1,662,676)	(491,353)		(40,988)		119,885		0001
USD Interest rate swap, 2.563 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/18/2012	09/20/2032		21,500,000	2.563 / (US SOFR Secured Overnight Fina add 26.161 bps)			(226,638)	(2,819,127)		(2,819,127)	(1,155,520)		(137,287)		262,710		0001
USD Interest rate swap, 2.563 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/18/2012	09/20/2032		21,500,000	2.563 / (US SOFR Secured Overnight Fina add 26.161 bps)			(226,638)	(2,819,127)		(2,819,127)	(1,155,520)		(137,287)		262,710		0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
USD Interest rate swap, 2.32 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/19/2012	09/21/2027		27,000,000	2.32 / (US SOFR Secured Overnight Fina add 26.161 bps)			(333,941)	(643,680)		(643,680)	(50,266)		(156,187)		133,302		0001
USD Interest rate swap, 2.465 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/24/2012	09/26/2032		18,000,000	2.465 / (US SOFR Secured Overnight Fina add 26.161 bps)			(197,100)	(2,451,998)		(2,451,998)	(954,886)		(107,684)		220,250		0001
USD Interest rate swap, 2.4425 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	10/01/2012	10/03/2032		18,000,000	2.4425 / (US SOFR Secured Overnight Fina add 26.161 bps)			(201,201)	(2,436,361)		(2,436,361)	(952,508)		126,061		220,607		0001
USD Interest rate swap, 2.61 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	10/12/2012	10/16/2042		12,000,000	2.61 / (US SOFR Secured Overnight Fina add 26.161 bps)			(122,424)	(3,518,755)		(3,518,755)	(957,901)		85,954		240,333		0001
USD Interest rate swap, 2.698 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	10/26/2012	10/30/2042		12,000,000	2.698 / (US SOFR Secured Overnight Fina add 26.161 bps)			(114,506)	(3,396,927)		(3,396,927)	(973,054)		85,734		240,624		0001
USD Interest rate swap, 2.464 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/01/2012	11/05/2032		6,000,000	2.464 / (US SOFR Secured Overnight Fina add 26.161 bps)			(67,792)	(808,073)		(808,073)	(321,947)		38,794		74,078		0001
USD Interest rate swap, 2.624 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/06/2012	11/08/2042		37,000,000	2.624 / (US SOFR Secured Overnight Fina add 26.161 bps)			(374,040)	(10,781,578)		(10,781,578)	(2,960,107)		257,916		742,437		0001
USD Interest rate swap, 2.2476 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/06/2012	11/08/2027		23,000,000	2.2476 / (US SOFR Secured Overnight Fina add 26.161 bps)			(297,442)	(564,304)		(564,304)	(81,077)		138,202		120,917		0001
USD Interest rate swap, 2.146 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/09/2012	11/13/2027		22,000,000	2.146 / (US SOFR Secured Overnight Fina add 26.161 bps)			(301,134)	(584,988)		(584,988)	(69,931)		123,202		116,384		0001
USD Interest rate swap, 2.407 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/13/2012	11/15/2037		15,000,000	2.407 / (US SOFR Secured Overnight Fina add 26.161 bps)			(176,115)	(3,521,797)		(3,521,797)	(1,046,328)		95,339		250,156		0001
USD Interest rate swap, 2.15875 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	11/19/2012	11/21/2027		22,000,000	2.15875 / (US SOFR Secured Overnight Fina add 26.161 bps)			(299,036)	(584,361)		(584,361)	(78,767)		122,205		117,534		0001
USD Interest rate swap, 2.211 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/21/2012	11/23/2027		22,000,000	2.211 / (US SOFR Secured Overnight Fina add 26.161 bps)			(291,989)	(569,639)		(569,639)	(86,621)		120,682		117,819		0001
USD Interest rate swap, 2.1835 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/26/2012	11/28/2027		38,000,000	2.1835 / (US SOFR Secured Overnight Fina add 26.161 bps)			(509,612)	(1,003,368)		(1,003,368)	(154,915)		211,151		204,734		0001
USD Interest rate swap, 2.38625 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/30/2012	12/04/2032		18,000,000	2.38625 / (US SOFR Secured Overnight Fina add 26.161 bps)			(213,839)	(2,511,503)		(2,511,503)	(964,271)		109,809		223,696		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
USD Interest rate swap, 2.476 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	12/05/2012	12/07/2037		8,000,000	2.476 / (US SOFR Secured Overnight Fina add 26.161 bps)			(89,644)	(1,830,776)		(1,830,776)	(564,670)		50,467		133,783		0001
USD Interest rate swap, 2.501 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Citibank, N.A. E570DZWZ7FF32TWEFA76	12/17/2012	12/19/2032		24,500,000	2.501 / (US SOFR Secured Overnight Fina add 26.161 bps)			(269,632)	(3,263,299)		(3,263,299)	(1,338,976)		154,958		305,500		0001
USD Interest rate swap, 2.552 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/31/2012	01/03/2033		18,000,000	2.552 / (US SOFR Secured Overnight Fina add 26.161 bps)			(190,247)	(2,528,952)		(2,528,952)	(993,631)		(97,635)		225,150		0001
USD Interest rate swap, 2.888 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	01/03/2013	01/07/2043		38,000,000	2.888 / (US SOFR Secured Overnight Fina add 26.161 bps)			(309,303)	(10,319,061)		(10,319,061)	(3,179,217)		(244,327)		766,373		0001
USD Interest rate swap, 2.695 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	01/03/2013	01/07/2033		31,000,000	2.695 / (US SOFR Secured Overnight Fina add 26.161 bps)			(297,198)	(4,112,670)		(4,112,670)	(1,750,331)		(184,362)		388,102		0001
USD Interest rate swap, 2.694 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	01/03/2013	01/07/2033		31,000,000	2.694 / (US SOFR Secured Overnight Fina add 26.161 bps)			(297,432)	(4,114,404)		(4,114,404)	(1,750,074)		(184,285)		388,102		0001
USD Interest rate swap, 2.398 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	01/16/2013	01/18/2028		15,000,000	2.398 / (US SOFR Secured Overnight Fina add 26.161 bps)			(177,387)	(519,272)		(519,272)	(116,159)		(83,108)		85,513		0001
USD Interest rate swap, 2.6655 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2013	01/24/2033		19,000,000	2.6655 / (US SOFR Secured Overnight Fina add 26.161 bps)			(186,172)	(2,556,808)		(2,556,808)	(1,072,964)		(117,091)		238,763		0001
USD Interest rate swap, 2.822 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	01/31/2013	02/04/2033		11,000,000	2.822 / (US SOFR Secured Overnight Fina add 26.161 bps)			(94,910)	(1,385,963)		(1,385,963)	(636,669)		(73,855)		138,535		0001
USD Interest rate swap, 2.86125 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/15/2013	02/19/2033		13,000,000	2.86125 / (US SOFR Secured Overnight Fina add 26.161 bps)			(108,235)	(1,615,595)		(1,615,595)	(761,231)		(90,709)		164,260		0001
USD Interest rate swap, 3.0226 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2013	02/21/2043		5,000,000	3.0226 / (US SOFR Secured Overnight Fina add 26.161 bps)			(35,568)	(1,282,710)		(1,282,710)	(428,010)		(36,993)		101,217		0001
USD Interest rate swap, 2.73375 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/26/2013	02/28/2033		6,000,000	2.73375 / (US SOFR Secured Overnight Fina add 26.161 bps)			(55,703)	(787,129)		(787,129)	(345,334)		(40,419)		75,961		0001
USD Interest rate swap, 2.738 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/27/2013	03/01/2033		12,000,000	2.738 / (US SOFR Secured Overnight Fina add 26.161 bps)			(110,998)	(1,569,085)		(1,569,085)	(690,151)		(78,850)		152,020		0001
USD Interest rate swap, 2.497 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2013	03/06/2028		15,000,000	2.497 / (US SOFR Secured Overnight Fina add 26.161 bps)			(165,633)	(515,369)		(515,369)	(157,334)		(91,862)		89,791		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
USD Interest rate swap, 2.8425 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/18/2013	03/20/2033		12,000,000	....2.8425 / (US SOFR Secured Overnight Fina add 26.161 bps)			(101,341)	(1,503,537)		(1,503,537)	(704,242)		(84,917)		152,643		0001
USD Interest rate swap, 2.61 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/20/2013	03/22/2028		23,000,000	2.61 / (US SOFR Secured Overnight Fina add 26.161 bps)			(234,449)	(765,318)		(765,318)	(274,908)		(148,573)		139,798		0001
USD Interest rate swap, 2.62 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/25/2013	03/27/2028		23,000,000	2.62 / (US SOFR Secured Overnight Fina add 26.161 bps)			(232,697)	(762,928)		(762,928)	(280,796)		(149,297)		140,454		0001
USD Interest rate swap, 2.55625 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/28/2013	04/03/2028		15,000,000	.. 2.55625 / (US SOFR Secured Overnight Fina add 26.161 bps)			(154,871)	(474,882)		(474,882)	(180,122)		109,127		92,111		0001
USD Interest rate swap, 2.91 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/28/2013	04/03/2038		11,000,000	2.91 / (US SOFR Secured Overnight Fina add 26.161 bps)			(84,388)	(2,169,006)		(2,169,006)	(832,876)		89,322		186,582		0001
USD Interest rate swap, 2.575 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/02/2013	04/04/2028		15,000,000	.....2.575 / (US SOFR Secured Overnight Fina add 26.161 bps)			(157,720)	(470,455)		(470,455)	(182,525)		107,579		92,195		0001
USD Interest rate swap, 2.88 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/12/2013	04/16/2043		5,000,000	2.88 / (US SOFR Secured Overnight Fina add 26.161 bps)			(40,885)	(1,340,801)		(1,340,801)	(419,865)		39,189		101,687		0001
USD Interest rate swap, 2.42 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/15/2013	04/17/2028		30,000,000	2.42 / (US SOFR Secured Overnight Fina add 26.161 bps)			(349,489)	(1,045,436)		(1,045,436)	(351,774)		200,163		186,581		0001
