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

QUARTERLY STATEMENT

AS OF JUNE 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
21st day of July, 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	9,690,812,742		9,690,812,742	9,635,765,190
2.	Stocks:				
	2.1 Preferred stocks				
	2.2 Common stocks	391,568,794		391,568,794	425,842,234
3.	Mortgage loans on real estate:				
	3.1 First liens	1,258,943,020		1,258,943,020	1,215,898,461
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	64,216,678		64,216,678	65,808,095
	4.2 Properties held for the production of income (less $ ..... encumbrances)				
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ (25,555,517)), cash equivalents ($ 2,135,554,296) and short-term investments ($)	2,109,998,779		2,109,998,779	2,607,834,260
6.	Contract loans (including $ premium notes)	1,021,594,436	199,879	1,021,394,557	993,051,343
7.	Derivatives	6,166,603,446		6,166,603,446	5,137,525,194
8.	Other invested assets	37,013,929	1,698,264	35,315,665	43,140,211
9.	Receivables for securities	93,545,298		93,545,298	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)	20,834,297,122	1,898,143	20,832,398,979	20,223,729,926
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	117,828,371		117,828,371	112,948,732
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	4,800,220	57,818	4,742,402	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	97,919,963		97,919,963	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	679,244,678		679,244,678	263,254,596
18.2	Net deferred tax asset	5,826,743	5,826,743		
19.	Guaranty funds receivable or on deposit	26,174,512		26,174,512	25,686,793
20.	Electronic data processing equipment and software	35,265,610	35,265,610		
21.	Furniture and equipment, including health care delivery assets ($)	6,250	6,250		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	36,916,972		36,916,972	45,529,052
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	4,820,357,472	2,247,261	4,818,110,211	4,971,736,847
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	26,658,637,913	45,301,825	26,613,336,088	25,749,259,472
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	103,055,257,617		103,055,257,617	98,124,697,632
28.	Total (Lines 26 and 27)	129,713,895,530	45,301,825	129,668,593,705	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	2,511,007,022		2,511,007,022	2,518,477,270
2502.	Net deferred losses from variable annuity hedge	2,106,737,138		2,106,737,138	2,254,633,735
2503.	Business owned life insurance	112,376,237		112,376,237	112,592,948
2598.	Summary of remaining write-ins for Line 25 from overflow page	90,237,075	2,247,261	87,989,814	86,032,894
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	4,820,357,472	2,247,261	4,818,110,211	4,971,736,847

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 11,537,325,940 less $ included in Line 6.3 (including $ Modco Reserve)	11,537,325,940	11,408,250,235
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	2,972,870,329	2,974,291,941
3.	Liability for deposit-type contracts (including $ Modco Reserve)	79,583,267	78,739,025
4.	Contract claims:		
	4.1 Life	53,502,567	46,229,811
	4.2 Accident and health	17,229,790	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 $ 3,016,724 accident and health premiums	4,938,742	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	1,188,600	1,298,900
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 33,287,839 ceded	33,287,839	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	21,134,125	25,623,269
13.	Transfers to Separate Accounts due or accrued (net) (including $ (2,372,843,900) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(2,432,344,435)	(2,369,640,743)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	16,115,202	16,276,314
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability	168,797,953	761,209
16.	Unearned investment income	2,285,872	2,329,855
17.	Amounts withheld or retained by reporting entity as agent or trustee	10,294,154	7,821,106
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	83,908,447	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 $ 412,064	200,412,064	200,439,444
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	242,085,067	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	75,408,475	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	8,565,321,784	7,406,716,626
	24.09 Payable for securities	616,601,600	624,500,512
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	2,054,933,114	2,544,165,332
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	24,324,880,496	23,419,628,157
27.	From Separate Accounts Statement	103,018,855,921	97,961,569,469
28.	Total liabilities (Lines 26 and 27)	127,343,736,417	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	2,119,090,599	2,264,955,466
35.	Unassigned funds (surplus)	(297,233,311)	(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 $ 36,401,696 in Separate Accounts Statement)	2,321,857,288	2,489,759,478
38.	Totals of Lines 29, 30 and 37	2,324,857,288	2,492,759,478
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	129,668,593,705	123,873,957,104
	DETAILS OF WRITE-INS		
2501.	Derivative collateral	2,054,514,692	2,544,021,618
2502.	Miscellaneous liabilities	418,422	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)	2,054,933,114	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	2,106,737,138	2,254,633,735
3402.	Surplus from admitted disallowed IMR	12,353,461	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)	2,119,090,599	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	3,142,021,980	2,785,644,162	5,810,615,937
2.	Considerations for supplementary contracts with life contingencies			
3.	Net investment income	437,526,439	385,781,702	860,560,306
4.	Amortization of Interest Maintenance Reserve (IMR)	(5,473,674)	(8,277,250)	(16,344,153)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	53,272,779	264,878,349	373,937,381
6.	Commissions and expense allowances on reinsurance ceded	26,479,441	26,590,138	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	754,217,140	752,832,073	1,541,487,633
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	274,515,790	264,178,625	536,768,022
9.	Totals (Lines 1 to 8.3)	4,682,559,895	4,471,627,799	9,161,459,367
10.	Death benefits	153,267,272	152,738,383	294,059,425
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	625,210,968	577,407,238	1,144,787,880
13.	Disability benefits and benefits under accident and health contracts	125,072,948	119,082,141	244,695,445
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	4,173,786,242	3,405,127,157	7,325,898,599
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	2,053,147	2,335,836	3,696,145
18.	Payments on supplementary contracts with life contingencies	4,214	4,214	8,429
19.	Increase in aggregate reserves for life and accident and health contracts	119,281,165	7,942,592	50,847,768
20.	Totals (Lines 10 to 19)	5,198,675,956	4,264,637,561	9,063,993,691
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	247,870,402	226,104,326	470,014,125
22.	Commissions and expense allowances on reinsurance assumed			
23.	General insurance expenses and fraternal expenses	193,532,405	189,375,528	390,638,675
24.	Insurance taxes, licenses and fees, excluding federal income taxes	16,105,235	18,729,867	35,971,035
25.	Increase in loading on deferred and uncollected premiums	71,628	140,319	216,277
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,838,197,344)	(1,283,107,987)	(2,797,345,768)
27.	Aggregate write-ins for deductions	296,200	144,700	332,899
28.	Totals (Lines 20 to 27)	3,818,354,482	3,416,024,314	7,163,820,934
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	864,205,413	1,055,603,485	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)	864,205,413	1,055,603,485	1,997,638,433
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	3,082,544	(31,771,378)	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)	861,122,869	1,087,374,863	1,855,384,361
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (175,873,607) (excluding taxes of $ (1,995,107) transferred to the IMR)	(661,619,760)	207,139,347	(754,283,700)
35.	Net income (Line 33 plus Line 34)	199,503,109	1,294,514,210	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)	199,503,109	1,294,514,210	1,101,100,661
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 30,628,469	80,947,944	(544,607,825)	(257,249,867)
39.	Change in net unrealized foreign exchange capital gain (loss)	891,452	11,291,891	4,308,489
40.	Change in net deferred income tax	(134,532,409)	(215,532,543)	(213,373,179)
41.	Change in nonadmitted assets	(2,513,414)	598,200	(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	(3,825,945)	(200,439,664)	(204,301,475)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	179,999,246	(103,843,046)	211,157,998
47.	Other changes in surplus in Separate Accounts Statement	(179,999,246)	103,843,046	(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		(400,000,000)	(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	(300,000,000)		(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)	(167,902,190)	(54,175,731)	(173,131,935)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,324,857,288	2,611,715,682	2,492,759,478
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous income	274,515,790	264,178,625	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)	274,515,790	264,178,625	536,768,022
2701.	Miscellaneous deductions	296,200	144,700	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)	296,200	144,700	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	3,143,592,749	2,787,358,084	5,811,305,852
2.	Net investment income	383,287,015	314,619,553	701,018,515
3.	Miscellaneous income	1,062,556,760	1,040,264,333	2,127,224,138
4.	Total (Lines 1 to 3)	4,589,436,524	4,142,241,970	8,639,548,505
5.	Benefit and loss related payments	5,071,638,541	4,254,540,118	9,021,190,244
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,955,492,898)	(1,894,260,725)	(3,707,330,482)
7.	Commissions, expenses paid and aggregate write-ins for deductions	463,938,470	448,231,495	899,680,078
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	240,028,907	312,578,537	(51,149,846)
10.	Total (Lines 5 through 9)	3,820,113,020	3,121,089,425	6,162,389,994
11.	Net cash from operations (Line 4 minus Line 10)	769,323,504	1,021,152,545	2,477,158,511
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	294,796,580	365,047,619	769,177,940
	12.2 Stocks			
	12.3 Mortgage loans	71,017,296	32,366,414	97,367,985
	12.4 Real estate			
	12.5 Other invested assets	1,837,937	2,327,978	3,947,819
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	452,134	(9,247,095)	(8,785,159)
	12.7 Miscellaneous proceeds	1,484,403	59,111,735	371,074,945
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	369,588,350	449,606,651	1,232,783,530
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	350,786,485	888,080,497	1,940,346,432
	13.2 Stocks			
	13.3 Mortgage loans	115,092,696	3,408,062	75,826,665
	13.4 Real estate			
	13.5 Other invested assets		19,100,000	19,100,000
	13.6 Miscellaneous applications	848,820,543	105,286,582	118,193,596
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,314,699,724	1,015,875,141	2,153,466,693
14.	Net increase/(decrease) in contract loans and premium notes	28,340,251	35,858,227	71,510,677
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(973,451,625)	(602,126,717)	(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		(400,000,000)	(450,731,922)
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	844,242	1,911,476	7,611,283
	16.5 Dividends to stockholders	300,000,000		149,268,078
	16.6 Other cash provided (applied)	5,448,398	12,131,770	(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)	(293,707,360)	(385,956,754)	(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)	(497,835,481)	33,069,074	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)	2,109,998,779	1,754,101,782	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	552,643,187	548,497,054	1,100,407,389
2.	Group life	7,077	8,178	15,638
3.	Individual annuities	2,656,087,923	2,293,019,079	4,837,272,672
4.	Group annuities	13,006,977	14,528,404	28,582,005
5.	Accident & health	128,610,139	134,265,158	272,874,951
6.	Fraternal			
7.	Other lines of business			
8.	Subtotal (Lines 1 through 7)	3,350,355,303	2,990,317,873	6,239,152,655
9.	Deposit-type contracts	7,518,247	7,143,685	18,273,598
10.	Total (Lines 8 and 9)	3,357,873,550	2,997,461,558	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 #	June 30, 2026	December 31, 2025
NET INCOME/(LOSS):					
(1) The Company's state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 199,503,109	$ 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	$ 199,503,109	$ 1,101,100,661
SURPLUS:					
(5) The Company's state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 2,324,857,288	$ 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	$ 2,324,857,288	$ 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 six months ended June 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 June 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 June 30, 2026:

a. The aggregate amount of unrealized losses:

1.	Less than 12 Months	$ 11,879,100
2.	12 Months or Longer	$ 87,411,045

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

1.	Less than 12 Months	$ 712,375,825
2.	12 Months or Longer	$ 605,845,995

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	3,285,212	—	—	3,285,212	3,284,014	1,198	3,285,212	—	—
Pledged collateral to FHLB (including assets backing funding agreements)	287,305,779	849,813,657	849,813,657	1,137,119,436	1,058,017,823	79,101,613	1,137,119,436	0.9	0.9
Pledged as collateral not captured in other categories	1,005,169,125	925,586,457	575,894,461	1,930,755,582	1,698,732,137	232,023,445	1,930,755,582	1.5	1.5
Collateral assets received and on balance sheet	2,048,513,027	—	—	2,048,513,027	2,539,506,914	(490,993,887)	2,048,513,027	1.6	1.6
Total restricted assets	$3,363,273,143	$1,775,400,114	$1,425,708,118	$5,138,673,257	$5,318,540,888	(179,867,631)	5,138,673,257	4.0%	4.0%

(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]							Percentage	
	Current Year				6	7	8	9	10
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	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Bonds pledged for derivatives	$1,005,169,125	$925,586,457	$575,894,461	$1,930,755,582	$1,698,732,137	$232,023,445	$1,930,755,582	1.5%	1.5%
Amount of total pledged under derivative contracts	1,005,169,125	925,586,457	575,894,461	1,930,755,582	1,698,732,137	232,023,445	1,930,755,582	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 June 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	$ 2,048,513,027	$ 2,048,513,027	7.7%	7.7%
k. Total assets	$ 2,048,513,027	$ 2,048,513,027	7.7%	7.7%
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)	$ 2,048,513,027	8.4%
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	3,285,212
e. On deposit with other regulatory bodies	—
f. Pledged as collateral to FHLB (including assets backing funding agreements)	1,137,119,436
g. Pledged as collateral not captured in other categories	1,930,755,582
Total	$ 3,071,160,230

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 June 30, 2026:

Fiscal Year	Derivative Premium Payments Due
2026 (for the period from July 1, 2026 to December 31, 2026)	$ 105,534,290
2027	20,313,848
2028	29,892,658
2029	121,365,160
Thereafter	243,929,825
Total financing premiums	$ 521,035,781

	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	521,035,781	1,213,570,639	1,213,570,639

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

(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 June 30	Deferred Assets	Deferred Liabilities
1.	2026	$ (328,118,291)	$ —
2.	2027	(328,118,291)	—
3.	2028	(328,118,291)	—
4.	2029	(328,118,291)	—
5.	2030	(286,422,857)	—
6.	2031	(235,035,238)	—
7.	2032	(154,117,422)	—
8.	2033	(73,902,515)	—
9.	2034	(35,956,833)	—
10	2035	(8,829,109)	—
11.	Total	$ (2,106,737,138)	$ —

b. Total Net Deferred gains/(losses) $ (2,106,737,138)

c. Reconciliation of Amortization:

1. Prior Year Net Deferred gains/(losses)	$ (2,254,633,735)
2. Current Year Amortization	(162,914,847)
3. Current Year Deferred Recognition	15,018,250
4. Ending Net Deferred gains/(losses) [1-(2+3)]	$ (2,106,737,138)

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:

	Six Months Ended June 30, 2026 (in millions)
Paid to Ameriprise Financial, Inc.	$ 300
Received from RiverSource Life Insurance Co. of New York	50

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 June 30, 2026, the gross fair value of these intercompany derivative positions was $1 million in derivative assets and $165 million in derivative liabilities. Cash settlement activity related to intercompany total return swaps was $9 million for the six months ended June 30, 2026. There were no amounts payable to or receivable from the parent company as of June 30, 2026.

C. – O. No significant change.

NOTES TO FINANCIAL STATEMENTS

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. June 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	$ 4,943,000,000	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)	$ 1,131,058,366	$ 1,137,119,436	$ 200,412,064
2.	Current Year General Account Total Collateral Pledged	281,244,709	287,305,779	200,412,064
3.	Current Year Separate Accounts Total Collateral Pledged	849,813,657	849,813,657	—
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	$ 1,145,045,438	$ 200,424,106
2.	Current Year General Account Maximum Collateral Pledged	283,884,935	285,354,689	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	$ 200,412,064	$ 200,412,064	$ —	XXX
(b)	Funding Agreements	—	—	—	$ —
(c)	Other	—	—	—	XXX
(d)	Aggregate Total	$ 200,412,064	$ 200,412,064	$ —	$ —

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	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

b. Maximum Amount during Reporting Period (Current Year)

		1 Total 2+3	2 General Account	3 Separate Accounts
1.	Debt	$ 200,439,444	$ 200,439,444	$ —
2.	Funding Agreements	—	—	—
3.	Other	—	—	—
4.	Aggregate Total	$ 200,439,444	$ 200,439,444	$ —

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 June 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	$ 765,360,567	$ —	$ —	$ —	$ 765,360,567
Derivative assets:					
Interest rate contracts	876,552	635,423,643	—	—	636,300,195
Equity contracts	198,137,785	5,310,421,713	—	—	5,508,559,498
Credit contracts	—	2,270,239	—	—	2,270,239
Foreign exchange contracts	763,710	18,709,804	—	—	19,473,514
Total derivative assets	199,778,047	5,966,825,399	—	—	6,166,603,446
Separate account assets	564,468,634	26,765,235,762	1,505,871,186	73,961,181,611	102,796,757,193
Total assets at fair value	$ 1,529,607,248	$ 32,732,061,161	$ 1,505,871,186	$ 73,961,181,611	$ 109,728,721,206
b. Liabilities at fair value					
Derivative liabilities:					
Interest rate contracts	$ 765,445	$ 3,191,725,870	$ —	$ —	$ 3,192,491,315
Equity contracts	480,600,994	4,888,728,346	—	—	5,369,329,340
Credit contracts	—	1,198,622	—	—	1,198,622
Foreign exchange contracts	43,725	2,258,782	—	—	2,302,507
Total derivative liabilities	481,410,164	8,083,911,620	—	—	8,565,321,784
Separate account liabilities	122,942,357	4,280,176,734	—	—	4,403,119,091
Total liabilities at fair value	$ 604,352,521	$ 12,364,088,354	$ —	$ —	$ 12,968,440,875

(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 April 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 June 30, 2026
a. Assets									
Separate account assets	$1,405,620,701	$ —	$(25,383,144)	(1) $ (4,575,335)	$ —	$91,089,930	$43,450,000	$(4,330,966)	$1,505,871,186
Total assets	$1,405,620,701	$ —	$(25,383,144)	$ (4,575,335)	$ —	$91,089,930	$43,450,000	$(4,330,966)	$1,505,871,186

(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.

(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.

NOTES TO FINANCIAL STATEMENTS

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 June 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:

	June 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	$ 7,176,306,125	$ 7,229,627,164	$ 1,047,578	$ 6,970,274,824	$ 204,983,723	$ —	$ —
Bonds: ABS	2,375,995,705	2,461,185,578	—	1,945,993,445	430,002,260	—	—
Common stocks	19,000,000	19,000,000	—	—	19,000,000	—	—
Mortgage loans on real estate	1,204,405,066	1,258,943,020	—	—	1,204,405,066	—	—
Cash equivalents	1,370,193,729	1,370,193,729	660,228,199	709,965,530	—	—	—
Contract loans	1,021,394,557	1,021,394,557	—	1,021,394,557	—	—	—
Other invested assets	51,765,851	35,315,661	—	—	51,765,851	—	—
Financial Liabilities							
Deposit-type contracts	$ 78,225,573	$ 79,583,267	$ —	$ —	$ 78,225,573	$ —	$ —
Borrowed money	200,443,871	200,412,064	—	200,443,871	—	—	—

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.

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.

NOTES TO FINANCIAL STATEMENTS

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
$ 12,353,461	$ 12,353,461	$ —	$ —

(2) Negative (disallowed) IMR admitted

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ 12,353,461	$ 12,353,461	$ —	$ —

(3) Calculated adjusted capital and surplus

	Total
a. Prior Period General Account Capital & Surplus From Prior Period SAP Financials	$ 2,897,408,180
b. Net Positive Goodwill (admitted)	—
c. EDP Equipment & Operating System Software (admitted)	—
d. Net DTAs (admitted)	77,817,057
e. Net Negative (disallowed) IMR (admitted)	7,373,783
f. Adjusted Capital & Surplus (a-(b+c+d+e))	$ 2,812,217,340

(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 August 4, 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 six months ended June 30, 2026, $116 million was paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. In addition, tabular fund interest was $15 million. At June 30, 2026, accident and health claim reserves for prior year claims incurred were $759 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	$ 421,317,558
13.22	Preferred Stock	$	$
13.23	Common Stock	$ 406,842,234	$ 372,568,794
13.24	Short-Term Investments	$	$
13.25	Mortgage Loans on Real Estate	$	$
13.26	All Other	$ 44,838,471	$ 37,013,925
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 953,497,502	$ 830,900,277
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 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 1,255,773,861
	1.14 Total Mortgages in Good Standing	$ 1,255,773,861
	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)	$ 1,258,943,020
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	139.240 %
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	17.780 %
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	4,191,487	36,008,847	1,122,895		41,323,229	
2. Alaska AK	L	1,073,715	2,995,975	64,246		4,133,936	
3. Arizona AZ	L	17,039,792	40,724,278	2,105,778		59,869,848	
4. Arkansas AR	L	3,688,478	21,644,694	697,894		26,031,066	
5. California CA	L	63,089,970	236,065,369	9,418,549		308,573,888	362,534
6. Colorado CO	L	7,823,455	32,069,435	2,147,731		42,040,621	
7. Connecticut CT	L	8,716,485	57,271,697	2,814,306		68,802,488	88,466
8. Delaware DE	L	2,480,542	13,076,975	776,890		16,334,407	
9. District of Columbia DC	L	1,003,526	4,680,062	294,378		5,977,966	
10. Florida FL	L	30,539,135	215,177,916	7,201,183		252,918,234	961,295
11. Georgia GA	L	11,100,485	73,350,914	2,925,454		87,376,853	400,148
12. Hawaii HI	L	9,481,895	51,840,917	1,341,813		62,664,625	525,288
13. Idaho ID	L	1,342,987	9,324,050	344,420		11,011,457	
14. Illinois IL	L	18,235,552	82,550,301	3,851,311		104,637,164	159,000
15. Indiana IN	L	8,754,856	44,849,581	1,371,607		54,976,044	38,000
16. Iowa IA	L	11,388,413	43,057,017	2,059,915		56,505,345	
17. Kansas KS	L	5,569,377	22,549,262	1,096,356		29,214,995	170,000
18. Kentucky KY	L	5,460,613	20,481,853	1,118,094		27,060,560	
19. Louisiana LA	L	4,573,774	37,375,908	997,256		42,946,938	180,000
20. Maine ME	L	3,683,824	16,738,859	925,896		21,348,579	
21. Maryland MD	L	9,665,412	50,509,948	2,753,344		62,928,704	25,000
22. Massachusetts MA	L	24,435,524	92,574,708	6,175,995		123,186,227	400,000
23. Michigan MI	L	18,691,759	115,419,520	5,508,175		139,619,454	1,251,804
24. Minnesota MN	L	35,012,889	185,860,560	6,167,695		227,041,144	428,787
25. Mississippi MS	L	1,188,467	8,259,614	337,057		9,785,138	
26. Missouri MO	L	8,036,816	27,094,865	1,850,249		36,981,930	
27. Montana MT	L	1,177,439	5,040,253	305,350		6,523,042	123,939
28. Nebraska NE	L	2,556,161	19,045,581	871,821		22,473,563	
29. Nevada NV	L	7,566,676	16,382,210	907,103		24,855,989	774,000
30. New Hampshire NH	L	6,776,047	22,219,721	1,435,124		30,430,892	
31. New Jersey NJ	L	17,264,860	72,358,118	4,289,226		93,912,204	460,549
32. New Mexico NM	L	1,202,212	9,523,722	447,831		11,173,765	
33. New York NY	N	2,580,579	11,673,782	874,119		15,128,480	
34. North Carolina NC	L	13,163,934	67,198,611	3,801,241		84,163,786	137,221
35. North Dakota ND	L	3,666,094	15,143,312	502,245		19,311,651	
36. Ohio OH	L	26,064,435	101,971,814	5,818,029		133,854,278	63,265
37. Oklahoma OK	L	2,902,291	10,274,311	650,685		13,827,287	
38. Oregon OR	L	7,441,985	80,402,144	1,672,619		89,516,748	
39. Pennsylvania PA	L	27,104,596	121,755,807	6,945,847		155,806,250	666,045
40. Rhode Island RI	L	2,316,262	24,562,922	593,436		27,472,620	
41. South Carolina SC	L	6,172,591	40,421,441	2,045,926		48,639,958	131,717
42. South Dakota SD	L	2,366,765	15,178,817	489,562		18,035,144	
43. Tennessee TN	L	8,574,677	44,070,100	2,497,195		55,141,972	
44. Texas TX	L	45,716,468	178,422,477	9,280,990		233,419,935	
45. Utah UT	L	3,894,255	20,376,358	592,955		24,863,568	
46. Vermont VT	L	1,436,758	4,324,585	285,641		6,046,984	127,103
47. Virginia VA	L	14,863,947	73,034,212	4,739,602		92,637,761	44,086
48. Washington WA	L	17,552,269	80,871,992	3,647,405		102,071,666	
49. West Virginia WV	L	1,204,513	6,924,917	380,276		8,509,706	
50. Wisconsin WI	L	10,189,103	83,245,277	2,426,153		95,860,533	
51. Wyoming WY	L	590,547	2,521,205	144,730		3,256,482	
52. American Samoa AS	L	55,257				55,257	
53. Guam GU	N	4,855	1,200			6,055	
54. Puerto Rico PR	N	82,178	551,800	8,037		642,015	
55. U.S. Virgin Islands VI	N	16,219	975	4,423		21,617	
56. Northern Mariana Islands MP	N	398				398	
57. Canada CAN	N	22				22	
58. Aggregate other alien OT	XXX	354,233	44,112	48,334		446,679	
59. Subtotal	XXX	551,127,854	2,669,094,901	121,174,392		3,341,397,147	7,518,247
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	1,372,068		7,447,235		8,819,303	
94. Aggregate or other amounts not allocable by state	XXX						
95. Totals (direct business)	XXX	552,499,922	2,669,094,901	128,621,627		3,350,216,450	7,518,247
96. Plus reinsurance assumed	XXX		183,400			183,400	
97 Totals (all business)	XXX	552,499,922	2,669,278,301	128,621,627		3,350,399,850	7,518,247
98. Less reinsurance ceded	XXX	155,626,780	13,793,023	40,150,267		209,570,070	
99. Totals (all business) less reinsurance ceded	XXX	396,873,142	2,655,485,278	88,471,360		3,140,829,780	7,518,247
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	354,233	44,112	48,334		446,679	
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	354,233	44,112	48,334		446,679	
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		
– Investment Professionals, Inc.	74-2629876		
– 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 Research Enhanced Mid Cap ETF	39-3950912		
– Columbia Research Enhanced Real Estate ETF	92-2626172		
– Columbia Research Enhanced Small Cap ETF	39-3924213		
– 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 BBP Limited Partner, LLC	83-3869028		
– Lionstone CREAD Partners Two, LLC	88-2297839		
– Lionstone CREAD GP, LLC	84-3717367		
– Lionstone LORE Two, LLC	88-2297682		
– Lionstone Partners, LLC	76-0694729		
– Lionstone CFRE II Real Estate Advisory, LLC	47-1271089		
– 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		
– Stone Arch Solutions, 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.		74-2629876				Investment Professionals, Inc.	TX	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.		39-3950912	6148306			Columbia Research Enhanced Mid Cap ETF	MA	NIA	Columbia Management Investment Advisers, LLC	Ownership	82.000	Ameriprise Financial, Inc.	NO	
	Ameriprise Financial, Inc.		92-2626172	5879322			Columbia Research Enhanced Real Estate ETF	MA	NIA	Columbia Management Investment Advisers, LLC	Ownership	64.000	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.			6099239			CT QR Series US Equity Active UCITS ETF	IRL	NIA	Columbia Management Investment Advisers, LLC	Ownership	63.000	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.		83-3869028	5397732			Lionstone BBP Limited Partner, LLC	DE	NIA	Columbia Management Investment Advisers, LLC	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.		88-2297682	5782794			Lionstone LORE Two, 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.		47-1271089	5396315			Lionstone CFRE II Real Estate Advisory, LLC	DE	NIA	Lionstone Partners, 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	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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	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	
	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	

SCHEDULE Y

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	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	
	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.						Stone Arch Solutions, 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	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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	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
	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	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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	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	
	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.	NO
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	SEE EXPLANATION

Explanation:

1. Not applicable
2. Not applicable
3. Not applicable
5. Not applicable
6. Not applicable
8. Not applicable
9. The Communication of Internal Control Related Matters Noted in the Audit was filed with the state of domicile.

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]



8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]



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	46,411,063		46,411,063	48,230,985
2505.	Disallowed IMR	12,353,461		12,353,461	10,321,731
2506.	Miscellaneous assets	31,472,551	2,247,261	29,225,290	27,480,178
2597.	Summary of remaining write-ins for Line 25 from overflow page	90,237,075	2,247,261	87,989,814	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	1,591,417	3,182,835
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	64,216,678	65,808,095
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	64,216,678	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	105,550,000	53,065,000
	2.2 Additional investment made after acquisition	9,542,696	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	71,017,296	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)	1,261,335,479	1,217,260,079
12.	Total valuation allowance	(2,392,459)	(1,361,618)
13.	Subtotal (Line 11 plus Line 12)	1,258,943,020	1,215,898,461
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	1,258,943,020	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	1,837,937	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)	37,013,928	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)	35,315,664	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	388,431,351	2,339,692,795
3.	Accrual of discount	11,451,613	22,635,172
4.	Unrealized valuation increase/(decrease)	(34,273,440)	(4,599,691)
5.	Total gain (loss) on disposals	580,796	6,023,029
6.	Deduct consideration for bonds and stocks disposed of	332,443,266	1,160,553,714
7.	Deduct amortization of premium	2,893,454	4,995,824
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized	10,081,307	
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,819	(7,970,588)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	10,082,381,536	10,061,607,424
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	10,082,381,536	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)	3,331,112,599	22,737,220,905	21,655,529,563	8,375,526	3,331,112,599	4,421,179,467		3,794,652,262
2. NAIC 2 (a)	4,560,950,336	23,130,168,774	23,611,251,424	14,371,799	4,560,950,336	4,094,239,484		5,290,308,294
3. NAIC 3 (a)	79,171,846	21,091,747	21,091,747	(14,027,418)	79,171,846	65,144,428		79,091,129
4. NAIC 4 (a)	19,410,000		155,000		19,410,000	19,255,000		19,410,000
5. NAIC 5 (a)								
6. NAIC 6 (a)	2,515				2,515	2,515		2,515
7. Total ICO	7,990,647,296	45,888,481,426	45,288,027,735	8,719,906	7,990,647,296	8,599,820,895		9,183,464,200
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	2,497,409,134	65,057,729	129,140,760	1,207,863	2,497,409,134	2,434,533,965		2,600,216,968
9. NAIC 2	24,374,020			513	24,374,020	24,374,534		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
14. Total ABS	2,524,060,233	65,057,729	129,140,760	1,208,376	2,524,060,233	2,461,185,578		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	10,514,707,529	45,953,539,155	45,417,168,495	9,928,282	10,514,707,529	11,061,006,472		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 $ 1,370,193,729 ; NAIC 2 $; NAIC 3 $ NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

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

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
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	(121,474,922)
3.	Unrealized valuation increase/(decrease)	168,328,876
4.	SSAP No. 108 adjustments	21,422,640
5.	Total gain (loss) on termination recognized	(752,920,062)
6.	Considerations received/(paid) on terminations	(510,311,224)
7.	Amortization	17,196,826
8.	Adjustment to the book/adjusted carrying value of hedged item	
9.	Total foreign exchange change in book/adjusted carrying value	532,411
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	(2,420,318,956)
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	(2,420,318,956)

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)				27,076,100
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	(19,817,569)			
	3.14 Section 1, Column 18, prior year	1,630,612	(21,448,181)	(21,448,181)	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	(19,817,569)			
	3.24 Section 1, Column 19, prior year plus	1,630,612			
	3.25 SSAP No. 108 adjustments		(21,448,181)	(21,448,181)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year				48,031,135
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	48,031,135			
	4.23 SSAP No. 108 adjustments		48,031,135		
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)				21,600,618
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				21,600,618

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	(2,420,318,956)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	21,600,618	
3.	Total (Line 1 plus Line 2)		(2,398,718,338)
4.	Part D, Section 1, Column 6	6,163,766,599	
5.	Part D, Section 1, Column 7	(8,562,484,938)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	(2,420,318,955)	
8.	Part B, Section 1, Column 13	21,600,616	
9.	Total (Line 7 plus Line 8)		(2,398,718,338)
10.	Part D, Section 1, Column 9	6,166,603,447	
11.	Part D, Section 1, Column 10	(8,565,321,786)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	545,670,243	
14.	Part B, Section 1, Column 20	206,112,471	
15.	Part D, Section 1, Column 12	751,782,714	
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	90,217,026,160	129,633,322,394
3.	Accrual of discount	30,734,820	49,998,895
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals		9,970
6.	Deduct consideration received on disposals	90,752,421,000	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)	2,135,554,296	2,640,214,316
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	2,135,554,296	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
694082901	FOUNTAIN VALLEY	CA		04/30/2026	5.060		2,051,692	30,500,000
694083163	LA JOLLA	CA		04/02/2026	5.860	7,000,000		33,130,000
694083169	WHITTIER	CA		05/21/2026	5.370	4,200,000		16,400,000
694083174	OXNARD	CA		05/27/2026	5.570	3,000,000		10,750,000
694083158	NORTH FORT MYERS	FL		04/01/2026	5.890	3,000,000		16,500,000
694002905	BOISE	ID		05/01/2026	5.020		216,094	7,450,000
694083168	BOISE	ID		05/07/2026	5.660	2,750,000		8,200,000
694083170	BOSTON	MA		04/01/2026	4.930	4,600,000		14,350,000
694083171	BRIGHTON	MA		04/28/2026	5.050	6,375,000		13,700,000
694083166	ALLSTON	MA		05/01/2026	5.020	8,250,000		19,400,000
694082909	ROCKVILLE CITY	MD		04/28/2026	5.700		477,081	3,900,000
694083176	WATERFORD TOWNSHIP	MI		05/21/2026	5.710	8,000,000		14,600,000
694082908	OMAHA	NE		04/27/2026	5.470		3,149,822	15,460,000
694003172	HACKENSACK	NJ		04/01/2026	5.150	6,000,000		20,200,000
694003173	ISLAND PARK	NY		04/06/2026	5.360	11,500,000		27,100,000
694002904	TAYLORSVILLE	UT		05/01/2026	4.990		1,052,063	12,600,000
694002902	WEST VALLEY CITY	UT		05/01/2026	5.020		194,326	6,050,000
0599999. Mortgages in good standing - commercial mortgages-all other						64,675,000	7,141,078	270,290,000
0899999. Total mortgages in good standing						64,675,000	7,141,078	270,290,000
1699999. Total - restructured mortgages								
2499999. Total - mortgages with overdue interest over 90 days								
3299999. Total - mortgages in the process of foreclosure								
3399999 - Totals						64,675,000	7,141,078	270,290,000

E02

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
694082426	PICO RIVERA	CA		01/07/2008	06/23/2026	1,613,093							1,443,321	1,443,321			
694082921	VENTURA	CA		07/01/2016	06/18/2026	1,837,726							1,716,417	1,716,417			
694002903	BOISE	ID		06/03/2016	06/26/2026	908,776							867,520	867,520			
694083040	CLINTON	MD		10/25/2018	04/06/2026	1,864,725							1,783,883	1,783,883			
694082319	CHARLOTTE	NC		10/16/2006	05/27/2026	671,672							604,965	604,965			
694083061	LAS VEGAS	NV		04/10/2019	04/17/2026	5,457,684							4,818,999	4,818,999			
694003101	WEBSTER	NY		01/30/2020	04/24/2026	1,998,549							1,905,891	1,905,891			
694082918	PLANO CITY	TX		06/13/2016	06/25/2026	1,712,214							1,597,280	1,597,280			
0199999. Mortgages closed by repayment						16,064,438							14,738,277	14,738,277			
694003059	COTTONDALE	AL		02/04/2019		4,987,878								44,367			
694002954	DOTHAN	AL		12/15/2016		5,770,046								66,248			
694083035	TUSCALOOSA	AL		07/30/2018		3,185,833								47,410			
694083043	TUSCALOOSA	AL		10/29/2018		4,231,881								61,500			
694083050	FOUNTAIN HILLS	AZ		12/19/2018		1,107,477								28,712			
694082354	PHOENIX	AZ		05/01/2007		2,160,812								24,828			
694002746	TUCSON	AZ		12/13/2013		2,810,871								38,343			