USD Interest rate swap, 2.621 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/19/2013	04/23/2033		12,000,000	.....2.621 / (US SOFR Secured Overnight Fina add 26.161 bps)			(121,422)	(1,622,900)		(1,622,900)	(689,077)		84,865		153,721		0001
USD Interest rate swap, 2.7903 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2013	04/24/2043		4,000,000	... 2.7903 / (US SOFR Secured Overnight Fina add 26.161 bps)			(35,450)	(1,114,541)		(1,114,541)	(331,022)		29,907		81,404		0001
USD Interest rate swap, 2.7165 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/29/2013	05/01/2038		10,000,000	... 2.7165 / (US SOFR Secured Overnight Fina add 26.161 bps)			(94,241)	(2,151,355)		(2,151,355)	(738,682)		72,939		170,192		0001
USD Interest rate swap, 2.3725 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/29/2013	05/01/2028		22,000,000	....2.3725 / (US SOFR Secured Overnight Fina add 26.161 bps)			(264,090)	(788,350)		(788,350)	(262,803)		141,125		138,535		0001
USD Interest rate swap, 2.6 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	04/30/2013	05/02/2033		10,000,000	.2.6 / (US SOFR Secured Overnight Fina add 26.161 bps)			(103,032)	(1,365,337)		(1,365,337)	(572,469)		67,073		128,344		0001
USD Interest rate swap, 2.68 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	05/03/2013	05/08/2033		12,000,000	2.68 / (US SOFR Secured Overnight Fina add 26.161 bps)			(116,270)	(1,577,815)		(1,577,815)	(696,235)		85,366		154,208		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
USD Interest rate swap, 3.2325 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/31/2013	06/04/2043		39,000,000	....3.2325 / (US SOFR Secured Overnight Fina add 26.161 bps)			(215,789)	(8,860,856)		(8,860,856)	(3,465,361)		320,429		796,349		0001
USD Interest rate swap, 2.785 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2013	06/10/2028		8,000,000	.....2.785 / (US SOFR Secured Overnight Fina add 26.161 bps)			(71,318)	(235,071)		(235,071)	(133,198)		56,386		52,068		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (2.53)	Variable Annuity	Exhibit 5	Interest	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	08/29/2022	05/06/2047		70,000,000	US SOFR Secured Overnight Fina add 0 bps / (2.53)				21,946,022		21,946,022	6,235,474				1,588,553		0001
1119999999. Subtotal - swaps - hedging other - interest rate										26,108,267	371,000	(117,486,815)	(1,406,362,442)	XXX	(1,406,362,442)	(228,410,658)		(1,208,136)		260,568,137	XXX	XXX
USD Total return swap, US SOFR Secured Overnight Fina add 48.161 bps / (SPTR)	Variable Annuity	Exhibit 5	Equity	Goldman Sachs International W22LROWP2IHZNBB6K528	12/01/2016	12/18/2026	24,000	410,376,096	US SOFR Secured Overnight Fina add 48.161 bps / (SPTR)			12,092,223	(62,545)		(62,545)	967,899		91,694		955,098		0001
USD Total return swap, US SOFR Secured Overnight Fina add 49.161 bps / (SPTR)	Variable Annuity	Exhibit 5	Equity	Goldman Sachs International W22LROWP2IHZNBB6K528	12/02/2016	12/18/2026	24,000	412,270,584	US SOFR Secured Overnight Fina add 49.161 bps / (SPTR)			12,122,337	1,622,128		1,622,128	1,968,234		(52,068)		959,508		0001
USD Total return swap, US SOFR Secured Overnight Fina add 49.161 bps / (SPTR)	Variable Annuity	Exhibit 5	Equity	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2016	12/18/2026	24,000	412,747,718	US SOFR Secured Overnight Fina add 49.161 bps / (SPTR)			12,007,536	2,052,919		2,052,919	163,723		75,111		960,618		0001
USD Total return swap, US SOFR Secured Overnight Fina add 60.161 bps / (SPTR)	Variable Annuity	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/11/2017	06/23/2027	22,100	379,111,268	US SOFR Secured Overnight Fina add 60.161 bps / (SPTR)			11,205,143	108,968		108,968	3,208,517		73,938		1,620,180		0001
USD Total return swap, US SOFR Secured Overnight Fina add 66.161 bps / (SPTR)	Variable Annuity	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/16/2017	06/23/2027	21,500	368,818,654	US SOFR Secured Overnight Fina add 66.161 bps / (SPTR)			11,054,233	274,129		274,129	2,991,381		72,681		1,576,193		0001
USD Total return swap, US SOFR Secured Overnight Fina add 65.161 bps / (SPTR)	Variable Annuity	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	08/29/2017	09/17/2027	29,160	495,950,422	US SOFR Secured Overnight Fina add 65.161 bps / (SPTR)			15,110,357	(3,584,998)		(3,584,998)	(2,880,396)		130,625		2,434,567		0001
USD Total return swap, US SOFR Secured Overnight Fina add 69.161 bps / (SPTR)	Variable Annuity	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/12/2017	12/21/2027	19,300	331,079,052	US SOFR Secured Overnight Fina add 69.161 bps / (SPTR)			9,952,411	163,841		163,841	(231,427)		90,982		1,832,187		0001
USD Total return swap, US SOFR Secured Overnight Fina add 68.161 bps / (SPTR)	Variable Annuity	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/14/2017	12/17/2027	9,639	165,074,564	US SOFR Secured Overnight Fina add 68.161 bps / (SPTR)			4,999,143	(95,910)		(95,910)	2,179,418		25,221		909,368		0001
USD Total return swap, US SOFR Secured Overnight Fina add 60.161 bps / (SPTR)	Variable Annuity	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/26/2020	06/28/2030	16,000	275,695,152	US SOFR Secured Overnight Fina add 60.161 bps / (SPTR)			7,996,621	(1,189,884)		(1,189,884)	(2,552,177)		(25,328)		2,667,429		0001
USD Total return swap, US Fed Funds Effect Rate add 56 bps / (SPTR)	Variable Annuity	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/04/2020	12/20/2030	13,200	229,836,539	....US Fed Funds Effect Rate add 56 bps / (SPTR)			6,544,647	372,096		372,096	1,917,017		5,242		2,361,346		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
USD Total return swap, US SOFR Secured Overnight Fina add 65 bps / (SPTR)	Variable Annuity	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	12/05/2023	12/16/2033	5,000	85,039,512	US SOFR Secured Overnight Fina add 65 bps / (SPTR)			2,581,171	(2,754,214)		(2,754,214)	(922,406)		14,032		1,141,805		0001
USD Total return swap, US SOFR Secured Overnight Fina add 62.75 bps / (SPTR)	Variable Annuity	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2023	12/16/2033	20,200	343,559,620	US SOFR Secured Overnight Fina add 62.75 bps / (SPTR)			10,373,542	(11,711,417)		(11,711,417)	(3,736,480)		56,486		4,612,891		0001
USD Total return swap, US SOFR Secured Overnight Fina add 62 bps / (SPTR)	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	12/07/2023	12/16/2033	15,200	258,520,110	US SOFR Secured Overnight Fina add 62 bps / (SPTR)			7,787,892	(8,903,842)		(8,903,842)	(2,121,785)		36,946		3,471,086		0001
USD Total return swap, US SOFR Secured Overnight Fina add 73 bps / (SPTR)	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	06/03/2024	06/16/2034	8,500	147,567,748	US SOFR Secured Overnight Fina add 73 bps / (SPTR)			4,527,695	(769,669)		(769,669)	1,361,290		44,989		2,048,896		0001
USD Total return swap, US SOFR Secured Overnight Fina add 75.5 bps / (SPTR)	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	06/27/2024	06/16/2034	8,000	138,887,292	US SOFR Secured Overnight Fina add 75.5 bps / (SPTR)			4,285,234	(446,638)		(446,638)	1,287,597		42,891		1,928,373		0001
USD Total return swap, US SOFR Secured Overnight Fina add 74 bps / (SPTR)	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	07/09/2024	06/16/2034	25,900	449,647,608	US SOFR Secured Overnight Fina add 74 bps / (SPTR)			13,827,537	(1,985,536)		(1,985,536)	4,156,197		137,392		6,243,107		0001
USD Total return swap, US SOFR Secured Overnight Fina add 92 bps / (SPTR)	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	12/13/2024	12/15/2034	72,000	1,207,733,099	US SOFR Secured Overnight Fina add 92 bps / (SPTR)			38,852,728	(20,343,041)		(20,343,041)	(1,466,617)		699,120		17,300,891		0001
USD Total return swap, SPTR / (US SOFR Secured Overnight Fina add 92 bps)	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	12/13/2024	12/18/2026	72,000	1,207,733,099	SPTR / (US SOFR Secured Overnight Fina add 92 bps)			(38,852,728)	12,434,447		12,434,447	1,959,264		(699,120)		2,810,846		0001
USD Total return swap, US SOFR Secured Overnight Fina add 7 bps / (LBUSTRUU)	Variable Annuity	Exhibit 5	Credit	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	09/24/2025	10/01/2026	58,000	135,816,860	US SOFR Secured Overnight Fina add 7 bps / (LBUSTRUU)			3,855,382	3,980,089		3,980,089	3,328,693		(21,547)		35,791		0001
USD Total return swap, US SOFR Secured Overnight Fina add 6 bps / (LBUSTRUU)	Variable Annuity	Exhibit 5	Credit	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/24/2025	10/01/2026	58,000	135,816,860	US SOFR Secured Overnight Fina add 6 bps / (LBUSTRUU)			3,845,335	3,982,447		3,982,447	3,501,457		(20,770)		35,791		0001
USD Total return swap, SPTR / (US SOFR Secured Overnight Fina add 69 bps)	Variable Annuity	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/08/2025	12/18/2026	72,000	1,235,113,560	SPTR / (US SOFR Secured Overnight Fina add 69 bps)			(37,146,476)	(1,543,756)		(1,543,756)	(10,379,586)		(163,182)		2,874,570		0001
USD Total return swap, SPTR / (US SOFR Secured Overnight Fina add 73.5 bps)	Variable Annuity	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/12/2025	12/17/2027	43,600	746,680,215	SPTR / (US SOFR Secured Overnight Fina add 73.5 bps)			(23,130,305)	2,560		2,560	464,751		(25,578)		4,113,335		0001
USD Total return swap, US SOFR Secured Overnight Fina add 3 bps / (LBUSTRUU)	Variable Annuity	Exhibit 5	Credit	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/25/2026	03/01/2027	94,550	221,404,899	US SOFR Secured Overnight Fina add 3 bps / (LBUSTRUU)			4,847,073	6,392,019		6,392,019	5,693,953		698,065		716,959		0001
USD Total return swap, US SOFR Secured Overnight Fina add 0 bps / (LBUSTRUU)	Variable Annuity	Exhibit 5	Credit	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/25/2026	03/01/2027	73,450	171,995,662	US SOFR Secured Overnight Fina add 0 bps / (LBUSTRUU)			3,734,362	5,033,587		5,033,587	4,495,603		537,984		556,961		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
USD Total return swap, US SOFR Secured Overnight Fina add 2 bps / (LBUSTRUU)	Variable Annuity	Exhibit 5	Credit	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/05/2026	03/01/2027	44,300	103,735,981	US SOFR Secured Overnight Fina add 2 bps / (LBUSTRUU)			2,186,308	2,952,520		2,952,520	2,626,316		326,204		335,921		0001
USD Total return swap, US SOFR Secured Overnight Fina add 22.5 bps / (NDDUEAFE)	Variable Annuity	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/19/2027	31,950	375,174,121	US SOFR Secured Overnight Fina add 22.5 bps / (NDDUEAFE)			7,348,788	1,312,091		1,312,091	884,523		427,569		1,285,272		0001
USD Total return swap, US SOFR Secured Overnight Fina add 17 bps / (NDDUEAFE)	Variable Annuity	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/13/2026	03/19/2027	40,500	475,572,850	US SOFR Secured Overnight Fina add 17 bps / (NDDUEAFE)			9,163,945	1,409,823		1,409,823	875,101		534,723		1,629,218		0001
USD Total return swap, US SOFR Secured Overnight Fina add 15 bps / (NDUEEGF)	Variable Annuity	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/13/2026	03/19/2027	203,000	194,955,313	US SOFR Secured Overnight Fina add 15 bps / (NDUEEGF)			3,709,556	3,080,929		3,080,929	2,884,654		196,275		667,878		0001
USD Total return swap, SPTR / (US SOFR Secured Overnight Fina add 58 bps)	Variable Annuity	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/16/2026	09/17/2027	29,160	495,950,481	SPTR / (US SOFR Secured Overnight Fina add 58 bps)			(10,548,306)	4,058,622		4,058,622	5,019,874		(961,252)		2,434,567		0001
USD Total return swap, SPTR / (US SOFR Secured Overnight Fina add 58.5 bps)	Variable Annuity	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/16/2026	12/17/2027	19,300	331,079,052	SPTR / (US SOFR Secured Overnight Fina add 58.5 bps)			(6,868,323)	257,094		257,094	626,696		(369,602)		1,823,859		0001
USD Total return swap, SPTR / (US SOFR Secured Overnight Fina add 58 bps)	Variable Annuity	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/16/2026	12/17/2027	9,639	165,074,555	SPTR / (US SOFR Secured Overnight Fina add 58 bps)			(3,490,343)	275,656		275,656	560,341		(284,685)		909,368		0001
USD Total return swap, US SOFR Secured Overnight Fina add 2.5 bps / (LBUSTRUU)	Variable Annuity	Exhibit 5	Credit	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/25/2026	04/01/2027	25,000	58,541,750	US SOFR Secured Overnight Fina add 2.5 bps / (LBUSTRUU)			1,096,634	1,661,507		1,661,507	1,477,176		184,332		207,550		0001
USD Total return swap, US SOFR Secured Overnight Fina add 2 bps / (LBUSTRUU)	Variable Annuity	Exhibit 5	Credit	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	03/26/2026	04/01/2027	195,000	456,625,650	US SOFR Secured Overnight Fina add 2 bps / (LBUSTRUU)			8,541,684	13,371,115		13,371,115	11,935,229		1,435,886		1,618,894		0001
USD Total return swap, US SOFR Secured Overnight Fina add -2 bps / (LBUSTRUU)	Variable Annuity	Exhibit 5	Credit	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/30/2026	04/01/2027	45,000	105,375,150	US SOFR Secured Overnight Fina add -2 bps / (LBUSTRUU)			1,949,160	2,963,486		2,963,486	2,635,640		327,846		373,591		0001
USD Total return swap, US SOFR Secured Overnight Fina add 0 bps / (LBUSTRUU)	Variable Annuity	Exhibit 5	Credit	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/28/2026	05/01/2027	60,000	140,500,200	US SOFR Secured Overnight Fina add 0 bps / (LBUSTRUU)			2,185,744	4,111,847		4,111,847	3,672,378		439,469		537,820		0001
USD Total return swap, US SOFR Secured Overnight Fina add 1 bps / (LBUSTRUU)	Variable Annuity	Exhibit 5	Credit	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	05/21/2026	05/28/2027	42,500	99,520,975	US SOFR Secured Overnight Fina add 1 bps / (LBUSTRUU)			1,241,911	2,873,855		2,873,855	2,562,317		311,538		404,596		0001
USD Total return swap, US SOFR Secured Overnight Fina add -5 bps / (LBUSTRUU)	Variable Annuity	Exhibit 5	Credit	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	05/29/2026	05/28/2027	85,000	199,041,950	US SOFR Secured Overnight Fina add -5 bps / (LBUSTRUU)			2,441,801	5,629,572		5,629,572	5,015,284		614,288		809,193		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
USD Total return swap, US SOFR Secured Overnight Fina add -7 bps / (LBUSTRUU)	Variable Annuity	Exhibit 5	Credit	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	05/29/2026	05/28/2027	85,000	199,041,950	US SOFR Secured Overnight Fina add -7 bps / (LBUSTRUU)			2,431,385	5,813,506		5,813,506	5,202,536		610,971		809,193		0001
USD Total return swap, US SOFR Secured Overnight Fina add -3 bps / (LBUSTRUU)	Variable Annuity	Exhibit 5	Credit	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/24/2026	07/01/2027	85,000	199,041,950	US SOFR Secured Overnight Fina add -3 bps / (LBUSTRUU)			1,856,274	5,572,581		5,572,581	4,954,975		617,605		863,472		0001
USD Total return swap, US SOFR Secured Overnight Fina add -5 bps / (LBUSTRUU)	Variable Annuity	Exhibit 5	Credit	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	06/24/2026	07/01/2027	170,000	398,083,900	US SOFR Secured Overnight Fina add -5 bps / (LBUSTRUU)			3,694,056	11,633,648		11,633,648	10,405,072		1,228,576		1,726,943		0001
USD Total return swap, US SOFR Secured Overnight Fina add 4 bps / (LBUSTRUU)	Variable Annuity	Exhibit 5	Credit	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	08/25/2026	09/01/2027	42,000	98,350,140	US SOFR Secured Overnight Fina add 4 bps / (LBUSTRUU)			320,443	2,831,688		2,831,688	2,511,244		320,443		471,528		0001
USD Total return swap, SPTR / (US SOFR Secured Overnight Fina add 84 bps)	Variable Annuity	Exhibit 5	Equity	Citibank, N.A. E57ODZWZ7FF32TWEFA76	09/09/2026	12/17/2029	62,000	1,061,141,036	SPTR / (US SOFR Secured Overnight Fina add 84 bps)			(2,727,781)	(2,099,854)		(2,099,854)	627,928		(2,727,781)		9,511,709		0001
USD Total return swap, SPTR / (US SOFR Secured Overnight Fina add 87.75 bps)	Variable Annuity	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/10/2026	12/20/2030	13,200	229,836,539	SPTR / (US SOFR Secured Overnight Fina add 87.75 bps)			(499,136)	(3,927,197)		(3,927,197)	(3,683,695)		(243,502)		2,361,346		0001
USD Total return swap, SPTR / (US SOFR Secured Overnight Fina add 90 bps)	Variable Annuity	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/10/2026	03/21/2031	25,500	444,002,405	SPTR / (US SOFR Secured Overnight Fina add 90 bps)			(968,901)	(7,687,200)		(7,687,200)	(7,214,578)		(472,622)		4,696,257		0001
USD Total return swap, US SOFR Secured Overnight Fina add 37 bps / (NDDUEAFE)	Variable Annuity	Exhibit 5	Equity	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/11/2026	09/17/2027	19,600	230,153,764	US SOFR Secured Overnight Fina add 37 bps / (NDDUEAFE)			244,563	965,594		965,594	721,032		244,563		1,129,800		0001
USD Total return swap, US SOFR Secured Overnight Fina add 43 bps / (RU20INTR)	Variable Annuity	Exhibit 5	Equity	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/11/2026	09/17/2027	12,500	197,642,875	US SOFR Secured Overnight Fina add 43 bps / (RU20INTR)			260,019	5,443,545		5,443,545	5,183,526		260,019		970,208		0001
USD Total return swap, US SOFR Secured Overnight Fina add 60.161 bps / (SPTR)	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	08/29/2022	12/17/2029	15,500	262,453,332	US SOFR Secured Overnight Fina add 60.161 bps / (SPTR)			7,873,711	(4,967,441)		(4,967,441)	(2,186,817)		27,727		2,352,543		0001
USD Total return swap, US SOFR Secured Overnight Fina add 59.161 bps / (SPTR)	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	08/29/2022	12/17/2029	46,500	796,344,771	US SOFR Secured Overnight Fina add 59.161 bps / (SPTR)			23,381,007	(6,434,436)		(6,434,436)	10,605,360		(86,123)		7,138,165		0001
USD Total return swap, US Fed Funds Effect Rate add 55 bps / (SPTR)	Variable Annuity	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/11/2020	12/20/2030	13,200	229,836,539	US Fed Funds Effect Rate add 55 bps / (SPTR)			6,529,073	273,463		273,463	1,921,499		5,253		2,361,346		0001
USD Total return swap, US Fed Funds Effect Rate add 57 bps / (SPTR)	Variable Annuity	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	01/12/2021	03/21/2031	25,500	444,002,405	US Fed Funds Effect Rate add 57 bps / (SPTR)			12,766,587	155,451		155,451	3,481,545		55,733		4,696,257		0001
USD Total return swap, US SOFR Secured Overnight Fina add 61 bps / (CLXRX)	Variable Annuity	Exhibit 5	Equity	Ameriprise Financial Inc 6ZLKQF7QB6JAEKQS5388	01/15/2026	01/15/2027	2,550,381	144,963,656	US SOFR Secured Overnight Fina add 61 bps / (CLXRX)			(1,093,760)	(11,269,781)		(11,269,781)	(10,176,020)		(1,093,760)		391,447		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
USD Total return swap, US SOFR Secured Overnight Fina add 59 bps / (COFYX)	Variable Annuity	Exhibit 5	Equity	Ameriprise Financial Inc 6ZLKQF7QB6JAEKQS5388	02/04/2026	02/17/2027	3,081,960	122,353,812	US SOFR Secured Overnight Fina add 59 bps / (COFYX)			3,445,252	(12,396,023)		(12,396,023)	(15,841,274)		3,445,252		377,395		0001