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					
694082264	AGOURA HILLS	CA		10/10/2006		2,682,360								38,020			
694083006	ANAHEIM	CA		02/26/2018		4,736,703								48,195			
694082958	ARVIN	CA		02/22/2017		808,974								13,875			
694083052	BARSTOW	CA		02/27/2019		1,902,196								26,308			
694082788	BURLINGAME	CA		07/29/2014		5,365,858								16,851			
694082106	CARDIFF-BY-THE-SEA	CA		06/01/2004		1,683,901								20,035			
694082878	CARLSBAD	CA		02/25/2016		2,850,041								50,308			
694083142	CARSON	CA		05/23/2023		1,930,139								7,635			
694082490	CERRITOS	CA		06/25/2009		2,598,965								21,238			
694082950	CHULA VISTA	CA		12/15/2016		1,641,262								29,463			
694083054	CHULA VISTA	CA		04/04/2019		2,446,564								33,670			
694083010	COSTA MESA	CA		07/27/2017		5,017,550								53,301			
694082972	DANVILLE	CA		04/21/2017		4,553,436								33,971			
694083037	DOWNEY	CA		10/04/2018		5,104,790								47,760			
694083029	DUARTE	CA		07/02/2018		3,422,404								23,173			
694082857	DUBLIN	CA		08/26/2015		1,191,845								12,582			
694082389	EL CAJON	CA		06/28/2007		1,127,239								19,197			
694082508	ENCINO	CA		05/05/2010		1,008,795								11,025			
694082621	FOLSOM	CA		07/03/2012		1,877,253								9,789			
694082876	FOUNTAIN VALLEY	CA		02/25/2016		2,217,942								43,921			
694082901	FOUNTAIN VALLEY	CA		04/15/2016		12,359,668								27,969			
694082910	GARDEN GROVE	CA		03/29/2016		1,758,360											
694083119	GARDEN GROVE	CA		02/27/2020		11,395,151								77,573			
694083062	HEALDSBURG	CA		05/10/2019		1,671,531								14,794			
694083081	HESPERIA	CA		11/21/2019		1,033,018								24,154			
694082665	HUNTINGTON BEACH	CA		03/26/2013		4,982,235								69,064			
694083132	HUNTINGTON BEACH	CA		11/19/2020		3,500,000								17,007			
694083133	HUNTINGTON BEACH	CA		11/19/2020		2,200,000								10,690			
694083027	LA HABRA	CA		06/21/2018		1,163,453								17,555			
694083163	LA JOLLA	CA		04/02/2026										33,620			
694082686	LAKESIDE	CA		05/16/2013		2,091,611								60,746			
694082825	LANCASTER	CA		03/19/2015		1,656,298								21,729			
694083016	LANCASTER	CA		05/29/2018		2,208,339								21,161			
694083103	LANCASTER	CA		11/21/2019		3,873,489								26,804			
694083106	LIVERMORE	CA		11/01/2019		3,837,566								25,996			
694083144	LIVERMORE	CA		07/29/2024		3,723,059								27,355			
694083104	LOMPOC	CA		11/21/2019		6,549,035								44,430			
694082107	LOS ANGELES	CA		04/27/2004		2,015,166								92,245			
694082934	LOS ANGELES	CA		09/14/2016		2,423,979								28,558			
694082941	LOS ANGELES	CA		10/19/2016		2,433,352								28,470			
694083126	LOS ANGELES	CA		06/03/2020		1,417,406								9,344			
694081811	MISSION VIEJO	CA		04/22/1999		2,194,280								14,400			
694082611	NATIONAL CITY	CA		05/09/2012		7,446,572								34,310			
694082612	NATIONAL CITY	CA		05/09/2012		7,446,572								34,310			
694082813	NEWPORT BEACH	CA		04/16/2015		4,774,788								328,880			
694082777	NORTHRIDGE	CA		10/10/2014		1,769,168								98,306			
694083140	OAKLAND	CA		07/12/2021		1,511,183								110,043			
694083116	OAKLEY	CA		02/12/2020		3,976,690								25,623			
694082875	PASADENA	CA		02/25/2016		2,094,724								41,481			
694083138	PETALUMA	CA		03/12/2021		4,000,000								13,628			
694082426	PICO RIVERA	CA		01/07/2008		1,501,031								28,997			

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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					
694083134	PLACENTIA	CA		02/17/2021		2,350,000								11,520			
694082789	RIVERSIDE	CA		08/14/2014		3,402,348								45,766			
694083031	SACRAMENTO	CA		07/06/2018		2,200,347								61,148			
694082417	SAN DIEGO	CA		10/18/2007		3,107,528								36,345			
694082514	SAN DIEGO	CA		04/29/2010		2,640,001								34,377			
694082669	SAN DIEGO	CA		03/27/2013		18,000,000								78,399			
694082731	SAN DIEGO	CA		10/22/2013		4,946,118								31,083			
694082751	SAN DIEGO	CA		02/25/2014		1,810,102								131,352			
694082897	SAN DIEGO	CA		03/11/2016		3,293,322								36,271			
694082915	SAN DIEGO	CA		12/15/2016		1,502,803								16,850			
694082932	SAN FRANCISCO	CA		12/01/2016		2,026,510								15,821			
694082874	SAN JUAN CAPISTRANO	CA		02/25/2016		1,817,481								35,991			
694082480	SAN LEANDRO	CA		02/13/2009		1,268,153								33,265			
694001054	SAN RAFAEL	CA		12/16/1986		1,444,060								9,970			
694082877	SANTA ANA	CA		02/25/2016		985,753								19,521			
694083156	SANTA ANA	CA		01/06/2026										12,133			
694082899	SHERMAN OAKS	CA		03/11/2016		2,797,565											
694083110	SHERMAN OAKS	CA		12/11/2019		3,088,101								43,145			
694082912	STUDIO CITY	CA		07/13/2016		2,925,533								34,666			
694082920	THOUSAND OAKS	CA		05/01/2017		5,737,468								61,958			
694082923	TORRANCE	CA		07/11/2016		1,755,319								20,800			
694083022	TUSTIN	CA		05/10/2018		2,516,465								38,845			
694083000	UNION CITY	CA		12/21/2017		2,094,105								34,010			
694081010	VALENCIA	CA		03/09/2017		730,220								25,402			
694083108	VAN NUYS	CA		12/12/2019		806,895								11,326			
694082921	VENTURA	CA		07/01/2016		1,757,653								20,720			
694082836	VISTA	CA		05/01/2015		3,474,340								11,430			
694083017	VISTA	CA		05/29/2018		2,038,263								14,170			
694083093	WEST HOLLYWOOD	CA		11/21/2019		3,098,676								28,370			
694083051	ARVADA	CO		03/11/2019		2,266,024								19,202			
694080325	AURORA	CO		05/07/1996		453,725								59,795			
694082976	COLORADO SPRINGS	CO		08/01/2017		10,421,493								48,916			
694083083	COLORADO SPRINGS	CO		08/29/2019		3,076,647								43,375			
694083155	HIGHLANDS RANCH	CO		12/10/2025		4,000,000								54,809			
694083167	LITTLETON	CO		03/26/2026										15,509			
694082398	WESTPORT TOWN	CT		07/09/2007		1,276,727								9,745			
694002942	WASHINGTON D C	DC		02/01/2017		6,685,817								53,042			
694082572	WASHINGTON D C	DC		10/11/2011		8,963,665								55,855			
694082828	WASHINGTON D C	DC		05/28/2015		2,618,804											
694083007	WASHINGTON D C	DC		03/23/2018		1,985,004								31,430			
694083112	WASHINGTON D C	DC		02/13/2020		9,432,728								60,061			
694082714	BARTOW	FL		08/29/2013		486,165								18,968			
694082778	BOCA RATON	FL		05/14/2014		1,778,014								43,423			
694082925	BOCA RATON	FL		08/01/2016		6,663,859								80,135			
694082987	BOCA RATON	FL		08/30/2017		1,392,074								23,674			
694003161	BOYNTON BEACH	FL		02/23/2026										11,481			
694082870	DAVIE	FL		09/28/2015		6,358,097								80,031			
694082672	DEERFIELD BEACH	FL		04/25/2013		358,243								35,818			
694082776	FORT LAUDRDALE	FL		08/01/2014		570,272								36,431			
694083011	FORT LAUDRDALE	FL		09/15/2017		2,411,738								25,202			
694083068	KISSIMMEE	FL		06/06/2019		1,661,183								10,718			

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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
694082715	LANTANA	FL		10/01/2013		2,366,680								13,722			
694083162	LAUDERHILL	FL		01/23/2026										10,864			
694083091	MELBOURNE	FL		11/15/2019		2,302,627								32,529			
694083146	MELBOURNE	FL		11/15/2024		1,559,521								7,993			
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								38,512			
694083048	NAPLES	FL		12/06/2018		2,518,410								21,986			
694083150	NAPLES	FL		12/08/2025		4,400,000								29,236			
694083158	NORTH FORT MYERS	FL		04/01/2026										20,877			
694082973	PALM BEACH GARDENS	FL		04/04/2017		2,449,922								34,428			
694082799	POMPANO BEACH	FL		10/07/2014		714,423								9,609			
694083159	SARASOTA	FL		02/17/2026										27,180			
694082707	WEST PALM BEACH	FL		09/23/2013		1,932,256								12,680			
694082708	WEST PALM BEACH	FL		10/01/2013		1,518,201								9,963			
694082709	WEST PALM BEACH	FL		09/09/2013		1,840,244								12,076			
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								19,087			
694082392	ATLANTA	GA		06/13/2007		2,669,169								15,809			
694081007	CHAMBLEE	GA		07/13/2015		746,137								37,099			
694081825	CHAMBLEE	GA		06/09/1999		3,273,234								57,395			
694083065	CHAMBLEE	GA		04/29/2019		1,595,603								22,345			
694082983	DECATUR	GA		06/28/2017		2,023,081								34,757			
694083105	MULTIPLE TOWNS - ANY STAT	GA		12/06/2019		4,002,816								35,867			
694083064	ROSWELL CITY	GA		03/12/2019		4,057,576								56,856			
694083069	KAILUA-KONA	HI		06/27/2019		7,606,888								158,605			
694082889	COUNCIL BLUFFS	IA		02/25/2016		2,344,094								35,553			
694002903	BOISE	ID		06/03/2016		881,544								7,047			
694002905	BOISE	ID		04/11/2016		1,833,518								7,358			
694002420	CHICAGO	IL		12/10/2007		1,564,240								15,149			
694002421	CHICAGO	IL		01/28/2008		9,073,754								87,910			
694082871	CRYSTAL LAKE	IL		11/23/2015		1,992,606								92,741			
694002966	CICERO	IN		04/18/2017		2,265,060								24,205			
694003139	MULTIPLE TOWNS - ANY STAT	IN		05/03/2021		36,153,532								232,193			
694003023	WARSAW	IN		07/05/2018		3,796,464								36,487			
694083018	KANSAS CITY	KS		07/17/2018		3,852,422								57,068			
694082947	MERRIAM	KS		11/16/2016		1,109,566								12,914			
694003044	HOPKINSVILLE	KY		10/10/2018		4,659,000								43,462			
694083034	LOUISVILLE	KY		08/20/2018		1,621,284								23,841			
694083128	SHEPHERDSVILLE	KY		04/27/2020		2,961,019								40,461			
694083166	ALLSTON	MA		05/01/2026										9,876			
694082449	BOSTON	MA		01/30/2008		152,806											
694083170	BOSTON	MA		04/01/2026										11,221			
694002639	BOURNE	MA		09/24/2012		864,524								14,202			
694083171	BRIGHTON	MA		04/28/2026										7,589			
694082726	BROOKLINE	MA		10/29/2013		3,567,566								94,685			
694082879	BALTIMORE	MD		12/17/2015		4,622,120								91,275			
694082939	BALTIMORE	MD		09/29/2016		3,019,622								57,768			
694082940	BALTIMORE	MD		09/29/2016		3,648,709								69,803			
694083076	BALTIMORE	MD		07/23/2019		2,192,643								13,976			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
694082613	BETHESDA	MD		05/29/2012		2,974,407								26,938			
694083040	CLINTON	MD		10/25/2018		1,800,412											
694082694	COLLEGE PARK	MD		07/10/2013		2,427,745								37,880			
694083100	DUNDALK	MD		10/29/2019		5,734,282								36,857			
694082699	DUNKIRK	MD		08/08/2013		4,114,337								62,641			
694082696	FREDERICK	MD		07/18/2013		1,762,786								26,291			
694082262	GAITHERSBURG	MD		02/21/2006		3,607,167								43,576			
694082886	GAITHERSBURG	MD		12/15/2015		2,678,167								55,592			
694082149	HYATTVILLE	MD		01/18/2005		6,367,760								40,214			
694082293	LAHNHAM	MD		07/26/2006		695,738								8,201			
694082478	LANDOVER	MD		01/28/2009		5,088,701								47,068			
694082994	LUTHERVILLE	MD		11/15/2017		2,347,199								24,282			
694082541	MARYLAND HEIGHTS	MD		01/20/2011		2,545,109								22,623			
694083041	REISTERSTOWN	MD		08/27/2018		1,099,058								16,387			
694082753	ROCKVILLE CITY	MD		03/26/2014		13,514,641								176,042			
694082909	ROCKVILLE CITY	MD		05/16/2016		1,242,344								7,449			
694002928	SILVER SPRING	MD		09/28/2016		1,929,394								15,413			
694082695	SILVER SPRING	MD		06/27/2013		2,063,045								32,045			
694082629	TAKOMA PARK	MD		03/20/2013		10,159,648								186,099			
694082882	WHEATON	MD		12/15/2015		2,355,646								48,005			
694002962	ALLEGAN CITY	MI		04/19/2017		996,637								10,697			
694002963	COLDWATER CITY	MI		04/19/2017		1,149,965								12,343			
694002964	COLDWATER CITY	MI		04/19/2017		1,149,965								12,343			
694002965	EAST LANSING CITY	MI		04/19/2017		1,203,631								12,919			
694001017	FENTON CITY	MI		07/17/2018		1,458,429								13,857			
694083089	GRAND BLANC TWP	MI		09/26/2019		2,173,704								14,879			
694001018	HILLSDALE	MI		07/17/2018		664,396								6,313			
694003058	HOWELL CITY	MI		01/29/2019		4,144,428								37,115			
694002953	LAPEER	MI		01/18/2017		3,086,032								35,639			
694082718	MIDLAND	MI		12/18/2013		1,766,838								15,118			
694003120	MONROE	MI		04/14/2020		13,894,506								129,314			
694083070	NORTHVILLE TOWNSHIP	MI		06/06/2019		5,163,004								71,639			
694003033	STURGIS CITY	MI		07/17/2018		2,617,071								24,866			
694003053	WARREN	MI		12/19/2018		4,881,753								43,798			
694002860	WATERFORD TOWNSHIP	MI		10/08/2015		802,918								37,233			
694083165	WATERFORD TOWNSHIP	MI		02/25/2026										43,317			
694002324	BLAINE	MN		07/02/2007		1,760,786								256,939			
694001634	BROOKLYN PARK	MN		05/20/1996		323,483											
694083084	BROOKLYN PARK	MN		12/12/2019		1,767,886								11,160			
694083160	BURNSVILLE	MN		01/26/2026										59,643			
694083073	EAGAN	MN		06/26/2019		1,751,165								11,194			
694083085	EAGAN	MN		08/29/2019		1,740,300								11,480			
694082980	FRIDLEY	MN		05/24/2017		2,379,877								25,521			
694082805	LAKEVILLE	MN		02/02/2015		1,096,895								12,940			
694082924	MAPLEWOOD	MN		08/01/2016		7,701,153								92,685			
694082640	MINNEAPOLIS	MN		11/05/2012		429,017								13,327			
694082647	MINNEAPOLIS	MN		12/13/2012		616,814								18,880			
694082648	MINNEAPOLIS	MN		12/13/2012		552,849								16,922			
694082767	MINNEAPOLIS	MN		08/14/2014		8,052,617								73,520			
694082773	MINNEAPOLIS	MN		10/24/2014		5,395,130								61,756			
694082780	MINNEAPOLIS	MN		07/02/2014		1,099,324								70,281			

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694082957	MINNEAPOLIS	MN		03/14/2017		3,116,269								79,567			
694002883	NEW HOPE	MN		12/14/2015		2,634,211								26,993			
694083063	PLYMOUTH	MN		04/01/2019		3,875,558								31,815			
694082742	ROSEVILLE	MN		02/26/2014		827,021								60,168			
694081014	ST LOUIS PARK	MN		12/14/2017		1,143,865								35,588			
694082783	ST LOUIS PARK	MN		06/26/2014		518,795								34,195			
694083021	ST PAUL	MN		07/02/2018		1,177,726								33,078			
694083097	KANSAS CITY	MO		10/29/2019		3,442,078								48,818			
694082887	ST LOUIS	MO		02/12/2016		1,168,724								50,933			
694082319	CHARLOTTE	NC		10/16/2006		624,988								8,050			
694083074	CHARLOTTE	NC		06/18/2019		2,145,595								10,035			
694003072	DURHAM CITY	NC		07/01/2019		3,538,895								87,830			
694082368	GREENSBORO	NC		04/27/2007		1,767,694								22,222			
694082561	GREENSBORO	NC		07/21/2011		1,819,729								11,316			
694082774	HOPE MILLS	NC		08/01/2014		995,966								63,740			
694003030	SALISBURY	NC		05/30/2018		4,636,956								44,409			
694080427	FARGO	ND		04/01/1998		3,870,606								28,475			
694082881	FARGO	ND		12/14/2015		2,900,201								34,648			
694082646	OMAHA	NE		11/29/2012		2,257,960								36,657			
694082908	OMAHA	NE		04/28/2016		2,896,364								18,207			
694082637	BEDFORD	NH		10/24/2012		1,280,887								20,853			
694082638	DOVER	NH		10/24/2012		853,924								13,902			
694083124	CRANBURY	NJ		04/15/2020		3,369,008								46,206			
694083125	CRANBURY	NJ		04/15/2020		2,154,598								29,551			
694082893	EDISON TOWNSHIP	NJ		03/01/2016		2,212,831								32,676			
694082747	FAIRFIELD	NJ		02/03/2014		3,138,362								17,070			
694082855	PARSIPPANY TROY HILLS	NJ		11/10/2015		4,000,000								19,263			
694082033	LAS VEGAS	NV		10/28/2002		1,817,006								14,768			
694082657	LAS VEGAS	NV		01/28/2013		1,770,634								28,613			
694082722	LAS VEGAS	NV		04/28/2014		561,117								18,758			
694082771	LAS VEGAS	NV		12/10/2014		1,204,193								15,185			
694082772	LAS VEGAS	NV		12/10/2014		1,352,077								17,050			
694082820	LAS VEGAS	NV		03/25/2015		1,098,279								14,722			
694082821	LAS VEGAS	NV		03/25/2015		3,199,334								42,885			
694082822	LAS VEGAS	NV		03/25/2015		2,851,432								38,222			
694083020	LAS VEGAS	NV		06/04/2018		1,590,146								50,856			
694083061	LAS VEGAS	NV		04/10/2019		4,982,306								41,058			
694081009	BROOKLYN	NY		12/22/2016		686,524								25,499			
694002865	FLUSHING	NY		09/24/2015		2,032,952								23,454			
694002866	FLUSHING	NY		09/01/2015		1,288,626								14,979			
694002622	FOREST HILLS	NY		08/23/2012		1,719,601								14,537			
694002692	FOREST HILLS	NY		10/02/2013		5,084,146								76,787			
694002744	FOREST HILLS	NY		02/03/2014		2,365,001								11,015			
694002627	NEW YORK - MANHATTAN	NY		08/23/2012		1,640,125								15,183			
694000395	NORTH CASTLE TOWN	NY		08/26/1997		1,312,187								173,046			
694003101	WEBSTER	NY		01/30/2020		1,929,467								5,920			
694082733	HARRISON	OH		01/13/2014		532,155								59,207			
694003077	LYNDHURST	OH		08/15/2019		13,137,629								85,190			
694083047	ALBANY	OR		12/03/2018		1,614,687								10,078			
694082684	BEAVERTON	OR		06/27/2013		17,000,000								62,989			
694082474	CLACKAMAS	OR		12/08/2008		3,371,582								13,595			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
694082873	CLACKAMAS	OR		10/29/2015		3,419,527								66,742			
694003145	HILLSBORO	OR		11/14/2025		4,400,000								19,726			
694082730	PORTLAND	OR		04/08/2014		2,277,162								11,653			
694082846	PORTLAND	OR		06/11/2015		3,226,445								41,975			
694082936	PORTLAND	OR		11/03/2016		4,310,629											
694083009	PORTLAND	OR		07/27/2017		21,028,788								229,587			
694082782	REDMOND	OR		08/01/2014		940,672								59,931			
694083046	REDMOND	OR		10/25/2018		2,050,900								18,855			
694081016	TIGARD	OR		07/02/2018		1,364,084								49,331			
694082123	THORNDALE	PA		07/22/2004		3,328,823								29,837			
694083019	MT PLEASANT	SC		04/19/2018		1,439,875								22,107			
694083036	FARRAGUT	TN		07/30/2018		3,080,236								45,689			
694002968	MANCHESTER	TN		06/15/2017		2,539,711								26,525			
694082361	ADDISON	TX		03/22/2007		748,183								13,607			
694081003	AUSTIN	TX		04/01/2015		525,240								28,253			
694082888	AUSTIN	TX		02/26/2016		1,277,117								55,048			
694082895	AUSTIN	TX		04/18/2016		2,739,217								107,349			
694083042	CARROLLTON	TX		09/20/2018		1,723,951								46,705			
694083086	CLEAR LAKE	TX		09/19/2019		2,106,745								18,878			
694082978	DALLAS CITY	TX		06/28/2017		1,432,530								47,649			
694083078	FARMERS BRANCH	TX		09/10/2019		3,994,935								87,245			
694082314	HOUSTON	TX		12/13/2006		3,725,413								413,588			
694083082	HOUSTON	TX		08/26/2019		1,963,216								47,569			
694083098	HOUSTON	TX		11/14/2019		1,171,187								10,778			
694083099	HOUSTON	TX		11/14/2019		1,171,187								10,778			
694083164	HOUSTON	TX		03/16/2026										4,505			
694083080	KATY	TX		07/22/2019		2,214,877								53,983			
694082943	PANTEGO	TX		11/01/2016		1,459,220								27,569			
694083090	PEARLAND CITY	TX		10/11/2019		6,700,757								48,983			
694082918	PLANO CITY	TX		06/13/2016		1,636,311								19,607			
694083038	ROUND ROCK	TX		08/31/2018		1,195,428								39,907			
694082464	SAN ANTONIO	TX		01/28/2008		832,256								26,677			
694082587	SAN ANTONIO	TX		11/01/2011		5,960,728								55,827			
694082625	SAN ANTONIO	TX		09/06/2012		10,258,071								255,553			
694082656	SAN ANTONIO	TX		01/29/2013		3,803,234								17,489			
694083001	SAN ANTONIO	TX		02/08/2018		2,794,379								27,738			
694083067	SAN ANTONIO	TX		05/29/2019		3,496,061								31,509			
694083096	SAN ANTONIO	TX		10/28/2019		8,278,789								77,538			
694082496	THE WOODLANDS	TX		10/30/2009		730,417								41,498			
694083118	CENTERVILLE	UT		02/03/2020		1,057,828								14,297			
694002904	TAYLORSVILLE	UT		04/11/2016		3,130,340								13,141			
694002902	WEST VALLEY CITY	UT		05/03/2016		1,678,523								6,705			
694082700	CENTERVILLE	VA		07/26/2013		2,189,000								33,936			
694082762	DALE CITY	VA		05/01/2014		6,167,013								82,118			
694081793	FAIRFAX CITY	VA		12/17/1998		10,390,782								170,487			
694082413	FAIRFAX CITY	VA		09/06/2007		6,234,469								102,292			
694082415	FAIRFAX CITY	VA		09/06/2007		3,350,553								58,082			
694082808	FAIRFAX CITY	VA		07/01/2015		2,531,355								39,171			
694082298	FALLS CHURCH	VA		08/15/2006		4,359,348								84,628			
694083028	GLOUCESTER	VA		06/01/2018		1,162,861								33,283			
694082414	HERNDON CITY	VA		10/01/2007		10,118,797								173,406			

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					
694082797	LORTON	VA		12/18/2014		186,429								46,396			
694082432	MANASSAS	VA		11/01/2007		15,496,759								77,527			
694082739	MCLEAN	VA		01/03/2014		2,610,671								35,404			
694002606	NEWPORT NEWS CITY	VA		04/05/2012		2,672,046								24,662			
694082914	NEWPORT NEWS CITY	VA		06/01/2016		1,004,443								26,889			
694082286	NORFOLK CITY	VA		10/16/2006		2,864,329								43,796			
694082984	ROANOKE CITY	VA		07/05/2017		2,851,000								29,535			
694082338	SPRINGFIELD	VA		02/26/2007		1,186,334								13,727			
694082690	STERLING	VA		06/25/2013		2,325,385								44,725			
694082756	VIRGINIA BEACH	VA		04/02/2014		848,207								32,494			
694082848	VIRGINIA BEACH	VA		07/23/2015		3,359,820								40,436			
694083015	WINCHESTER	VA		11/01/2017		3,128,894								32,268			
694002955	AUBURN	WA		01/26/2017		1,687,354								30,807			
694083024	BAINBRIDGE ISLAND	WA		05/30/2018		1,735,889								26,466			
694082765	BELLEVUE	WA		11/12/2014		6,615,216								40,036			
694083026	BREMERTON	WA		05/30/2018		1,965,156								22,305			
694002990	EVERETT	WA		11/01/2017		4,435,443								46,491			
694082981	EVERETT	WA		06/28/2017		2,546,916								26,980			
694083141	EVERETT	WA		02/11/2022		3,690,141								22,253			
694002948	LYNNWOOD	WA		12/15/2016		2,503,167								46,481			
694083032	PORT ORCHARD	WA		06/14/2018		5,073,414								33,344			
694083025	POULSBO	WA		05/30/2018		3,128,300								30,624			
694083045	REDMOND	WA		10/30/2018		6,554,931								60,557			
694082139	SEATTLE	WA		09/28/2004		1,504,127								15,230			
694083075	SEATTLE	WA		06/17/2019		4,387,949								20,659			
694083088	SEATTLE	WA		09/12/2019		2,185,238								14,473			
694082995	TUKWILA	WA		11/01/2017		2,323,464								24,706			
694083039	VANCOUVER	WA		08/30/2018		4,142,751								26,913			
694083066	VANCOUVER	WA		12/02/2019		3,116,725								18,660			
694083135	VANCOUVER	WA		03/02/2021		3,472,207								30,778			
694083137	VANCOUVER	WA		04/28/2021		2,824,095								19,160			
694002634	HUDSON	WI		11/09/2012		3,217,410											
694003127	JANESVILLE	WI		07/29/2020		9,980,323								161,207			
694082803	MENOMONIE	WI		03/02/2015		2,050,717								24,193			
694082804	ONALASKA CITY	WI		12/01/2014		3,360,256								40,090			
694002891	JACKSON	WY		03/29/2016		812,831								34,605			
0299999. Mortgages with partial repayments						1,095,033,461								14,164,794			
0599999 - Totals						1,111,097,899							14,738,277	28,903,071			

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
		3	4								
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
8099999 - Totals												XXX

NONE

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 Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
19736Q-AC-7	CECLO 29A 2020-SUB CLO 10/20/2034		CYM	Paydown	11/02/2020	04/20/2026	58,851							58,851	58,851				
19737N-AC-3	CECLO 31 2021-SUB CLO 04/20/2034		CYM	Paydown	02/01/2021	04/20/2026	128,964							128,964	128,964				
19737J-AC-2	CECLO 32A 2022-SUB CLO 07/24/2034		CYM	Paydown	06/06/2022	04/24/2026	213,885							213,885	213,885				
19737V-AC-5	CECLO 33 2024-SUB CLO 04/20/2037		CYM	Paydown	04/19/2024	04/20/2026	259,244							259,244	259,244				
19739C-AC-5	CECLO 34 2024-SUB CLO 1/25/2038		CYM	Paydown	11/13/2024	04/27/2026	228,779							228,779	228,779				
19740F-AC-5	CECLO 35 2024-SUB CLO 07/25/2036		CYM	Paydown	06/04/2025	04/27/2026													
19736V-AC-6	CECLO 30 2020-SUB CLO 01/20/2034		CYM	Paydown	12/04/2020	04/20/2026	95,812							95,812	95,812				
5699999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated							985,535							985,535	985,535				
7899999. Total - unaffiliated																			
7999999. Total - affiliated							985,535							985,535	985,535				
8099999 - Totals							985,535							985,535	985,535				