USD Total return swap, US SOFR Secured Overnight Fina add 54 bps / (CXXRX)	Variable Annuity	Exhibit 5	Equity	Ameriprise Financial Inc 6ZLKQF7QB6JAEKQS5388	02/12/2026	10/15/2026	3,067,485	74,386,511	US SOFR Secured Overnight Fina add 54 bps / (CXXRX)			(3,066,026)	(2,575,229)		(2,575,229)	490,798		(3,066,026)		75,920		0001
USD Total return swap, US SOFR Secured Overnight Fina add 54 bps / (CMGYX)	Variable Annuity	Exhibit 5	Equity	Ameriprise Financial Inc 6ZLKQF7QB6JAEKQS5388	02/12/2026	10/15/2026	1,904,128	55,619,579	US SOFR Secured Overnight Fina add 54 bps / (CMGYX)			1,495,021	(5,778,748)		(5,778,748)	(7,273,769)		1,495,021		56,766		0001
USD Total return swap, US SOFR Secured Overnight Fina add 59 bps / (FLCOX)	Variable Annuity	Exhibit 5	Equity	Ameriprise Financial Inc 6ZLKQF7QB6JAEKQS5388	03/06/2026	04/15/2027	3,770,140	80,831,802	US SOFR Secured Overnight Fina add 59 bps / (FLCOX)			1,964,399	(10,213,153)		(10,213,153)	(12,177,552)		1,964,399		297,453		0001
USD Total return swap, US SOFR Secured Overnight Fina add 59 bps / (FSPGX)	Variable Annuity	Exhibit 5	Equity	Ameriprise Financial Inc 6ZLKQF7QB6JAEKQS5388	03/06/2026	05/13/2027	3,312,733	144,865,814	US SOFR Secured Overnight Fina add 59 bps / (FSPGX)			3,451,006	(14,504,006)		(14,504,006)	(17,955,013)		3,451,006		570,082		0001
USD Total return swap, US SOFR Secured Overnight Fina add 46 bps / (VPADX)	Variable Annuity	Exhibit 5	Equity	Ameriprise Financial Inc 6ZLKQF7QB6JAEKQS5388	03/11/2026	04/15/2027	158,063	19,727,843	US SOFR Secured Overnight Fina add 46 bps / (VPADX)			457,952	(2,504,148)		(2,504,148)	(2,962,101)		457,952		72,596		0001
USD Total return swap, US SOFR Secured Overnight Fina add 46 bps / (VITAX)	Variable Annuity	Exhibit 5	Equity	Ameriprise Financial Inc 6ZLKQF7QB6JAEKQS5388	03/11/2026	12/16/2026	254,502	95,792,008	US SOFR Secured Overnight Fina add 46 bps / (VITAX)			1,829,776	(33,357,671)		(33,357,671)	(35,187,447)		1,829,776		220,067		0001
USD Total return swap, US SOFR Secured Overnight Fina add 46 bps / (VITAX)	Variable Annuity	Exhibit 5	Equity	Ameriprise Financial Inc 6ZLKQF7QB6JAEKQS5388	03/11/2026	11/18/2026	254,502	95,792,008	US SOFR Secured Overnight Fina add 46 bps / (VITAX)			1,829,776	(33,357,671)		(33,357,671)	(35,187,447)		1,829,776		174,891		0001
USD Total return swap, US SOFR Secured Overnight Fina add 56 bps / (FSPSX)	Variable Annuity	Exhibit 5	Equity	Ameriprise Financial Inc 6ZLKQF7QB6JAEKQS5388	03/18/2026	03/10/2027	1,764,120	107,805,373	US SOFR Secured Overnight Fina add 56 bps / (FSPSX)			2,473,115	(7,864,628)		(7,864,628)	(10,337,743)		2,473,115		359,351		0001
USD Total return swap, US SOFR Secured Overnight Fina add 7 bps / (LBUSTRUU)	Variable Annuity	Exhibit 5	Credit	Ameriprise Financial Inc 6ZLKQF7QB6JAEKQS5388	04/14/2026	10/15/2026	4,769	11,284,694	US SOFR Secured Overnight Fina add 7 bps / (LBUSTRUU)			197,054	606,282		606,282	409,228		197,054		11,517		0001
USD Total return swap, US SOFR Secured Overnight Fina add 87 bps / (CEKYX)	Variable Annuity	Exhibit 5	Equity	Ameriprise Financial Inc 6ZLKQF7QB6JAEKQS5388	06/16/2026	06/16/2027	3,835,916	86,461,547	US SOFR Secured Overnight Fina add 87 bps / (CEKYX)			1,146,763	4,100,418		4,100,418	2,953,655		1,146,763		364,554		0001
USD Total return swap, US SOFR Secured Overnight Fina add 87 bps / (CRIYX)	Variable Annuity	Exhibit 5	Credit	Ameriprise Financial Inc 6ZLKQF7QB6JAEKQS5388	06/16/2026	06/16/2027	4,014,069	36,768,872	US SOFR Secured Overnight Fina add 87 bps / (CRIYX)			(28,846)	1,857,766		1,857,766	1,886,612		(28,846)		155,031		0001
USD Total return swap, US SOFR Secured Overnight Fina add 82 bps / (CIOYX)	Variable Annuity	Exhibit 5	Credit	Ameriprise Financial Inc 6ZLKQF7QB6JAEKQS5388	07/14/2026	07/14/2027	5,143,540	45,314,587	US SOFR Secured Overnight Fina add 82 bps / (CIOYX)			(163,825)	1,430,673		1,430,673	1,594,497		(163,825)		201,241		0001
USD Total return swap, US SOFR Secured Overnight Fina add 82 bps / (RGERX)	Variable Annuity	Exhibit 5	Equity	Ameriprise Financial Inc 6ZLKQF7QB6JAEKQS5388	07/14/2026	07/14/2027	1,679,642	39,992,276	US SOFR Secured Overnight Fina add 82 bps / (RGERX)			385,577	519,948		519,948	134,371		385,577		177,605		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
USD Total return swap, US SOFR Secured Overnight Fina add 82 bps / (CMVYX)	Variable Annuity	Exhibit 5	Equity	Ameriprise Financial Inc 6ZLKQF7QB6JAEKQS5388	07/14/2026	07/14/2027	2,280,867	40,143,259	US SOFR Secured Overnight Fina add 82 bps / (CMVYX)			299,538	1,189,076		1,189,076	889,538		299,538		178,275		0001
USD Total return swap, US SOFR Secured Overnight Fina add 6 bps / (CTBYX)	Variable Annuity	Exhibit 5	Credit	Ameriprise Financial Inc 6ZLKQF7QB6JAEKQS5388	07/14/2026	07/14/2027	2,723,044	82,399,311	US SOFR Secured Overnight Fina add 6 bps / (CTBYX)			(291,919)	3,547,573		3,547,573	3,839,492		(291,919)		365,933		0001
USD Total return swap, US SOFR Secured Overnight Fina add 84 bps / (FLCOX)	Variable Annuity	Exhibit 5	Equity	Ameriprise Financial Inc 6ZLKQF7QB6JAEKQS5388	08/06/2026	04/15/2027	278,394	7,071,208	US SOFR Secured Overnight Fina add 84 bps / (FLCOX)			48,157	251,385		251,385	203,228		48,157		26,021		0001
USD Total return swap, COFYX / (US SOFR Secured Overnight Fina add 84 bps)	Variable Annuity	Exhibit 5	Equity	Ameriprise Financial Inc 6ZLKQF7QB6JAEKQS5388	08/06/2026	02/17/2027	176,798	8,000,110	COFYX / (US SOFR Secured Overnight Fina add 84 bps)			(54,483)	(126,971)		(126,971)	(72,487)		(54,483)		24,676		0001
USD Total return swap, US SOFR Secured Overnight Fina add 79 bps / (CSAZX)	Variable Annuity	Exhibit 5	Equity	Ameriprise Financial Inc 6ZLKQF7QB6JAEKQS5388	08/12/2026	08/12/2027	1,111,691	16,186,221	US SOFR Secured Overnight Fina add 79 bps / (CSAZX)			97,018	619,513		619,513	522,495		97,018		75,343		0001
USD Total return swap, US SOFR Secured Overnight Fina add 79 bps / (CSGYX)	Variable Annuity	Exhibit 5	Equity	Ameriprise Financial Inc 6ZLKQF7QB6JAEKQS5388	08/12/2026	08/12/2027	1,524,661	67,085,084	US SOFR Secured Overnight Fina add 79 bps / (CSGYX)			402,100	7,674,733		7,674,733	7,272,633		402,100		312,264		0001
USD Total return swap, US SOFR Secured Overnight Fina add 79 bps / (SLVIX)	Variable Annuity	Exhibit 5	Equity	Ameriprise Financial Inc 6ZLKQF7QB6JAEKQS5388	08/12/2026	08/12/2027	1,520,294	75,072,118	US SOFR Secured Overnight Fina add 79 bps / (SLVIX)			449,973	4,661,188		4,661,188	4,211,214		449,973		349,442		0001
USD Total return swap, US SOFR Secured Overnight Fina add 79 bps / (NIPAX)	Variable Annuity	Exhibit 5	Credit	Ameriprise Financial Inc 6ZLKQF7QB6JAEKQS5388	08/12/2026	08/12/2027	1,361,277	14,769,855	US SOFR Secured Overnight Fina add 79 bps / (NIPAX)			(2,541)	419,455		419,455	421,996		(2,541)		68,750		0001
USD Total return swap, US SOFR Secured Overnight Fina add 85 bps / (CPXRX)	Variable Annuity	Exhibit 5	Equity	Ameriprise Financial Inc 6ZLKQF7QB6JAEKQS5388	09/14/2026	09/14/2027	4,935,117	78,764,467	US SOFR Secured Overnight Fina add 85 bps / (CPXRX)			153,372	1,880,663		1,880,663	1,727,291		153,372		384,971		0001
USD Total return swap, US SOFR Secured Overnight Fina add 85 bps / (CKKRX)	Variable Annuity	Exhibit 5	Credit	Ameriprise Financial Inc 6ZLKQF7QB6JAEKQS5388	09/14/2026	09/14/2027	3,196,535	40,052,584	US SOFR Secured Overnight Fina add 85 bps / (CKKRX)			(62,209)	800,856		800,856	863,064		(62,209)		195,762		0001
1149999999. Subtotal - swaps - hedging other - total return												191,955,191	(69,829,252)	XXX	(69,829,252)	(31,091,466)		20,211,500		121,781,642	XXX	XXX
1169999999. Subtotal - swaps - hedging other										26,108,267	371,000	74,468,376	(1,476,191,695)	XXX	(1,476,191,695)	(259,502,123)		19,003,363		382,349,779	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										48,781,516	371,000	(184,433,396)	(3,143,055,514)	XXX	(3,143,055,514)	(556,384,503)		4,693,104		431,533,225	XXX	XXX
1369999999. Total swaps - credit default														XXX							XXX	XXX
1379999999. Total swaps - foreign exchange														XXX							XXX	XXX
1389999999. Total swaps - total return												191,955,191	(69,829,252)	XXX	(69,829,252)	(31,091,466)		20,211,500		121,781,642	XXX	XXX
1399999999. Total swaps - other														XXX							XXX	XXX
1409999999. Total swaps										48,781,516	371,000	7,521,795	(3,212,884,766)	XXX	(3,212,884,766)	(587,475,969)		24,904,603		553,314,867	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1479999999. Subtotal - forwards														XXX							XXX	XXX
Rider claims less rider fees in VA contracts - 75% Rho - 10 year straight line amortization	Variable Annuity	Exhibit 5	Interest									70,073,833				357,951,845						0005
1499999999. Subtotal - SSAP No. 108 adjustments - recognized and deferred assets or liabilities												70,073,833		XXX		357,951,845					XXX	XXX
1509999999. Subtotal - SSAP No. 108 adjustments												70,073,833		XXX		357,951,845					XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108										22,673,249		(66,946,581)	(1,736,693,071)	XXX	(1,736,693,071)	(327,973,846)		5,901,240		170,965,087	XXX	XXX
1709999999. Subtotal - hedging other										434,337,789	(220,483,859)	74,468,376	(1,105,078,272)	XXX	(1,105,078,271)	(208,557,537)	(3,213,465)	19,003,363		382,349,779	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												70,073,833		XXX		357,951,845					XXX	XXX
1759999999 - Totals										457,011,038	(220,483,859)	77,595,628	(2,841,771,344)	XXX	(2,841,771,343)	(178,579,538)	(3,213,465)	24,904,603		553,314,867	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
{BLANK}	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Economically hedge the variable annuities living benefits exposure.