E03

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
64966S-VN-3	NEW YORK NY GO BOND 5.681% 2/1/2043	04/17/2026	JEFFRIES & CO.		5,000,000	5,000,000		1.C FE
64966S-VP-8	NEW YORK NY GO BOND 5.650% 2/1/2046	06/03/2026	WELLS FARGO BANK		4,985,850	5,000,000	32,174	1.C FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					9,985,850	10,000,000	32,174	XXX
79625G-NC-3	SAN ANTONIO TX ELECTRIC & GAS REV BOND 5.569% 2/1/2050	06/03/2026	WELLS FARGO BANK		10,012,400	10,000,000	190,274	1.D FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					10,012,400	10,000,000	190,274	XXX
12189L-AW-1	BURLINGTON NORTHERN SANTA FE SR UNSECURED 4.15% 4/1/2045	04/29/2026	MORGAN (J.P.) SECURITIES		8,258,000	10,000,000	33,431	1.F FE
209111-GQ-0	CONSOLIDATED EDISON COMPANY OF SR UNSECURED 5.15% 6/15/2036	06/10/2026	Various		24,740,000	25,000,000	22,174	1.G FE
25470D-CX-5	DISCOVERY COMMUNICATIONS LLC SR UNSECURED 5.3% 5/15/2049	06/01/2026	Tax Free Exchange		21,091,747	17,500,000	41,222	3.B FE
478160-CG-7	JOHNSON & JOHNSON SR UNSECURED 3.75% 3/3/2047	04/29/2026	Various		27,167,577	33,867,000	183,904	1.A FE
50077L-AB-2	KRAFT HEINZ FOODS CO SR UNSECURED 4.375% 6/1/2046	04/29/2026	CITICORP SECURITIES INC.		1,376,480	1,750,000	31,688	2.B FE
655844-BR-8	NORFOLK SOUTHERN CORPORATION SR UNSECURED 4.65% 1/15/2046	04/16/2026	US BANKS		2,388,376	2,714,000	32,251	2.A FE
655844-BX-5	NORFOLK SOUTHERN CORPORATION SR UNSECURED 3.942% 11/1/2047	04/27/2026	MORGAN (J.P.) SECURITIES		4,690,260	6,000,000	115,085	2.A FE
907818-EF-1	UNION PACIFIC CORPORATION SR UNSECURED 4.05% 11/15/2045	04/16/2026	MORGAN (J.P.) SECURITIES		818,291	1,005,000	17,186	1.G FE
907818-EJ-3	UNION PACIFIC CORPORATION SR UNSECURED 4.05% 3/1/2046	04/16/2026	SUSQUANNA		297,004	365,000	1,889	1.G FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					90,827,735	98,201,000	478,830	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					110,825,985	118,201,000	701,278	XXX
0499999999. Total - issuer credit obligations (affiliated)								XXX
0509999997. Total - issuer credit obligations - Part 3					110,825,985	118,201,000	701,278	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					110,825,985	118,201,000	701,278	XXX
3140Y9-B5-2	FNMA 5.5% MBS 30YR POOL FN CC2759 2/1/2056	06/01/2026	MORGAN STANLEY & CO.		19,972,982	19,881,341	3,037	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)					19,972,982	19,881,341	3,037	XXX
12570S-AE-3	CLIP_26-NQM1 A1 CMO 5.221% 5/25/71	04/22/2026	NOMURA SECURITIES		21,946,983	21,947,000	92,305	1.A FE
12570S-AF-0	CLIP_26-NQM1 A2 CMO 5.474% 5/25/71	04/22/2026	NOMURA SECURITIES		3,137,961	3,138,000	13,837	1.C FE
437938-AC-7	HOMES TRUST HOMES_26-NQM4 5.502% 6/25/61	06/09/2026	NOMURA SECURITIES		4,999,908	5,000,000	33,623	1.A FE
55288A-AE-4	MFRA TRUST MFRA_26-NQM2 5.535% 5/25/71	06/03/2026	ACADEMY SECURITIES INC		14,999,895	15,000,000	87,289	1.A FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					45,084,747	45,085,000	227,054	XXX
1889999999. Total - asset-backed securities (unaffiliated)					65,057,729	64,966,341	230,091	XXX
1899999999. Total - asset-backed securities (affiliated)								XXX
1909999997. Total - asset-backed securities - Part 3					65,057,729	64,966,341	230,091	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					65,057,729	64,966,341	230,091	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					175,883,714	183,167,341	931,369	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					175,883,714	XXX	931,369	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
..544435-C3-2	LOS ANGELES CA ARPT REV BOND 6.582% 5/15/2039	05/15/2026	Call 100.0000		745,000	745,000	745,000	745,000						745,000				24,518	05/15/2039	1.D FE
..88880N-AT-6	TOBACCO SETTLEMT OF VA REV BOND 6.706% 6/1/2046	06/01/2026	Call 100.0000		155,000	155,000	155,603	155,000						155,000				5,197	06/01/2046	4.C FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					900,000	900,000	900,603	900,000						900,000				29,715	XXX	XXX
..25470D-BU-2	DISCOVERY COMMUNICATIONS LLC SR UNSECURED 5.3% 5/15/2049	06/01/2026	Tax Free Exchange		21,091,747	17,500,000	21,181,230	21,133,138		(41,391)		(41,391)		21,091,747				504,972	05/15/2049	3.B FE
..731020-AA-4	POLAR TANKERS INC SR UNSECURED 5.951% 5/10/2037	05/10/2026	Redemption 100.0000		453,443	453,443	435,563	445,440		8,003		8,003		453,443				13,492	05/10/2037	1.F FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					21,545,190	17,953,443	21,616,793	21,578,578		(33,388)		(33,388)		21,545,190				518,464	XXX	XXX
..126650-AW-0	CVS PT TRUST CTL 5.298% 1/11/2027	06/10/2026	Redemption 100.0000		865,316	865,316	824,079	862,077		3,239		3,239		865,316				19,113	01/11/2027	2.B FE
..126650-BP-4	CVS PT TRUST CTL 6.036% 12/10/2028	06/10/2026	Redemption 100.0000		174,268	174,268	173,191	174,039		229		229		174,268				4,386	12/10/2028	2.B FE
..126659-AA-9	CVS PT TRUST CTL 8.353% 7/10/2031	06/10/2026	Redemption 100.0000		558,820	558,820	566,050	561,011		(2,191)		(2,191)		558,820				19,467	07/10/2031	2.C FE
..31953*-AL-6	BURLINGTON NO SF PTC ETC 5.96% 10/15/2027	05/15/2026	Redemption 100.0000		139,770	139,770	139,770	139,770						139,770				4,165	10/15/2027	1.B
..31953*-AM-4	BURLINGTON NO SF PTC ETC 5.96% 10/15/2027	05/15/2026	Redemption 100.0000		13,226	13,226	13,226	13,226						13,226				394	10/15/2027	1.B
..31953*-AN-2	BURLINGTON NO SF PTC ETC 5.96% 10/15/2027	05/15/2026	Redemption 100.0000		86,029	86,029	86,029	86,029						86,029				2,556	10/15/2027	1.B
..31953*-AP-7	BURLINGTON NO SF PTC ETC 5.96% 10/15/2027	05/15/2026	Redemption 100.0000		35,418	35,418	35,418	35,418						35,418				1,055	10/15/2027	1.B
..31953*-AQ-5	BURLINGTON NO SF PTC ETC 5.96% 10/15/2027	05/15/2026	Redemption 100.0000		47,006	47,006	47,006	47,006						47,006				1,401	10/15/2027	1.B
..31953*-AR-3	BURLINGTON NO SF PTC ETC 5.96% 12/13/2027	05/15/2026	Redemption 100.0000		40,672	40,672	40,672	40,672						40,672				1,212	12/13/2027	1.B
..41242*-BB-7	HARDWOOD FUNDING SR UNSECURED 3.42% 6/7/2026	06/07/2026	Maturity		1,100,000	1,100,000	1,151,975	1,103,595		(3,595)		(3,595)		1,100,000				18,811	06/07/2026	1.G FE
..91845#-AA-2	VZ CTL PTC 3.81% 5/15/2035	06/15/2026	Redemption 100.0000		144,019	144,019	144,019	144,019						144,019				2,293	05/15/2035	2.A
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					3,204,544	3,204,544	3,221,435	3,206,862		(2,318)		(2,318)		3,204,544				74,853	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					25,649,734	22,057,987	25,738,831	25,685,440		(35,706)		(35,706)		25,649,734				623,032	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)																			XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					25,649,734	22,057,987	25,738,831	25,685,440		(35,706)		(35,706)		25,649,734				623,032	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					25,649,734	22,057,987	25,738,831	25,685,440		(35,706)		(35,706)		25,649,734				623,032	XXX	XXX
..3617YV-FV-9	GNMA 3% MBS 30YR POOL G2 CM9180 5/20/2052	06/01/2026	Paydown		285,026	285,026	255,722	256,380		28,646		28,646		285,026				2,924	05/20/2052	1.A
..36202F-EH-5	GNMA 4.5% MBS 30YR POOL 4636 2/20/2040	06/01/2026	Paydown		26,202	26,202	26,601	26,510		(308)		(308)		26,202				498	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)					311,228	311,228	282,323	282,890		28,338		28,338		311,228				3,422	XXX	XXX
..38379U-M8-6	GNMA SERIES 2016-128 AD CMBS PROJ 2.15% 2/16/2051	06/01/2026	Paydown		4,652	4,652	4,661	4,651		1		1		4,652				42	02/16/2051	1.A
..38379U-MX-1	GNMA SERIES 2016-40 V CMBS PROJ 2.957% 5/15/2050	06/01/2026	Paydown		16,416	16,416	16,339	16,368		48		48		16,416				202	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)					21,068	21,068	21,000	21,019		49		49		21,068				244	XXX	XXX
..31283H-J8-9	FHLMC 6.5% MBS 30YR POOL G01187 9/1/2030	06/01/2026	Paydown		489	489	485	486		2		2		489				13	09/01/2030	1.A
..31283N-AX-0	FHLMC 6% MBS OTHER POOL P00022 11/1/2032	06/01/2026	Paydown		5,549	5,549	5,704	5,635		(86)		(86)		5,549				139	11/01/2032	1.A
..31287M-T9-1	FHLMC 6% MBS 30YR POOL C62376 1/1/2032	06/01/2026	Paydown		478	478	475	476		3		3		478				12	01/01/2032	1.A
..31287P-6N-8	FHLMC 6% MBS 30YR POOL C64477 3/1/2032	06/01/2026	Paydown		983	983	956	966		17		17		983				25	03/01/2032	1.A
..31287X-RL-2	FHLMC 6.5% MBS 30YR POOL C70491 9/1/2032	06/01/2026	Paydown		8,882	8,882	9,200	9,057		(175)		(175)		8,882				241	09/01/2032	1.A
..31288G-YS-5	FHLMC 5.5% MBS 30YR POOL C77921 2/1/2033	06/01/2026	Paydown		22,446	22,446	22,879	22,669		(223)		(223)		22,446				527	02/01/2033	1.A
..3128M9-7C-0	FHLMC 3% MBS 30YR POOL G07791 4/1/2043	06/01/2026	Paydown		369,410	369,410	372,931	372,096		(2,686)		(2,686)		369,410				4,695	04/01/2043	1.A
..3128MJ-R8-5	FHLMC 3% MBS 30YR POOL G08510 11/1/2042	06/01/2026	Paydown		381,102	381,102	399,755	395,608		(14,506)		(14,506)		381,102				4,888	11/01/2042	1.A
..3128MJ-VU-1	FHLMC 3% MBS 30YR POOL G08626 2/14/2045	06/01/2026	Paydown		120,131	120,131	121,764	121,541		(1,410)		(1,410)		120,131				1,530	02/01/2045	1.A
..3128MJ-YG-9	FHLMC 3% MBS 30yr POOL FG G08710 6/1/2046	06/01/2026	Paydown		181,669	181,669	187,197	186,589		(4,921)		(4,921)		181,669				2,273	06/01/2046	1.A
..3128MJ-YT-1	FHLMC 3% MBS 30yr POOL FG G08721 9/1/2046	06/01/2026	Paydown		180,691	180,691	188,116	187,328		(6,638)		(6,638)		180,691				2,240	09/01/2046	1.A
..3128MJ-ZB-9	FHLMC 3% MBS 30yr POOL FG G08737 12/1/2046	06/01/2026	Paydown		231,156	231,156	226,894	227,280		3,876		3,876		231,156				2,919	12/01/2046	1.A
..31292H-GC-2	FHLMC 7% MBS 30YR POOL C01095 11/1/2030	06/01/2026	Paydown		3,128	3,128	3,128	3,124		4		4		3,128				91	11/01/2030	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
31292H-GP-3	FHLMC 7% MBS 30YR POOL C01106 11/1/2030	06/01/2026	Paydown		3,319	3,319	3,332	3,322		(3)		(3)		3,319				84	12/01/2030	1.A
31292H-GZ-1	FHLMC 7.5% MBS 30YR POOL C01116 1/1/2031	06/01/2026	Paydown		3,803	3,803	3,856	3,828		(25)		(25)		3,803				119	01/01/2031	1.A
31292L-XG-5	FHLMC 3% MBS 30YR POOL C04279 10/1/2042	06/01/2026	Paydown		30,173	30,173	31,602	31,293		(1,119)		(1,119)		30,173				375	10/01/2042	1.A
312938-K5-1	FHLMC 4.5% MBS 30YR POOL A90316 12/1/2039	06/01/2026	Paydown		20,418	20,418	20,823	20,749		(331)		(331)		20,418				367	12/01/2039	1.A
312941-3N-5	FHLMC 4.5% MBS 30YR POOL A93505 8/1/2040	06/01/2026	Paydown		83,553	83,553	85,473	85,128		(1,575)		(1,575)		83,553				1,576	08/01/2040	1.A
312942-NM-3	FHLMC 4.5% MBS 30YR POOL A93996 9/1/2040	06/01/2026	Paydown		108,519	108,519	111,011	110,570		(2,052)		(2,052)		108,519				1,979	09/01/2040	1.A
312944-AF-8	FHLMC 4% MBS 30YR POOL A95406 12/1/2040	06/01/2026	Paydown		63,791	63,791	64,299	64,183		(392)		(392)		63,791				1,065	12/01/2040	1.A
31298E-3S-2	FHLMC 6% MBS 30YR POOL C46209 8/1/2030	06/01/2026	Paydown		2,101	2,101	2,060	2,080		22		22		2,101				53	08/01/2030	1.A
31320U-QR-1	FHLMC 5% MBS 30yr POOL FR SD6764 11/1/2054	06/01/2026	Paydown		214,157	214,157	213,153	213,154		1,003		1,003		214,157				4,679	11/01/2054	1.A
3132DU-S3-2	FHLMC 4.5% MBS 30yr POOL FR SD6838 11/1/2054	06/01/2026	Paydown		393,916	393,916	376,005	376,306		17,609		17,609		393,916				8,561	11/01/2054	1.A
3132DW-E4-1	FHLMC 3.5% MBS 30YR POOL FR SD8255 10/1/2052	06/01/2026	Paydown		372,989	372,989	345,481	346,177		26,812		26,812		372,989				5,569	10/01/2052	1.A
3132DW-E6-6	FHLMC 4.5% MBS 30yr POOL FR SD8257 10/1/2052	06/01/2026	Paydown		550,408	550,408	527,274	527,652		22,756		22,756		550,408				10,398	10/01/2052	1.A
3132DW-MX-8	FHLMC 5% MBS 30yr POOL FR SD8474 11/1/2054	06/01/2026	Paydown		139,502	139,502	138,788	138,789		713		713		139,502				2,776	11/01/2054	1.A
3132DW-NG-4	FHLMC 5% MBS 30yr POOL FR SD8491 12/1/2054	06/01/2026	Paydown		2,460,678	2,460,678	2,394,187	2,394,882		65,797		65,797		2,460,678				49,695	12/01/2054	1.A
3132HB-P8-2	FHLMC 4% MBS OTHER POOL U91447 5/1/2043	06/01/2026	Paydown		66,539	66,539	68,499	68,126		(1,587)		(1,587)		66,539				1,229	05/01/2043	1.A
3132HN-EC-9	FHLMC 3% MBS 30YR POOL Q11931 10/1/2042	06/01/2026	Paydown		78,705	78,705	82,272	81,485		(2,779)		(2,779)		78,705				887	10/01/2042	1.A
3132HP-RZ-9	FHLMC 3% MBS 30YR POOL Q13204 11/1/2042	06/01/2026	Paydown		82,835	82,835	83,087	83,010		(175)		(175)		82,835				990	11/01/2042	1.A
3132J6-PP-3	FHLMC 3% MBS 30YR POOL Q15429 2/1/2043	06/01/2026	Paydown		88,946	88,946	91,413	90,851		(1,905)		(1,905)		88,946				1,089	02/01/2043	1.A
3132WF-4C-0	FHLMC 3% MBS 30yr POOL FG Q42618 8/1/2046	06/01/2026	Paydown		88,471	88,471	91,955	91,559		(3,088)		(3,088)		88,471				1,113	08/01/2046	1.A
3132XS-EH-9	FHLMC 3.5% MBS 30yr POOL FG Q50135 8/1/2047	06/01/2026	Paydown		160,459	160,459	164,771	164,448		(3,990)		(3,990)		160,459				2,380	08/01/2047	1.A
31335B-XT-8	FHLMC 3.5% MBS 30yr POOL FG G15901 5/1/2043	06/01/2026	Paydown		86,439	86,439	87,546	87,429		(990)		(990)		86,439				1,262	05/01/2043	1.A
3133D0-FF-3	FHLMC 5% MBS 30yr POOL FR QJ8266 10/1/2054	06/01/2026	Paydown		57,011	57,011	55,532	55,561		1,450		1,450		57,011				1,187	10/01/2054	1.A
3133KG-P6-9	FHLMC 3% MBS 30YR POOL RA1345 9/1/2049	06/01/2026	Paydown		56,548	56,548	57,449	57,415		(867)		(867)		56,548				708	09/01/2049	1.A
3133KP-QL-5	FHLMC 3.5% MBS 30YR POOL FR RA7659 7/1/2052	06/01/2026	Paydown		277,742	277,742	256,738	257,324		20,419		20,419		277,742				4,415	07/01/2052	1.A
3133TG-W2-1	FHLMC 6.25% CMO 2095 CB 11/15/2028	06/01/2026	Paydown		4,888	4,888	4,723	4,842		47		47		4,888				127	11/15/2028	1.A
31371K-L4-1	FNMA 6% MBS OTHER POOL 254247 2/1/2032	06/01/2026	Paydown		27,677	27,677	27,590	27,579		98		98		27,677				568	02/01/2032	1.A
31371K-TD-3	FNMA 6.5% MBS 30YR POOL 254448 9/1/2032	06/01/2026	Paydown		32,422	32,422	33,638	33,105		(683)		(683)		32,422				896	09/01/2032	1.A
31380R-MS-1	FNMA 6.5% MBS 30YR POOL 447769 2/1/2029	06/01/2026	Paydown		996	996	990	991		5		5		996				27	02/01/2029	1.A
31382K-QF-8	FNMA 6.5% MBS 30YR POOL 484754 3/1/2029	06/01/2026	Paydown		73	73	73	73						73				2	03/01/2029	1.A
31384V-P4-8	FNMA 7.5% MBS 30YR POOL 535143 2/1/2030	06/01/2026	Paydown		27	27	27	27						27				1	02/01/2030	1.A
31384V-RN-4	FNMA 7.5% MBS 30YR POOL 535193 3/1/2030	06/01/2026	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	06/01/2026	Paydown		395	395	391	392		4		4		395				11	05/01/2031	1.A
31385W-V3-0	FNMA 6% MBS 30YR POOL 555134 12/1/2032	06/01/2026	Paydown		27,049	27,049	27,823	27,415		(366)		(366)		27,049				679	12/01/2032	1.A
31385X-B3-0	FNMA 5.5% MBS 30YR POOL 555458 5/1/2033	06/01/2026	Paydown		20,046	20,046	20,450	20,225		(179)		(179)		20,046				435	05/01/2033	1.A
31387W-4H-7	FNMA 5.5% MBS OTHER POOL 596724 10/1/2032	06/01/2026	Paydown		2,431	2,431	2,479	2,455		(23)		(23)		2,431				56	10/01/2032	1.A
31388T-P9-8	FNMA 6% MBS 30YR POOL 614348 12/1/2031	06/01/2026	Paydown		80	80	78	79		1		1		80				2	12/01/2031	1.A
3138EK-MZ-5	FNMA 3.5% MBS 30YR POOL AL3075 2/1/2043	06/01/2026	Paydown		115,133	115,133	115,034	115,004		129		129		115,133				1,670	02/01/2043	1.A
3138WO-VL-0	FNMA 3.5% MBS 30YR POOL AR3318 2/1/2043	06/01/2026	Paydown		321,923	321,923	321,646	321,549		374		374		321,923				4,805	02/01/2043	1.A
3138WI6-GF-7	FNMA 3.5% MBS OTHER POOL AR8297 5/1/2043	06/01/2026	Paydown		10,079	10,079	9,835	9,866		213		213		10,079				148	05/01/2043	1.A
3138WH-U3-4	FNMA 3.5% MBS 30YR POOL AS7801 8/1/2046	06/01/2026	Paydown		72,242	72,242	74,251	74,066		(1,823)		(1,823)		72,242				1,065	08/01/2046	1.A
3138WJ-Q9-2	FNMA 3% MBS 30yr POOL FN AS8579 12/1/2046	06/01/2026	Paydown		258,894	258,894	260,229	260,034		(1,139)		(1,139)		258,894				3,160	12/01/2046	1.A
3138WZ-UA-8	FNMA 3.5% MBS OTHER POOL AU0576 5/1/2043	06/01/2026	Paydown		27,409	27,409	26,745	26,868		541		541		27,409				400	08/01/2043	1.A
3138X3-EN-8	FNMA 3.5% MBS 30YR POOL AU3740 8/1/2043	06/01/2026	Paydown		651,719	651,719	651,057	650,897		822		822		651,719				9,681	08/01/2043	1.A
3138X3-FJ-6	FNMA 3.5% MBS OTHER POOL AU3768 8/1/2043	06/01/2026	Paydown		256,669	256,669	254,383	254,711		1,958		1,958		256,669				4,093	08/01/2043	1.A
31390M-LN-2	FNMA 5.5% MBS OTHER POOL 650233 11/1/2032	06/01/2026	Paydown		2,548	2,548	2,598	2,573		(25)		(25)		2,548				58	11/01/2032	1.A
31390M-LS-1	FNMA 5.5% MBS OTHER POOL 650237 12/1/2032	06/01/2026	Paydown		1,447	1,447	1,475	1,462		(15)		(15)		1,447				33	12/01/2032	1.A
31390M-LT-9	FNMA 6% MBS OTHER POOL 650238 12/1/2032	06/01/2026	Paydown		3,794	3,794	3,898	3,845		(51)		(51)		3,794				95	12/01/2032	1.A
31390S-KG-5	FNMA 6% MBS 30YR POOL 654695 9/1/2032	06/01/2026	Paydown		9,165	9,165	9,559	9,337		(172)		(172)		9,165				232	09/01/2032	1.A
31391F-UE-6	FNMA 6% MBS OTHER POOL 665781 9/1/2032	06/01/2026	Paydown		1,894	1,894	1,965	1,931		(38)		(38)		1,894				47	09/01/2032	1.A
31391J-NS-5	FNMA 6% MBS 30YR POOL 668301 11/1/2032	06/01/2026	Paydown		6,413	6,413	6,673	6,560		(147)		(147)		6,413				154	11/01/2032	1.A
31391U-PT-6	FNMA 6% MBS 30YR POOL 677334 1/1/2033	06/01/2026	Paydown		1,418	1,418	1,472	1,447		(30)		(30)		1,418				35	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	06/01/2026	Paydown		2,340	2,340	2,412	2,382		(42)		(42)		2,340				59	12/01/2032	1.A
31392D-UF-7	FNMA CMO 2002-Q4 A4 6.250 % 5/25/2042	06/01/2026	Paydown		106,715	106,715	111,010	106,715						106,715				2,755	05/25/2042	1.A
31393R-GF-1	FHLMC CMO T-56 A4 6% 5/25/2043	06/01/2026	Paydown		36,777	36,777	39,153	38,102		(1,326)		(1,326)		36,777				931	05/25/2043	1.A
31400E-K2-5	FNMA 6.5% MBS 30YR POOL 685313 2/1/2033	06/01/2026	Paydown		2,503	2,503	2,632	2,572		(69)		(69)		2,503				68	02/01/2033	1.A
31400H-WF-6	FNMA 6% MBS 30YR POOL 688346 3/1/2033	06/01/2026	Paydown		3,959	3,959	4,120	4,035		(77)		(77)		3,959				99	03/01/2033	1.A
31400J-R3-5	FNMA 5.5% MBS 30YR POOL 689106 2/1/2033	06/01/2026	Paydown		6,411	6,411	6,555	6,473		(62)		(62)		6,411				147	02/01/2033	1.A
31400K-AY-2	FNMA 5.5% MBS 30YR POOL 689523 7/1/2033	06/01/2026	Paydown		9,496	9,496	9,828	9,657		(161)		(161)		9,496				218	07/01/2033	1.A
31400Q-TQ-6	FNMA 5.5% MBS 30YR POOL 694559 4/1/2033	06/01/2026	Paydown		15,508	15,508	15,734	15,605		(96)		(96)		15,508				356	04/01/2033	1.A
31400W-TT-7	FNMA 5.5% MBS 30YR POOL 699962 4/1/2033	06/01/2026	Paydown		7,871	7,871	8,020	7,937		(65)		(65)		7,871				181	04/01/2033	1.A
31400X-YH-5	FNMA 5.5% MBS 30YR POOL 701012 4/1/2033	06/01/2026	Paydown		2,131	2,131	2,171	2,151		(21)		(21)		2,131				49	04/01/2033	1.A
31401C-DH-3	FNMA 5.5% MBS 30YR POOL 704004 5/1/2033	06/01/2026	Paydown		4,016	4,016	4,081	4,047		(31)		(31)		4,016				92	05/01/2033	1.A
31401X-G5-0	FNMA 5.5% MBS 30YR POOL 721220 6/1/2033	06/01/2026	Paydown		10,569	10,569	10,938	10,735		(166)		(166)		10,569				242	06/01/2033	1.A
31407M-EZ-4	FNMA 6.705% MBS ARM POOL 834552 8/1/2035	06/01/2026	Paydown		33,804	33,804	33,935	33,862		(59)		(59)		33,804				770	08/01/2035	1.A
3140AU-FL-2	FNMA 5% MBS 30yr POOL FN DC6470 12/1/2054	06/01/2026	Paydown		1,162,897	1,162,897	1,134,188	1,134,551		28,347		28,347		1,162,897				21,931	12/01/2054	1.A
3140AU-PN-7	FNMA 5% MBS 30yr POOL FN DC6728 12/1/2054	06/01/2026	Paydown		780,574	780,574	753,955	754,234		26,339		26,339		780,574				14,737	12/01/2054	1.A
3140BQ-Y3-9	FNMA 5% MBS 30yr POOL FN DF0729 10/1/2055	06/01/2026	Paydown		249,652	249,652	248,326	248,328		1,324		1,324		249,652				5,728	10/01/2055	1.A
3140EU-FN-4	FNMA 3.5% MBS 30yr POOL FN BC0172 1/1/2046	06/01/2026	Paydown		81,620	81,620	85,395	85,016		(3,397)		(3,397)		81,620				1,102	01/01/2046	1.A
3140EV-JC-2	FNMA 3.5% MBS 30yr POOL FN BC1158 2/1/2046	06/01/2026	Paydown		54,382	54,382	56,923	56,662		(2,280)		(2,280)		54,382				765	02/01/2046	1.A
3140FX-UR-1	FNMA 3.5% MBS OTHER POOL FN BF0591 12/1/2061	06/01/2026	Paydown		33,717	33,717	30,756	30,801		2,916		2,916		33,717				492	12/01/2061	1.A
3140FX-YZ-9	FNMA 3% MBS OTHER POOL FN BF0727 7/1/2057	06/01/2026	Paydown		50,397	50,397	44,074	44,209		6,188		6,188		50,397				631	07/01/2057	1.A
3140GV-ZY-4	FNMA 3.5% MBS 30 YEAR POOL BH7058 12/1/2047	06/01/2026	Paydown		213,105	213,105	212,563	212,566		539		539		213,105				3,156	12/01/2047	1.A
3140GY-GZ-6	FNMA 3.5% MBS 30YR POOL FN BH9215 1/1/2048	06/01/2026	Paydown		184,945	184,945	185,132	185,090		(145)		(145)		184,945				2,793	01/01/2048	1.A
3140HB-FK-9	FNMA 4% MBS 30YR POOL FN BJ9169 5/1/2048	06/01/2026	Paydown		150,907	150,907	153,382	153,229		(2,322)		(2,322)		150,907				2,549	05/01/2048	1.A
3140HC-CG-9	FNMA 4% MBS 30YR POOL FN BJ9970 5/1/2048	06/01/2026	Paydown		123,140	123,140	125,516	125,413		(2,274)		(2,274)		123,140				2,054	05/01/2048	1.A
3140HM-N2-6	FNMA 4% MBS 30YR POOL FN BK7608 9/1/2048	06/01/2026	Paydown		108,517	108,517	108,382	108,374		143		143		108,517				1,835	09/01/2048	1.A
3140KE-J5-8	FNMA 2.5% MBS 30YR POOL BP6583 8/1/2050	06/01/2026	Paydown		808,979	808,979	853,093	849,319		(40,341)		(40,341)		808,979				8,368	08/01/2050	1.A
3140KE-QB-7	FNMA 2.5% MBS 30YR POOL BP6749 9/1/2050	06/01/2026	Paydown		708,780	708,780	744,577	741,510		(32,729)		(32,729)		708,780				7,166	09/01/2050	1.A
3140LN-PB-7	FNMA 2.5% MBS 30 YR POOL BT0417 6/1/2051	06/01/2026	Paydown		897,616	897,616	926,929	924,492		(26,876)		(26,876)		897,616				9,095	06/01/2051	1.A
3140LQ-A7-5	FNMA 2% MBS 30 YR POOL BT1829 6/1/2051	06/01/2026	Paydown		668,606	668,606	673,307	672,691		(4,085)		(4,085)		668,606				5,021	06/01/2051	1.A
3140LQ-A8-3	FNMA 2.5% MBS 30 YR POOL BT1830 6/1/2051	06/01/2026	Paydown		915,610	915,610	944,938	942,291		(26,681)		(26,681)		915,610				9,537	06/01/2051	1.A
3140LS-MN-3	FNMA 2.5% MBS 30 YR POOL BT3964 6/1/2051	06/01/2026	Paydown		348,766	348,766	359,610	358,642		(9,877)		(9,877)		348,766				3,934	06/01/2051	1.A
3140MA-5F-7	FNMA 3% MBS 30YR POOL FN BU8945 4/1/2052	06/01/2026	Paydown		520,455	520,455	464,587	466,199		54,256		54,256		520,455				6,764	04/01/2052	1.A
3140MC-A2-6	FNMA 3% MBS 30YR POOL FN BU9924 2/1/2052	06/01/2026	Paydown		638,143	638,143	573,132	574,705		63,438		63,438		638,143				7,978	02/01/2052	1.A
3140N2-VL-2	FNMA 3% MBS 30YR POOL FN BW9618 6/1/2053	06/01/2026	Paydown		340,609	340,609	304,739	305,808		34,802		34,802		340,609				4,326	06/01/2053	1.A
3140QP-FK-8	FNMA 3.5% MBS 30YR POOL FN CB3769 6/1/2052	06/01/2026	Paydown		880,253	880,253	869,800	870,259		9,994		9,994		880,253				12,994	06/01/2052	1.A
3140QP-H3-4	FNMA 3.5% MBS 30YR POOL FN CB3849 6/1/2052	06/01/2026	Paydown		816,403	816,403	805,050	805,582		10,821		10,821		816,403				11,678	06/01/2052	1.A
3140QP-R9-0	FNMA 3% MBS 30YR POOL FN CB4111 7/1/2052	06/01/2026	Paydown		151,550	151,550	135,897	136,327		15,222		15,222		151,550				1,899	07/01/2052	1.A
3140QS-FR-7	FNMA 5% MBS 30 YEAR POOL FN CB6475 6/1/2053	06/01/2026	Paydown		254,263	254,263	250,052	250,168		4,095		4,095		254,263				5,350	06/01/2053	1.A
3140QU-ZL-3	FNMA 5.5% MBS 30yr POOL FN CB8846 7/1/2054	06/01/2026	Paydown		850,417	850,417	850,151	850,098		318		318		850,417				18,136	07/01/2054	1.A
3140QV-K7-8	FNMA 5% MBS 30yr POOL FN CB9317 10/1/2054	06/01/2026	Paydown		988,793	988,793	964,614	965,004		23,789		23,789		988,793				21,695	10/01/2054	1.A
3140W0-M8-5	FNMA 5% MBS 30yr POOL FN FA0382 1/1/2055	06/01/2026	Paydown		1,508,355	1,508,355	1,476,066	1,476,226		32,128		32,128		1,508,355				31,400	01/01/2055	1.A
3140W0-XJ-9	FNMA 5% MBS 30yr POOL FN FA0680 6/1/2055	06/01/2026	Paydown		950,509	950,509	919,469	919,791		30,718		30,718		950,509				19,874	02/01/2055	1.A
3140XJ-5A-7	FNMA 3.5% MBS 30YR POOL FN FS3540 8/1/2052	06/01/2026	Paydown		383,146	383,146	353,093	353,895		29,252		29,252		383,146				5,840	08/01/2052	1.A
3140XQ-K6-3	FNMA 4% MBS 30YR POOL FN FS8416 7/1/2053	06/01/2026	Paydown		420,201	420,201	398,338	398,900		21,301		21,301		420,201				6,927	07/01/2053	1.A
3140XQ-P7-6	FNMA 3.5% MBS 30YR POOL FN FS8545 9/1/2052	06/01/2026	Paydown		347,126	347,126	321,091	321,814		25,311		25,311		347,126				5,188	09/01/2052	1.A
3140XR-S5-5	FNMA 5% MBS 30yr POOL FN FS9539 11/1/2054	06/01/2026	Paydown		761,603	761,603	743,277	743,535		18,068		18,068		761,603				15,184	11/01/2054	1.A
3140XS-AF-0	FNMA 5% MBS 30yr POOL FN FS9905 12/1/2054	06/01/2026	Paydown		973,989	973,989	949,335	949,777		24,212		24,212		973,989				22,630	12/01/2054	1.A
3140Y7-DB-1	FNMA 5% MBS 30yr POOL FN CC0997 9/1/2055	06/01/2026	Paydown		38,040	38,040	37,966	37,965		75		75		38,040				777	09/01/2055	1.A
31410L-MK-5	FNMA 3.5% MBS OTHER POOL 890562 11/1/2043	06/01/2026	Paydown		384,110	384,110	391,912	390,458		(6,348)		(6,348)		384,110				5,590	11/01/2043	1.A
31417H-CS-1	FNMA 3.5% MBS OTHER POOL AB9980 7/1/2043	06/01/2026	Paydown		154,515	154,515	153,429	153,547		968		968		154,515				2,270	07/01/2043	1.A
31418A-JW-9	FNMA 3.5% MBS OTHER POOL MA1176 9/1/2042	06/01/2026	Paydown		81,508	81,508	82,120	81,975		(467)		(467)		81,508				1,196	09/01/2042	1.A
31418A-M9-6	FNMA 3.5% MBS OTHER POOL MA1283 12/1/2042	06/01/2026	Paydown		98,299	98,299	100,296	99,871		(1,572)		(1,572)		98,299				1,436	12/01/2042	1.A
31418A-VA-3	FNMA 3.5% MBS OTHER POOL MA1508 7/1/2043	06/01/2026	Paydown		135,537	135,537	135,722	135,628		(92)		(92)		135,537				2,007	07/01/2043	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
..31418A-VB-1	FNMA 4% MBS OTHER POOL MA1509 7/1/2043	06/01/2026	Paydown		75,524	75,524	78,745	78,146		(2,622)		(2,622)		75,524				1,295	07/01/2043	1.A
..31418A-VS-4	FNMA 3% MBS 30YR POOL MA1524 8/1/2043	06/01/2026	Paydown		291,750	291,750	295,899	295,094		(3,344)		(3,344)		291,750				3,357	08/01/2043	1.A
..31418C-4F-8	FNMA 4% MBS 30YR POOL MA3521 11/1/2048	06/01/2026	Paydown		215,231	215,231	219,418	219,203		(3,972)		(3,972)		215,231				3,660	11/01/2048	1.A
..31418C-PE-8	FNMA 3.5% MBS 30 YR POOL FN MA3120 9/1/2047	06/01/2026	Paydown		95,067	95,067	98,268	98,046		(2,979)		(2,979)		95,067				1,404	09/01/2047	1.A
..31418C-XN-9	FNMA 4% MBS 30YR POOL MA3384 6/1/2048	06/01/2026	Paydown		178,390	178,390	181,951	181,802		(3,412)		(3,412)		178,390				3,033	06/01/2048	1.A
..31418D-2L-5	FNMA 2% MBS 30 YR POOL MA4378 7/1/2051	06/01/2026	Paydown		678,885	678,885	683,128	682,617		(3,732)		(3,732)		678,885				5,721	07/01/2051	1.A
..31418D-SJ-2	FNMA 2.5% MBS 30YR POOL MA4120 9/1/2050	06/01/2026	Paydown		474,823	474,823	499,380	497,732		(22,909)		(22,909)		474,823				4,982	09/01/2050	1.A
..31418E-D6-4	FNMA 3% MBS 30YR POOL FN MA4624 6/1/2052	06/01/2026	Paydown		474,123	474,123	421,673	423,172		50,951		50,951		474,123				6,032	06/01/2052	1.A
..31418E-J3-5	FNMA 3% MBS 30YR POOL FN MA4781 10/1/2052	06/01/2026	Paydown		843,256	843,256	750,761	753,534		89,723		89,723		843,256				10,253	10/01/2052	1.A
..31419A-4N-4	FNMA 3.5% MBS 30YR POOL AE0828 2/1/2041	06/01/2026	Paydown		85,020	85,020	87,013	86,571		(1,550)		(1,550)		85,020				1,237	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)					31,728,199	31,728,199	31,243,208	31,220,678		507,518		507,518		31,728,199				509,604	XXX	XXX
..00039K-AD-2	ADMT 2024-NQM5 A2 CMO 5.954% 11/25/2069	06/01/2026	Paydown		242,834	242,834	242,833	242,667		166		166		242,834				5,863	11/25/2069	1.A
..00449S-AA-5	ACHM 2025-HE1 A HELOC 5.92% 3/25/2055	06/01/2026	Paydown		840,051	840,051	839,864	839,104		947		947		840,051				20,572	03/25/2055	1.A FE
..042858-AA-8	ARRW 2019-2 A1 CMO 3.347% 4/25/2049	06/01/2026	Paydown		199,869	199,869	199,869	199,619		251		251		199,869				2,753	04/25/2049	1.A
..105698-AC-8	BRAVO 2024-NQM7 A1 CMO 5.554% 10/27/2064	06/01/2026	Paydown		1,158,289	1,158,289	1,158,274	1,157,019		1,270		1,270		1,158,289				24,976	10/27/2064	1.A FE
..12061R-AC-5	BHLD 2019-2 A3 CMO 3.185% 7/25/2049	06/01/2026	Paydown		108,621	108,621	99,931	103,828		4,793		4,793		108,621				1,958	07/25/2049	1.A
..12062B-AA-3	BHLD 2019-3 A1 CMO 3.724% 11/25/2059	05/01/2026	Paydown		97,992	97,992	97,990	97,779		213		213		97,992				1,407	11/25/2059	1.A
..12570S-AE-3	CLIP_26-NQM1 A1 CMO 5.221% 5/25/71	06/01/2026	Paydown		474,868	474,868	474,868							474,868				3,499	05/25/2071	1.A FE
..12570S-AF-0	CLIP_26-NQM1 A2 CMO 5.474% 5/25/71	06/01/2026	Paydown		67,897	67,897	67,896			1		1		67,897				524	05/25/2071	1.C FE
..12596S-AA-1	COOPR 2025-CES1 A1A CMO 5.654% 5/25/2060	06/01/2026	Paydown		480,721	480,721	480,719	480,388		333		333		480,721				11,373	05/25/2060	1.A
..12674H-AA-0	COLT 2025-4 A1 CMO 5.794% 4/25/2070	06/01/2026	Paydown		1,428,065	1,428,065	1,428,050	1,435,239		(7,174)		(7,174)		1,428,065				32,084	04/25/2070	1.A FE
..16160V-AB-9	CHASE 2025-RPL1 A1A CMO 3.375% 4/25/2065	06/01/2026	Paydown		418,599	418,599	375,625	376,631		41,968		41,968		418,599				5,958	04/25/2065	1.A
..24380X-AC-1	DRMT 2022-2 A3 CMO 4.3% 3/25/2067	06/01/2026	Paydown		166,296	166,296	156,111	157,342		8,955		8,955		166,296				2,941	03/25/2067	1.A
..26845D-AA-3	EFMT 2024-NQM1 A1A CMO 5.708% 11/25/2069	06/01/2026	Paydown		362,115	362,115	362,109	361,768		347		347		362,115				7,738	11/25/2069	1.A
..30191L-AA-7	FIGRE 2025-HE1 A HELOC 5.829% 5/25/2039	06/01/2026	Paydown		1,127,358	1,127,358	1,127,328	1,125,848		1,510		1,510		1,127,358				26,756	01/25/2055	1.A FE
..31684J-AA-4	FIGRE 2024-SL1 A1 HELOC 5.748% 7/25/2053	06/01/2026	Paydown		684,784	684,784	684,777	690,197		(5,413)		(5,413)		684,784				15,947	07/25/2053	1.A FE
..36167V-AC-8	GCAT 2019-NQM3 A3 CMO 3.043% 11/25/2059	06/01/2026	Paydown		550,814	550,814	498,314	519,876		30,937		30,937		550,814				9,305	11/25/2059	1.A
..36168H-AA-9	GCAT 2022-NQM5 A1 CMO 5.707% 8/25/2067	06/01/2026	Paydown		574,522	574,522	556,355	558,332		16,190		16,190		574,522				13,268	08/25/2067	1.A
..36169D-AB-8	GCAT 2023-NQM2 A2 CMO 6.243% 11/25/2067	06/01/2026	Paydown		173,308	173,308	173,307	173,170		139		139		173,308				4,821	11/25/2067	1.B
..36169D-AC-6	GCAT 2023-NQM2 A3 CMO 6.598% 11/25/2067	06/01/2026	Paydown		211,821	211,821	211,819	211,643		178		178		211,821				6,228	11/25/2067	1.B
..36171M-AA-6	GCAT 2025-NQM3 A1 CMO 5.55% 5/25/2070	06/01/2026	Paydown		682,965	682,965	682,958	682,394		571		571		682,965				14,550	05/25/2070	1.A
..36228F-XX-9	GSR 2003-10 1A1 CMO 5.577% 10/25/2033	06/01/2026	Paydown		10,882	10,882	10,822	10,828		54		54		10,882				208	10/25/2033	1.A FM
..40446G-AC-6	HOMES 2025-NQM3 A1 CMO 5.63% 2/25/2070	06/01/2026	Paydown		602,418	602,418	602,418	602,115		303		303		602,418				14,523	02/25/2070	1.A FE
..437938-AC-7	HOMES TRUST HOMES_26-NQM4 5.502% 6/25/61	06/25/2026	Paydown		36,455	36,455	36,455			1		1		36,455				167	06/25/2061	1.A FE
..452762-AB-3	IMPRL 2021-NQM3 A2 CMO 1.821% 11/25/2056	06/01/2026	Paydown		415,697	415,697	347,159	354,466		61,231		61,231		415,697				3,297	11/25/2056	1.A
..466247-K7-7	JPMMT 2006-A2 5A1 CMO 7.128% 11/25/2033	06/01/2026	Paydown		6,032	6,032	5,423	5,584		447		447		6,032				159	11/25/2033	1.A FM
..46630G-AV-7	JPMMT 2007-A1 5A5 CMO 5.898% 7/25/2035	06/01/2026	Paydown		4,344	4,344	4,078	4,150		194		194		4,344				106	07/25/2035	1.A FM
..55285K-AB-1	MFRA 2022-INV3 A2 CMO 6% 10/25/2057	05/15/2026	Call 100.0000		5,183,752	5,183,752	5,037,353	5,059,076		1,059		1,059		5,060,135		123,617	123,617	141,689	10/25/2057	1.C
..55285K-AB-1	MFRA 2022-INV3 A2 CMO 6% 10/25/2057	04/01/2026	Paydown		52,826	52,826	51,334	51,555		1,271		1,271		52,826				1,057	10/25/2057	1.C
..55285P-AB-0	MFRA 2023-NQM1 A2 CMO 5.75% 11/25/2067	03/31/2026	Call 100.0000		(292)									(456)		164	164		11/25/2067	1.B
..55286G-AA-1	MFRA 2023-INV1 A1 CMO 5.92% 2/25/2058	05/15/2026	Call 100.0000		11,057,500	11,057,500	11,012,043	11,012,273		106		106		11,012,379		45,120	45,120	298,208	02/25/2058	1.A
..55286G-AA-1	MFRA 2023-INV1 A1 CMO 5.92% 2/25/2058	04/01/2026	Paydown		300,768	300,768	299,531	299,537		1,230		1,230		300,768				5,935	02/25/2058	1.A
..55286G-AB-9	MFRA 2023-INV1 A2 CMO 6.45% 2/25/2058	05/15/2026	Call 100.0000		5,558,604	5,558,604	5,538,373	5,537,712						5,537,712		20,893	20,893	163,330	02/25/2058	1.A
..55286G-AB-9	MFRA 2023-INV1 A2 CMO 6.45% 2/25/2058	04/01/2026	Paydown		145,010	145,010	144,482	144,465		545		545		145,010				3,118	02/25/2058	1.A
..55286G-AC-7	MFRA 2023-INV1 A3 CMO 6.6% 2/25/2058	05/15/2026	Call 100.0000		10,138,338	10,138,338	10,034,980	10,044,669		873		873		10,045,543		92,796	92,796	304,826	02/25/2058	1.B
..55286G-AC-7	MFRA 2023-INV1 A3 CMO 6.6% 2/25/2058	04/01/2026	Paydown		264,484	264,484	261,787	262,040		2,444		2,444		264,484				5,819	02/25/2058	1.B
..55288A-AE-4	MFRA TRUST MFRA_26-NQM2 5.535% 5/25/71	06/10/2026	Paydown		125,646	125,646	125,645			1		1		125,646				577	05/25/2071	1.A FE
..58004L-AA-5	MFRA 2025-NQM3 A1 CMO 5.261% 8/25/2070	06/01/2026	Paydown		952,796	952,796	952,794	952,574		221		221		952,796				21,769	08/25/2070	1.A FE
..59020U-LR-4	MLMI 2004-A4 A2 CMO 5.106% 8/25/2034	06/01/2026	Paydown		5,607	5,607	5,061	5,227		380		380		5,607				117	08/25/2034	1.A FM
..59980T-AD-8	MCMLT 2016-1 M3 CMO 3.35% 4/25/2057	06/01/2026	Paydown		974,546	974,546	915,333	968,772		5,774		5,774		974,546				13,570	04/25/2057	1.A
. 61778X-AA-7	MSRM 2025-DSC2 A1 CMO 5.443% 7/25/2070	06/01/2026	Paydown		354,826	354,826	354,823	354,713		113		113		354,826				7,868	07/25/2070	1.A
..69382N-AB-8	PRPM 2025-NQM3 A2 CMO 5.809% 5/25/2070	06/01/2026	Paydown		860,813	860,813	860,803	868,978		(8,165)		(8,165)		860,813				19,988	05/25/2070	1.C 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
..693965-AA-3	PRPM 2023-NQM1 A1 CMO 6.234% 1/25/2068	06/01/2026	Paydown		943,422	943,422	943,422	942,198		1,225		1,225		943,422				22,893	01/25/2068	1.A
..693965-AB-1	PRPM 2023-NQM1 A2 CMO 6.252% 1/25/2068	06/01/2026	Paydown		323,148	323,148	320,564	320,799		2,349		2,349		323,148				7,887	01/25/2068	1.A
..693965-AC-9	PRPM 2023-NQM1 A3 CMO 6.35% 1/25/2068	06/01/2026	Paydown		229,737	229,737	226,222	226,837		2,900		2,900		229,736				5,582	01/25/2068	1.B
..74448M-AA-4	PRPM 2024-RPL4 A1 CMO 4% 12/25/2054	06/25/2026	Paydown		720,075	720,074	691,668	693,596		26,479		26,479		720,074				12,330	12/25/2054	1.A FE
..87265X-AC-8	TRK 2022-INV2 A3 CMO 4.34% 6/25/2057	06/01/2026	Paydown		221,177	221,177	207,353	209,029		12,147		12,147		221,177				4,045	06/25/2057	1.B
..924928-AA-2	VERUS 2025-3 A1 CMO 5.623% 5/25/2070	06/01/2026	Paydown		1,347,211	1,347,211	1,347,191	1,345,919		1,292		1,292		1,347,211				30,873	05/25/2070	1.A
..92538G-AB-8	VERUS 2021-8 A2 CMO 2.286% 11/25/2066	06/01/2026	Paydown		139,722	139,722	113,088	116,749		22,974		22,974		139,722				1,310	11/25/2066	1.A
..92538U-AC-5	VERUS 2022-3 A3 CMO 4.12% 2/25/2067	06/01/2026	Paydown		272,562	272,562	253,057	255,145		17,417		17,417		272,562				4,568	02/25/2067	1.B
..92842U-AA-0	VSTA 2025-CES2 A1 CMO 5.601% 8/25/2055	06/01/2026	Paydown		2,723,330	2,723,330	2,723,288	2,722,099		1,232		1,232		2,723,330				62,829	08/25/2055	1.A FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					54,023,225	54,023,516	53,345,547	52,783,949		252,279		252,279		53,740,634		282,590	282,590	1,371,169	XXX	XXX
..61691N-AD-7	MSC 2017-HR2 A3 CMBS 3.33% 12/15/2050	06/01/2026	Paydown		1,249	1,249	1,261	1,249						1,249				17	12/15/2050	1.A
..90276C-AD-3	UBSCM 2017-C2 A3 CMBS 3.225% 8/15/2050	06/01/2026	Paydown		39,608	39,608	40,002	39,609		(1)		(1)		39,608				546	08/15/2050	1.A
..95000J-AU-2	WFCM 2016-LC25 A3 CMBS 3.374% 12/15/2059	06/01/2026	Paydown		2,461,831	2,461,831	2,486,393	2,460,244		1,587		1,587		2,461,831				38,318	12/15/2059	1.A
..95001G-AD-5	WFCM 2017-C42 A3 CMBS 3.33% 12/15/2050	06/01/2026	Paydown		69,935	69,935	70,632	69,942		(7)		(7)		69,935				1,165	12/15/2050	1.A
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					2,572,623	2,572,623	2,598,288	2,571,044		1,579		1,579		2,572,623				40,046	XXX	XXX
..69549T-AB-5	PAID 2025-8 A2 ABS Other 4.851% 7/15/2033	04/15/2026	Paydown		12,044	12,044	12,044	12,044						12,044				205	07/15/2033	1.A FE
..76089H-AA-4	RPM 2024-3A A ABS Auto 5.281% 3/25/2033	06/25/2026	Paydown		290,093	290,093	290,093	290,093						290,093				6,289	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)					302,137	302,137	302,137	302,137						302,137				6,494	XXX	XXX
..03077D-AA-1	AAF 2 2022 - A ABS - OTHER 5.98% 9/15/2037	06/15/2026	Paydown		40,355,115	40,355,115	40,301,721	40,336,457		18,659		18,659		40,355,115				1,028,929	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)					40,355,115	40,355,115	40,301,721	40,336,457		18,659		18,659		40,355,115				1,028,929	XXX	XXX
..46616Q-AA-9	HENDR 2011-2A A ABS 4.94% 9/15/2056	06/15/2026	Paydown		15,276	15,276	15,267	15,271		5		5		15,276				294		1.A FE
..46617A-AA-3	HENDR 2012-3A A ABS 3.22% 9/15/2065	06/15/2026	Paydown		94,480	94,480	94,525	94,508		(27)		(27)		94,480				1,200		1.A FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					109,756	109,756	109,792	109,779		(22)		(22)		109,756				1,494	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					89,068,236	89,068,527	87,902,295	87,291,496		789,741		789,741		88,785,645		282,590	282,590	1,932,473	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)					40,355,115	40,355,115	40,301,721	40,336,457		18,659		18,659		40,355,115				1,028,929	XXX	XXX
1909999997. Total - asset-backed securities - Part 4					129,423,351	129,423,642	128,204,016	127,627,953		808,400		808,400		129,140,760		282,590	282,590	2,961,402	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					129,423,351	129,423,642	128,204,016	127,627,953		808,400		808,400		129,140,760		282,590	282,590	2,961,402	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					155,073,085	151,481,629	153,942,847	153,313,393		772,694		772,694		154,790,494		282,590	282,590	3,584,434	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
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					155,073,085	XXX	153,942,847	153,313,393		772,694		772,694		154,790,494		282,590	282,590	3,584,434	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 SPX	Variable Annuity	Exhibit 5	Equity	Cboe Options Exchange 549300EX04Q2QBFQTQ27	06/29/2026	07/17/2026	170	127,500,000	7,500.00		1,037,857		1,403,349		1,403,350	365,493						0001
Call on 20 YR Swap	Variable Annuity	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	12/16/2025	07/22/2026	80,000,000	80,000,000	4.00	1,662,500			66,560		66,560	(1,368,048)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Citibank, N.A. E57ODZWZ7FF32TWEFA76	08/01/2019	08/21/2026	50,000	262,500,000	5,250.00	3,050,000			114,044,762		114,044,762	26,718,562						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/01/2019	08/21/2026	50,000	262,500,000	5,250.00	3,100,000			114,044,761		114,044,761	26,718,562						0001
Call on NKY	Variable Annuity	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	06/25/2026	09/11/2026	133,000	57,233,118	69,620.00		3,361,367		3,608,805		3,608,805	263,253	(15,815)					0001
Call on 20 YR Swap	Variable Annuity	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/11/2026	09/16/2026	300,000,000	300,000,000	3.70		2,602,000		348,810		348,810	(2,253,190)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	06/22/2026	09/18/2026	5,400	40,770,000	7,550.00		1,198,800		1,080,540		1,080,540	(118,260)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs International W22LROWP2IHZNBB6K528	09/24/2024	09/18/2026	50,000	262,500,000	5,250.00	2,550,000			114,837,625		114,837,625	26,627,715						0001
Call on RUT	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC 4PQUHN3JPFGFNF3BB653	09/22/2021	09/18/2026	47,500	104,500,000	2,200.00	20,115,633			40,012,566		40,012,566	21,364,088						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC 4PQUHN3JPFGFNF3BB653	06/22/2026	09/18/2026	2,850	21,517,500	7,550.00		627,000		570,285		570,285	(56,715)						0001
Call on SX5E	Variable Annuity	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/23/2026	09/18/2026	9,000	64,518,930	6,300.00		1,902,263		2,180,081		2,180,081	277,652	167					0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	09/18/2026	2,750	20,762,500	7,550.00		596,750		550,275		550,275	(46,475)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Cboe Options Exchange 549300EX04Q2QBFQTQ27	06/18/2026	09/18/2026	138	104,535,000	7,575.00		3,050,220		2,564,730		2,564,730	(485,490)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Cboe Options Exchange 549300EX04Q2QBFQTQ27	06/22/2026	09/18/2026	126	95,445,000	7,575.00		2,860,835		2,341,710		2,341,710	(519,125)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	UBS-AG BFM8T61CT2L1QCEMIK50	06/15/2026	09/18/2026	15,000	114,375,000	7,625.00		3,420,000		2,380,500		2,380,500	(1,039,500)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	UBS-AG BFM8T61CT2L1QCEMIK50	06/16/2026	09/18/2026	13,000	99,125,000	7,625.00		2,925,000		2,063,100		2,063,100	(861,900)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/04/2014	09/22/2026	44,000	167,200,000	3,800.00	10,362,000			164,508,758		164,508,758	26,661,314						0001
Call on 30 YR Swap	Variable Annuity	Exhibit 5	Interest	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	04/17/2024	09/24/2026	80,000,000	80,000,000	3.80	7,700,000			239,080		239,080	(1,049,960)						0001
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	4.20		4,538,500		6,136,487		6,136,487	1,597,987						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Cboe Options Exchange 549300EX04Q2QBFQTQ27	04/21/2025	12/18/2026	500	267,500,000	5,350.00	28,197,524			112,365,000		112,365,000	25,572,500						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	02/12/2020	12/18/2026	45,000	256,500,000	5,700.00	3,096,000			87,016,243		87,016,243	22,351,546						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	10/21/2021	12/18/2026	25,000	187,500,000	7,500.00	2,450,000			10,021,923		10,021,923	4,737,029						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	41,860,001	1.82	342,493			31		31	4,983	(5,418)					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	4,350.00	24,197,100			98,540,283		98,540,283	18,001,302						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	5,900.00	28,278,000			91,899,031		91,899,031	24,635,330						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	2.50	14,175,000			72,900		72,900	(147,720)						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	2.30	18,600,000			63,660		63,660	(109,035)						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	6,000.00	24,200,000			73,356,943		73,356,943	19,831,958						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	07/20/2020	06/17/2027	25,000	125,000,000	5,000.00	3,445,000			68,236,536		68,236,536	14,356,456						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	UBS-AG BFM8T61CT2L1QCEMIK50	05/06/2025	06/17/2027	40,000	240,000,000	6,000.00	24,240,000			73,356,943		73,356,943	19,831,958						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 NKY	Variable Annuity	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/17/2020	09/10/2027	120,000	32,096,289	28,000.00	2,244,555			30,777,926		30,777,926	13,625,524	(55,302)					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	4,000.00	1,844,949			21,715,778		21,715,778	4,730,677	(50,726)					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	5,400.00	1,510,000			24,344,711		24,344,711	5,570,065						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	11/05/2020	09/17/2027	35,000	182,000,000	5,200.00	6,830,250			91,407,030		91,407,030	19,945,572						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	08/03/2020	09/17/2027	10,000	47,000,000	4,700.00	2,180,000			30,608,574		30,608,574	5,982,816						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Citibank, N.A. E570DZWZ7FF32TWEFA76	12/10/2020	12/17/2027	25,000	137,500,000	5,500.00	5,000,000			60,457,504		60,457,504	13,960,505						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Citibank, N.A. E570DZWZ7FF32TWEFA76	12/22/2020	12/17/2027	20,000	110,000,000	5,500.00	4,140,000			48,366,003		48,366,003	11,168,404						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	5,600.00	4,362,500			58,273,472		58,273,472	13,734,684						0001
Call on NKY	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	04/15/2021	03/10/2028	125,000	41,400,248	36,000.00	3,119,945			27,047,886		27,047,886	14,601,366	(78,912)					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	5,800.00	3,607,200			22,382,934		22,382,934	5,474,767						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	8,500.00	912,237			9,224,981		9,224,981	1,899,917	(14,147)					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	4,750.00	1,364,846			13,132,963		13,132,963	3,655,791	(36,949)					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	5,800.00	3,445,000			22,382,934		22,382,934	5,474,767						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	05/10/2021	05/19/2028	10,000	58,000,000	5,800.00	3,750,000			22,847,030		22,847,030	5,509,403						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	38,000.00	1,763,786			25,691,469		25,691,469	14,420,078	(45,506)					0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	06/11/2021	06/16/2028	20,000	116,000,000	5,800.00	7,214,200			46,173,981		46,173,981	11,169,563						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	6,000.00	6,258,400			42,952,880		42,952,880	10,781,782						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	5,000.00	3,075,000			44,357,031		44,357,031	9,012,765						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	9,000.00	5,616,156			16,812,987		16,812,987	4,113,792	(93,912)					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	5,600.00	7,245,000			43,136,952		43,136,952	9,910,673						0001
Call on EUR Currency	Variable Annuity	Exhibit 5	FX currency	Citibank, N.A. E570DZWZ7FF32TWEFA76	07/24/2023	07/21/2028	35,000,000	45,499,998	1.30	1,122,290			342,803		342,803	(387,559)	(32,884)					0001
Call on GBP Currency	Variable Annuity	Exhibit 5	FX currency	Citibank, N.A. E570DZWZ7FF32TWEFA76	07/25/2023	07/21/2028	32,000,000	46,400,002	1.45	1,357,132			477,437		477,437	(280,747)	(22,764)					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			115,334		115,334	(163,679)	(14,246)					0001
Call on JPY Currency	Variable Annuity	Exhibit 5	FX currency	Societe Generale O2RNE8IBXP4ROTD8PU41	08/08/2023	08/08/2028	3,700,000,000	42,527,802	0.01	314,955			4,847		4,847	(14,306)	(10,491)					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	148,500,003	1.35	2,265,167			650,551		650,551	(915,539)	(67,392)					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	7,300.00	4,650,000			39,040,371		39,040,371	13,583,759						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	7,500.00	3,670,000			23,472,413		23,472,413	8,655,945						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	8,000.00	3,200,800			17,598,195		17,598,195	7,498,505						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	8,000.00	2,650,000			17,598,195		17,598,195	7,498,505						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	10/11/2021	09/15/2028	40,000	300,000,000	7,500.00	6,920,000			46,944,826		46,944,826	17,311,891						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	08/25/2021	09/15/2028	20,000	159,000,000	7,950.00	2,835,000			18,115,821		18,115,821	7,608,273						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	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/29/2021	09/15/2028	20,000	136,000,000	6,800.00	4,295,000			32,680,198		32,680,198	9,848,560						0001
Call on JPY Currency	Variable Annuity	Exhibit 5	FX currency	Societe Generale C2RNE8IBXP4ROTD8PU41	09/22/2023	09/20/2028	1,400,000,000	15,540,000	0.01	186,799			3,599		3,599	(6,634)	(6,445)					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	8,000.00	6,314,800			38,758,820		38,758,820	16,062,136						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	7,500.00	5,760,300			37,819,638		37,819,638	13,541,976						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	33,249,999	0.01	661,358			62,989		62,989	(62,923)	(22,914)					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			191,545		191,545	(181,031)	(12,184)					0001
Call on NKY	Variable Annuity	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/27/2024	03/09/2029	300,000	99,671,085	50,000.00	5,375,412			45,834,052		45,834,052	31,498,521	(189,389)					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	30,999,999	1.55	417,658			177,240		177,240	(109,248)	(6,988)					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	7,000.00	6,425,600			41,565,873		41,565,873	12,695,634						0001
Call on SX5E	Variable Annuity	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2024	03/16/2029	15,000	118,227,600	7,200.00	1,867,248			6,717,733		6,717,733	3,401,872	(55,849)					0001
Call on UKX	Variable Annuity	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/26/2024	03/16/2029	10,000	126,850,000	10,000.00	3,239,086			19,174,796		19,174,796	5,224,794	(54,965)					0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/12/2022	03/16/2029	7,000	38,500,000	5,500.00	5,208,490			19,108,494		19,108,494	4,166,762						0001