0002	Economically hedge the indexed universal life exposure.
0005	Rider claims less rider fees in VA Contracts - 100% effective.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
SFRU6	380	95,000,000	3 MONTH SOFR FUT Sep26	Variable Annuity	Exhibit 5	Interest	12/15/2026	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/15/2026	96.0118	96.0325	16,625	16,625				19,690	19,690	76,000	0001	2,500
SFRU28	100	25,000,000	3 MONTH SOFR FUT Sep28	Variable Annuity	Exhibit 5	Interest	12/19/2028	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/17/2026	95.4960	95.1400	(7,500)	(7,500)				(88,996)	(88,996)	75,000	0001	2,500
FVZ6	2,152	215,200,000	US 5YR NOTE (CBT) Dec26	Variable Annuity	Exhibit 5	Interest	12/31/2026	Chicago Board of Trade 549300EX04Q2QBFQTQ27	08/21/2026	106.1420	103.2969	(252,189)	(252,189)				(6,122,709)	(6,122,709)	2,690,000	0001	1,000
TYZ6	744	74,400,000	US 10YR NOTE (CBT)Dec26	Variable Annuity	Exhibit 5	Interest	12/21/2026	Chicago Board of Trade 549300EX04Q2QBFQTQ27	08/21/2026	106.3774	104.2031	(290,409)	(290,409)				(1,617,671)	(1,617,671)	1,395,000	0001	1,000
USZ6	325	32,500,000	US LONG BOND(CBT) Dec26	Variable Annuity	Exhibit 5	Interest	12/21/2026	Chicago Board of Trade 549300EX04Q2QBFQTQ27	08/21/2026	107.8916	102.6563	(388,208)	(388,208)				(1,701,488)	(1,701,488)	1,202,500	0001	1,000
UXYZ6	803	80,300,000	US 10yr Ultra Fut Dec26	Variable Annuity	Exhibit 5	Interest	12/21/2026	Chicago Board of Trade 549300EX04Q2QBFQTQ27	08/21/2026	109.4631	105.0000	(238,391)	(238,391)				(3,583,856)	(3,583,856)	2,047,650	0001	1,000
WNZ6	585	58,500,000	US ULTRA BOND CBT Dec26	Variable Annuity	Exhibit 5	Interest	12/21/2026	Chicago Board of Trade 549300EX04Q2QBFQTQ27	08/21/2026	109.7989	103.5938	(625,850)	(625,850)				(3,630,018)	(3,630,018)	3,012,750	0001	1,000
MESZ6	3,416	291,322,115	MSCI EmgMkt Dec26	Variable Annuity	Exhibit 5	Equity	12/18/2026	ICE Futures US Indices 5493004R83R1LVX2IL36	09/14/2026	1,705.6842	1,711.0000	(2,886,520)	(2,886,520)				907,940	907,940	15,972,704	0001	50
NQZ6	1,011	600,147,971	NASDAQ 100 E-MINI Dec26	Variable Annuity	Exhibit 5	Equity	12/18/2026	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/14/2026	29,681.0326	30,698.7500	1,728,810	1,728,810				20,578,247	20,578,247	42,151,623	0001	20
RTYZ6	492	71,748,202	E-Mini Russ 2000 Dec26	Variable Annuity	Exhibit 5	Equity	12/18/2026	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/11/2026	2,916.6432	2,817.5000	(287,820)	(287,820)				(2,438,923)	(2,438,923)	5,092,200	0001	50
TPZ6	84	21,869,696	TOPIX INDX FUTR Dec26	Variable Annuity	Exhibit 5	Equity	12/10/2026	Osaka Exchange 3538001249AILNPRUX57	09/09/2026	26.0360	26.1712	285,469	285,469				268,035	268,035	1,171,797	0001	10,000
SFRZ28	600	150,000,000	3 MONTH SOFR FUT Dec28	Variable Annuity	Exhibit 5	Interest	03/20/2029	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/17/2026	95.5160	95.1550	(52,500)	(52,500)				(541,476)	(541,476)	420,000	0001	2,500
ESZ6	12	4,636,608	S&P500 EMINI FUT Dec26	Equity Indexed Annuity	Exhibit 5	Equity	12/18/2026	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/11/2026	7,727.7296	7,715.5000	(9,900)	(9,900)				(7,338)	(7,338)	281,460	0003	50
1539999999. Subtotal - long futures - hedging other												(3,008,381)	(3,008,381)				2,041,437	2,041,437	75,588,683	XXX	XXX
1579999999. Subtotal - long futures												(3,008,381)	(3,008,381)				2,041,437	2,041,437	75,588,683	XXX	XXX
SFRZ6	1,180	295,000,000	3 MONTH SOFR FUT Dec26	Variable Annuity	Exhibit 5	Interest	03/16/2027	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	11/24/2025	96.3222	95.7000	(103,250)	(103,250)				1,835,385	1,835,385	578,200	0001	2,500
SFRH7	780	195,000,000	3 MONTH SOFR FUT Mar27	Variable Annuity	Exhibit 5	Interest	06/15/2027	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/15/2026	95.9486	95.3900	(58,500)	(58,500)				1,089,331	1,089,331	565,500	0001	2,500
SFRM7	1,000	250,000,000	3 MONTH SOFR FUT Jun27	Variable Annuity	Exhibit 5	Interest	09/14/2027	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	03/10/2026	96.0901	95.1950	(37,500)	(37,500)				2,237,656	2,237,656	825,000	0001	2,500
SFRU7	940	235,000,000	3 MONTH SOFR FUT Sep27	Variable Annuity	Exhibit 5	Interest	12/14/2027	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	03/10/2026	96.2422	95.1200						2,637,195	2,637,195	775,500	0001	2,500
SFRZ7	1,270	317,500,000	3 MONTH SOFR FUT Dec27	Variable Annuity	Exhibit 5	Interest	03/14/2028	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	03/10/2026	96.3279	95.1150	47,625	47,625				3,851,028	3,851,028	1,047,750	0001	2,500
SFRH8	1,270	317,500,000	3 MONTH SOFR FUT Mar28	Variable Annuity	Exhibit 5	Interest	06/20/2028	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	03/10/2026	96.3288	95.1200	79,375	79,375				3,838,041	3,838,041	1,047,750	0001	2,500
SFRM8	640	160,000,000	3 MONTH SOFR FUT Jun28	Variable Annuity	Exhibit 5	Interest	09/19/2028	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/17/2026	96.0440	95.1300	48,000	48,000				1,462,346	1,462,346	512,000	0001	2,500
TUZ6	1,106	221,200,000	US 2YR NOTE (CBT) Dec26	Variable Annuity	Exhibit 5	Interest	12/31/2026	Chicago Board of Trade 549300EX04Q2QBFQTQ27	08/21/2026	102.9011	101.6523	17,280	17,280				2,762,153	2,762,153	1,327,200	0001	2,000
BPZ6	892	73,991,400	BP CURRENCY FUT Dec26	Variable Annuity	Exhibit 5	FX Currency	12/14/2026	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/28/2026	132.7141	132.6700	(189,550)	(189,550)				24,575	24,575	1,516,400	0001	625
ECZ6	129	18,522,642	EURO FX CURR FUT Dec26	Variable Annuity	Exhibit 5	FX Currency	12/14/2026	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/22/2026	1.1487	1.1367	16,125	16,125				192,878	192,878	270,900	0001	125,000
JYZ6	890	71,599,915	JPN YEN CURR FUT Dec26	Variable Annuity	Exhibit 5	FX Currency	12/14/2026	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/03/2026	64.3565	63.9400	61,188	61,188				463,309	463,309	2,492,000	0001	1,250
ESZ6	355	137,644,389	S&P500 EMINI FUT Dec26	Variable Annuity	Exhibit 5	Equity	12/18/2026	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/17/2026	7,754.5638	7,715.5000	186,287	186,287				693,383	693,383	8,326,525	0001	50
MFSZ6	26	4,171,310	MSCI EAFE Dec26	Variable Annuity	Exhibit 5	Equity	12/18/2026	ICE Futures US Indices 5493004R83R1LVX2IL36	09/14/2026	3,208.6488	3,136.6000	21,450	21,450				93,663	93,663	129,250	0001	50
NKZ6	442	185,312,704	NIKKEI 225 (OSE) Dec26	Variable Annuity	Exhibit 5	Equity	12/10/2026	Osaka Exchange 3538001249AILNPRUX57	09/10/2026	419.2581	425.2184	(3,116,532)	(3,116,532)				(6,631,093)	(6,631,093)	12,904,030	0001	1,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
VGZ6	1,303	94,421,250	EURO STOXX 50 Dec26	Variable Annuity	Exhibit 5	Equity	12/18/2026	Eurex 529900LN3S50JPU47S06	09/14/2026	7,246.2669	7,129.9052	496,552	496,552				286,173	286,173	6,547,814	0001	10
Z Z6	743	106,350,035	FTSE 100 IDX FUT Dec26	Variable Annuity	Exhibit 5	Equity	12/18/2026	ICE Futures Europe Financials 549300UF4R84F48NCH34	09/15/2026	14,313.4519	14,134.2239	162,188	162,188				1,217,890	1,217,890	5,134,921	0001	10
MESZ6	9	773,690	MSCI EmgMkt Dec26	Indexed Universal Life	Exhibit 5	Equity	12/18/2026	ICE Futures US Indices 5493004R83R1LVX2IL36	09/18/2026	1,719.2599	1,711.0000	7,605	7,605				3,717	3,717	42,083	0002	50
ESZ6	16	6,132,560	S&P500 EMINI FUT Dec26	Indexed Universal Life	Exhibit 5	Equity	12/18/2026	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	09/11/2026	7,665.6504	7,715.5000	13,200	13,200				(39,880)	(39,880)	375,280	0002	50
MFSZ6	6	950,190	MSCI EAFE Dec26	Indexed Universal Life	Exhibit 5	Equity	12/18/2026	ICE Futures US Indices 5493004R83R1LVX2IL36	09/18/2026	3,167.2488	3,136.6000	4,950	4,950				9,195	9,195	29,827	0002	50
1609999999. Subtotal - short futures - hedging other												(2,343,507)	(2,343,507)				16,026,945	16,026,945	44,447,930	XXX	XXX
1649999999. Subtotal - short futures												(2,343,507)	(2,343,507)				16,026,945	16,026,945	44,447,930	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												(5,351,888)	(5,351,888)				18,068,382	18,068,382	120,036,614	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												(5,351,888)	(5,351,888)				18,068,382	18,068,382	120,036,614	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JPMorgan Securities LLC	(5,475,482)	123,596	(5,351,886)
Total Net Cash Deposits	(5,475,482)	123,596	(5,351,886)

(a)

Code	Description of Hedged Risk(s)
{BLANK}	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Economically hedge the variable annuities living benefits exposure.
0002	Economically hedge the indexed universal life exposure.
0003	Economically hedge the equity-indexed annuities exposure.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX		130,859,600	(101,669,188)	130,859,600	134,052,329	(104,861,917)	134,052,329	120,036,614	120,036,614
Ameriprise Financial Inc	6ZLK0F7QB6JAEKQS5388	Y	Y			29,559,529	(133,948,027)		29,559,529	(133,948,027)		5,487,355	
Bank of America, NA	B4TYDEB6GKMZO031MB27	Y	Y	115,836,807	42,386,787	607,499,533	(493,807,169)		607,499,533	(493,807,169)		2,615,140	
Barclay's Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	44,760,431	63,545,460	404,251,233	(281,296,017)	14,649,325	404,251,233	(281,296,017)	78,194,784	15,676,357	15,676,357
Bank of Montreal	NQ0GHPCNCCU6TUTQYE16	Y	Y	999,677		3,095,823	(1,169,833)	926,313	3,095,823	(1,169,833)	926,313		
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Y	Y		12,326,237	404,070,863	(509,976,510)		404,070,863	(509,976,510)		19,989,507	
Canadian Imperial Bank of Commerce	2IGI19DL770XOHC3ZE78	Y	Y				(70,446,960)			(70,446,960)			
Citibank, N.A.	E57ODZWZ7FF32TWEFA76	Y	Y		18,749,670	192,040,032	(154,358,705)	18,931,657	192,040,032	(154,358,705)	37,681,327	10,034,768	10,034,768
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Y	Y	23,969,000		42,314,133	(15,426,626)	2,918,507	42,314,133	(15,426,626)	2,918,507	5,889,548	5,889,548
Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	Y	Y	114,344,430	35,502,725	605,110,828	(509,131,402)		605,110,828	(509,131,402)		47,730,479	
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y			22,469,980	(23,287,862)		22,469,980	(23,287,862)		6,976,456	6,158,575
HSBC Bank PLC	MP6I5ZYZBEU3UXPYFY54	Y	Y	78,349,807	12,810,801	124,307,531	(40,060,078)		124,307,531	(40,060,078)	5,897,646		
HSBC Bank U.S.A., NA	1IE8VN30JCEQV1H4R804	Y	Y	850,000		832,825			832,825				
J.P. Morgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	114,527,818	21,883,226	339,430,905	(179,000,823)	24,019,038	339,430,905	(179,000,823)	45,902,264	43,301,735	43,301,735
Merrill Lynch Capital Services	GDWTXX03601TB7DW3U69	Y	Y			2,437,057	(8,769,866)		2,437,057	(8,769,866)		2,180,647	
Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	Y	Y			5,458,990	(12,029,327)		5,458,990	(12,029,327)		2,411,278	
Morgan Stanley & Co. International, PLC	4PQUHN3JPFGFNF3BB653	Y	Y		53,972,308	385,632,558	(501,892,827)		385,632,558	(501,892,827)			
Nomura Global Financial Products, Inc	0Z3V05H2G7GRS05BHJ91	Y	Y	359,949									
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y			149,995,522	(233,057,625)		149,995,522	(233,057,625)		2,871,074	
Societe Generale	O2RNE8IBXP4R0TD8PU41	Y	Y		97,663,227	719,481,135	(684,604,819)		719,481,135	(684,604,819)	34,876,316	2,775,022	
UBS-AG	BFM8T61CT2L1QCEMIK50	Y	Y			166,084,844	(324,507,296)		166,084,844	(324,507,296)			
Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	Y	Y	63,754,242	21,198,214	319,106,648	(244,393,408)		319,106,648	(244,393,408)	10,958,997	8,349,707	
0299999999. Total NAIC 1 Designation				557,752,161	380,038,655	4,523,179,968	(4,421,165,180)	61,444,840	4,523,179,968	(4,421,165,180)	217,356,155	176,289,071	81,060,983
0899999999. Aggregate sum of central clearinghouses (excluding exchange traded)						880,915,245	(3,859,243,675)		880,915,245	(3,859,243,675)		377,025,795	
0999999999 - Gross totals				557,752,161	380,038,655	5,534,954,813	(8,382,078,043)	192,304,440	5,538,147,542	(8,385,270,772)	351,408,484	673,351,481	201,097,597
1. Offset per SSAP No. 64						(3,192,729)	3,192,729						
2. Net after right of offset per SSAP No. 64						5,538,147,542	(8,385,270,772)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3140QP-FK-8	FNMA 30YR UMBS	28,589,952	33,484,712	33,108,383	06/01/2052	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3140QP-H3-4	FNMA 30YR UMBS	28,771,721	33,697,610	33,255,595	06/01/2052	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3140LS-MN-3	FNMA 30YR UMBS	15,607,414	19,808,534	20,358,004	06/01/2051	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	31418C-4F-8	FNMA 30YR	3,619,484	4,066,950	4,141,462	11/01/2048	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	31418A-VS-4	FNMA 30YR	1,920,127	2,219,343	2,244,073	08/01/2043	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3140LQ-A8-3	FNMA 30YR UMBS	2,467,118	3,133,926	3,223,706	06/01/2051	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3128MJ-R8-5	FGOLD 30YR GIANT	4,135,674	4,745,653	4,921,085	11/01/2042	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3140LQ-A7-5	FNMA 30YR UMBS	13,633,872	18,109,904	18,218,292	06/01/2051	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	312942-NM-3	FGOLD 30YR	3,037,838	3,236,879	3,296,440	09/01/2040	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3140LN-PB-7	FNMA 30YR UMBS	6,146,771	7,847,601	8,078,256	06/01/2051	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3128MJ-ZB-9	FGOLD 30YR GIANT	6,421,536	7,632,855	7,506,840	12/01/2046	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3128MJ-YT-1	FGOLD 30YR GIANT	6,691,583	7,880,721	8,164,988	09/01/2046	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3128MJ-YG-9	FGOLD 30YR GIANT	4,738,422	5,598,533	5,747,477	06/01/2046	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3140HM-N2-6	FNMA 30YR	1,454,736	1,624,105	1,621,946	09/01/2048	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3140HB-FK-9	FNMA 30YR	3,910,905	4,391,759	4,458,682	05/01/2048	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3140EV-JC-2	FNMA 30YR	801,510	919,086	956,974	02/01/2046	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3140XS-AF-0	FNMA 30YR UMBS SUPER	23,266,512	24,974,218	24,356,082	12/01/2054	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	31418D-SJ-2	FNMA 30YR UMBS	7,815,883	9,930,362	10,401,286	09/01/2050	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3132WF-4C-0	FHLMC GOLD 30YR	3,148,906	3,723,949	3,851,376	08/01/2046	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3140HC-CG-9	FNMA 30YR	550,155	619,470	630,797	05/01/2048	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3138WH-U3-4	FNMA 30YR	2,516,236	2,886,397	2,958,217	08/01/2046	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3140KE-QB-7	FNMA 30YR UMBS	22,929,407	28,995,418	30,313,001	09/01/2050	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	31418C-PE-8	FNMA 30YR	3,159,933	3,630,914	3,743,175	09/01/2047	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3138X3-EN-8	FNMA 30YR	7,518,581	8,445,605	8,434,744	08/01/2043	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3128MJ-VU-1	FGOLD 30YR GIANT	3,526,952	4,108,823	4,156,020	02/01/2045	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3132XS-EH-9	FHLMC GOLD 30YR	3,297,034	3,788,532	3,881,549	08/01/2047	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3133KG-P6-9	FHLMC 30YR UMBS	5,890,493	7,091,870	7,199,366	09/01/2049	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3140KE-J5-8	FNMA 30YR UMBS	19,440,846	24,544,525	25,745,805	08/01/2050	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3138WJ-Q9-2	FNMA 30YR	3,541,776	4,194,843	4,212,835	12/01/2046	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3140GY-GZ-6	FNMA 30YR	1,040,879	1,202,077	1,202,978	01/01/2048	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3140LQ-A7-5	FNMA 30YR UMBS	10,529,508	13,986,371	14,070,079	06/01/2051	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3138WO-VL-0	FNMA 30YR	2,582,362	2,877,981	2,874,547	02/01/2043	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3140XQ-K6-3	FNMA 30YR UMBS SUPER	7,175,807	8,185,909	7,775,298	07/01/2053	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Corporate	20030N-BU-4	COMCAST CORPORATION	13,202,867	22,000,000	17,168,160	07/15/2046	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Corporate	254687-EB-8	WALT DISNEY COMPANY (THE)	2,522,621	2,422,000	2,285,392	12/15/2035	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Corporate	254687-EB-8	WALT DISNEY COMPANY (THE)	10,415,447	10,000,000	9,435,972	12/15/2035	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3140LN-PB-7	FNMA 30YR UMBS	30,345,575	38,742,288	39,880,996	06/01/2051	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	31418D-2L-5	FNMA 30YR UMBS	26,450,449	35,420,122	35,231,014	07/01/2051	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3140EU-FN-4	FNMA 30YR	3,347,955	3,821,140	3,977,534	01/01/2046	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3138WO-VL-0	FNMA 30YR	6,255,587	6,971,704	6,963,384	02/01/2043	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	31418C-4F-8	FNMA 30YR	1,309,286	1,471,149	1,498,102	11/01/2048	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3140HM-N2-6	FNMA 30YR	1,509,732	1,685,503	1,683,262	09/01/2048	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3138WJ-Q9-2	FNMA 30YR	4,250,131	5,033,812	5,055,401	12/01/2046	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	312944-AF-8	FGOLD 30YR	2,064,446	2,244,883	2,258,206	12/01/2040	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3140GY-GZ-6	FNMA 30YR	2,456,085	2,836,451	2,838,576	01/01/2048	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	31418C-4F-8	FNMA 30YR	1,647,646	1,851,340	1,885,259	11/01/2048	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3140GV-ZY-4	FNMA 30YR	3,751,075	4,328,821	4,317,891	12/01/2047	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3128M9-7C-0	