Call on SX5E	Variable Annuity	Exhibit 5	Equity	Citibank, N.A. E57ODZWZ7FF32TWEFA76	04/24/2024	03/16/2029	8,000	61,629,120	7,200.00	1,104,307			3,582,791		3,582,791	1,818,183	(33,637)					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	7,200.00	1,920,056			6,717,733		6,717,733	3,403,452	(57,428)					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	10,000.00	3,295,937			19,174,796		19,174,796	5,225,759	(55,929)					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	7,000.00	6,487,500			41,565,873		41,565,873	12,695,634						0001
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	7,000.00	1,255,410			5,294,918		5,294,918	2,689,754	(37,816)					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	7,000.00	3,594,000			34,705,731		34,705,731	10,242,299						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	7,000.00	3,525,000			34,705,731		34,705,731	10,242,299						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	7,000.00	3,600,000			34,705,731		34,705,731	10,242,299						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale C2RNE8IBXP4ROTD8PU41	05/20/2022	06/15/2029	20,000	140,000,000	7,000.00	3,593,000			34,705,731		34,705,731	10,242,299						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	57,749,999	1.65	603,029			202,741		202,741	(127,798)	(9,664)					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	3.50	8,460,000			3,046,680		3,046,680	(40,128)						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	27,719,999	1.54	352,864			299,717		299,717	(125,367)	(5,975)					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	13,600,001	0.01	726,491			225,058		225,058	(144,418)	(24,883)					0001
Call on EUR Currency	Variable Annuity	Exhibit 5	FX currency	Citibank, N.A. E57ODZWZ7FF32TWEFA76	09/11/2025	09/20/2030	14,000,000	18,480,001	1.32	704,225			391,272		391,272	(154,261)	(19,621)					0001
Call on GBP Currency	Variable Annuity	Exhibit 5	FX currency	Societe Generale C2RNE8IBXP4ROTD8PU41	09/10/2025	09/20/2030	23,000,000	37,949,999	1.65	574,621			242,358		242,358	(115,609)	(9,138)					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			118,839		118,839	(46,011)	(3,075)					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	6,000.00	11,086,680			33,503,712		33,503,712	7,167,991						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	35,499,999	1.42	620,817			404,252		404,252	(205,439)	(11,126)					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	17,049,999	1.55	372,379			245,785		245,785	(120,316)	(6,279)					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	6,200.00	9,700,000			27,306,662		27,306,662	5,939,605						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)
Call on EUR Currency	Variable Annuity	Exhibit 5	FX currency	Societe Generale	02RNE8IBXP4ROTD8PU41	05/05/2026	04/30/2031	135,000,000	202,500,000	1.50		2,370,475		1,509,963		1,509,963	(806,087)	(54,425)				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	8,500.00	9,073,925		27,517,296		27,517,296	8,544,985						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	BNP Paribas	ROMUWSFPU8MPRO8K5P83	05/16/2024	09/19/2031	17,500	148,750,000	8,500.00	9,549,575		27,517,296		27,517,296	8,544,985						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Citibank, N.A.	E57ODZWZ7FF32TWEFA76	05/16/2024	09/19/2031	17,500	148,750,000	8,500.00	9,458,800		27,446,043		27,446,043	8,473,732						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Citibank, N.A.	E57ODZWZ7FF32TWEFA76	03/11/2024	09/19/2031	10,000	85,000,000	8,500.00	4,553,499		15,683,453		15,683,453	4,842,133						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	9,000.00	18,938,651		60,247,791		60,247,791	20,684,097						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	7,600.00	9,573,651		30,669,359		30,669,359	8,130,773						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	9,500.00	5,370,000		16,775,773		16,775,773	6,285,468						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	9,000.00	2,330,000		6,694,199		6,694,199	2,298,233						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	8,500.00	9,794,105		31,448,339		31,448,339	9,765,698						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	9,500.00	5,325,000		16,775,773		16,775,773	6,285,468						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	10,000.00	3,799,000		11,505,644		11,505,644	4,683,244						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	9,000.00	2,375,000		6,694,199		6,694,199	2,298,233						0001
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	7,000.00	20,993,600		50,462,293		50,462,293	11,376,267						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	8,000.00	10,031,550		15,994,991		15,994,991	4,176,079						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale	02RNE8IBXP4ROTD8PU41	08/26/2025	09/17/2032	7,500	60,000,000	8,000.00	10,080,000		15,994,991		15,994,991	4,176,079						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	UBS-AG	BFM8T61CT2L1QCEMIK50	08/26/2025	09/17/2032	7,500	60,000,000	8,000.00	9,739,305		15,994,991		15,994,991	4,176,079						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	9,000.00	28,619,640		32,255,344		32,255,344	3,635,704						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	UBS-AG	BFM8T61CT2L1QCEMIK50	05/01/2026	03/18/2033	18,000	162,000,000	9,000.00	28,403,840		32,255,344		32,255,344	3,851,504						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	9,000.00	28,690,920		32,255,344		32,255,344	3,564,424						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	9,000.00	28,710,000		32,255,344		32,255,344	3,545,344						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	11,000.00	28,445,280		27,364,702		27,364,702	(1,080,578)						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	11,000.00	13,999,320		13,682,351		13,682,351	(316,969)						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	11,000.00	14,200,080		13,682,351		13,682,351	(517,729)						0001
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC	G5GSEF7VJP5I7OUK5573	07/21/2025	07/20/2026	14,760,000	14,760,000	100.00	1,090,764		3,281,650		3,281,650	1,443,705						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC	G5GSEF7VJP5I7OUK5573	07/19/2024	07/20/2026	8,995,200	8,995,200	101.00	974,180		3,416,980		3,416,980	1,126,379						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC	G5GSEF7VJP5I7OUK5573	07/21/2025	07/20/2026	934,400	934,400	100.00	69,052		207,749		207,749	91,396						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	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	07/19/2024	07/20/2026	636,600	636,600	101.00	68,944			241,823		241,823	79,715						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	07/19/2023	07/20/2026	107	488,532	4,565.72	85,470			314,972		314,972	61,160						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2025	07/20/2026	15,506	97,774,635	6,305.60	8,268,801			18,768,613		18,768,613	6,557,569						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2025	07/20/2026	9,121	57,513,378	6,305.60	4,863,906			11,040,147		11,040,147	3,857,319						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2025	07/20/2026	533	3,360,885	6,305.60	284,230			645,148		645,148	225,408						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2025	07/20/2026	137	913,539	6,668.17	43,167			116,534		116,534	47,151						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	07/19/2024	07/20/2026	1,757	9,769,008	5,560.05	1,150,835			3,427,982		3,427,982	903,739						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	07/19/2024	07/20/2026	574	3,191,469	5,560.05	375,970			1,119,898		1,119,898	295,246						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	07/19/2024	07/20/2026	231	1,271,655	5,505.00	159,159			463,367		463,367	119,867						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	07/19/2024	07/20/2026	127	706,126	5,560.05	83,185			247,782		247,782	65,324						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	08/19/2025	08/19/2026	15,896,800	15,896,800	100.00	1,174,774			3,162,843		3,162,843	1,446,815						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	08/19/2025	08/19/2026	907,100	907,100	100.00	67,035			180,478		180,478	82,558						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/21/2023	08/19/2026	123	541,172	4,399.77	100,642			385,219		385,219	71,259						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	08/19/2025	08/19/2026	15,687	100,575,163	6,411.37	8,362,112			17,766,207		17,766,207	6,165,517						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	08/19/2025	08/19/2026	9,857	63,196,875	6,411.37	5,254,372			11,163,480		11,163,480	3,874,132						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	08/19/2025	08/19/2026	598	3,833,999	6,411.37	318,770			677,261		677,261	235,034						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	08/19/2025	08/19/2026	166	1,125,483	6,780.02	105,078			129,039		129,039	51,598						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	08/19/2025	08/19/2026	143	916,826	6,411.37	76,228			161,954		161,954	56,204						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2024	08/19/2026	11,649,100	11,649,100	101.00	1,273,247			4,289,095		4,289,095	1,515,004						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2024	08/19/2026	572,500	572,500	101.00	62,574			210,789		210,789	74,456						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2024	08/19/2026	2,178	12,336,911	5,664.33	1,458,443			4,074,563		4,074,563	1,090,468						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2024	08/19/2026	584	3,307,969	5,664.33	391,061			1,092,537		1,092,537	292,394						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2024	08/19/2026	247	1,385,238	5,608.25	173,847			475,779		475,779	124,997						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2024	08/19/2026	231	1,308,460	5,664.33	154,683			432,151		432,151	115,656						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	09/19/2024	09/21/2026	1,696	9,787,243	5,770.78	1,136,676			3,030,563		3,030,563	823,051						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	14,875,300	14,875,300	100.00	1,033,833			2,551,456		2,551,456	1,227,480						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	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	1,054,000	1,054,000	100.00	73,253			180,785		180,785	86,974						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	15,475	103,130,969	6,664.36	8,597,173			14,397,781		14,397,781	5,311,270						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	8,967	59,759,315	6,664.36	4,981,638			8,342,805		8,342,805	3,077,619						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	595	3,965,294	6,664.36	330,554			553,582		553,582	204,214						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	222	1,564,558	7,047.56	72,584			130,208		130,208	55,627						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/19/2024	09/21/2026	11,273,500	11,273,500	101.00	1,046,181			3,916,707		3,916,707	1,381,432						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/19/2024	09/21/2026	539,800	539,800	101.00	50,093			187,541		187,541	66,146						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	09/19/2024	09/21/2026	681	3,929,901	5,770.78	456,413			1,216,871		1,216,871	330,482						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	09/19/2024	09/21/2026	239	1,365,560	5,713.64	168,646			440,411		440,411	117,480						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	09/19/2024	09/21/2026	142	819,451	5,770.78	95,170			253,738		253,738	68,911						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	14,700,000	14,700,000	100.00	1,102,500			2,298,066		2,298,066	1,146,688						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	101.00	1,155,661			3,625,174		3,625,174	1,257,409						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	100.00	66,000			137,571		137,571	68,645						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	101.00	44,226			138,731		138,731	48,120						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2025	10/19/2026	14,522	97,807,556	6,735.13	8,371,349			13,192,855		13,192,855	4,905,942						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2025	10/19/2026	8,489	57,174,518	6,735.13	4,893,567			7,712,033		7,712,033	2,867,824						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/21/2024	10/19/2026	1,875	11,085,975	5,912.52	1,356,440			3,145,022		3,145,022	880,520						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/21/2024	10/19/2026	582	3,441,087	5,912.52	421,039			976,215		976,215	273,313						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2025	10/19/2026	526	3,542,678	6,735.13	303,218			477,857		477,857	177,698						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2025	10/19/2026	175	1,246,420	7,122.40	60,977			100,704		100,704	43,383						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/19/2023	10/19/2026	161	688,758	4,278.00	128,977			526,659		526,659	94,121						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/21/2024	10/19/2026	103	608,990	5,912.52	74,514			172,767		172,767	48,370						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2025	10/19/2026	101	680,248	6,735.13	58,222			91,756		91,756	34,121						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/21/2024	10/19/2026	279	1,633,260	5,853.98	212,291			483,664		483,664	132,926						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	101.00	1,355,752			4,617,185		4,617,185	1,522,145						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	101.00	60,335			205,477		205,477	67,739						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	15,496	102,926,914	6,642.16	9,613,373			16,077,228		16,077,228	5,662,032						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2026	7,375	48,985,931	6,642.16	4,575,286			7,651,623		7,651,623	2,694,727						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2026	2,533	16,824,592	6,642.16	1,571,417			2,628,008		2,628,008	925,524						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2026	2,122	12,681,390	5,976.15	1,600,492			3,499,437		3,499,437	986,739						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2026	811	4,846,658	5,976.15	611,687			1,337,438		1,337,438	377,118						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2026	644	4,277,551	6,642.16	399,523			668,155		668,155	235,309						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2026	351	2,076,860	5,916.98	277,967			598,420		598,420	165,679						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2026	270	1,892,020	7,007.48	103,622			195,420		195,420	78,990						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2026	165	986,065	5,976.15	124,449			272,105		272,105	76,726						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2026	127	843,554	6,642.16	78,788			131,764		131,764	46,404						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	100.00	1,371,436			3,166,500		3,166,500	1,465,482						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	100.00	81,890			189,075		189,075	87,506						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	101.00	1,395,264			4,911,055		4,911,055	1,572,892						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	101.00	64,419			226,743		226,743	72,620						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	100.00	1,114,296			2,482,509		2,482,509	1,244,401						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	100.00	78,645			175,212		175,212	87,828						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	6,834.50	8,157,703			12,980,454		12,980,454	4,822,969						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	6,834.50	4,360,349			6,938,143		6,938,143	2,577,910						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	6,834.50	1,511,046			2,404,361		2,404,361	893,355						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	6,834.50	535,532			852,132		852,132	316,615						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	7,210.40	71,518			123,534		123,534	53,072						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/19/2024	12/21/2026	2,082	12,337,412	5,925.75	1,732,224			3,586,352		3,586,352	983,734						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/19/2024	12/21/2026	571	3,383,603	5,925.75	453,945			983,577		983,577	269,794						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/19/2024	12/21/2026	312	1,830,529	5,867.08	167,856			554,520		554,520	149,511						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/19/2024	12/21/2026	193	1,143,670	5,925.75	153,435			332,452		332,452	91,191						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	100.00		1,203,542		2,187,063		2,187,063	983,521						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	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2025	01/19/2027	11,432,900	11,432,900	101.00	1,257,619			4,186,648		4,186,648	1,412,135						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	100.00	115,980			210,758		210,758	94,778						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	101.00	61,776			205,654		205,654	69,366						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2026	01/19/2027	13,516	91,866,358	6,796.86		8,059,435		13,355,677		13,355,677	5,296,242						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2026	01/19/2027	6,027	40,964,674	6,796.86		3,593,831		5,955,509		5,955,509	2,361,679						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2026	01/19/2027	2,619	17,800,976	6,796.86		1,561,680		2,587,934		2,587,934	1,026,255						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/21/2025	01/19/2027	1,610	9,836,665	6,109.73	1,238,933			2,560,782		2,560,782	744,568						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2026	01/19/2027	980	6,660,923	6,796.86		584,363		968,376		968,376	384,013						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/21/2025	01/19/2027	511	3,122,072	6,109.73	393,227			812,770		812,770	236,319						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2026	01/19/2027	300	2,151,207	7,170.69		105,786		206,383		206,383	100,596						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/21/2025	01/19/2027	296	1,790,575	6,049.24	239,221			487,121		487,121	139,055						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2026	01/19/2027	211	1,434,137	6,796.86		125,817		208,497		208,497	82,680						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/21/2025	01/19/2027	135	824,814	6,109.73	103,886			214,724		214,724	62,433						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	100.00		1,255,478		1,805,572		1,805,572	550,094						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	101.00	1,329,242			4,005,561		4,005,561	1,439,742						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	100.00		135,506		194,879		194,879	59,373						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	101.00	61,668			185,831		185,831	66,794						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	13,474	92,457,108	6,861.89		8,267,916		13,173,943		13,173,943	4,906,027						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	6,600	45,288,475	6,861.89		4,049,892		6,453,022		6,453,022	2,403,130						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	6,861.89		1,334,010		2,125,586		2,125,586	791,577						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	6,861.89		656,573		1,046,172		1,046,172	389,598						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	7,239.29		130,891		231,420		231,420	100,530						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	246	1,688,025	6,861.89		150,951		240,522		240,522	89,571						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	6,205.59	1,380,836			2,722,654		2,722,654	807,427						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	6,205.59	474,053			934,711		934,711	277,197						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	6,144.15	372,652			724,476		724,476	210,774						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	02/19/2025	02/19/2027	145	899,811	6,205.59	113,055			222,916		222,916	66,108						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	101.00	1,060,877			3,416,470		3,416,470	1,170,682						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	101.00	54,093			174,201		174,201	59,691						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	100.00		1,414,458		2,546,379		2,546,379	1,131,921						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	100.00		112,642		202,783		202,783	90,142						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	13,691	90,449,458	6,606.49		8,809,777		16,738,298		16,738,298	7,928,521						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	6,002	39,652,154	6,606.49		3,862,120		7,337,905		7,337,905	3,475,786						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	2,146	14,177,528	6,606.49		1,380,891		2,623,650		2,623,650	1,242,758						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	741	4,895,409	6,606.49		476,813		905,929		905,929	429,117						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	271	1,888,829	6,969.85		100,045		251,571		251,571	151,526						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	140	924,909	6,606.49		90,086		171,161		171,161	81,075						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	5,732.04	1,159,758			3,182,956		3,182,956	816,412						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	5,732.04	491,030			1,347,631		1,347,631	345,660						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	5,675.29	378,158			1,017,159		1,017,159	256,922						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/19/2025	03/19/2027	153	877,002	5,732.04	110,971			304,561		304,561	78,118						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	100.00		1,517,832		1,830,807		1,830,807	312,976						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	101.00	1,555,644			5,948,451		5,948,451	1,802,988						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	100.00		88,091		106,255		106,255	18,164						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	101.00	59,609			227,931		227,931	69,086						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2027	13,088	93,044,426	7,109.14		8,353,678		11,294,964		11,294,964	2,941,286						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	7,109.14		3,509,208		4,744,782		4,744,782	1,235,574						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2027	2,396	17,033,500	7,109.14		1,529,295		2,067,752		2,067,752	538,457						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2027	588	4,180,174	7,109.14		375,303		507,445		507,445	132,142						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	7,500.14		99,459		145,181		145,181	45,722						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2027	112	796,224	7,109.14		71,486		96,656		96,656	25,170						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/21/2025	04/19/2027	3,250	16,931,784	5,209.78	2,357,878			8,114,569		8,114,569	1,812,837						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	04/21/2025	04/19/2027	638	3,323,840	5,209.78	462,870			1,592,952		1,592,952	355,874						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/21/2025	04/19/2027	396	2,042,647	5,158.20	299,146			1,007,622		1,007,622	222,236						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/21/2025	04/19/2027	185	963,809	5,209.78	134,218			461,906		461,906	103,192						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	04/19/2024	04/19/2027	113	561,297	4,967.23	102,717			307,414		307,414	64,508						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	100.00				1,598,020		1,598,020	279,097						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	100.00				101,616		101,616	17,747						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	101.00	1,001,892			3,428,093		3,428,093	1,260,828						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	101.00	62,396			213,497		213,497	78,522						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2026	05/19/2027	14,214	104,524,211	7,353.61	9,554,558			10,394,039		10,394,039	839,481						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2026	05/19/2027	5,392	39,650,664	7,353.61	3,624,467			3,942,920		3,942,920	318,452						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2026	05/19/2027	1,903	13,993,920	7,353.61	1,279,184			1,391,576		1,391,576	112,391						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2026	05/19/2027	654	4,809,261	7,353.61	439,615			478,240		478,240	38,625						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2026	05/19/2027	330	2,560,160	7,758.06	143,660			156,829		156,829	13,169						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2026	05/19/2027	107	786,836	7,353.61	71,925			78,244		78,244	6,319						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	6,023.24	1,575,478			3,656,057		3,656,057	998,631						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	6,023.24	337,677			783,058		783,058	213,888						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	5,963.60	267,158			608,990		608,990	163,582						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/19/2025	05/19/2027	128	770,975	6,023.24	98,877			228,839		228,839	62,506						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	101.00	975,875			3,435,495		3,435,495	1,247,249						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	101.00	35,974			126,645		126,645	45,978						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	100.00	1,331,811			1,188,999		1,188,999	(142,811)						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	100.00	86,041			76,815		76,815	(9,226)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/22/2026	06/21/2027	13,498	100,867,720	7,472.79	9,436,175			9,345,991		9,345,991	(90,184)						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	7,472.79	4,181,894			4,141,926		4,141,926	(39,967)						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	7,472.79	1,535,878			1,521,199		1,521,199	(14,679)						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	6,027.52	1,425,339			3,385,045		3,385,045	928,834						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	06/20/2025	06/21/2027	758	4,568,860	6,027.52	579,928			1,377,275		1,377,275	377,915						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	7,472.79		332,063		328,889		328,889	(3,174)						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	5,967.84	196,363			457,787		457,787	123,503						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	7,472.79		160,089		158,559		158,559	(1,530)						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	7,883.79		89,271		87,435		87,435	(1,837)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/20/2025	06/21/2027	111	669,055	6,027.52	84,924			201,685		201,685	55,341						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	101.00	51,069			129,961		129,961	51,793						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	101.00	1,198,660			3,050,374		3,050,374	1,215,645						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2025	07/19/2027	1,839	11,711,966	6,368.66	1,446,833			2,862,180		2,862,180	857,444						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2025	07/19/2027	557	3,547,344	6,368.66	438,220			866,903		866,903	259,704						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2025	07/19/2027	307	1,935,819	6,305.60	253,747			493,778		493,778	145,203						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2025	07/19/2027	143	910,718	6,368.66	112,505			222,562		222,562	66,675						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	101.00	1,370,749			3,229,101		3,229,101	1,343,713						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	101.00	53,279			125,510		125,510	52,228						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/19/2025	08/19/2027	2,061	13,345,964	6,475.48	1,629,179			3,092,704		3,092,704	942,856						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/19/2025	08/19/2027	664	4,299,719	6,475.48	524,879			996,388		996,388	303,763						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/19/2025	08/19/2027	265	1,699,013	6,411.37	220,210			411,319		411,319	122,992						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/19/2025	08/19/2027	146	945,420	6,475.48	115,410			219,085		219,085	66,791						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	101.00	1,194,900			2,652,989		2,652,989	1,158,671						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	101.00	54,440			120,871		120,871	52,789						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	6,731.00	1,526,469			2,473,241		2,473,241	812,784						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	6,731.00	546,168			884,921		884,921	290,812						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	6,664.36	170,420			271,634		271,634	87,381						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/20/2027	135	908,685	6,731.00	111,211			180,188		180,188	59,215						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	101.00	1,228,574			2,429,393		2,429,393	1,094,577						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	101.00	39,942			78,982		78,982	35,586						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	1,789	12,169,637	6,802.48	1,521,446			2,350,580		2,350,580	781,713						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2025	10/19/2027	682	4,639,291	6,802.48	580,003			896,085		896,085	298,004						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2025	10/19/2027	219	1,474,993	6,735.13	195,569			298,845		298,845	97,287						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2025	10/19/2027	106	721,063	6,802.48	90,147			139,274		139,274	46,317						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2027	2,337	15,677,952	6,708.58	2,093,240			3,314,639		3,314,639	1,059,650						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2027	859	5,762,670	6,708.58	769,402			1,218,346		1,218,346	389,491						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2027	239	1,587,476	6,642.16	223,866			350,989		350,989	109,966						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2027	166	1,113,624	6,708.58	148,685			235,443		235,443	75,268						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	101.00	1,715,302			3,578,915		3,578,915	1,517,319						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	101.00	103,830			216,637		216,637	91,846						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	101.00	1,615,058			3,218,298		3,218,298	1,456,886						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	101.00	77,863			155,156		155,156	70,237						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	6,902.84	1,683,704			2,538,950		2,538,950	850,630						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	6,902.84	533,014			803,762		803,762	269,286						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	6,902.84	192,645			290,501		290,501	97,327						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	6,834.50	181,388			270,556		270,556	88,721						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/19/2024	12/20/2027	119	698,183	5,867.08	128,758			251,046		251,046	62,966						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	101.00	1,262,646			2,156,513		2,156,513	893,867						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	101.00	98,790			168,727		168,727	69,937						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2026	01/19/2028	1,592	10,928,809	6,864.83	1,413,279			2,174,176		2,174,176	760,898						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2026	01/19/2028	701	4,812,246	6,864.83	622,304			957,348		957,348	335,043						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2026	01/19/2028	189	1,297,453	6,864.83	167,782			258,115		258,115	90,333						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2026	01/19/2028	185	1,257,419	6,796.86	172,065			261,804		261,804	89,739						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	101.00	1,380,595			2,012,189		2,012,189	631,594						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	101.00	105,475			153,728		153,728	48,253						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	6,930.51	1,754,977			2,633,519		2,633,519	878,542						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	02/22/2028	652	4,518,692	6,930.51		587,093		880,992		880,992	293,899						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/22/2028	338	2,319,319	6,861.89		318,687		473,304		473,304	154,618						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	6,930.51		252,126		378,340		378,340	126,214						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	101.00		1,693,499		2,629,264		2,629,264	935,764						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	101.00		121,651		188,870		188,870	67,220						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/20/2028	1,596	10,649,389	6,672.55		1,470,566		2,496,721		2,496,721	1,026,155						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/20/2028	677	4,517,316	6,672.55		623,793		1,059,073		1,059,073	435,280						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/20/2028	184	1,215,594	6,606.49		176,978		296,809		296,809	119,831						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/20/2028	140	934,157	6,672.55		128,997		219,011		219,011	90,014						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	101.00		1,555,545		1,866,647		1,866,647	311,102						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	101.00		67,422		80,906		80,906	13,484						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	7,180.23		1,656,057		2,152,312		2,152,312	496,256						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	7,180.23		488,007		634,197		634,197	146,190						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	7,109.14		223,940		289,010		289,010	65,070						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2028	150	1,077,034	7,180.23		142,692		185,438		185,438	42,746						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	101.00		1,712,205		2,016,478		2,016,478	304,273						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	101.00		99,015		116,611		116,611	17,596						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2026	05/19/2028	1,584	11,764,605	7,427.15		1,618,855		1,754,408		1,754,408	135,553						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2026	05/19/2028	670	4,976,190	7,427.15		684,743		742,079		742,079	57,336						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2026	05/19/2028	243	1,786,927	7,353.61		259,444		280,626		280,626	21,182						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2026	05/19/2028	122	906,112	7,427.15		124,685		135,125		135,125	10,440						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	101.00		1,557,864		1,438,891		1,438,891	(118,972)						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	101.00		89,242		82,426		82,426	(6,815)						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	7,547.52		1,533,992		1,507,699		1,507,699	(26,292)						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	7,547.52		737,517		724,876		724,876	(12,641)						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	7,472.79		244,908		240,977		240,977	(3,931)						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	06/22/2026	06/20/2028	139	1,049,105	7,547.52		149,004		146,450		146,450	(2,554)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2025	07/19/2028	117	737,755	6,305.60	126,828			227,630		227,630	61,780						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/19/2028	109	726,415	6,664.36	124,751			189,092		189,092	55,970						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2025	10/19/2028	118	794,745	6,735.13	136,561			202,473		202,473	60,112						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/20/2028	165	1,095,956	6,642.16	199,475			298,167		298,167	85,846						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	6,834.50	183,032			261,505		261,505	77,627						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/20/2029	107	734,222	6,861.89		130,901		185,216		185,216	54,316						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2029	122	867,315	7,109.14		158,312		197,263		197,263	38,951						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2026	05/21/2029	137	1,007,445	7,353.61		191,858		204,572		204,572	12,714						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/22/2026	06/20/2029	149	1,113,446	7,472.79		218,625		214,772		214,772	(3,853)						0002
Call on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/01/2016	07/17/2026	8,000	22,400,000	2,800.00	3,338,000			37,706,651	^	37,706,651	5,030,896						0001
Call on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC 4PQUHN3JPFGFNF3BB653	08/29/2016	08/21/2026	13,000	39,000,000	3,000.00	4,693,000			58,713,348	^	58,713,348	8,056,019						0001
Call on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	07/11/2016	09/18/2026	9,000	28,800,000	3,200.00	2,682,000			38,867,040	^	38,867,040	5,545,090						0001
Call on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC 4PQUHN3JPFGFNF3BB653	09/20/2016	09/18/2026	14,000	43,400,000	3,100.00	4,557,000			61,920,949	^	61,920,949	8,649,006						0001
Call on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/20/2016	09/18/2026	14,000	43,400,000	3,100.00	4,594,800			61,920,949	^	61,920,949	8,649,006						0001
Call on SPX, paid semi-annually	Variable Annuity	Exhibit 5	Equity	Goldman Sachs International W22LROWP2IHZNBB6K528	09/22/2011	09/22/2026	44,000	87,340,000	1,985.00	7,329,300			243,105,811	^	243,105,811	28,356,645						0001
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	6,500.00	4,102,500			48,268,979	^	48,268,979	14,647,293						0001
Call on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	02/09/2021	12/17/2027	25,000	165,000,000	6,600.00	3,951,250			38,009,250	^	38,009,250	11,622,942						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	40,000.00	2,990,252			42,938,937	^	42,938,937	25,141,813	(113,681)					0001
Call on SX5E, paid at maturity	Variable Annuity	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/28/2023	06/16/2028	20,000	121,247,500	5,500.00	6,972,440			25,403,970	^	25,403,970	9,706,701	(198,934)					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	4,000.00	9,902,240			62,567,510	^	62,567,510	10,616,160						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	4,600.00	24,935,000			90,614,185	^	90,614,185	16,163,477						0001
Call on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	03/24/2023	03/15/2030	25,000	115,000,000	4,600.00	24,882,500			90,614,185	^	90,614,185	16,163,477						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	4,600.00	24,950,000			90,614,185	^	90,614,185	16,163,477						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	4,800.00	13,012,500			43,401,656	^	43,401,656	7,938,211						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	4,800.00	13,028,750			43,401,656	^	43,401,656	7,938,211						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, paid at maturity	Variable Annuity	Exhibit 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	04/11/2023	03/15/2030	12,500	60,000,000	4,800.00	12,987,500			43,401,656	^	43,401,656	7,938,211						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	6,000.00	10,536,000			22,818,419	^	22,818,419	4,830,528						0001
0159999999. Subtotal - purchased options - hedging other - call options and warrants										907,282,333	325,341,734		4,798,624,844	XXX	4,798,624,846	1,198,306,045	(1,534,639)				XXX	XXX
Put on SPX	Variable Annuity	Exhibit 5	Equity	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/23/2019	07/17/2026	25,000	75,625,000	3,025.00	13,750,000			2		2	(200,911)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Cboe Options Exchange 549300EX04Q2QBFQTQ27	03/04/2026	08/21/2026	500	260,000,000	5,200.00		2,503,521		172,500		172,500	(2,331,021)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	09/09/2019	09/18/2026	25,000	55,000,000	2,200.00	6,928,380			6,537		6,537	(120,316)						0001
Put on SX5E	Variable Annuity	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	10/20/2021	09/18/2026	15,000	62,923,500	3,600.00	10,035,619			25,853		25,853	(33,669)	(281,175)					0001
Put on UKX	Variable Annuity	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	06/25/2026	09/18/2026	1,360	19,029,841	10,600.00		438,541		470,837		470,837	28,864	3,432					0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	10/30/2019	09/18/2026	30,000	72,000,000	2,400.00	9,547,560			10,855		10,855	(181,658)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	03/18/2026	09/18/2026	15,000	78,000,000	5,200.00		1,042,650		132,936		132,936	(909,714)						0001
Put on UKX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	06/25/2026	09/18/2026	1,250	17,490,662	10,600.00		401,955		432,754		432,754	28,850	1,949					0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	09/18/2026	25,000	74,375,000	2,975.00	13,994,250			17,533		17,533	(267,786)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/25/2025	09/18/2026	50,000	265,000,000	5,300.00	17,590,000			426,628		426,628	(3,127,432)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	08/29/2024	09/18/2026	40,000	180,000,000	4,500.00	5,790,400			162,837		162,837	(1,263,163)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC 4PQUHN3JPFGFNF3BB653	09/09/2019	09/18/2026	25,000	55,000,000	2,200.00	6,875,000			6,537		6,537	(120,316)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/25/2024	09/18/2026	20,000	90,000,000	4,500.00	2,957,800			81,418		81,418	(631,582)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Cboe Options Exchange 549300EX04Q2QBFQTQ27	06/29/2026	09/18/2026	170	127,500,000	7,500.00		3,774,857		3,102,500		3,102,500	(672,357)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	09/25/2019	09/18/2026	40,000	80,000,000	2,000.00	8,711,000			7,322		7,322	(146,628)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	02/06/2020	12/18/2026	30,000	99,000,000	3,300.00	18,117,000			180,534		180,534	(429,756)						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	3,125.00	14,250,000			128,166		128,166	(319,504)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/15/2019	12/18/2026	12,500	30,000,000	2,400.00	3,966,250			30,012		30,012	(91,999)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Cboe Options Exchange 549300EX04Q2QBFQTQ27	03/10/2026	12/18/2026	450	202,500,000	4,500.00		2,488,969		711,000		711,000	(1,777,969)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Cboe Options Exchange 549300EX04Q2QBFQTQ27	03/24/2026	12/18/2026	400	240,000,000	6,000.00		10,006,017		2,228,000		2,228,000	(7,778,017)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Cboe Options Exchange 549300EX04Q2QBFQTQ27	03/10/2026	12/18/2026	200	94,000,000	4,700.00		1,291,809		368,000		368,000	(923,809)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Cboe Options Exchange 549300EX04Q2QBFQTQ27	03/10/2026	12/18/2026	200	132,000,000	6,600.00		6,473,009		2,053,000		2,053,000	(4,420,009)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Cboe Options Exchange 549300EX04Q2QBFQTQ27	03/10/2026	12/18/2026	100	57,000,000	5,700.00		1,494,004		418,000		418,000	(1,076,004)						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	24,149,999	1.05	453,939			2,990		2,990	(9,423)	(7,181)					0001
Put on UKX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs International W22LROWP2IHZNBB6K528	02/03/2012	02/03/2027	8,000	46,614,398	3,684.00	10,818,219			22,907		22,907	86,537	(147,070)					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	5,500.00		10,819,200		3,675,000		3,675,000	(7,144,200)						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	4,800.00		2,046,200		714,000		714,000	(1,332,200)						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	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	03/18/2026	03/19/2027	15,000	72,750,000	4,850.00		1,596,900		576,618		576,618	(1,020,282)						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	5,000.00		3,582,750		1,512,500		1,512,500	(2,070,250)						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	2,800.00	5,950,000			122,451		122,451	(100,105)						0001
Put on NKY	Variable Annuity	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/17/2020	09/10/2027	120,000	21,779,625	19,000.00	4,090,534			118,769		118,769	47,447	(100,784)					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	2,500.00	4,344,405			124,499		124,499	3,545	(119,446)					0001
Put on SX5E	Variable Annuity	Exhibit 5	Equity	Citibank, N.A. E57ODZWZ7FF32TWEFA76	06/27/2024	09/17/2027	8,000	42,985,256	5,020.00	4,541,484			1,224,438		1,224,438	(863,606)	(138,613)					0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	09/17/2027	20,000	50,000,000	2,500.00	8,463,600			251,606		251,606	(158,386)						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	2,400.00	3,900,000			112,112		112,112	(73,603)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	08/21/2020	09/17/2027	20,000	50,000,000	2,500.00	8,510,000			251,606		251,606	(158,386)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	08/03/2020	09/17/2027	10,000	27,000,000	2,700.00	5,300,000			149,080		149,080	(96,066)						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	5,300.00	6,877,373			181,026		181,026	(24,339)	(109,973)					0001
Put on SX5E	Variable Annuity	Exhibit 5	Equity	Citibank, N.A. E57ODZWZ7FF32TWEFA76	01/14/2021	12/17/2027	7,500	24,631,087	2,700.00	4,458,403			185,101		185,101	29,273	(120,050)					0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/10/2020	12/17/2027	5,750	20,439,813	3,554.75	4,427,500			202,732		202,732	(126,249)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/22/2020	12/17/2027	5,000	17,855,000	3,571.00	3,850,000			176,288		176,288	(109,781)						0001
Put on SX5E	Variable Annuity	Exhibit 5	Equity	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	12/17/2027	9,000	27,291,600	2,800.00	5,573,335			250,188		250,188	21,322	(167,766)					0001
Put on NKY	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	04/15/2021	03/10/2028	125,000	27,600,166	24,000.00	4,911,024			370,331		370,331	34,988	(124,214)					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	3,700.00	6,203,400			463,423		463,423	(257,232)						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	2,950.00	4,983,094			259,273		259,273	(21,466)	(134,902)					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	5,250.00	4,275,658			130,885		130,885	(36,204)	(66,306)					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	3,700.00	6,210,000			463,423		463,423	(257,232)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	05/10/2021	05/19/2028	10,000	36,000,000	3,600.00	5,800,000			482,966		482,966	(240,567)						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	23,000.00	4,800,852			159,907		159,907	28,407	(123,863)					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	3,200.00	5,170,001			284,948		284,948	(127,949)						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	6,000.00	2,816,435			569,449		569,449	(194,067)	(47,096)					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	5,225.00	28,529,112			5,838,340		5,838,340	(3,390,763)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	07/18/2023	06/16/2028	40,000	209,000,000	5,225.00	28,360,000			5,838,340		5,838,340	(3,390,763)						0001
Put on EUR Currency	Variable Annuity	Exhibit 5	FX currency	Citibank, N.A. E57ODZWZ7FF32TWEFA76	07/24/2023	07/21/2028	35,000,000	37,800,002	1.08	1,160,673			428,224		428,224	81,589	(34,207)					0001
Put on GBP Currency	Variable Annuity	Exhibit 5	FX currency	Citibank, N.A. E57ODZWZ7FF32TWEFA76	07/25/2023	07/21/2028	32,000,000	35,840,000	1.12	1,483,636			290,885		290,885	(52,424)	(24,886)					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	20,599,999	1.03	480,482			133,730		133,730	24,933	(14,246)					0001
Put on JPY Currency	Variable Annuity	Exhibit 5	FX currency	Societe Generale O2RNE8IBXP4ROTD8PU41	08/08/2023	08/08/2028	3,700,000,000	25,874,100	0.01	514,583			2,166,524		2,166,524	434,503	(17,141)					0001
Put on JPY Currency	Variable Annuity	Exhibit 5	FX currency	Societe Generale O2RNE8IBXP4ROTD8PU41	09/22/2023	09/20/2028	1,400,000,000	9,800,000	0.01	173,483			810,992		810,992	160,879	(5,986)					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	3,500.00	12,561,350			1,484,553		1,484,553	(593,529)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	12/15/2028	7,700	25,256,000	3,280.00	5,197,500			382,647		382,647	(150,456)						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	24,850,000	0.01	711,972			2,320,814		2,320,814	443,276	(24,667)					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 GBP Currency	Variable Annuity	Exhibit 5	FX currency	Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	02/07/2024	02/09/2029	30,000,000	34,499,999	1.15	1,461,716			488,823		488,823	(71,624)	(24,940)					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	20,999,999	1.05	574,319			219,562		219,562	40,364	(17,319)					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	36,000.00	3,917,444			1,195,766		1,195,766	(268,816)	(138,021)					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			266,643		266,643	(46,255)	(12,255)					0001
Put on SX5E	Variable Annuity	Exhibit 5	Equity	Citibank, N.A.	E57ODZWZ7FF32TWEFA76	04/24/2024	03/16/2029	8,000	34,238,400	4,000.00	2,620,149			1,239,142		1,239,142	(376,732)	(79,810)					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	4,900.00	13,966,436			5,763,904		5,763,904	(1,829,497)	(420,703)					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	1.00	2,384,585			837,206		837,206	150,158	(72,648)					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	8,500.00	10,479,121			4,241,804		4,241,804	(1,298,730)	(173,129)					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	5,000.00	14,541,881			6,696,007		6,696,007	(2,084,495)	(436,384)					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	4,800.00	22,927,590			4,762,236		4,762,236	(1,455,656)						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	38,500,001	1.10	1,069,338			519,133		519,133	(89,315)	(17,136)					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	62,999,997	1.05	1,550,473			788,394		788,394	118,766	(45,223)					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	2,800.00	12,927,906			2,926,692		2,926,692	(729,469)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	HSBC Bank PLC	MP6I5ZYZBEU3UXPYFY54	02/24/2023	12/21/2029	60,000	168,000,000	2,800.00	12,608,400			2,926,692		2,926,692	(729,469)						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	8,500.00		40,800,000		41,363,984		41,363,984	563,984						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	BNP Paribas	ROMUWSFPU8MPRO8K5P83	02/27/2024	03/15/2030	25,000	154,425,000	6,177.00	21,625,000			9,952,950		9,952,950	(2,894,276)						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	1.10	762,612			326,935		326,935	(48,822)	(12,913)					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	5,000.00	11,687,499			3,117,708		3,117,708	(975,585)						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	4,700.00	27,500,000			9,440,439		9,440,439	(2,652,767)						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	4,700.00	13,444,000			4,720,219		4,720,219	(1,326,384)						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	2,750.00	8,125,000			2,929,149		2,929,149	(458,479)						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	19,530,000	0.01	340,717			657,963		657,963	104,109	(11,670)					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	5,500.00	20,329,000			7,539,378		7,539,378	(2,112,562)						0001
Put on EUR Currency	Variable Annuity	Exhibit 5	FX currency	Citibank, N.A.	E57ODZWZ7FF32TWEFA76	09/11/2025	09/20/2030	14,000,000	16,379,999	1.17	668,244			604,552		604,552	63,594	(18,619)					0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	HSBC Bank PLC	MP6I5ZYZBEU3UXPYFY54	11/08/2023	09/20/2030	25,000	137,500,000	5,500.00	20,432,500			7,539,378		7,539,378	(2,112,562)						0001
Put on GBP Currency	Variable Annuity	Exhibit 5	FX currency	Societe Generale	O2RNE8IBXP4ROTD8PU41	09/10/2025	09/20/2030	23,000,000	25,300,001	1.10	648,984			505,096		505,096	(81,203)	(10,320)					0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale	O2RNE8IBXP4ROTD8PU41	10/13/2023	09/20/2030	50,000	137,500,000	2,750.00	8,073,000			2,929,149		2,929,149	(458,479)						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			330,636		330,636	(21,841)	(6,536)					0001
Put on NKY	Variable Annuity	Exhibit 5	Equity	UBS-AG	BFM8T61CT2L1QCEMIK50	01/06/2026	12/13/2030	100,000	31,919,308	50,000.00		5,324,141		3,437,990		3,437,990	(1,691,319)	(194,832)					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	7,825.00	10,915,700			8,417,459		8,417,459	(1,922,304)						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	12,000.00		18,622,312		15,646,804		15,646,804	(2,591,883)	(383,625)					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	6,000.00	11,262,240			4,756,961		4,756,961	(1,262,686)						0001
Put on SX5E	Variable Annuity	Exhibit 5	Equity	UBS-AG	BFM8T61CT2L1QCEMIK50	01/05/2026	12/20/2030	7,500	47,486,250	5,400.00		5,105,901		4,112,503		4,112,503	(866,376)	(127,021)					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		696,329		696,329	36,020	(12,049)					0001
Put 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	13,750,000	1.25		702,394		648,013		648,013	(42,537)	(11,844)					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	6,700.00	19,276,000			10,946,205		10,946,205	(2,633,710)						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	6,200.00	9,718,000			4,442,737		4,442,737	(1,144,008)						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	11,500.00		7,996,927		8,217,014		8,217,014	157,504	62,583					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	11,500.00		8,100,855		8,217,014		8,217,014	76,884	39,275					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	6,990.00	16,903,500			9,730,546		9,730,546	(1,974,844)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/30/2024	09/19/2031	30,000	209,700,000	6,990.00	33,795,000			19,461,093		19,461,093	(3,949,687)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Citibank, N.A.	E570DZWZ7FF32TWEFA76	03/11/2024	09/19/2031	10,000	65,000,000	6,500.00	10,547,032			5,219,144		5,219,144	(1,203,892)						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	4,000.00	12,947,378			6,958,431		6,958,431	(1,346,252)						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	7,000.00	13,405,250			8,138,483		8,138,483	(1,710,785)						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	7,850.00	35,125,893			26,455,155		26,455,155	(5,276,682)						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	6,500.00	10,485,000			8,266,398		8,266,398	(1,523,157)						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	6,300.00		8,243,480		8,440,615		8,440,615	196,413	722					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	7,000.00	22,414,000			12,940,092		12,940,092	(2,482,952)						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	6,000.00	12,000,000			9,027,548		9,027,548	(1,948,575)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	UBS-AG	BFM8T61CT2L1QCEMIK50	07/18/2025	06/17/2032	20,000	120,000,000	6,000.00	11,692,420			9,027,548		9,027,548	(1,948,575)						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	8,000.00	8,977,350			7,016,374		7,016,374	(1,247,975)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale	O2RNE8IBXP4R0TD8PU41	08/26/2025	09/17/2032	7,500	60,000,000	8,000.00	8,887,500			7,016,374		7,016,374	(1,247,975)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	UBS-AG	BFM8T61CT2L1QCEMIK50	08/26/2025	09/17/2032	7,500	60,000,000	8,000.00	8,772,518			7,016,374		7,016,374	(1,247,975)						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	8,000.00		24,834,375		21,065,824		21,065,824	(3,768,551)						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	8,000.00	12,090,000			9,362,588		9,362,588	(1,603,793)						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	8,000.00	11,890,000			9,362,588		9,362,588	(1,603,793)						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	8,500.00	12,325,166			9,766,492		9,766,492	(1,692,099)						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	8,500.00	12,285,450			9,766,492		9,766,492	(1,692,099)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	UBS-AG	BFM8T61CT2L1QCEMIK50	11/20/2025	12/17/2032	10,000	80,000,000	8,000.00	12,110,000			9,362,588		9,362,588	(1,603,793)						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)
Put on SPX	Variable Annuity	Exhibit 5	Equity	UBS-AG BFM8T61CT2L1QCEMIK50	09/15/2025	12/17/2032	9,000	76,500,000	8,500.00	12,220,613			9,766,492		9,766,492	(1,692,099)						0001
Put on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/01/2016	07/17/2026	16,000	32,000,000	2,000.00	11,152,000			2,170	^	2,170	(44,381)						0001
Put on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC 4PQUHN3JPFGFNF3BB653	08/19/2019	08/21/2026	25,000	75,000,000	3,000.00	16,887,500			7,308	^	7,308	(234,610)						0001
Put on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC 4PQUHN3JPFGFNF3BB653	08/29/2016	08/21/2026	13,000	18,200,000	1,400.00	4,888,000			1,773	^	1,773	(19,309)						0001
Put on NKY, paid at maturity	Variable Annuity	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	10/21/2021	09/11/2026	300,000	63,146,815	24,000.00	6,020,480			27,893	^	27,893	8,237	(228,881)					0001
Put on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	07/11/2016	09/18/2026	24,000	27,600,000	1,150.00	6,672,000			534	^	534	(20,592)						0001
Put on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC 4PQUHN3JPFGFNF3BB653	09/20/2016	09/18/2026	14,000	19,600,000	1,400.00	5,327,000			2,351	^	2,351	(25,531)						0001
Put on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/20/2016	09/18/2026	14,000	19,600,000	1,400.00	5,320,000			2,351	^	2,351	(25,531)						0001
Put on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC 4PQUHN3JPFGFNF3BB653	10/20/2016	09/18/2026	50,000	50,250,000	1,005.00	10,242,000			5,487	^	5,487	(39,752)						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	2,200.00	8,460,000			55,816	^	55,816	(167,203)						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	2,400.00	10,456,200			72,030	^	72,030	(220,797)						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	3,200.00	12,260,098			439,771	^	439,771	(165,873)	(349,798)					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	25,000.00	3,860,266			812,187	^	812,187	(43,995)	(146,756)					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	3,250.00	6,167,460			1,998,996	^	1,998,996	(433,307)	(175,966)					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	4,000.00	16,260,000			1,978,970	^	1,978,970	(700,249)						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	4,000.00	16,320,000			1,978,970	^	1,978,970	(700,249)						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	4,000.00	16,263,000			1,978,970	^	1,978,970	(700,249)						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	4,500.00	23,988,500			3,889,483	^	3,889,483	(1,141,094)						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	4,500.00	24,273,410			3,889,483	^	3,889,483	(1,141,094)						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	4,500.00	24,260,250			3,889,483	^	3,889,483	(1,141,094)						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	4,800.00	12,625,000			2,391,787	^	2,391,787	(703,515)						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	4,800.00	12,727,500			2,391,787	^	2,391,787	(703,515)						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	4,800.00	12,750,000			2,391,787	^	2,391,787	(703,515)						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	5,300.00	43,630,000			10,326,930	^	10,326,930	(2,872,930)						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)
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	4,000.00	5,361,000			1,766,557	^	1,766,557	(411,323)						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	70,000.00		9,994,157		8,803,324	^	8,803,324	(1,143,589)	(47,244)					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	65,000.00		8,241,336		7,402,019	^	7,402,019	(800,358)	(38,958)					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	76,644,930	62,000.00		7,380,301		6,629,712	^	6,629,712	(715,701)	(34,888)					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	111,258,769	60,000.00		6,888,281		6,143,374	^	6,143,374	(712,344)	(32,562)					0001
0169999999. Subtotal - purchased options - hedging other - put options										1,220,437,907	200,867,200		530,724,439	XXX	530,724,439	(136,627,791)	(4,983,662)				XXX	XXX
0219999999. Subtotal - purchased options - hedging other										2,127,720,241	526,208,933		5,329,349,283	XXX	5,329,349,285	1,061,678,254	(6,518,301)				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										907,282,333	325,341,734		4,798,624,844	XXX	4,798,624,846	1,198,306,045	(1,534,639)				XXX	XXX
0449999999. Total purchased options - put options										1,220,437,907	200,867,200		530,724,439	XXX	530,724,439	(136,627,791)	(4,983,662)				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										2,127,720,241	526,208,933		5,329,349,283	XXX	5,329,349,285	1,061,678,254	(6,518,301)				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	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/23/2019	07/17/2026	25,000	75,625,000	(3,025.00)	(13,632,500)			(112,216,440)		(112,216,440)	(15,590,387)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/22/2024	08/21/2026	50,000	262,500,000	(5,250.00)	(56,293,500)			(114,044,761)		(114,044,761)	(26,718,562)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	01/11/2022	08/21/2026	25,000	130,000,000	(5,200.00)	(15,071,250)			(58,264,633)		(58,264,633)	(13,487,800)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC 4PQUHN3JPFGFNF3BB653	01/19/2024	08/21/2026	50,000	262,500,000	(5,250.00)	(23,090,000)			(114,044,761)		(114,044,761)	(26,718,562)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale .. O2RNE8IBXP4R0TD8PU41	01/11/2022	08/21/2026	25,000	130,000,000	(5,200.00)	(15,071,250)			(58,264,633)		(58,264,633)	(13,487,800)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	03/19/2024	09/18/2026	25,000	131,250,000	(5,250.00)	(18,575,625)			(57,418,813)		(57,418,813)	(13,313,858)						0001
Call on UKX	Variable Annuity	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	06/25/2026	09/18/2026	1,360	19,029,841	(10,600.00)		(438,541)		(366,206)		(366,206)	75,767	(3,432)					0001
Call on UKX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	06/25/2026	09/18/2026	1,250	17,490,662	(10,600.00)		(401,955)		(336,587)		(336,587)	67,317	(1,949)					0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	09/18/2026	25,000	74,375,000	(2,975.00)	(14,105,250)			(113,872,665)		(113,872,665)	(15,714,912)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Cboe Options Exchange 549300EX04Q2QBFQTQ27	06/29/2026	09/18/2026	170	127,500,000	(7,500.00)		(3,344,674)		(3,909,150)		(3,909,150)	(564,476)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/02/2021	09/18/2026	15,000	78,000,000	(5,200.00)	(8,430,000)			(35,193,646)		(35,193,646)	(8,043,433)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	02/18/2021	09/22/2026	15,000	57,000,000	(3,800.00)	(11,776,500)			(55,926,222)		(55,926,222)	(8,980,818)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/04/2014	09/22/2026	44,000	87,340,000	(1,985.00)	(28,380,000)			(243,570,076)		(243,570,076)	(28,605,194)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	11/12/2019	12/18/2026	25,000	78,125,000	(3,125.00)	(14,362,500)			(110,629,713)		(110,629,713)	(15,576,066)						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	(7,500.00)	(751,000)			(5,010,962)		(5,010,962)	(2,368,514)						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	(5,700.00)	(14,400,000)			(86,242,500)		(86,242,500)	(21,465,000)						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	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2024	12/18/2026	10,000	57,000,000	(5,700.00)	(3,387,000)			(19,165,000)		(19,165,000)	(4,770,000)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Cboe Options Exchange 549300EX04Q2QBFQTQ27	07/17/2025	12/18/2026	200	132,000,000	(6,600.00)	(9,617,991)			(21,918,000)		(21,918,000)	(7,271,000)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	10/21/2021	12/18/2026	25,000	112,500,000	(4,500.00)	(21,475,000)			(77,133,867)		(77,133,867)	(14,507,365)						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	(4,850.00)	(6,101,025)			(21,073,862)		(21,073,862)	(4,319,192)						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	(5,500.00)	(16,342,419)			(66,069,193)		(66,069,193)	(15,888,877)						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	(5,500.00)	(16,350,000)			(66,069,193)		(66,069,193)	(15,888,877)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/07/2025	06/17/2027	25,000	125,000,000	(5,000.00)	(38,848,750)			(68,246,942)		(68,246,942)	(14,407,090)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Canadian Imperial Bank of Commerce 21GI19DL770X0HC3ZE78	01/07/2025	06/17/2027	25,000	125,000,000	(5,000.00)	(38,875,000)			(68,246,942)		(68,246,942)	(14,407,090)						0001
Call on SX5E	Variable Annuity	Exhibit 5	Equity	Citibank, N.A. E57ODZWZ7FF32TWEFA76	06/27/2024	09/17/2027	8,000	42,985,256	(5,020.00)	(4,590,617)			(13,352,384)		(13,352,384)	(4,171,901)	140,112					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	(5,200.00)	(7,102,100)			(26,116,294)		(26,116,294)	(5,698,735)						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	(5,200.00)	(8,050,000)			(45,703,515)		(45,703,515)	(9,972,786)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/22/2020	12/17/2027	5,000	17,855,000	(3,571.00)	(3,850,000)			(20,768,465)		(20,768,465)	(3,235,993)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/10/2020	12/17/2027	5,750	20,439,813	(3,554.75)	(4,427,500)			(23,883,734)		(23,883,734)	(3,721,392)						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	(8,500.00)	(3,084,200)			(9,224,981)		(9,224,981)	(1,936,725)	50,955					0001
Call on SX5E	Variable Annuity	Exhibit 5	Equity	Citibank, N.A. E57ODZWZ7FF32TWEFA76	04/24/2024	03/17/2028	6,500	33,034,706	(4,750.00)	(5,399,487)			(13,132,963)		(13,132,963)	(3,783,311)	164,469					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	(5,800.00)	(5,164,800)			(22,382,934)		(22,382,934)	(5,474,767)						0001
Call on NKY	Variable Annuity	Exhibit 5	Equity	UBS-AG BFM8T61CT2L1QCEMIK50	01/06/2026	06/09/2028	220,000	56,177,982	(40,000.00)		(19,830,828)		(42,540,053)		(42,540,053)	(23,434,915)	725,689					0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/22/2024	06/16/2028	20,000	116,000,000	(5,800.00)	(14,185,800)			(46,173,981)		(46,173,981)	(11,169,563)						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	(6,000.00)	(11,781,518)			(21,476,440)		(21,476,440)	(5,390,891)						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	(5,800.00)	(14,100,000)			(46,173,981)		(46,173,981)	(11,169,563)						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	(5,800.00)	(14,090,000)			(46,173,981)		(46,173,981)	(11,169,563)						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	(5,225.00)	(29,386,876)			(111,006,686)		(111,006,686)	(23,624,970)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2023	06/16/2028	7,000	36,050,000	(5,150.00)	(4,936,750)			(19,867,955)		(19,867,955)	(4,155,117)						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	(5,500.00)		(12,254,798)		(13,099,909)		(13,099,909)	(844,039)	(1,073)					0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	11/12/2024	06/16/2028	10,000	60,000,000	(6,000.00)	(11,830,000)			(21,476,440)		(21,476,440)	(5,390,891)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	08/01/2023	06/16/2028	17,500	98,000,000	(5,600.00)	(10,995,950)			(43,136,952)		(43,136,952)	(9,910,673)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	07/18/2023	06/16/2028	40,000	209,000,000	(5,225.00)	(29,040,000)			(111,006,686)		(111,006,686)	(23,624,970)						0001
Call on SX5E	Variable Annuity	Exhibit 5	Equity	UBS-AG BFM8T61CT2L1QCEMIK50	01/05/2026	06/16/2028	10,000	64,487,500	(5,500.00)		(9,374,000)		(13,099,909)		(13,099,909)	(3,959,109)	233,200					0001
Call on EUR Currency	Variable Annuity	Exhibit 5	FX currency	Societe Generale 02RNE8IBXP4ROTD8PU41	05/05/2026	07/21/2028	35,000,000	45,499,998	(1.30)		(619,809)		(342,803)		(342,803)	262,775	14,231					0001
Call on EUR Currency	Variable Annuity	Exhibit 5	FX currency	Societe Generale 02RNE8IBXP4ROTD8PU41	05/05/2026	08/08/2028	110,000,000	148,500,003	(1.35)		(1,292,242)		(650,551)		(650,551)	612,022	29,669					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	(5,200.00)	(3,452,500)			(14,259,573)		(14,259,573)	(2,997,154)						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	(6,200.00)	(10,934,000)			(51,725,603)		(51,725,603)	(13,433,918)						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	(6,200.00)	(21,750,000)			(103,451,205)		(103,451,205)	(26,867,835)						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	BNP Paribas	05/19/2026	09/15/2028	20,000	159,000,000	(7,950.00)		(16,750,000)		(18,115,821)		(18,115,821)	(1,365,821)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	UBS-AG	02/19/2025	09/15/2028	15,000	109,500,000	(7,300.00)	(9,184,500)			(19,520,186)		(19,520,186)	(6,791,879)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA	11/12/2024	09/15/2028	10,000	68,000,000	(6,800.00)	(7,990,482)			(16,340,099)		(16,340,099)	(4,924,280)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA	08/20/2024	09/15/2028	40,000	320,000,000	(8,000.00)	(6,689,352)			(35,196,390)		(35,196,390)	(14,997,010)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A.	09/15/2025	09/15/2028	12,500	93,750,000	(7,500.00)	(7,789,666)			(14,670,258)		(14,670,258)	(5,409,966)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC	09/15/2025	09/15/2028	12,500	93,750,000	(7,500.00)	(7,740,375)			(14,670,258)		(14,670,258)	(5,409,966)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale	11/12/2024	09/15/2028	10,000	68,000,000	(6,800.00)	(7,947,000)			(16,340,099)		(16,340,099)	(4,924,280)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	UBS-AG	09/15/2025	09/15/2028	12,500	93,750,000	(7,500.00)	(7,821,613)			(14,670,258)		(14,670,258)	(5,409,966)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	UBS-AG	06/15/2026	09/15/2028	22,500	168,750,000	(7,500.00)		(27,697,500)		(26,406,464)		(26,406,464)	1,291,036						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	UBS-AG	04/09/2026	09/15/2028	30,000	219,000,000	(7,300.00)		(24,652,500)		(39,040,371)		(39,040,371)	(14,387,871)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA	10/04/2023	12/15/2028	10,000	51,000,000	(5,100.00)	(7,150,000)			(29,369,000)		(29,369,000)	(5,964,000)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA	10/04/2023	12/15/2028	10,000	51,000,000	(5,100.00)	(7,100,000)			(29,369,000)		(29,369,000)	(5,964,000)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA	01/21/2026	12/15/2028	15,000	112,500,000	(7,500.00)		(12,076,500)		(18,561,000)		(18,561,000)	(6,484,500)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA	01/05/2026	12/15/2028	40,000	320,000,000	(8,000.00)		(24,000,000)		(37,950,000)		(37,950,000)	(13,950,000)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	HSBC Bank PLC	05/30/2024	12/15/2028	7,700	25,256,000	(3,280.00)	(5,197,500)			(34,900,467)		(34,900,467)	(5,242,967)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Cboe Options Exchange	06/18/2026	12/15/2028	330	297,000,000	(9,000.00)		(16,851,766)		(15,981,900)		(15,981,900)	869,866						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Cboe Options Exchange	06/22/2026	12/15/2028	330	303,600,000	(9,200.00)		(14,904,766)		(13,567,950)		(13,567,950)	1,336,816						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale	10/25/2023	12/15/2028	7,500	38,437,500	(5,125.00)	(5,100,000)			(22,253,113)		(22,253,113)	(4,546,680)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale	10/04/2023	12/15/2028	10,000	51,000,000	(5,100.00)	(7,017,500)			(29,369,000)		(29,369,000)	(5,964,000)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale	10/21/2024	12/15/2028	15,000	112,500,000	(7,500.00)	(6,738,750)			(18,901,755)		(18,901,755)	(6,751,965)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	UBS-AG	06/16/2026	12/15/2028	25,000	212,500,000	(8,500.00)		(18,887,500)		(18,358,750)		(18,358,750)	528,750						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	BNP Paribas	10/16/2024	03/16/2029	6,250	43,750,000	(7,000.00)	(4,222,750)			(10,391,468)		(10,391,468)	(3,173,909)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Citibank, N.A.	10/09/2024	03/16/2029	12,500	87,500,000	(7,000.00)	(8,343,750)			(20,782,936)		(20,782,936)	(6,347,817)						0001
Call on UKX	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC	01/06/2026	03/16/2029	10,000	134,990,000	(10,000.00)		(15,575,025)		(19,248,669)		(19,248,669)	(3,994,494)	320,850					0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC	07/08/2024	03/16/2029	25,000	175,000,000	(7,000.00)	(15,404,250)			(41,508,420)		(41,508,420)	(12,632,337)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale	08/01/2023	03/16/2029	7,000	38,500,000	(5,500.00)	(5,502,025)			(19,108,494)		(19,108,494)	(4,166,762)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA	05/16/2024	06/15/2029	20,000	140,000,000	(7,000.00)	(10,838,200)			(34,705,731)		(34,705,731)	(10,242,299)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	BNP Paribas	10/16/2024	06/15/2029	10,000	70,000,000	(7,000.00)	(7,498,300)			(17,352,865)		(17,352,865)	(5,121,150)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	BNP Paribas	05/16/2024	06/15/2029	20,000	140,000,000	(7,000.00)	(11,127,600)			(34,705,731)		(34,705,731)	(10,242,299)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Citibank, N.A.	05/16/2024	06/15/2029	20,000	140,000,000	(7,000.00)	(11,008,800)			(34,705,731)		(34,705,731)	(10,242,299)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	BNP Paribas	02/27/2024	03/15/2030	25,000	154,425,000	(6,177.00)	(21,625,000)			(62,431,954)		(62,431,954)	(14,770,640)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA	02/27/2024	03/15/2030	25,000	115,000,000	(4,600.00)	(40,793,650)			(90,614,185)		(90,614,185)	(16,163,477)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA	06/04/2026	03/15/2030	40,000	340,000,000	(8,500.00)		(48,080,000)		(44,705,952)		(44,705,952)	3,374,048						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC	07/18/2025	03/15/2030	20,000	140,000,000	(7,000.00)	(22,400,000)			(39,194,979)		(39,194,979)	(10,767,668)						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	Societe Generale	02RNE8IBXP4R0TD8PU41	02/10/2025	03/15/2030	12,500	60,000,000	(4,800.00)	(29,137,000)		(43,401,656)		(43,401,656)	(7,938,211)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale	02RNE8IBXP4R0TD8PU41	01/06/2025	03/15/2030	25,000	115,000,000	(4,600.00)	(60,420,000)		(90,614,185)		(90,614,185)	(16,163,477)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	UBS-AG	BFM8T61CT2L1QCEMIK50	07/18/2025	03/15/2030	20,000	140,000,000	(7,000.00)	(22,152,420)		(39,194,979)		(39,194,979)	(10,767,668)						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	(6,000.00)	(19,932,096)		(31,525,800)		(31,525,800)	(5,691,000)						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	(7,825.00)	(11,090,300)		(17,073,044)		(17,073,044)	(5,173,209)						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	(6,700.00)	(20,340,000)		(48,214,570)		(48,214,570)	(11,467,858)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale	02RNE8IBXP4R0TD8PU41	08/26/2025	03/21/2031	10,000	62,000,000	(6,200.00)	(18,430,000)		(27,306,662)		(27,306,662)	(5,939,605)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	UBS-AG	BFM8T61CT2L1QCEMIK50	08/26/2025	03/21/2031	10,000	62,000,000	(6,200.00)	(18,027,032)		(27,306,662)		(27,306,662)	(5,939,605)						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	(6,990.00)	(16,873,500)		(35,883,250)		(35,883,250)	(8,616,248)						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	(9,000.00)	(40,986,300)		(40,165,194)		(40,165,194)	821,106						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	BNP Paribas	ROMUWSFPU8MPRO8K5P83	09/30/2024	09/19/2031	30,000	209,700,000	(6,990.00)	(33,735,000)		(71,766,500)		(71,766,500)	(17,232,496)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	UBS-AG	BFM8T61CT2L1QCEMIK50	05/01/2026	09/19/2031	20,000	170,000,000	(8,500.00)	(27,193,840)		(31,448,339)		(31,448,339)	(4,254,499)						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	(8,500.00)	(27,441,000)		(31,448,339)		(31,448,339)	(4,007,339)						0001
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	(8,500.00)	(27,440,000)		(31,448,339)		(31,448,339)	(4,008,339)						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	(9,000.00)	(20,360,550)		(20,082,597)		(20,082,597)	277,953						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	(9,000.00)	(20,460,600)		(20,082,597)		(20,082,597)	378,003						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	(8,500.00)	(27,384,800)		(31,448,339)		(31,448,339)	(4,063,539)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale	02RNE8IBXP4R0TD8PU41	02/17/2026	09/19/2031	15,000	114,000,000	(7,600.00)	(22,208,250)		(30,669,359)		(30,669,359)	(8,461,109)						0001
Call on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale	02RNE8IBXP4R0TD8PU41	04/16/2026	09/19/2031	35,000	297,500,000	(8,500.00)	(42,859,999)		(55,034,592)		(55,034,592)	(12,174,593)						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	(7,850.00)	(34,020,393)		(59,845,563)		(59,845,563)	(16,110,789)						0001
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC	G5GSEF7VJP5I7OUK5573	07/19/2023	07/20/2026	107	588,681	(5,501.69)	(33,871)		(215,087)		(215,087)	(55,643)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC	G5GSEF7VJP5I7OUK5573	07/19/2024	07/20/2026	636,600	636,600	(118.50)	(20,308)		(131,106)		(131,106)	(65,210)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC	G5GSEF7VJP5I7OUK5573	07/21/2025	07/20/2026	934,400	934,400	(109.75)	(23,640)		(117,943)		(117,943)	(68,546)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC	G5GSEF7VJP5I7OUK5573	07/19/2024	07/20/2026	8,995,200	8,995,200	(116.50)	(337,320)		(2,030,549)		(2,030,549)	(959,716)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC	G5GSEF7VJP5I7OUK5573	07/21/2025	07/20/2026	14,760,000	14,760,000	(109.00)	(410,328)		(1,970,947)		(1,970,947)	(1,122,336)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas	ROMUWSFPU8MPRO8K5P83	07/21/2025	07/20/2026	533	3,663,362	(6,873.10)	(114,438)		(345,825)		(345,825)	(151,212)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas	ROMUWSFPU8MPRO8K5P83	07/21/2025	07/20/2026	9,121	62,258,214	(6,825.81)	(2,149,275)		(6,340,819)		(6,340,819)	(2,726,343)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas	ROMUWSFPU8MPRO8K5P83	07/21/2025	07/20/2026	15,506	105,107,731	(6,778.52)	(3,997,027)		(11,500,706)		(11,500,706)	(4,858,534)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale	02RNE8IBXP4R0TD8PU41	07/19/2024	07/20/2026	127	814,493	(6,413.33)	(28,956)		(139,857)		(139,857)	(50,888)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale	02RNE8IBXP4R0TD8PU41	07/19/2024	07/20/2026	231	1,449,687	(6,275.70)	(64,680)		(286,010)		(286,010)	(98,447)						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 02RNE8IBXP4ROTD8PU41	07/19/2024	07/20/2026	574	3,625,952	(6,316.99)	(150,962)			(687,110)		(687,110)	(240,451)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	07/19/2024	07/20/2026	1,757	11,123,128	(6,330.75)	(453,482)			(2,079,174)		(2,079,174)	(731,635)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	08/19/2025	08/19/2026	907,100	907,100	(109.75)	(23,766)			(96,984)		(96,984)	(58,020)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	08/19/2025	08/19/2026	15,896,800	15,896,800	(109.00)	(449,244)			(1,807,180)		(1,807,180)	(1,060,809)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/21/2023	08/19/2026	123	652,112	(5,301.72)	(43,689)			(274,831)		(274,831)	(65,360)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	08/19/2025	08/19/2026	143	997,047	(6,972.36)	(31,234)			(85,532)		(85,532)	(36,703)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	08/19/2025	08/19/2026	598	4,179,057	(6,988.39)	(126,591)			(348,936)		(348,936)	(150,529)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	08/19/2025	08/19/2026	9,857	68,410,636	(6,940.31)	(2,289,978)			(6,185,530)		(6,185,530)	(2,625,326)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	08/19/2025	08/19/2026	15,687	108,118,259	(6,892.22)	(3,987,792)			(10,542,078)		(10,542,078)	(4,397,877)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2024	08/19/2026	231	1,515,741	(6,561.65)	(51,432)			(228,770)		(228,770)	(84,245)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2024	08/19/2026	247	1,586,098	(6,421.45)	(67,877)			(278,230)		(278,230)	(97,056)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2024	08/19/2026	584	3,774,690	(6,463.51)	(150,988)			(633,937)		(633,937)	(224,720)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2024	08/19/2026	2,178	14,108,060	(6,477.53)	(552,108)			(2,334,562)		(2,334,562)	(832,037)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2024	08/19/2026	572,500	572,500	(118.50)	(18,148)			(112,895)		(112,895)	(59,037)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/19/2024	08/19/2026	11,649,100	11,649,100	(116.50)	(433,347)			(2,519,957)		(2,519,957)	(1,254,940)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	595	4,322,169	(7,264.15)	(132,818)			(243,127)		(243,127)	(110,376)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	8,967	64,689,462	(7,214.17)	(2,191,685)			(4,018,263)		(4,018,263)	(1,805,184)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	15,475	110,865,839	(7,164.19)	(4,130,570)			(7,561,659)		(7,561,659)	(3,353,184)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	1,054,000	1,054,000	(109.75)	(22,556)			(91,237)		(91,237)	(57,095)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	14,875,300	14,875,300	(109.00)	(352,545)			(1,376,352)		(1,376,352)	(846,256)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/19/2024	09/21/2026	539,800	539,800	(118.50)	(9,500)			(97,265)		(97,265)	(52,008)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/19/2024	09/21/2026	11,273,500	11,273,500	(116.50)	(263,800)			(2,239,431)		(2,239,431)	(1,134,393)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	09/19/2024	09/21/2026	142	949,264	(6,684.96)	(30,587)			(129,308)		(129,308)	(48,196)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	09/19/2024	09/21/2026	239	1,563,567	(6,542.12)	(63,909)			(249,510)		(249,510)	(88,085)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	09/19/2024	09/21/2026	681	4,484,365	(6,584.97)	(171,203)			(683,552)		(683,552)	(245,230)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	09/19/2024	09/21/2026	1,696	11,192,328	(6,599.25)	(417,657)			(1,679,687)		(1,679,687)	(605,865)						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	10/21/2024	10/19/2026	414,100	414,100	(118.50)	(12,671)			(71,347)		(71,347)	(36,984)						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)			(67,837)		(67,837)	(43,770)						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	(116.50)	(390,631)			(2,055,801)		(2,055,801)	(1,015,359)						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	14,700,000	14,700,000	(109.00)	(432,180)			(1,212,368)		(1,212,368)	(769,236)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/20/2025	10/19/2026	101	739,769	(7,324.45)	(24,863)			(42,242)		(42,242)	(19,431)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/21/2024	10/19/2026	103	705,463	(6,849.16)	(24,794)			(83,153)		(83,153)	(32,295)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/19/2023	10/19/2026	161	829,953	(5,154.99)	(57,099)			(388,262)		(388,262)	(86,756)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/21/2024	10/19/2026	279	1,870,084	(6,702.81)	(83,264)			(261,563)		(261,563)	(96,089)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/20/2025	10/19/2026	526	3,861,519	(7,341.29)	(125,659)			(213,498)		(213,498)	(98,642)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/21/2024	10/19/2026	582	3,926,585	(6,746.71)	(163,128)			(522,699)		(522,699)	(195,226)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/21/2024	10/19/2026	1,875	12,677,531	(6,761.35)	(514,565)			(1,659,437)		(1,659,437)	(623,241)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/20/2025	10/19/2026	8,489	61,891,430	(7,290.78)	(2,217,227)			(3,763,373)		(3,763,373)	(1,714,894)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/20/2025	10/19/2026	14,522	105,143,052	(7,240.26)	(4,134,325)			(6,997,582)		(6,997,582)	(3,139,550)						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	(118.50)	(17,522)			(116,388)		(116,388)	(55,718)						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	(116.50)	(464,299)			(2,834,364)		(2,834,364)	(1,296,211)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/19/2025	11/19/2026	127	919,474	(7,239.95)	(36,593)			(68,500)		(68,500)	(30,232)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/19/2024	11/19/2026	165	1,142,274	(6,922.87)	(43,943)			(131,059)		(131,059)	(51,275)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/19/2024	11/19/2026	351	2,378,004	(6,774.94)	(114,227)			(323,240)		(323,240)	(119,552)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/19/2025	11/19/2026	644	4,673,225	(7,256.56)	(180,812)			(339,278)		(339,278)	(150,630)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/19/2024	11/19/2026	811	5,530,468	(6,819.32)	(248,955)			(715,730)		(715,730)	(269,176)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/19/2024	11/19/2026	2,122	14,501,981	(6,834.11)	(638,590)			(1,845,732)		(1,845,732)	(698,053)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/19/2025	11/19/2026	2,533	18,254,673	(7,206.74)	(770,734)			(1,430,461)		(1,430,461)	(623,719)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/19/2025	11/19/2026	7,375	53,272,207	(7,223.35)	(2,179,874)			(4,071,004)		(4,071,004)	(1,785,900)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/19/2025	11/19/2026	15,496	110,903,790	(7,156.93)	(5,062,976)			(9,350,795)		(9,350,795)	(4,002,213)						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	(110.00)	(31,542)			(105,273)		(105,273)	(63,919)						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)			(1,859,242)		(1,859,242)	(1,107,518)						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	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/21/2026	576,200	576,200	(118.50)	(18,899)			(134,472)		(134,472)	(61,478)						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	(116.50)	(481,728)			(3,131,394)		(3,131,394)	(1,370,391)						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	(7,466.69)	(211,744)			(398,489)		(398,489)	(186,503)						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	(7,415.43)	(653,407)			(1,215,786)		(1,215,786)	(560,646)						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	(7,432.52)	(1,828,209)			(3,419,476)		(3,419,476)	(1,584,932)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2025	12/21/2026	14,258	104,998,335	(7,364.17)	(3,858,874)			(7,072,056)		(7,072,056)	(3,208,719)						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	(110.00)	(25,593)			(92,160)		(92,160)	(60,011)						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)			(1,384,037)		(1,384,037)	(886,082)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	12/19/2024	12/21/2026	193	1,324,845	(6,864.48)	(56,935)			(170,725)		(170,725)	(64,340)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	12/19/2024	12/21/2026	312	2,095,957	(6,717.81)	(111,384)			(314,815)		(314,815)	(112,190)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	12/19/2024	12/21/2026	571	3,860,994	(6,761.81)	(192,427)			(554,637)		(554,637)	(200,956)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	12/19/2024	12/21/2026	2,082	14,108,631	(6,776.48)	(689,142)			(1,996,314)		(1,996,314)	(727,338)						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	(122.50)	(13,085)			(99,998)		(99,998)	(53,177)						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	(110.00)		(40,301)		(104,762)		(104,762)	(64,461)						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)			(2,242,495)		(2,242,495)	(1,134,372)						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)		(1,157,188)		(1,157,188)	(699,076)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/21/2025	01/19/2027	135	973,852	(7,213.72)	(29,799)			(88,493)		(88,493)	(38,017)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/20/2026	01/19/2027	211	1,563,210	(7,408.58)		(53,680)		(108,762)		(108,762)	(55,082)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/21/2025	01/19/2027	296	2,081,543	(7,032.24)	(84,014)			(235,452)		(235,452)	(94,246)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/21/2025	01/19/2027	511	3,624,385	(7,092.73)	(133,229)			(382,187)		(382,187)	(156,626)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/20/2026	01/19/2027	980	7,277,058	(7,425.57)		(242,058)		(493,764)		(493,764)	(251,706)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/21/2025	01/19/2027	1,610	11,443,654	(7,107.86)	(410,803)			(1,185,222)		(1,185,222)	(488,597)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/20/2026	01/19/2027	2,619	19,314,051	(7,374.59)		(706,165)		(1,411,650)		(1,411,650)	(705,485)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/20/2026	01/19/2027	6,027	44,549,112	(7,391.59)		(1,578,779)		(3,177,294)		(3,177,294)	(1,598,515)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/20/2026	01/19/2027	13,516	98,986,050	(7,323.62)		(3,966,789)		(7,772,305)		(7,772,305)	(3,805,516)						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	(7,479.46)		(65,985)		(126,975)		(126,975)	(60,991)						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 SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	1,070	8,021,373	(7,496.61)		(278,928)		(540,171)		(540,171)	(261,243)						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	(7,445.15)		(616,699)		(1,172,068)		(1,172,068)	(555,369)						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	(7,462.31)		(1,820,610)		(3,482,095)		(3,482,095)	(1,661,485)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	13,474	99,622,578	(7,393.69)		(4,147,567)		(7,738,413)		(7,738,413)	(3,590,846)						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	(122.50)	(12,334)			(83,786)		(83,786)	(48,166)						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	(110.00)		(51,548)		(90,550)		(90,550)	(39,002)						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)			(2,010,331)		(2,010,331)	(1,100,367)						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)		(897,555)		(897,555)	(378,432)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/19/2025	02/19/2027	145	1,062,400	(7,326.90)	(32,607)			(89,708)		(89,708)	(39,544)						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	(7,142.57)	(131,672)			(343,256)		(343,256)	(141,638)						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	(7,204.02)	(162,127)			(430,580)		(430,580)	(181,699)						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	(7,219.38)	(462,455)			(1,234,000)		(1,234,000)	(523,632)						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	(122.50)	(11,581)			(85,143)		(85,143)	(45,717)						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)			(1,835,229)		(1,835,229)	(938,842)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	140	1,008,150	(7,201.07)		(42,999)		(105,435)		(105,435)	(62,436)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	741	5,348,234	(7,217.59)		(221,860)		(549,102)		(549,102)	(327,242)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	2,146	15,382,614	(7,168.04)		(692,997)		(1,668,391)		(1,668,391)	(975,393)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	6,002	43,121,729	(7,184.56)		(1,890,614)		(4,592,966)		(4,592,966)	(2,702,352)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	13,691	97,459,250	(7,118.49)		(4,755,832)		(11,150,016)		(11,150,016)	(6,394,184)						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	(110.00)		(53,146)		(117,734)		(117,734)	(64,588)						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)		(1,550,073)		(1,550,073)	(838,414)						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	(6,767.78)	(34,646)			(166,490)		(166,490)	(59,251)						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	(6,597.52)	(142,728)			(611,999)		(611,999)	(205,031)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/19/2025	03/19/2027	677	4,504,947	(6,654.28)	(179,814)			(799,926)		(799,926)	(273,376)						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	(6,668.47)	(416,533)			(1,870,516)		(1,870,516)	(642,465)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2027	112	867,884	(7,748.96)		(31,315)		(48,757)		(48,757)	(17,442)						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	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2027	588	4,566,843	(7,766.74)		(159,848)		(250,054)		(250,054)	(90,207)						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	(7,713.42)		(707,730)		(1,092,102)		(1,092,102)	(384,371)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2027	5,498	42,506,082	(7,731.19)		(1,580,235)		(2,449,401)		(2,449,401)	(869,166)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2027	13,088	100,255,390	(7,660.10)		(4,190,778)		(6,378,694)		(6,378,694)	(2,187,917)						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	(122.50)	(14,580)			(131,425)		(131,425)	(58,919)						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	(110.00)		(40,421)		(51,667)		(51,667)	(11,247)						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)			(3,677,613)		(3,677,613)	(1,577,345)						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)		(947,507)		(947,507)	(204,611)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/21/2025	04/19/2027	185	1,137,963	(6,151.15)	(52,695)			(304,905)		(304,905)	(87,723)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/21/2025	04/19/2027	396	2,374,578	(5,996.41)	(135,468)			(706,457)		(706,457)	(194,425)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/21/2025	04/19/2027	638	3,858,618	(6,047.99)	(205,617)			(1,109,162)		(1,109,162)	(309,755)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/21/2025	04/19/2027	3,250	19,697,893	(6,060.89)	(1,031,666)			(5,613,252)		(5,613,252)	(1,573,394)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	04/19/2024	04/19/2027	113	690,395	(6,109.69)	(39,740)			(189,962)		(189,962)	(53,558)						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	(110.00)		(36,668)		(49,885)		(49,885)	(13,217)						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)		(833,797)		(833,797)	(216,493)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/19/2026	05/19/2027	107	857,651	(8,015.43)		(32,803)		(36,243)		(36,243)	(3,440)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/19/2026	05/19/2027	654	5,254,118	(8,033.82)		(195,304)		(216,419)		(216,419)	(21,114)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/19/2026	05/19/2027	1,903	15,183,409	(7,978.67)		(621,330)		(680,279)		(680,279)	(58,949)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/19/2026	05/19/2027	5,392	43,120,093	(7,997.05)		(1,696,652)		(1,879,059)		(1,879,059)	(182,407)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/19/2026	05/19/2027	14,214	112,624,768	(7,923.51)		(4,953,402)		(5,475,790)		(5,475,790)	(522,388)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/19/2025	05/19/2027	673,100	673,100	(122.50)	(4,510)			(99,797)		(99,797)	(57,896)						0002
Call on 40%SPX, 40%MXEA, 20%MXEF	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/19/2025	05/19/2027	10,807,900	10,807,900	(120.25)	(125,372)			(1,770,453)		(1,770,453)	(979,970)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/19/2025	05/19/2027	128	910,284	(7,111.59)	(31,209)			(115,363)		(115,363)	(45,132)						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	(6,932.69)	(102,009)			(343,111)		(343,111)	(125,836)						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	(6,992.32)	(124,956)			(434,013)		(434,013)	(162,630)						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	(7,007.23)	(571,781)			(2,003,205)		(2,003,205)	(754,677)						0002