FGOLD 30YR GIANT	9,108,028	10,455,913	10,529,539	04/01/2043	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	31418C-XN-9	FNMA 30YR	3,567,468	4,001,869	4,077,670	06/01/2048	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3140HC-CG-9	FNMA 30YR	1,472,444	1,657,958	1,688,275	05/01/2048	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	31418C-XN-9	FNMA 30YR	2,140,481	2,401,122	2,446,602	06/01/2048	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3128MJ-R8-5	FGOLD 30YR GIANT	5,900,805	6,771,128	7,021,435	11/01/2042	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3140LS-MN-3	FNMA 30YR UMBS	5,156,447	6,544,432	6,725,968	06/01/2051	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3140LQ-A8-3	FNMA 30YR UMBS	35,146,199	44,645,459	45,924,449	06/01/2051	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3140LQ-A7-5	FNMA 30YR UMBS	5,541,847	7,361,248	7,405,305	06/01/2051	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	312941-3N-5	FGOLD 30YR	1,673,829	1,783,143	1,815,879	08/01/2040	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3140XR-S5-5	FNMA 30YR UMBS SUPER	19,480,667	20,962,492	20,469,916	11/01/2054	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3138X3-EN-8	FNMA 30YR	7,362,921	8,270,752	8,260,116	08/01/2043	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	312938-K5-1	FGOLD 30YR	476,473	506,688	514,683	12/01/2039	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	31401X-G5-0	FNMA 30YR GE	311,369	317,660	322,127	06/01/2033	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Corporate	29379V-CB-7	ENTERPRISE PRODUCTS OPERATING LLC	10,544,821	17,424,000	13,034,192	02/15/2053	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Corporate	03522A-AJ-9	ANHEUSER-BUSCH COS LLC / INBEV	20,862,841	25,000,000	25,265,258	02/01/2046	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	31292L-XG-5	FGOLD 30YR	1,613,610	1,854,461	1,921,502	10/01/2042	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	31288G-YS-5	FGOLD 30YR	231,384	232,378	234,482	02/01/2033	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3132J6-PP-3	FHLMC GOLD 30YR	2,757,571	3,176,276	3,242,464	02/01/2043	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	312941-3N-5	FGOLD 30YR	457,719	487,611	496,563	08/01/2040	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	31385X-B3-0	FNMA 30YR LL	255,265	255,893	257,954	05/01/2033	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	36202F-EH-5	GNMA2 30YR	791,734	845,576	855,183	02/20/2040	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3132HP-RZ-9	FHLMC GOLD 30YR	2,149,082	2,449,562	2,454,525	11/01/2042	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Corporate	00287Y-BD-0	ABBVIE INC	8,162,558	10,000,000	9,427,893	11/14/2048	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3138EK-MZ-5	FNMA 30YR	5,158,693	5,754,941	5,748,362	02/01/2043	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	31418A-VS-4	FNMA 30YR	5,331,729	6,162,578	6,231,249	08/01/2043	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3132WF-4C-0	FHLMC GOLD 30YR	4,341,138	5,133,903	5,309,577	08/01/2046	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3140GV-ZY-4	FNMA 30YR	2,701,610	3,117,716	3,109,844	12/01/2047	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	31418D-SJ-2	FNMA 30YR UMBS	9,453,397	12,010,883	12,580,471	09/01/2050	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Corporate	459200-KV-2	INTERNATIONAL BUSINESS MACHINES CO	13,666,913	18,000,000	17,766,361	07/27/2052	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Corporate	437076-AS-1	HOME DEPOT INC	20,925,339	21,000,000	20,754,566	12/16/2036	I
Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	Mortgage	3132DW-NG-4	FHLMC 30YR UMBS SUPER	36,863,399	39,511,202	38,463,068	12/01/2054	I
BNP Paribas R0MUWSFPU8MPRO8K5P83	Mortgage	3133KP-QL-5	FHLMC 30YR UMBS	18,831,923	22,161,899	20,559,114	07/01/2052	I
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Corporate	02079K-AZ-0	ALPHABET INC	43,786,801	50,000,000	49,835,906	11/15/2045	I
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Corporate	00287Y-BD-0	ABBVIE INC	45,667,065	55,947,000	52,746,231	11/14/2048	I
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Corporate	02079K-AZ-0	ALPHABET INC	14,611,655	16,685,000	16,630,242	11/15/2045	I
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Corporate	373334-KA-8	GEORGIA POWER CO	29,464,332	37,362,000	33,223,642	03/15/2043	I
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Corporate	20030N-CE-9	COMCAST CORPORATION	6,730,404	10,662,000	8,652,182	11/01/2049	I
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Corporate	571676-BB-0	MARS INC	44,700,548	49,000,000	48,993,523	05/01/2045	I
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Corporate	03522A-AJ-9	ANHEUSER-BUSCH COS LLC / INBEV	61,819,103	74,078,000	74,863,992	02/01/2046	I
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Mortgage	3132DW-NG-4	FHLMC 30YR UMBS SUPER	9,952,194	10,667,035	10,384,065	12/01/2054	V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Corporate	571676-BB-0	MARS INC	36,449,192	39,955,000	39,949,719	05/01/2045	I
Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	Mortgage	3132DW-NG-4	FHLMC 30YR UMBS SUPER	3,594,954	3,853,170	3,750,955	12/01/2054	V
Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	Mortgage	3132DW-NG-4	FHLMC 30YR UMBS SUPER	1,343,729	1,440,246	1,402,040	12/01/2054	V
Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	Mortgage	3140XS-AF-0	FNMA 30YR UMBS SUPER	34,780	37,333	36,409	12/01/2054	V
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Cash		Cash	2,977,466,255	2,977,466,255	2,977,466,255		V
0199999999 - Total				3,907,469,552	4,087,637,320	4,072,627,368	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)
Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	Cash		Cash	45,118,815	45,118,815	XXX		V
Bank of America, NA B4TYDEB6GKMZO031MB27	Mortgage	31418D-RS-3	FNMA 30YR UMBS	27,459,328	34,712,067	XXX	08/01/2050	V
Bank of America, NA B4TYDEB6GKMZO031MB27	Mortgage	31418D-UG-5	FNMA 30YR UMBS	86,355,791	114,522,633	XXX	11/01/2050	V
Bank of America, NA B4TYDEB6GKMZO031MB27	Treasury	91282C-AE-1	TREASURY NOTE	2,021,688	2,388,996	XXX	08/15/2030	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Cash		Cash	15,679,000	15,679,000	XXX		V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Cash		Cash	8,290,000	8,290,000	XXX		V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-ST-6	TREASURY BOND	9,313,005	15,619,296	XXX	11/15/2040	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-ST-6	TREASURY BOND	2,946,426	4,941,595	XXX	11/15/2040	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-TG-3	TREASURY BOND	2,714,341	4,366,963	XXX	05/15/2052	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-UM-8	TREASURY BOND	58,509,741	67,011,873	XXX	08/15/2055	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-TT-5	TREASURY BOND	5,535,258	7,030,294	XXX	08/15/2053	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-TU-2	TREASURY BOND	6,139,804	7,103,172	XXX	08/15/2043	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912803-GW-7	TREASURY STRIP (PRIN) PSTRIP	402,586	1,853,784	XXX	11/15/2053	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-SR-0	TREASURY BOND	3,359,869	5,741,833	XXX	05/15/2040	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	91282C-LV-1	TREASURY (CPI) NOTE	1,124,744	1,155,111	XXX	10/15/2029	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

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)
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-SE-9	TREASURY BOND	1,332,312	1,879,391	XXX	11/15/2048	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-SG-4	TREASURY (CPI) NOTE	963,812	1,525,037	XXX	02/15/2049	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-SG-4	TREASURY (CPI) NOTE	2,451,541	3,879,069	XXX	02/15/2049	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-PW-2	TREASURY BOND	3,444,648	3,718,918	XXX	02/15/2038	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-TJ-7	TREASURY BOND	1,904,470	2,989,603	XXX	08/15/2052	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	91282C-HP-9	TREASURY (CPI) NOTE	394,544	429,966	XXX	07/15/2033	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-UA-4	TREASURY BOND	9,493,694	11,087,526	XXX	05/15/2054	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	91282C-AE-1	TREASURY NOTE	61,085,176	72,183,369	XXX	08/15/2030	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	91282C-AE-1	TREASURY NOTE	553,475	654,032	XXX	08/15/2030	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-RJ-9	TREASURY BOND	1,880,607	2,693,194	XXX	11/15/2044	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-TN-8	TREASURY BOND	1,882,629	2,614,762	XXX	02/15/2053	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-UC-0	TREASURY BOND	2,176,339	2,708,784	XXX	08/15/2054	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-SF-6	TREASURY BOND	2,317,312	3,512,742	XXX	02/15/2049	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-UE-6	TREASURY BOND	7,076,742	8,445,115	XXX	11/15/2054	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-UK-2	TREASURY BOND	847,651	970,477	XXX	05/15/2055	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-QL-5	TREASURY BOND	4,927,025	5,594,918	XXX	11/15/2040	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-PT-9	TREASURY BOND	1,225,003	