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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	(122.50)	(1,170)			(59,724)		(59,724)	(33,845)						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)			(1,787,055)		(1,787,055)	(966,907)						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	(110.00)		(38,541)		(34,057)		(34,057)	4,484						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)		(564,446)		(564,446)	74,014						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/20/2025	06/21/2027	111	789,948	(7,116.65)	(25,437)			(104,442)		(104,442)	(40,900)						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	(8,145.34)		(74,611)		(73,075)		(73,075)	1,536						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	(6,937.61)	(71,936)			(263,318)		(263,318)	(96,844)						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	(8,164.02)		(150,857)		(147,740)		(147,740)	3,117						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	(6,997.29)	(205,825)			(780,431)		(780,431)	(293,081)						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	(7,012.21)	(494,755)			(1,897,247)		(1,897,247)	(716,222)						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	(8,107.98)		(751,932)		(737,449)		(737,449)	14,482						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/22/2026	06/21/2027	5,982	48,613,681	(8,126.66)		(1,998,190)		(1,958,006)		(1,958,006)	40,183						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/22/2026	06/21/2027	13,498	108,684,954	(8,051.93)		(4,972,779)		(4,879,646)		(4,879,646)	93,133						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	(122.50)	(9,892)			(55,674)		(55,674)	(34,864)						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)			(1,458,854)		(1,458,854)	(875,937)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2025	07/19/2027	143	1,075,279	(7,519.43)	(32,335)			(100,122)		(100,122)	(44,520)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2025	07/19/2027	307	2,250,390	(7,330.26)	(89,628)			(253,456)		(253,456)	(105,156)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2025	07/19/2027	557	4,118,079	(7,393.32)	(149,656)			(436,087)		(436,087)	(185,174)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2025	07/19/2027	1,839	13,625,298	(7,409.08)	(483,785)			(1,420,420)		(1,420,420)	(606,651)						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	(122.50)	(10,717)			(52,023)		(52,023)	(33,744)						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)			(1,499,422)		(1,499,422)	(935,063)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	08/19/2025	08/19/2027	146	1,116,252	(7,645.56)	(32,695)			(96,072)		(96,072)	(43,658)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	08/19/2025	08/19/2027	265	1,975,103	(7,453.22)	(76,768)			(206,769)		(206,769)	(87,990)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	08/19/2025	08/19/2027	664	4,991,507	(7,517.33)	(176,916)			(490,430)		(490,430)	(213,409)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	08/19/2025	08/19/2027	2,061	15,526,255	(7,533.36)	(537,591)			(1,501,071)		(1,501,071)	(656,802)						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	(7,947.25)	(30,811)			(70,574)		(70,574)	(34,748)						0002

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Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/20/2027	196	1,518,475	(7,747.32)	(58,128)			(124,637)		(124,637)	(57,875)						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	(7,813.96)	(180,656)			(395,821)		(395,821)	(187,569)						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	(7,830.62)	(494,087)			(1,088,583)		(1,088,583)	(518,415)						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	(122.50)	(9,745)			(47,231)		(47,231)	(31,825)						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	(120.25)	(264,073)			(1,169,544)		(1,169,544)	(760,207)						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	(122.50)	(7,912)			(30,026)		(30,026)	(20,641)						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)			(1,044,592)		(1,044,592)	(694,518)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2025	10/19/2027	106	851,354	(8,031.64)	(26,030)			(54,792)		(54,792)	(27,534)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2025	10/19/2027	219	1,714,680	(7,829.59)	(69,472)			(137,277)		(137,277)	(64,801)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2025	10/19/2027	682	5,385,713	(7,896.94)	(199,076)			(401,720)		(401,720)	(193,780)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2025	10/19/2027	1,789	14,157,752	(7,913.78)	(511,245)			(1,037,187)		(1,037,187)	(502,973)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2027	166	1,320,362	(7,953.99)	(47,952)			(98,817)		(98,817)	(47,765)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2027	239	1,853,378	(7,754.72)	(86,263)			(169,208)		(169,208)	(76,693)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2027	859	6,718,359	(7,821.14)	(288,362)			(575,026)		(575,026)	(266,420)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2027	2,337	18,355,616	(7,854.35)	(754,560)			(1,520,211)		(1,520,211)	(711,996)						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	(124.00)	(21,025)			(83,423)		(83,423)	(55,373)						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	(121.00)	(444,419)			(1,606,543)		(1,606,543)	(1,017,716)						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	(7,979.28)	(63,287)			(121,572)		(121,572)	(57,422)						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	(8,184.31)	(54,867)			(112,083)		(112,083)	(56,054)						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	(8,047.62)	(179,639)			(352,661)		(352,661)	(169,880)						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	(8,081.80)	(544,806)			(1,079,490)		(1,079,490)	(525,021)						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	(124.00)	(12,890)			(55,755)		(55,755)	(38,756)						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	(121.00)	(358,558)			(1,360,945)		(1,360,945)	(907,399)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/19/2024	12/20/2027	119	864,001	(7,260.51)	(44,149)			(125,106)		(125,106)	(47,144)						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	(124.00)		(18,342)		(58,253)		(58,253)	(39,911)						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	(121.00)		(305,217)		(878,897)		(878,897)	(573,680)						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	01/20/2026	01/19/2028	185	1,468,036	(7,935.33)		(62,481)		(124,494)		(124,494)	(62,013)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2026	01/19/2028	189	1,538,316	(8,139.24)		(50,125)		(106,762)		(106,762)	(56,636)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2026	01/19/2028	701	5,610,313	(8,003.30)		(218,886)		(445,746)		(445,746)	(226,861)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2026	01/19/2028	1,592	12,795,366	(8,037.29)		(477,621)		(983,410)		(983,410)	(505,788)						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	(8,217.11)		(77,851)		(156,243)		(156,243)	(78,392)						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	(8,011.26)		(118,425)		(224,505)		(224,505)	(106,080)						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	(8,079.88)		(211,887)		(409,260)		(409,260)	(197,373)						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	(8,114.18)		(609,569)		(1,188,609)		(1,188,609)	(579,040)						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	(124.00)		(22,486)		(49,264)		(49,264)	(26,777)						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	(121.00)		(370,404)		(767,583)		(767,583)	(397,180)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/20/2028	140	1,107,578	(7,911.27)		(43,461)		(105,115)		(105,115)	(61,654)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/20/2028	184	1,419,207	(7,713.08)		(70,954)		(159,274)		(159,274)	(88,320)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/20/2028	677	5,266,478	(7,779.14)		(243,309)		(559,587)		(559,587)	(316,278)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2026	03/20/2028	1,596	12,468,223	(7,812.17)		(553,452)		(1,288,502)		(1,288,502)	(735,050)						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	(124.00)		(39,796)		(75,018)		(75,018)	(35,223)						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	(121.00)		(646,124)		(1,205,062)		(1,205,062)	(558,938)						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	(8,513.20)		(44,979)		(72,034)		(72,034)	(27,055)						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	(8,299.92)		(84,728)		(129,856)		(129,856)	(45,128)						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	(8,371.01)		(179,324)		(278,868)		(278,868)	(99,543)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2028	1,741	14,635,820	(8,406.56)		(586,421)		(918,010)		(918,010)	(331,589)						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	(124.00)		(19,214)		(26,573)		(26,573)	(7,359)						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	(121.00)		(534,362)		(725,617)		(725,617)	(191,256)						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	(124.00)		(26,425)		(38,304)		(38,304)	(11,879)						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	(121.00)		(560,431)		(782,790)		(782,790)	(222,358)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2026	05/19/2028	122	1,074,326	(8,805.95)		(42,103)		(47,836)		(47,836)	(5,733)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2026	05/19/2028	243	2,086,238	(8,585.34)		(103,517)		(116,865)		(116,865)	(13,348)						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	05/19/2026	05/19/2028	670	5,801,450	(8,658.88)		(266,497)		(301,742)		(301,742)	(35,245)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2026	05/19/2028	1,584	13,773,893	(8,695.64)		(608,381)		(689,941)		(689,941)	(81,560)						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	(124.00)		(24,595)		(23,037)		(23,037)	1,558						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	(121.00)		(602,968)		(485,611)		(485,611)	117,357						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	(8,948.67)		(52,248)		(50,921)		(50,921)	1,327						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	(8,724.48)		(100,811)		(98,223)		(98,223)	2,588						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	(8,799.21)		(296,652)		(288,849)		(288,849)	7,803						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	(8,836.57)		(596,701)		(580,964)		(580,964)	15,737						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2025	07/19/2028	117	935,105	(7,992.35)	(31,723)			(97,220)		(97,220)	(42,716)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/19/2028	109	920,732	(8,447.08)	(31,551)			(71,237)		(71,237)	(34,790)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2025	10/19/2028	118	1,007,340	(8,536.78)	(35,088)			(76,259)		(76,259)	(37,359)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2025	11/20/2028	165	1,394,605	(8,452.15)	(53,713)			(117,973)		(117,973)	(55,828)						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	(8,696.90)	(48,205)			(95,582)		(95,582)	(46,859)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/20/2029	107	934,298	(8,731.76)		(37,629)		(71,092)		(71,092)	(33,464)						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	(9,046.38)		(46,123)		(71,334)		(71,334)	(25,211)						0002
Call on SPX	Indexed Universal Life	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2026	05/21/2029	137	1,281,973	(9,357.47)		(60,547)		(68,037)		(68,037)	(7,489)						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	(9,509.13)		(71,483)		(70,451)		(70,451)	1,033						0002
Call on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	02/09/2021	08/21/2026	13,000	39,000,000	(3,000.00)	(16,266,640)			(58,713,348)	^	(58,713,348)	(8,056,019)						0001
Call on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/08/2021	09/18/2026	28,000	86,800,000	(3,100.00)	(30,646,000)			(123,841,898)	^	(123,841,898)	(17,298,012)						0001
Call on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	02/22/2021	09/22/2026	14,500	55,100,000	(3,800.00)	(11,745,000)			(54,062,015)	^	(54,062,015)	(8,681,457)						0001
Call on SPX, paid at maturity	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC 4PQUHN3JPFGFNF3BB653	02/22/2021	09/22/2026	14,500	55,100,000	(3,800.00)	(11,702,950)			(54,062,015)	^	(54,062,015)	(8,681,457)						0001
0649999999. Subtotal - written options - hedging other - call options and warrants										(1,275,135,733)	(579,601,777)		(4,762,781,492)	XXX	(4,762,781,492)	(1,042,676,400)	1,672,722				XXX	XXX
Put on SPX	Variable Annuity	Exhibit 5	Equity	Cboe Options Exchange 549300EX04Q2QBFQTQ27	06/29/2026	07/17/2026	170	127,500,000	(7,500.00)		(2,209,947)		(1,300,500)		(1,300,500)	909,447						0001
Put on NKY	Variable Annuity	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	06/25/2026	09/11/2026	133,000	57,233,118	(69,620.00)		(3,361,367)		(3,115,521)		(3,115,521)	230,031	15,815					0001
Put on NKY	Variable Annuity	Exhibit 5	Equity	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/27/2024	09/11/2026	150,000	23,921,060	(24,000.00)	(796,363)			(13,947)		(13,947)	82,264	28,058					0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	06/22/2026	09/18/2026	5,400	40,770,000	(7,550.00)		(1,198,800)		(1,093,500)		(1,093,500)	105,300						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	Bank of America, NA B4TYDEB6GKMZO031MB27	10/25/2021	09/18/2026	20,000	90,000,000	(4,500.00)	(14,924,000)			(81,418)		(81,418)	631,582						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	10/25/2021	09/18/2026	20,000	90,000,000	(4,500.00)	(14,837,000)			(81,418)		(81,418)	631,582						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/14/2021	09/18/2026	9,000	28,800,000	(3,200.00)	(3,114,000)			(9,711)		(9,711)	109,333						0001
Put on SX5E	Variable Annuity	Exhibit 5	Equity	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/23/2024	09/18/2026	15,000	58,441,500	(3,600.00)	(2,191,556)			(25,709)		(25,709)	241,446	66,015					0001
Put on RUT	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC 4PQUHN3JPFGFNF3BB653	09/22/2021	09/18/2026	55,000	102,850,000	(1,870.00)	(13,583,900)			(91,205)		(91,205)	1,423,922						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Morgan Stanley & Co. International, PLC 4PQUHN3JPFGFNF3BB653	06/22/2026	09/18/2026	2,850	21,517,500	(7,550.00)		(627,000)		(577,125)		(577,125)	49,875						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	09/18/2026	2,750	20,762,500	(7,550.00)		(596,750)		(556,875)		(556,875)	39,875						0001
Put on SX5E	Variable Annuity	Exhibit 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/23/2026	09/18/2026	9,000	64,518,930	(6,300.00)		(1,902,263)		(1,607,295)		(1,607,295)	295,134	(167)					0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Cboe Options Exchange 549300EX04Q2QBFQTQ27	06/22/2026	09/18/2026	126	95,445,000	(7,575.00)		(2,657,965)		(2,678,130)		(2,678,130)	(20,165)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Cboe Options Exchange 549300EX04Q2QBFQTQ27	06/18/2026	09/18/2026	138	104,535,000	(7,575.00)		(3,118,380)		(2,933,190)		(2,933,190)	185,190						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	08/02/2021	09/18/2026	15,000	33,000,000	(2,200.00)	(1,972,500)			(3,922)		(3,922)	72,189						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	09/25/2019	09/18/2026	24,000	27,600,000	(1,150.00)	(1,296,000)			(533)		(533)	20,577						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	09/25/2019	09/18/2026	50,000	50,250,000	(1,005.00)	(1,925,000)			(5,487)		(5,487)	39,752						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	UBS-AG BFM8T61CT2L1QCEMIK50	06/16/2026	09/18/2026	13,000	99,125,000	(7,625.00)		(2,925,000)		(3,064,750)		(3,064,750)	(139,750)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	UBS-AG BFM8T61CT2L1QCEMIK50	06/15/2026	09/18/2026	15,000	114,375,000	(7,625.00)		(3,420,000)		(3,536,250)		(3,536,250)	(116,250)						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Bank of America, NA B4TYDEB6GKMZO031MB27	07/19/2021	12/18/2026	30,000	99,000,000	(3,300.00)	(13,050,000)			(180,534)		(180,534)	429,756						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Cboe Options Exchange 549300EX04Q2QBFQTQ27	04/21/2025	12/18/2026	500	267,500,000	(5,350.00)	(26,747,476)			(1,532,500)		(1,532,500)	3,695,000						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	01/20/2022	12/18/2026	20,000	94,000,000	(4,700.00)	(15,603,600)			(363,350)		(363,350)	842,681						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	05/06/2022	12/18/2026	20,000	90,000,000	(4,500.00)	(14,140,000)			(316,000)		(316,000)	700,000						0001
Put on UKX	Variable Annuity	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/26/2024	02/03/2027	10,000	46,731,540	(3,684.00)	(541,136)			(28,634)		(28,634)	66,484	9,183					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	(4,850.00)	(5,599,650)			(288,309)		(288,309)	376,360						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	(4,350.00)	(23,282,400)			(764,768)		(764,768)	1,019,998						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	(5,900.00)	(27,419,000)			(4,235,088)		(4,235,088)	6,108,268						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4ROTD8PU41	04/18/2022	03/19/2027	20,000	96,000,000	(4,800.00)	(15,276,000)			(740,758)		(740,758)	956,196						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	(6,000.00)	(24,920,000)			(5,097,476)		(5,097,476)	5,291,026						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	UBS-AG BFM8T61CT2L1QCEMIK50	05/06/2025	06/17/2027	40,000	240,000,000	(6,000.00)	(24,984,000)			(5,097,476)		(5,097,476)	5,291,026						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	(3,200.00)	(2,748,915)			(439,771)		(439,771)	432,867	82,804					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	(19,000.00)	(246,873)			(59,384)		(59,384)	17,970	8,698					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	(28,000.00)	(770,481)			(156,018)		(156,018)	53,760	27,146					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	(2,500.00)	(5,530,000)			(880,621)		(880,621)	554,350						0001
Put on SX5E	Variable Annuity	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2024	09/17/2027	4,000	10,947,000	(2,500.00)	(281,599)			(62,250)		(62,250)	49,528	8,423					0001
Put on SX5E	Variable Annuity	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2024	09/17/2027	4,000	17,515,200	(4,000.00)	(1,035,496)			(248,852)		(248,852)	183,238	30,971					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)
Put on SX5E	Variable Annuity	Exhibit 5	Equity	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	03/07/2024	09/17/2027	4,000	10,947,000	(2,500.00)	(290,319)			(62,250)		(62,250)	49,268	8,683					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	(4,000.00)	(1,043,911)			(248,852)		(248,852)	182,986	31,223					0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	10/13/2023	09/17/2027	70,000	175,000,000	(2,500.00)	(5,460,000)			(880,621)		(880,621)	554,350						0001
Put on UKX	Variable Annuity	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/26/2024	12/17/2027	6,000	40,338,300	(5,300.00)	(1,285,194)			(217,231)		(217,231)	139,365	21,809					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	(5,300.00)	(1,223,125)			(217,231)		(217,231)	140,418	20,755					0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	UBS-AG BFM8T61CT2L1QCEMIK50	05/28/2026	12/17/2027	25,000	165,000,000	(6,600.00)		(7,356,000)		(7,067,500)		(7,067,500)	288,500						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	UBS-AG BFM8T61CT2L1QCEMIK50	05/28/2026	12/17/2027	30,000	195,000,000	(6,500.00)		(8,321,400)		(7,948,500)		(7,948,500)	372,900						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	(24,000.00)	(572,386)			(185,166)		(185,166)	24,447	20,167					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	(11,000.00)		(7,708,973)		(8,170,573)		(8,170,573)	(401,271)	(60,329)					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	(11,000.00)		(7,816,252)		(8,170,573)		(8,170,573)	(316,426)	(37,896)					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	(5,150.00)	(4,961,250)			(978,475)		(978,475)	570,458						0001
Put on EUR Currency	Variable Annuity	Exhibit 5	FX currency	Societe Generale .. O2RNE8IBXP4ROTD8PU41	05/05/2026	07/21/2028	35,000,000	37,800,002	(1.08)		(404,630)		(428,224)		(428,224)	(32,884)	9,290					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	(5,200.00)	(3,455,000)			(796,289)		(796,289)	414,471						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	(5,100.00)	(7,100,000)			(1,646,000)		(1,646,000)	734,000						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	(5,100.00)	(7,000,000)			(1,646,000)		(1,646,000)	734,000						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Citibank, N.A. E57ODZWZ7FF32TWEFA76	03/11/2024	12/15/2028	16,000	64,000,000	(4,000.00)	(3,920,867)			(1,295,110)		(1,295,110)	556,445						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Citibank, N.A. E57ODZWZ7FF32TWEFA76	03/11/2024	12/15/2028	25,000	87,500,000	(3,500.00)	(4,234,665)			(1,486,250)		(1,486,250)	566,250						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	10/25/2023	12/15/2028	7,500	38,437,500	(5,125.00)	(5,175,000)			(1,259,656)		(1,259,656)	589,778						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	10/04/2023	12/15/2028	10,000	51,000,000	(5,100.00)	(7,017,500)			(1,646,000)		(1,646,000)	734,000						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	(5,200.00)	(16,980,250)			(4,741,373)		(4,741,373)	1,960,001						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/08/2023	03/16/2029	25,000	130,000,000	(5,200.00)	(17,275,000)			(4,741,373)		(4,741,373)	1,960,001						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	(4,000.00)		(1,279,509)		(1,215,726)		(1,215,726)	63,894	(112)					0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	11/08/2023	03/16/2029	25,000	130,000,000	(5,200.00)	(17,500,000)			(4,741,373)		(4,741,373)	1,960,001						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	(1.00)		(835,797)		(837,206)		(837,206)	(18,533)	17,124					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	(4,000.00)	(10,600,000)			(3,957,940)		(3,957,940)	1,400,497						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	(4,800.00)	(6,858,000)			(4,762,236)		(4,762,236)	1,455,656						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	(4,500.00)	(5,727,500)			(3,742,500)		(3,742,500)	1,108,750						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	(2,800.00)	(6,450,600)			(2,926,692)		(2,926,692)	729,469						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	(2,800.00)	(6,438,000)			(2,926,692)		(2,926,692)	729,469						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	(4,500.00)	(5,757,500)			(3,742,500)		(3,742,500)	1,108,750						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	(4,800.00)		(17,837,500)		(11,958,937)		(11,958,937)	5,878,563						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	(5,300.00)	(21,040,000)			(10,326,930)		(10,326,930)	2,872,930						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	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	05/12/2025	09/20/2030	25,000	137,500,000	(5,500.00)	(13,020,000)			(7,539,378)		(7,539,378)	2,112,562						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	(5,500.00)	(15,595,750)			(7,539,378)		(7,539,378)	2,112,562						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	(6,000.00)	(7,477,903)			(4,480,800)		(4,480,800)	1,434,600						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	08/26/2025	03/21/2031	10,000	62,000,000	(6,200.00)	(5,997,500)			(4,442,737)		(4,442,737)	1,144,008						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	UBS-AG BFM8T61CT2L10QEMIK50	08/26/2025	03/21/2031	10,000	62,000,000	(6,200.00)	(6,125,790)			(4,442,737)		(4,442,737)	1,144,008						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	(7,000.00)	(10,762,500)			(8,138,483)		(8,138,483)	1,710,785						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	(7,000.00)	(10,510,000)			(8,138,483)		(8,138,483)	1,710,785						0001
Put on SPX	Variable Annuity	Exhibit 5	Equity	UBS-AG BFM8T61CT2L10QEMIK50	11/20/2025	09/19/2031	12,500	87,500,000	(7,000.00)	(10,950,000)			(8,138,483)		(8,138,483)	1,710,785						0001
0659999999. Subtotal - written options - hedging other - put options										(504,622,456)	(73,577,531)		(199,100,733)	XXX	(199,100,733)	71,050,440	307,660				XXX	XXX
0709999999. Subtotal - written options - hedging other										(1,779,758,189)	(653,179,308)		(4,961,882,225)	XXX	(4,961,882,225)	(971,625,960)	1,980,383				XXX	XXX
0779999999. Subtotal - written options - replications														XXX							XXX	XXX
0849999999. Subtotal - written options - income generation														XXX							XXX	XXX
0919999999. Subtotal - written options - other														XXX							XXX	XXX
0929999999. Total written options - call options and warrants										(1,275,135,733)	(579,601,777)		(4,762,781,492)	XXX	(4,762,781,492)	(1,042,676,400)	1,672,722				XXX	XXX
0939999999. Total written options - put options										(504,622,456)	(73,577,531)		(199,100,733)	XXX	(199,100,733)	71,050,440	307,660				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										(1,779,758,189)	(653,179,308)		(4,961,882,225)	XXX	(4,961,882,225)	(971,625,960)	1,980,383				XXX	XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
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)			(816,915)	(23,239,053)	$	(23,239,053)	95,506		(816,915)		1,359,076		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)			(702,456)	(27,541,446)	$	(27,541,446)	243,841		(702,456)		1,496,360		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)			(638,353)	(18,308,660)	$	(18,308,660)	68,419		(638,353)		1,101,231		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)			(1,178,494)	(24,178,016)	$	(24,178,016)	(360,020)		(1,178,494)		1,609,218		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)			(1,178,494)	(24,178,016)	$	(24,178,016)	(360,020)		(1,178,494)		1,609,218		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, 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)			(1,320,382)	(39,410,502)	$	(39,410,502)	(136,186)		2,163,963		2,964,635		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)			(1,355,212)	(40,240,405)	$	(40,240,405)	(105,000)		2,199,658		2,964,635		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)			(2,276,856)	(26,552,033)	$	(26,552,033)	(1,998,836)		3,382,575		2,556,300		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)			(574,520)	(23,524,570)	$	(23,524,570)	128,627		894,094		1,686,525		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)			(543,831)	(6,834,183)	$	(6,834,183)	(1,709,171)		970,303		1,382,826		0005
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (2.83251)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/04/2022	05/06/2029		236,000,000	US SOFR Secured Overnight Fina add 0 bps / (2.83251)			1,066,830	7,317,206	$	7,317,206	3,153,173		(1,944,720)		1,992,069		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)			1,942,937	17,655,005	$	17,655,005	5,271,196		1,942,937		3,442,715		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)			(165,929)	(9,543,370)	$	(9,543,370)	(97,412)		477,437		1,289,439		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)			(2,288,273)	(89,070,823)	$	(89,070,823)	1,003,739		124,618		4,179,952		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)			(2,369,234)	(31,314,004)	$	(31,314,004)	(627,552)		153,758		2,015,580		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	08/18/2051		125,000,000	0.82 / (US SOFR Secured Overnight Fina add 26.161 bps)			(1,950,102)	(71,379,319)	$	(71,379,319)	877,104		35,960		3,133,322		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)			(1,906,249)	(55,893,454)	$	(55,893,454)	727,511		7,141		2,606,665		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)			(1,004,274)	(37,735,342)	$	(37,735,342)	456,157		6,071		1,680,826		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)			(394,753)	(12,240,533)	$	(12,240,533)	164,197		9,021		551,634		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, 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)			(627,271)	(19,608,526)	$	(19,608,526)	244,478		8,516		935,449		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)			(605,619)	(19,129,456)	$	(19,129,456)	218,524		7,268		964,013		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)			(512,483)	(15,978,456)	$	(15,978,456)	204,344		5,932		747,975		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)			352,099	1,704,584	$	1,704,584	(1,838,958)		(46,930)		2,761,138		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)			(806,158)	(30,691,397)	$	(30,691,397)	(165,775)		34,394		2,824,988		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)			(1,950,132)	(69,774,837)	$	(69,774,837)	869,489		28,313		3,072,828		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)			(903,824)	(19,228,570)	$	(19,228,570)	(885,288)		25,629		1,942,688		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)			(574,373)	(22,518,702)	$	(22,518,702)	(60,304)		7,707		2,060,858		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)			(121,191)	(4,397,043)	$	(4,397,043)	(15,469)		12,486		390,830		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)			(95,213)	(3,398,386)	$	(3,398,386)	(11,951)		2,773		302,547		0005
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)			(69,237)	(2,483,641)	$	(2,483,641)	(740)		9,461		194,885		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)			(594,749)	(11,401,257)	$	(11,401,257)	(260,489)		4,645		895,465		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)			(351,616)	(8,969,837)	$	(8,969,837)	(1,057,241)		80,965		1,523,418		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)			(490,694)	(12,590,296)	$	(12,590,296)	(218,511)		10,483		1,089,794		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, 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)			(460,204)	(14,944,184)	$	(14,944,184)	98,980		23,194		938,308		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)			(419,383)	(13,519,026)	$	(13,519,026)	101,046		13,092		819,855		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)			(894,263)	(27,979,833)	$	(27,979,833)	299,559		13,527		1,475,997		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)			(599,925)	(18,712,742)	$	(18,712,742)	205,712		11,008		974,706		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)			(2,849,610)	(105,398,732)	$	(105,398,732)	1,170,702		215,506		5,048,118		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)			(146,361)	(3,082,629)	$	(3,082,629)	(958,423)		56,927		950,621		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)				15,322,946	$	15,322,946	167,487				962,412		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)			(6,226,971)	(123,225,218)	$	(123,225,218)	(1,830,463)		187,148		8,564,484		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)			174,538	2,092,039	$	2,092,039	2,564,116		(567,612)		1,411,097		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)			(38,188)	431,859	$	431,859	1,951,835		(38,188)		1,002,280		0005
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)			200,594	(2,790,959)	$	(2,790,959)	(559,937)		200,594		3,080,518		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)			181,398	37,982	$	37,982	(712,567)		181,398		1,547,545		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)			(244,038)	2,307,301	$	2,307,301	10,212,032		(2,898,640)		5,447,631		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)			(91,854)	2,015,786	$	2,015,786	6,448,754		(1,863,079)		3,477,863		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, 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)			562,786	6,082,872	$	6,082,872	7,333,796		562,786		4,383,181		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)			(103,664)	1,097,987	$	1,097,987	4,033,197		(103,664)		2,346,794		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)			1,171,387	23,828,990	$	23,828,990	351,303		1,171,387		1,609,218		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)			50,262	(2,418,757)	$	(2,418,757)	(427,466)		233,325		1,232,440		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)			(10,744)	(2,138,814)	$	(2,138,814)	(3,960,778)		848,753		2,441,058		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)			219,940	3,024,117	$	3,024,117	3,953,762		(1,157,309)		2,122,466		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)			393,106	6,018,506	$	6,018,506	3,152,943		393,106		2,053,913		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)			(276,514)	(12,447,851)	$	(12,447,851)	(7,302)		451,487		1,246,119		0005
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)			(611,052)	(26,529,557)	$	(26,529,557)	34,139		952,902		2,441,770		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)			(288,670)	(12,770,332)	$	(12,770,332)	3,776		453,219		1,231,125		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)			(577,791)	(25,562,428)	$	(25,562,428)	7,457		907,227		2,464,794		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)			(430,349)	(19,081,786)	$	(19,081,786)	3,622		677,476		1,849,330		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)			(271,425)	(12,257,580)	$	(12,257,580)	(10,185)		438,512		1,243,977		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)			(270,623)	(12,232,237)	$	(12,232,237)	(10,743)		437,697		1,243,977		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, 2.6218 / (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)			(273,632)	(12,315,656)	$	(12,315,656)	(8,236)		439,140		1,241,499		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)			(380,982)	(16,487,271)	$	(16,487,271)	22,170		584,455		1,519,046		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)			(339,804)	(11,227,497)	$	(11,227,497)	(252,097)		545,710		1,285,962		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)			418,366	9,557,961	$	9,557,961	745,125		(675,913)		1,332,161		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)			(289,057)	(12,690,596)	$	(12,690,596)	6,242		435,807		1,221,998		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)			(326,061)	(10,829,592)	$	(10,829,592)	(258,996)		518,968		1,277,331		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)			(300,864)	(10,325,439)	$	(10,325,439)	(292,317)		488,971		1,305,500		0005
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)			(463,199)	(22,066,061)	$	(22,066,061)	(87,386)		738,395		2,580,583		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)			(359,599)	(13,436,140)	$	(13,436,140)	(539,311)		633,486		2,011,551		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)			(363,504)	(13,532,294)	$	(13,532,294)	(536,755)		637,721		2,013,549		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)			(310,445)	(12,353,839)	$	(12,353,839)	(593,159)		586,976		2,037,519		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)			(303,919)	(16,223,903)	$	(16,223,903)	(93,294)		(303,919)		1,971,494		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)			(304,120)	(16,238,546)	$	(16,238,546)	(93,550)		(304,120)		1,974,054		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)			(308,744)	(16,378,058)	$	(16,378,058)	(89,326)		(308,744)		1,969,038		0005