1,272,318	XXX	02/15/2037	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-TE-8	TREASURY (CPI) NOTE	1,723,604	3,802,177	XXX	02/15/2052	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-TY-4	TREASURY (CPI) NOTE	4,141,928	5,299,548	XXX	02/15/2054	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-UG-1	TREASURY BOND	1,924,546	2,249,698	XXX	02/15/2055	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-TX-6	TREASURY BOND	1,625,348	2,022,206	XXX	02/15/2054	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	91282C-NM-9	TREASURY NOTE	659,483	670,643	XXX	07/15/2028	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-UF-3	TREASURY BOND	655,946	742,361	XXX	11/15/2044	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-TB-4	TREASURY BOND	32,141	65,490	XXX	11/15/2051	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-TS-7	TREASURY BOND	2,811,971	3,462,219	XXX	05/15/2043	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-UL-0	TREASURY BOND	2,221,424	2,404,382	XXX	05/15/2045	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-UB-2	TREASURY BOND	1,826,835	2,059,856	XXX	05/15/2044	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-RF-7	US TII 1.375 02/15/2044 (TIPS)	3,244,515	4,336,182	XXX	02/15/2044	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-SD-1	TREASURY BOND	430,581	649,015	XXX	08/15/2048	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-SD-1	TREASURY BOND	1,591,002	2,398,119	XXX	08/15/2048	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-SC-3	TREASURY BOND	470,558	690,887	XXX	05/15/2048	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-FH-6	US TII 3.875 04/15/29 (TIPS)	271,719	264,035	XXX	04/15/2029	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-TL-2	TREASURY BOND	952,249	1,234,183	XXX	11/15/2052	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	91282C-HZ-7	TREASURY NOTE	97,290	98,780	XXX	09/30/2030	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-TZ-1	TREASURY BOND	58,639	67,064	XXX	02/15/2044	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	91282C-CB-5	TREASURY NOTE	82,748	96,271	XXX	05/15/2031	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-QP-6	US TII 2.125 02/15/41 (TIPS)	2,287,727	2,601,422	XXX	02/15/2041	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-TR-9	TREASURY BOND	1,293,298	1,798,589	XXX	05/15/2053	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-SH-2	TREASURY BOND	2,492,734	3,881,630	XXX	05/15/2049	V
HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	Cash		Cash	850,000	850,000	XXX		V
Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	Cash		Cash	63,754,242	63,754,242	XXX		V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Cash		Cash	114,344,430	114,344,430	XXX		V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	91282C-KT-7	TREASURY NOTE	36,449,192	36,869,737	XXX	05/31/2029	V
HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	Cash		Cash	78,349,807	78,349,807	XXX		V
Bank of Montreal NQQ6HPCNCCU6TUTQYE16	Cash		Cash	999,677	999,677	XXX		V
Nomura Global Financial Products, Inc OZ3VO5H2G7GRS05BHJ91	Cash		Cash	359,949	359,949	XXX		V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	3132DM-YC-3	FEPC 02.500 CLSD0707	83	103	XXX	01/01/2051	I
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	3132DM-YE-9	FEPC 02.500 CLSD0709	89	111	XXX	03/01/2051	I
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	3132DM-YF-6	FEPC 02.500 CLSD0710	84	104	XXX	01/01/2051	I
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	3132DP-CG-1	FEPC 05.500 CLSD1871	116	120	XXX	11/01/2052	I
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	3132DU-XB-8	FEPC 05.500 CLSD6974	7,937,533	8,275,246	XXX	11/01/2054	I
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	3132DW-MX-8	FEPC 05.000 CLSD8474	136	146	XXX	11/01/2054	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

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)
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	3132DW-NG-4	FEPC 05.000 CLSD8491	151	162	XXX	12/01/2054	I
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	3138L0-N8-0	FNAR XX.XXX HYAM0414	160	163	XXX	09/01/2027	I
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	3138LK-QM-2	FNAR XX.XXX HYAN6759	113,502,006	116,329,988	XXX	11/01/2027	I
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	3138LK-ZZ-3	FNAR XX.XXX HYAN7059	6,476,209	6,623,990	XXX	10/01/2027	I
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	3138LL-VA-0	FNAR XX.XXX HYAN7808	8,491,600	8,712,818	XXX	12/01/2027	I
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	3140HV-6R-0	MNAR XX.XXX HXBL4479	176	177	XXX	11/01/2026	I
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	31418F-JT-5	FNMS 05.500 CLMA5673	127	132	XXX	04/01/2055	I
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	3142J6-CA-9	FEPC 05.500 CLRQ0064	150	157	XXX	11/01/2055	I
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	36180A-CC-5	GNII SF MA9967 M	66	65	XXX	10/20/2054	I
BNP Paribas ROMUWSFPU8MPRO8K5P83	Foreign Government Bond		FRENCH REPUBLIC GO 1.5 25MAY31 144A	18,831,923	18,621,282	XXX	05/25/2031	I
Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	Corporate Bonds		CDP FINANCIAL INC 5.15 22MAY31	36,505,015	36,505,015	XXX	05/22/2031	I
0299999999 - Total				896,676,581	993,187,029	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase/ (Decrease) in VM-21 Liability	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
0001	Rider claims less rider fees in VA contracts - 75% Rho - 10 year straight line amortization					(830,540)	(879,415)	34.6	(304,156)	(2,106,737,138)	(411,288,250)	(304,156)	(19,446,803)	(391,537,291)	82,029,573		82,029,573	(2,416,244,856)
Total						(830,540)	(879,415)	XXX	(304,156)	(2,106,737,138)	(411,288,250)	(304,156)	(19,446,803)	(391,537,291)	82,029,573		82,029,573	(2,416,244,856)

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Wells Fargo Bank ..... Minneapolis, MN					453,648	1,143,981	674,895	XXX.
Bank of America ..... Northbrook, IL					(535,719)	(569,465)	(896,885)	XXX.
Bank of America ..... Hartford, CT					1,126	1,126	1,201	XXX.
Bank of America ..... Northbrook, IL					(3,850,064)	(2,591,540)	(5,879,882)	XXX.
Bank of America ..... Hartford, CT					(69,619,471)	(54,558,754)	(65,461,191)	XXX.
Wells Fargo Bank ..... Minneapolis, MN					(4,136,015)	(5,739,233)	(5,909,865)	XXX.
Wells Fargo Bank ..... Red Wing, MN					(58,891,521)	(56,993,527)	(66,785,284)	XXX.
Wells Fargo Bank ..... Minneapolis, MN					(600)	(600)		XXX.
JP Morgan Chase Bank ..... New York, NY					49,691,087	51,306,103	111,523,645	XXX.
Wells Fargo Bank ..... Minneapolis, MN					22,802,373	22,600,881	23,616,134	XXX.
Wells Fargo Bank ..... Minneapolis, MN					(28,397)	(129)	(229)	XXX.
Wells Fargo Bank ..... Van Wert, OH					(617,964)	(276,002)	(832,957)	XXX.
Wells Fargo Bank ..... Minneapolis, MN					25,061,744	25,470,738	25,811,521	XXX.
Wells Fargo Bank ..... Minneapolis, MN					(23,113,954)	(9,101,282)	(9,687,422)	XXX.
Federal Home Loan Bank of Des Moines ..... Des Moines, IA		2.770	9,400		1,501,922	1,502,642	1,502,712	XXX.
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories	XXX	XXX						XXX
0199999. Totals - open depositories	XXX	XXX	9,400		(61,281,805)	(27,805,061)	7,676,393	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (see instructions) - suspended depositories	XXX	XXX						XXX
0299999. Totals - suspended depositories	XXX	XXX						XXX
0399999. Total cash on deposit	XXX	XXX	9,400		(61,281,805)	(27,805,061)	7,676,393	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX				XXX
0599999. Total	XXX	XXX	9,400		(61,281,805)	(27,805,061)	7,676,393	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	UNITED STATES TREASURY		09/22/2026	0.000	10/01/2026	200,000,000		168,511
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)						200,000,000		168,511
	FEDERAL HOME LOAN BANKS		09/30/2026	3.750	10/01/2026	558,200,000		372,326
	FEDERAL HOME LOAN BANKS		09/23/2026	3.815	10/08/2026	99,925,819		84,778
	FEDERAL HOME LOAN BANKS		09/24/2026	0.000	10/09/2026	99,915,048		74,215
	FEDERAL HOME LOAN BANKS		09/30/2026	3.855	10/13/2026	99,871,500		10,708
0029999999. Subtotal - issuer credit obligations - other U.S. government obligations (not exempt from RBC)						857,912,367		542,027
0489999999. Total - issuer credit obligations (unaffiliated)						1,057,912,367		710,538
0499999999. Total - issuer credit obligations (affiliated)								
0509999999. Total - issuer credit obligations						1,057,912,367		710,538
262006-20-8	DREYFUS GOVERNMENT CASH MANAGE GOVERNMENT - Fund Code 289		09/01/2026	0.000		49,480,824	147,738	499,074
38141W-27-3	GOLDMAN SACHS FINANCIAL SQUARE		09/01/2026	0.000		204,079,423	714,592	2,234,464
48120-67-0	JPMORGAN US GOVERNMENT MONEY M		09/01/2026	0.000		49,294,054	148,320	444,440
52470G-79-1	WESTERN ASST INSTL GOVT MN MKT		09/01/2026	0.000		99,765,584	298,817	896,563
825252-41-4	INVESCO GOVERNMENT MONEY MARKE		09/01/2026	0.000		151,787,268	466,292	587,037
949921-12-6	ALLSPRING GOVERNMENT MONEY MAR		09/08/2026	0.000		171,853,056	512,629	2,338,064
8209999999. Subtotal - exempt money market mutual funds - as identified by the SVO						726,260,209	2,288,388	6,999,642
8589999999. Total cash equivalents (unaffiliated)						1,784,172,576	2,288,388	7,710,180
8599999999. Total cash equivalents (affiliated)								
8609999999 - Total cash equivalents						1,784,172,576	2,288,388	7,710,180