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, 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)			(449,486)	(20,869,795)	$	(20,869,795)	(1,018,103)		(449,486)		3,444,552		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)			(295,228)	(15,940,546)	$	(15,940,546)	(99,137)		(295,228)		1,971,807		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)			(712,632)	(2,310,346)	$	(2,310,346)	8,324,359		(712,632)		3,775,716		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)			568	(269,662)	$	(269,662)	(81,591)		4,629		122,902		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)			20,980	(79,156)	$	(79,156)	(170,403)		4,572		228,375		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)			(162,876)	(4,444,038)	$	(4,444,038)	(242,529)		34,492		619,268		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)			39,175	15,629	$	15,629	(213,707)		6,275		334,873		0005
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)			(23,924)	(629,314)	$	(629,314)	(271,255)		19,370		270,083		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)			(40,317)	(1,412,730)	$	(1,412,730)	(86,775)		2,186		244,891		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)			(35,218)	(1,389,158)	$	(1,389,158)	(109,067)		622		282,705		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)			(120,515)	(2,553,900)	$	(2,553,900)	(574,119)		5,858		652,521		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)			(59,380)	(2,614,337)	$	(2,614,337)	(247,395)		939		603,457		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)			17,435	160,798	$	160,798	(344,447)		14,004		181,809		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)			37,691	312,562	$	312,562	(330,359)		3,195		295,791		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, 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)			16,597	147,771	$	147,771	(422,596)		2,899		227,971		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)			21,213	(76,795)	$	(76,795)	(264,824)		13,080		250,511		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)			11,393	(143,753)	$	(143,753)	(211,043)		4,626		204,001		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)			15,660	(378,772)	$	(378,772)	(398,243)		8,930		392,198		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)			4,647	(101,718)	$	(101,718)	(111,759)		2,499		109,816		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)			(1,160)	(348,176)	$	(348,176)	(180,756)		3,185		188,997		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)			(4,634)	(199,741)	$	(199,741)	(286,238)		2,043		167,052		0005
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)			(5,269)	(2,775,686)	$	(2,775,686)	(425,913)		6,299		948,002		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)			(15,741)	(384,148)	$	(384,148)	(430,158)		2,957		256,504		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)			(16,761)	(382,830)	$	(382,830)	(409,829)		2,828		245,352		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)			(8,147)	(470,457)	$	(470,457)	(172,903)		1,399		189,684		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)			(43,992)	(455,675)	$	(455,675)	(287,489)		7,420		191,905		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)			(93,380)	(2,102,725)	$	(2,102,725)	(159,887)		13,898		272,869		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)			(114,622)	(2,527,487)	$	(2,527,487)	(184,432)		7,851		321,628		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, 2.825 / (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)			(89,390)	(1,953,211)	$	(1,953,211)	(142,904)		5,807		260,700		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)			(135,767)	(2,906,753)	$	(2,906,753)	(182,380)		11,182		358,603		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)			(105,708)	(2,304,995)	$	(2,304,995)	(77,279)		2,528		214,926		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)			(220,866)	(4,910,553)	$	(4,910,553)	(199,242)		4,137		496,425		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)			(118,988)	(2,606,457)	$	(2,606,457)	(91,037)		1,928		248,433		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)			(187,668)	(4,122,694)	$	(4,122,694)	(167,427)		4,141		435,009		0005
USD Interest rate swap, 2.58 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Societe Generale 02RNE8IBXP4ROTD8PU41	11/30/2012	12/04/2042		9,000,000	2.58 / (US SOFR Secured Overnight Fina add 26.161 bps)			(61,252)	(2,022,606)	$	(2,022,606)	(13,529)		1,996		182,390		0005
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)			(89,972)	(2,116,512)	$	(2,116,512)	(81,355)		1,793		219,973		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)			(31,435)	(1,100,040)	$	(1,100,040)	(20,338)		3,061		132,393		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)			(17,280)	(611,676)	$	(611,676)	(10,433)		776		71,467		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)			(51,647)	(1,894,979)	$	(1,894,979)	(26,081)		8,841		204,837		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)			(123,678)	(3,142,953)	$	(3,142,953)	(142,527)		17,913		360,644		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)			(92,454)	(2,318,642)	$	(2,318,642)	(96,845)		6,058		258,027		0005
1059999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108 - interest rate												(44,112,233)	(1,416,292,805)	XXX	(1,416,292,805)	34,700,876		10,707,329		167,121,055	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)
1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108												(44,112,233)	(1,416,292,805)	XXX	(1,416,292,805)	34,700,876		10,707,329		167,121,055	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)			161,215	1,561,269		1,561,269	44,033		161,215		101,994		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)			(581,683)	(22,842,169)		(22,842,169)	199,877		(581,683)		1,250,246		0001
JPY Interest rate swap, -0.028 / (Unsecured Overnight TONAR add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	10/04/2021	10/06/2026		4,002,704	-0.028 / (Unsecured Overnight TONAR add 0 bps)			(10,390)	(21,418)		(21,418)	11,467		(10,390)		10,335		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)			(57,991)	(119,315)		(119,315)	51,332		(57,991)		10,659		0001
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)			50,835	108,785		108,785	(56,133)		50,835		56,262		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)			(52,433)	(112,397)		(112,397)	57,075		(52,433)		58,326		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)			(1,178,494)	(24,178,016)		(24,178,016)	(360,020)		(1,178,494)		1,609,218		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)			(1,178,494)	(24,178,016)		(24,178,016)	(360,020)		(1,178,494)		1,609,218		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)			(1,178,494)	(24,178,016)		(24,178,016)	(360,020)		(1,178,494)		1,609,218		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)			(1,216,025)	(14,296,032)		(14,296,032)	(883,415)		(1,216,025)		1,222,184		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)			(1,340,866)	(39,830,805)		(39,830,805)	(107,603)		2,178,041		2,941,180		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)			(1,324,829)	(39,467,593)	&	(39,467,593)	(124,486)		2,163,485		2,947,109		0001
USD Interest rate swap, 3.28893 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	01/27/2023	01/31/2030		486,000,000	3.28893 / (US SOFR Secured Overnight Fina add 0 bps)			(976,792)	(10,902,397)		(10,902,397)	(8,217,558)		3,889,788		4,599,916		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, 0.82622 / (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)			(389,273)	(13,981,904)		(13,981,904)	173,091		16,715		613,222		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)			(275,514)	(10,573,372)		(10,573,372)	97,495		6,618		601,631		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)			(803,868)	(21,892,045)		(21,892,045)	96,856		6,820		1,372,725		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)			(2,595,306)	(18,992,673)		(18,992,673)	(577,520)		75,056		1,571,798		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)			(3,637,925)	(54,771,380)		(54,771,380)	(936,111)		100,618		3,502,851		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)			(1,942,848)	(14,255,619)		(14,255,619)	(436,714)		(38,489)		1,181,003		0001
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)			(2,567,148)	(36,343,569)		(36,343,569)	(627,820)		47,018		2,302,247		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)			(566,343)	(19,972,054)		(19,972,054)	252,976		(7,435)		877,006		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)			(842,970)	(29,752,335)		(29,752,335)	373,605		8,839		1,320,459		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)			(550,399)	(19,840,617)		(19,840,617)	238,903		30,061		890,279		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)			(20,768)	(872,232)		(872,232)	(79,010)		5,040		187,953		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)			(281,185)	(10,069,287)		(10,069,287)	125,079		4,874		439,400		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)			(555,257)	(19,910,646)		(19,910,646)	244,972		14,489		879,108		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)			(266,873)	(9,617,127)		(9,617,127)	114,568		4,762		439,886		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, 0.6912 / (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)			(1,319,154)	(10,477,643)		(10,477,643)	(270,082)		62,033		792,307		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)			(1,172,887)	(9,718,881)		(9,718,881)	(229,532)		74,639		710,493		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)			(1,322,643)	(10,510,758)		(10,510,758)	(266,853)		63,244		792,018		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)			16,990	(312,358)		(312,358)	(935,466)		13,512		482,974		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)			(60,110)	(490,451)		(490,451)	(323,423)		2,629		205,683		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)			(116,177)	(949,754)		(949,754)	(517,584)		4,301		339,489		0001
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)			20,331	179,120		179,120	(421,997)		13,620		224,655		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)			17,054	147,108		147,108	(304,316)		407		162,692		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)			10,843	92,150		92,150	(279,267)		1,840		152,249		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)			17,392	154,740		154,740	(169,982)		1,979		85,920		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)			18,193	(62,790)		(62,790)	(222,280)		1,734		200,080		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)			88,274	772,825		772,825	(793,731)		(1,298)		397,738		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)			(112,877)	(922,498)		(922,498)	(520,710)		4,301		339,489		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)			(138,479)	(3,022,605)		(3,022,605)	(705,554)		7,256		789,214		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, 2.698 / (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)			(298,079)	(6,610,519)		(6,610,519)	(412,658)		7,564		773,770		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)			(1,417,781)	(27,532,371)		(27,532,371)	(895,151)		97,282		2,380,914		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)			(1,075,443)	(38,345,775)		(38,345,775)	454,349		9,726		1,802,419		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)			(3,340,116)	(29,342,525)		(29,342,525)	(660,977)		28,578		2,111,477		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)			(1,511,406)	(36,713,771)		(36,713,771)	270,621		17,785		2,005,522		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)			(829,480)	(21,647,851)		(21,647,851)	(239,850)		12,535		1,791,329		0001
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)			(801,798)	(31,240,079)		(31,240,079)	297,983		66,463		1,700,489		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)			(145,808)	(4,431,137)		(4,431,137)	(276,479)		95		691,610		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)			(174,441)	(5,641,351)		(5,641,351)	(300,154)		45,820		782,694		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)			(101,212)	(3,140,346)		(3,140,346)	(140,404)		9,225		401,872		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)			(76,940)	(2,354,141)		(2,354,141)	(98,411)		4,412		292,696		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)			(85,330)	(2,527,901)		(2,527,901)	(89,708)		2,478		293,333		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)			(166,061)	(4,717,987)		(4,717,987)	(129,896)		3,159		495,971		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)			(1,038,125)	(8,737,589)		(8,737,589)	(1,256,318)		115,586		1,165,333		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, 2.669 / (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)			(349,592)	(6,605,070)		(6,605,070)	(574,703)		14,551		819,892		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)			(204,570)	(3,739,818)		(3,739,818)	(308,671)		12,998		467,505		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)			(186,756)	(3,452,601)		(3,452,601)	(326,442)		20,105		467,005		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)			(203,194)	(4,011,966)		(4,011,966)	(161,523)		15,046		363,652		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)			(772,118)	(15,007,814)	&	(15,007,814)	(485,178)		28,412		1,256,450		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)			(153,306)	(2,930,609)		(2,930,609)	(62,676)		9,487		220,327		0001
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)			(465,331)	(8,881,483)		(8,881,483)	(179,374)		11,289		670,138		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)			(466,465)	(8,901,051)		(8,901,051)	(178,298)		11,276		670,138		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)			(594,609)	(11,398,847)		(11,398,847)	(260,622)		4,644		895,465		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)			(594,262)	(11,392,871)		(11,392,871)	(260,951)		4,642		895,465		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)			(486,683)	(9,309,836)		(9,309,836)	(198,898)		(9,274)		718,361		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)			(126,152)	(4,893,590)		(4,893,590)	(1,788)		5,169		404,266		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)			(450,166)	(9,587,285)		(9,587,285)	(444,291)		12,805		971,473		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)			(143,702)	(1,344,885)		(1,344,885)	(321,794)		12,107		258,844		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 / (2.65)	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)			1,032,081	12,575,741		12,575,741	2,037,783		(21,030)		1,996,886		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)			(94,408)	(3,816,508)		(3,816,508)	(2,404)		13,055		322,895		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)			(154,167)	(6,208,796)		(6,208,796)	(2,462)		19,013		521,449		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)			(119,707)	(4,869,145)		(4,869,145)	(5,338)		12,115		420,174		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)			(152,522)	(6,182,668)		(6,182,668)	(2,909)		7,512		525,053		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)			(181,774)	(7,356,698)		(7,356,698)	(5,901)		3,915		634,627		0001
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)			(180,765)	(7,992,343)		(7,992,343)	(63,789)		10,133		890,812		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)			279,102	4,376,275		4,376,275	845,482		(46,732)		782,624		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)			219,723	13,560,881		13,560,881	97,407		(56,078)		1,880,978		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)			(51,031)	(1,753,769)		(1,753,769)	(129,624)		12,428		313,048		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)			(138,072)	(4,319,985)		(4,319,985)	(309,722)		33,849		723,111		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)			(93,950)	(4,806,772)		(4,806,772)	(55,128)		5,398		591,938		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)			(122,664)	(5,436,453)		(5,436,453)	(27,326)		13,257		570,053		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)			(460,794)	(13,476,369)		(13,476,369)	(461,033)		63,409		1,513,944		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, 2.94749 / (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)			(119,121)	(5,308,180)		(5,308,180)	(29,290)		8,081		571,524		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)			(226,836)	(6,409,498)		(6,409,498)	(170,606)		7,773		659,523		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)			(174,912)	(7,024,655)		(7,024,655)	22,797		3,224		534,154		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)			(1,746,336)	(12,806,628)		(12,806,628)	(1,667,887)		129,820		1,701,690		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)			(115,616)	(4,306,288)		(4,306,288)	19,439		11,844		311,786		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)			(184,073)	(7,206,459)		(7,206,459)	31,791		13,855		528,464		0001
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)			(276,965)	(10,205,479)		(10,205,479)	89,295		3,919		591,701		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)			(394,541)	(9,502,361)		(9,502,361)	(8,133)		15,440		619,572		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)			(1,023,647)	(24,528,363)		(24,528,363)	24,408		18,352		1,542,639		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)			(657,860)	(15,800,964)		(15,800,964)	1,252		9,188		1,016,969		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)			(242,415)	(8,805,395)		(8,805,395)	85,634		3,961		481,462		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)			(2,077,904)	(16,872,106)		(16,872,106)	(1,227,648)		146,605		1,664,873		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)			(433,743)	(16,566,095)		(16,566,095)	123,964		32,712		1,013,672		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)			(335,577)	(12,930,268)		(12,930,268)	87,004		20,802		821,178		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, 1.77 / (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)			(1,638,633)	(13,433,647)		(13,433,647)	(1,275,014)		95,093		1,477,671		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)			973,142	1,067,755		1,067,755	(638,681)		(10,588)		317,288		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)			(851,479)	(13,971,792)		(13,971,792)	(432,354)		26,281		1,086,104		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)			(2,039,619)	(16,510,936)		(16,510,936)	(1,274,671)		(13,295)		1,697,637		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)			(390,673)	(9,819,266)		(9,819,266)	8,039		21,873		633,622		0001
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)			(1,945,751)	(14,304,503)		(14,304,503)	(900,191)		30,855		1,414,005		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)			(1,311,134)	(9,636,312)		(9,636,312)	(277,289)		12,653		785,175		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)			(2,405,826)	(17,603,714)		(17,603,714)	(563,254)		70,267		1,471,511		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)			(2,426,855)	(17,759,653)		(17,759,653)	(543,377)		70,267		1,471,511		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)			911,109	35,870,962		35,870,962	(413,767)		(59,501)		1,608,882		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)			(638,933)	(23,088,988)		(23,088,988)	268,178		6,135		1,089,266		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)			915,081	36,114,426		36,114,426	(419,644)		(42,911)		1,610,435		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)			(2,010,152)	(16,613,103)		(16,613,103)	(938,503)		37,108		1,521,204		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, 0.9537 / (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)			(2,068,152)	(35,080,753)	&	(35,080,753)	(265,289)		29,903		2,097,601		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)			(951,032)	(8,423,980)		(8,423,980)	(241,490)		63,075		618,870		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)			385,535	15,749,874		15,749,874	(164,127)		(22,431)		812,096		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)			687,334	27,503,907		27,503,907	(268,604)		(8,482)		1,519,313		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)			(1,258,609)	(11,506,110)		(11,506,110)	(822,116)		22,670		1,135,142		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)			(184,259)	(7,553,708)		(7,553,708)	43,089		20,536		522,574		0001
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)			(207,534)	(9,201,463)		(9,201,463)	61,863		17,880		671,014		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)			80,199	22,191,052		22,191,052	250,052		80,199		1,640,960		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)			(635,543)	(17,396,932)		(17,396,932)	61,880		54,422		1,094,928		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)			(689,563)	(19,253,075)		(19,253,075)	(6,587)		11,337		1,335,511		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)			105,853	21,495,778		21,495,778	220,372		105,853		1,640,274		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)				35,258,753		35,258,753	358,724				2,476,704		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)			(932,149)	(26,051,297)	&	(26,051,297)	145,254		56,831		1,578,607		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)			(201,146)	(8,962,562)		(8,962,562)	56,770		24,788		670,367		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, 0.25375 / (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)			(52,117)	(293,139)		(293,139)	59,023		(52,117)		129,274		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)			81,682	404,105		404,105	(274,334)		81,682		116,761		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)			49,819	15,472,101		15,472,101	1,493,922		49,819		4,695,624		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)			49,819	15,472,101		15,472,101	1,493,922		49,819		4,695,624		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)			(114,178)	1,154,290		1,154,290	1,153,384		(376,421)		1,581,334		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)			24,434	3,919		3,919	(336,517)		52,782		185,537		0001
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)			(22,235)	(518,816)		(518,816)	(7,964)		(16,615)		165,936		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)			126,260	(166,613)		(166,613)	(512,281)		97,192		1,181,413		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)			125,330	(190,247)		(190,247)	(511,495)		98,131		1,181,413		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)			(462)	(34,517)		(34,517)	(2,069)		(462)		7,457		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)			(44,764)	(3,226,211)		(3,226,211)	(40,239)		(44,764)		565,220		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)			(409)	(33,206)		(33,206)	(2,108)		(409)		7,461		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)			(694)	(39,044)		(39,044)	(2,332)		(694)		7,462		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)			(180,451)	(12,593,354)		(12,593,354)	(139,615)		(180,451)		2,106,908		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 / (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)			377,510	9,069,795		9,069,795	2,741,528		377,510		2,528,349		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)			(15,647)	(4,998,059)		(4,998,059)	(473,534)		(15,647)		1,496,452		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)			(5,864)	93,053		93,053	50,844		(179,994)		174,137		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)			257	(7,656)		(7,656)	(10,748)		257		8,660		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)			(241,865)	(748,865)		(748,865)	1,265,108		(241,865)		1,782,004		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)			168,482	(1,095,397)		(1,095,397)	(693,456)		358,236		1,731,998		0001
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)			29,580	(380,908)		(380,908)	(72,228)		69,679		441,030		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)			23,188	(216,245)		(216,245)	(23,117)		(98,643)		217,357		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)			36,387	(349)		(349)	(412,279)		119,221		231,761		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)			(111,718)	5,463,466		5,463,466	939,293		(111,718)		2,844,034		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)			(1,990)	167,650		167,650	16,905		104,665		92,031		0001
USD Interest rate swap, 3.64186 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/15/2025	04/17/2030		109,800,000	3.64186 / (US SOFR Secured Overnight Fina add 0 bps)			(45,217)	(1,026,825)		(1,026,825)	(2,052,039)		496,680		1,069,807		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)			11,014	(871,078)		(871,078)	(2,071,539)		422,683		1,272,492		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)			(150,231)	2,768,195		2,768,195	768,830		(150,231)		2,197,536		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, 3.72012 / (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)			(5)	(2,294)		(2,294)	(2,030)		461		1,783		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)			(25,037)	720,627		720,627	1,041,872		(190,671)		894,236		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)			(110,549)	1,291,036		1,291,036	1,008,075		(202,273)		1,628,508		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)			(65,103)	118,096		118,096	1,087,378		(135,640)		904,721		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)			(74,551)	(106,347)		(106,347)	437,451		(41,373)		667,160		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)			(41,532)	502,052		502,052	1,037,491		(41,532)		899,350		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)			7,100	(143,122)		(143,122)	(17,457)		7,100		120,733		0001
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)			(14,219)	(167,518)		(167,518)	(191,869)		(14,219)		129,621		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)			(783)	(156,469)		(156,469)	(106,003)		(783)		123,042		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)			10,437	(133,281)		(133,281)	(22,414)		10,437		122,361		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)			54,216	(879,011)		(879,011)	(285,048)		54,216		804,087		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)			21,751	(580,221)		(580,221)	(65,303)		21,751		469,294		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)			(23,524)	(2,842,334)		(2,842,334)	(1,929,544)		(23,524)		1,772,265		0001
USD Interest rate swap, 3.965 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	08/04/2025	08/06/2055		28,400,000	3.965 / (US SOFR Secured Overnight Fina add 0 bps)			32,653	(1,049,149)		(1,049,149)	(104,749)		32,653		766,011		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, 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)			47,726	(1,010,665)		(1,010,665)	(274,490)		47,726		786,664		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)			45,147	(1,069,761)		(1,069,761)	(270,950)		45,147		781,695		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)			(22,216)	1,614,272		1,614,272	1,587,909		(22,216)		1,427,310		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)			(13,534)	523,910		523,910	600,772		(13,534)		536,593		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)			(4,719)	679,902		679,902	591,461		(4,719)		537,082		0001
USD Interest rate swap, 4.11 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	08/25/2025	08/27/2045		20,000,000	4.11 / (US SOFR Secured Overnight Fina add 0 bps)			38,533	(249,279)		(249,279)	(161,867)		38,533		437,702		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)			(80,616)	7,136,437		7,136,437	940,999		(80,616)		3,108,680		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)			(12,727)	85		85	(245,161)		353,675		264,652		0001
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)			41,024	(229,942)		(229,942)	(79,099)		41,024		253,716		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)			(16,225)	933,185		933,185	286,065		(16,225)		517,919		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)			(50,381)	(1,028,967)		(1,028,967)	(572,570)		(50,381)		405,272		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)			(12,046)	(19,684)		(19,684)	(114,266)		176,196		133,496		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)			20,996	(129,945)		(129,945)	(41,998)		20,996		130,592		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, 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)			(37,804)	1,359,107		1,359,107	485,369		(37,804)		867,232		0001
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)			6,505	1,265,480		1,265,480	791,157		6,505		748,933		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)			(41,309)	384,777		384,777	294,269		(41,309)		499,777		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	3,096,838	30,258,251		30,258,251	922,573		3,096,838		2,111,477		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)			86,845	(241,699)		(241,699)	(303,212)		86,845		798,933		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)			29,680	1,065,776		1,065,776	1,036,095		29,680		707,176		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)			(2,753)	(43,233)		(43,233)	(40,479)		(2,753)		28,692		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (3.2496)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	03/02/2026	03/04/2029		174,800,000	US SOFR Secured Overnight Fina add 0 bps / (3.2496)			228,883	3,345,710		3,345,710	3,116,826		228,883		1,430,206		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)			(29,379)	(487,049)		(487,049)	(457,669)		(29,379)		288,135		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)			(2,403)	(330,155)		(330,155)	(327,752)		(2,403)		213,856		0001
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)			4,720	(379,881)		(379,881)	(384,601)		4,720		438,119		0001
USD Interest rate swap, 4.1202 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	03/20/2026	03/24/2046		8,000,000	4.1202 / (US SOFR Secured Overnight Fina add 0 bps)			10,608	(100,552)		(100,552)	(111,160)		10,608		177,689		0001
USD Interest rate swap, 4.15 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	03/23/2026	03/25/2046		32,000,000	4.15 / (US SOFR Secured Overnight Fina add 0 bps)			44,624	(271,693)		(271,693)	(316,316)		44,624		710,805		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)			(27,602)	(163,326)		(163,326)	(135,724)		(27,602)		150,922		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)
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)			(25,129)	43,881		43,881	69,010		(25,129)		114,539		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)			11,325	6,144		6,144	(5,181)		11,325		154,038		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)			(98,582)	1,154,290		1,154,290	881,872		(98,582)		1,581,334		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 0 bps / (3.2496)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/09/2026	03/04/2029		174,800,000	US SOFR Secured Overnight Fina add 0 bps / (3.2496)			228,883	3,345,710		3,345,710	1,324,826		228,883		1,430,206		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)			(19,259)	400,828		400,828	420,087		(19,259)		586,718		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)			(10,457)	342,653		342,653	353,110		(10,457)		391,423		0001
USD Interest rate swap, 4.2 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/01/2026	05/05/2056		16,600,000	4.2 / (US SOFR Secured Overnight Fina add 0 bps)			15,398	71,124		71,124	55,726		15,398		453,451		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)			37,695	(393,683)		(393,683)	(431,378)		37,695		1,308,625		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)			(27,107)	(569,169)		(569,169)	(542,062)		(27,107)		668,240		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)			(25,874)	(855,408)		(855,408)	(829,534)		(25,874)		578,900		0001
USD Interest rate swap, 4.368 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/22/2026	05/27/2056		15,500,000	4.368 / (US SOFR Secured Overnight Fina add 0 bps)			11,082	508,820		508,820	497,737		11,082		423,836		0001
USD Interest rate swap, 4.3135 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/26/2026	05/28/2056		6,200,000	4.3135 / (US SOFR Secured Overnight Fina add 0 bps)			3,989	145,576		145,576	141,588		3,989		169,542		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)				(1,962,167)		(1,962,167)	(1,962,167)				2,483,473		0001
USD Interest rate swap, 4.2604 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	05/29/2026	06/02/2056		18,000,000	4.2604 / (US SOFR Secured Overnight Fina add 0 bps)			9,134	257,987		257,987	248,853		9,134		492,311		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, 4.30311 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/01/2026	06/03/2056		14,500,000	4.30311 / (US SOFR Secured Overnight Fina add 0 bps)			7,590	313,756		313,756	306,166		7,590		396,602		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)			(40,961)	(198,929)		(198,929)	(157,968)		(40,961)		2,500,156		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)			4,170	51,140		51,140	46,971		4,170		428,824		0001
USD Interest rate swap, 4.29449 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/15/2026	06/17/2046		15,000,000	4.29449 / (US SOFR Secured Overnight Fina add 0 bps)			3,914	147,624		147,624	143,710		3,914		335,107		0001
USD Interest rate swap, 4.25718 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/15/2026	06/17/2056		11,500,000	4.25718 / (US SOFR Secured Overnight Fina add 0 bps)			2,834	156,941		156,941	154,108		2,834		314,751		0001
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)			1,218	36,597		36,597	35,379		1,218		211,366		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)			1,573	70,113		70,113	68,540		1,573		296,596		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)			2,604	3,882		3,882	1,278		2,604		149,659		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)			(15,169)	(843,592)		(843,592)	(828,423)		(15,169)		2,958,672		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)			11,350	803,896		803,896	792,546		11,350		2,378,813		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)			(488)	(23,552)		(23,552)	(23,064)		(488)		253,590		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)			(241)	(12,395)		(12,395)	(12,154)		(241)		105,051		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)			(2,144)	(24,694)		(24,694)	(22,549)		(2,144)		469,791		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)			355	(1,007)		(1,007)	(1,362)		355		250,781		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, 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)			280	(6,588)		(6,588)	(6,867)		280		308,628		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)			(613)	11,464		11,464	12,077		(613)		737,847		0001
USD Interest rate swap, 4.15646 / (US SOFR Secured Overnight Fina add 0 bps)	Variable Annuity	Exhibit 5	Interest	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/30/2026	07/02/2056		11,600,000	4.15646 / (US SOFR Secured Overnight Fina add 0 bps)				(42,926)		(42,926)	(42,926)				317,708		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)			(285,312)	(12,700,627)		(12,700,627)	476		460,191		1,235,881		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)			378,021	8,889,795		8,889,795	797,091		(669,270)		1,341,660		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)			361,228	8,597,405		8,597,405	816,870		(651,315)		1,346,777		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)			(303,564)	(13,202,741)		(13,202,741)	15,703		474,435		1,220,885		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)			414,756	9,506,719		9,506,719	752,431		(699,729)		1,332,452		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)			392,283	9,123,614		9,123,614	777,655		(666,995)		1,337,570		0001
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)			366,812	8,675,267		8,675,267	805,649		(643,540)		1,342,860		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)			(306,219)	(13,238,061)		(13,238,061)	18,570		469,172		1,216,255		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)			(294,081)	(12,888,530)		(12,888,530)	9,015		448,082		1,223,954		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)			(295,244)	(12,925,275)		(12,925,275)	9,825		449,258		1,223,954		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)			468,257	10,420,762		10,420,762	686,933		(723,848)		1,319,291		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, 2.454 / (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)			(307,693)	(13,276,387)		(13,276,387)	20,630		461,667		1,211,425		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)			(305,323)	(13,201,541)		(13,201,541)	18,982		459,259		1,211,425		0001
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)			(299,961)	(13,026,944)		(13,026,944)	15,211		449,033		1,211,620		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)			184,461	6,287,554		6,287,554	922,534		(565,773)		1,455,629		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)			343,689	751,821		751,821	(869,865)		17,594		291,369		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)			61,864	135,328		135,328	(156,576)		3,167		52,446		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)			40,758	72,148		72,148	(141,352)		1,750		53,875		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)			39,512	79,130		79,130	(288,982)		13,080		121,472		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)			(254,858)	(1,814,638)		(1,814,638)	(1,121,473)		24,369		658,407		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)			496,666	12,800,629		12,800,629	385,695		(9,634)		1,324,941		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)			49,459	1,289,910		1,289,910	44,882		(926)		141,421		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)			(143,440)	(714,398)		(714,398)	(537,892)		16,205		325,747		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)			11,842	93,752		93,752	(154,851)		4,130		70,238		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, 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)			(35,789)	(811,211)		(811,211)	(1,254,790)		76,406		640,532		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)			16,469	(1,339,633)		(1,339,633)	(357,046)		13,299		651,599		0001
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)			(52,641)	(807,363)		(807,363)	(857,554)		11,455		474,131		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)			(109,172)	(830,713)		(830,713)	(1,190,741)		62,443		684,471		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)			(49,735)	(670,349)		(670,349)	(472,071)		10,141		282,104		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)			17,145	294,024		294,024	291,117		(4,070)		167,809		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)			(34,663)	54,916		54,916	708,491		(4,831)		369,739		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)			7,368	(210,185)		(210,185)	(545,801)		3,600		296,251		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)			(28,672)	(268,441)		(268,441)	451,656		(13,015)		235,139		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)			572	119,530		119,530	212,527		(4,132)		121,333		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)			(6,638)	(204,979)		(204,979)	(265,217)		4,170		154,732		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)			(6,673)	(205,295)		(205,295)	(265,184)		4,170		154,732		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)			(5,688)	(198,168)		(198,168)	(266,031)		2,765		155,215		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, 3.85 / (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)			(16,061)	(511,747)		(511,747)	(662,323)		6,806		388,694		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)			(14,057)	(316,491)		(316,491)	(335,090)		2,482		200,294		0001
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)			9,798	(526,393)		(526,393)	(158,029)		16,753		329,447		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)			15,856	170,942		170,942	468,905		(15,059)		281,443		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)			12,738	141,653		141,653	375,022		(16,290)		225,278		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)			(62,577)	(594,084)		(594,084)	101,931		(174,755)		145,466		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)			(175,429)	(1,793,624)		(1,793,624)	(646,569)		(2,624)		475,408		0001
EUR Interest rate swap, 3.292 / (EURIBOR6M add 0 bps)	Variable Annuity	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/12/2011	08/16/2026		24,225,842	3.292 / (EURIBOR6M add 0 bps)			101,567	428,882		428,882	(110,689)		318,309		43,299		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)			(182,418)	(1,853,847)		(1,853,847)	(735,390)		24,487		532,292		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)			(54,296)	(554,802)		(554,802)	(200,481)		3,872		147,309		0001
EUR Interest rate swap, EURIBOR6M add 0 bps / (3.095)	Variable Annuity	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/19/2011	08/23/2026		21,592,489	EURIBOR6M add 0 bps / (3.095)			(74,219)	(341,603)		(341,603)	81,832		(259,926)		41,425		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (2.88)	Variable Annuity	Exhibit 5	Interest	Citibank, N.A. E57ODZWZ7FF32TWEFA76	08/25/2011	08/25/2026		53,000,000	US SOFR Secured Overnight Fina add 26.161 bps / (2.88)			281,737	(236,565)		(236,565)	(230,327)		(24,197)		103,580		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)			(89,181)	(903,020)		(903,020)	(283,455)		8,960		215,938		0001
USD Interest rate swap, US SOFR Secured Overnight Fina add 26.161 bps / (2.83)	Variable Annuity	Exhibit 5	Interest	Citibank, N.A. E57ODZWZ7FF32TWEFA76	08/30/2011	09/01/2026		50,000,000	US SOFR Secured Overnight Fina add 26.161 bps / (2.83)			278,470	(197,128)		(197,128)	(228,740)		(14,149)		102,909		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)
EUR Interest rate swap, 3.188 / (EURIBOR6M add 0 bps)	Variable Annuity	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	08/31/2011	09/02/2026		15,801,510	3.188 / (EURIBOR6M add 0 bps)			62,207	262,904		262,904	(66,127)		196,312		32,788		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)			99,854	1,016,934		1,016,934	273,260		(2,851)		216,633		0001
USD Interest rate swap, 2.658 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/09/2011	09/13/2026		31,000,000	2.658 / (US SOFR Secured Overnight Fina add 26.161 bps)			(198,894)	102,200		102,200	161,389		8,853		69,798		0001
USD Interest rate swap, 2.6575 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/09/2011	09/13/2026		31,000,000	2.6575 / (US SOFR Secured Overnight Fina add 26.161 bps)			(198,972)	102,122		102,122	161,464		8,852		69,798		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)			(12,413)	(90,675)		(90,675)	25,725		(61,685)		62,516		0001
USD Interest rate swap, 2.365 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	09/22/2011	09/26/2026		23,800,000	2.365 / (US SOFR Secured Overnight Fina add 26.161 bps)			(179,789)	35,646		35,646	151,904		2,946		58,163		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)			150,845	4,590,768		4,590,768	68,050		(1,008)		468,530		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)			(174,892)	(5,998,388)		(5,998,388)	(138,191)		31,864		684,268		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)			(41,544)	(1,400,986)		(1,400,986)	(30,070)		6,540		156,489		0001
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)			(78,645)	(2,644,187)		(2,644,187)	(55,707)		12,263		293,417		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)			(106,125)	(1,274,900)		(1,274,900)	(286,498)		14,854		230,579		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)			(180,275)	(195,291)		(195,291)	119,319		21,963		87,605		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)			(144,195)	(1,661,863)		(1,661,863)	(309,704)		10,126		265,789		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)
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)			(44,386)	(279,510)		(279,510)	79,845		(245,520)		64,490		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)			200,239	2,327,045		2,327,045	388,239		(9,133)		348,658		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)			(110,446)	(124,791)		(124,791)	68,469		3,553		48,251		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)			(85,268)	(987,056)		(987,056)	(169,979)		3,450		151,357		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)			49,043	211,180		211,180	(77,191)		184,474		48,580		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)			(163,430)	(1,899,854)		(1,899,854)	(327,103)		3,448		291,890		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)			199,933	2,334,729		2,334,729	427,203		(4,413)		373,809		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)			(171,160)	(1,975,033)		(1,975,033)	(320,098)		3,406		292,113		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)			306,289	3,371,688		3,371,688	558,272		(59,574)		516,336		0001
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)			84,613	931,231		931,231	151,223		(16,260)		140,819		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)			(257,476)	(2,832,804)		(2,832,804)	(487,589)		48,555		446,152		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)			165,259	1,863,711		1,863,711	321,995		(24,841)		294,112		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)			152,551	1,698,723		1,698,723	320,242		(15,459)		283,549		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, 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)			(131,664)	(2,836,395)		(2,836,395)	(190,826)		11,359		357,852		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)			(102,772)	(2,194,605)		(2,194,605)	(130,163)		6,858		260,461		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)			(128,452)	(2,774,409)		(2,774,409)	(190,357)		14,387		358,275		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)			(173,362)	(156,932)		(156,932)	64,071		11,516		91,319		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)			(169,186)	(157,527)		(157,527)	57,167		3,078		92,319		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)			(91,895)	(2,002,265)		(2,002,265)	(139,670)		1,855		260,973		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)			(341,467)	(312,532)		(312,532)	114,543		12,734		184,094		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)			(243,441)	(202,419)		(202,419)	56,382		5,252		146,416		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)			222,821	2,487,685		2,487,685	654,003		(20,628)		538,096		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)			97,862	53,762		53,762	(5,137)		(7,793)		72,097		0001
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)			341,854	248,606		248,606	(11,242)		(7,551)		262,174		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)			(214,204)	(491,901)		(491,901)	24,320		27,106		137,184		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)			226,996	2,866,587		2,866,587	474,980		(29,431)		433,497		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, 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)			895,101	2,058,981		2,058,981	(86,246)		(104,642)		573,426		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)			(63,839)	(792,985)		(792,985)	(111,351)		3,265		109,124		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 17331LVCZKQKX5T7XV54	05/22/2012	05/24/2032		24,000,000	US SOFR Secured Overnight Fina add 26.161 bps / (2.475)			175,481	2,180,081		2,180,081	290,854		(8,616)		291,479		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)			(165,592)	(2,044,266)		(2,044,266)	(263,892)		5,034		267,566		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)			(165,784)	(2,046,239)		(2,046,239)	(264,306)		5,035		267,441		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)			(22,588)	(279,083)		(279,083)	(35,957)		711		36,486		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)			(263,082)	(602,873)		(602,873)	37,902		8,489		143,831		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)			(175,293)	(2,121,016)		(2,121,016)	(214,672)		3,889		243,641		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)			(175,293)	(2,121,016)		(2,121,016)	(214,672)		3,889		243,641		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)			(578,483)	(6,999,353)		(6,999,353)	(708,418)		12,835		804,016		0001
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)			771,966	9,365,107		9,365,107	982,188		(17,502)		1,096,386		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)			(128,395)	(1,558,059)		(1,558,059)	(163,949)		2,917		182,731		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)			(317,271)	(724,326)		(724,326)	48,374		6,806		169,317		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, 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)			(240,163)	(2,943,754)		(2,943,754)	(345,948)		4,090		366,401		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)			137,643	1,695,449		1,695,449	212,103		(2,314)		220,045		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)			1,050	(232,591)		(232,591)	(1,366)		123,124		150,466		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)			948	(234,812)		(234,812)	(1,051)		123,493		150,396		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)			(73,114)	(2,227,695)		(2,227,695)	(5,013)		5,525		180,375		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)			(163,066)	(1,942,451)		(1,942,451)	(186,973)		11,685		221,726		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)			(367,560)	(842,734)		(842,734)	35,687		24,199		191,316		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)			(285,768)	(643,988)		(643,988)	8,307		19,447		156,724		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)			182,033	2,181,129		2,181,129	226,277		(9,001)		259,331		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)			(119,219)	(2,597,428)		(2,597,428)	(100,776)		10,177		266,633		0001
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)			114,190	2,511,006		2,511,006	106,203		(5,807)		266,767		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)			119,466	2,611,177		2,611,177	100,910		(2,343)		266,800		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)			(300,674)	(663,135)		(663,135)	(62,540)		(1,304)		203,260		0001

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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)			(318,181)	(724,239)		(724,239)	(44,178)		9,654		199,347		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)			(274,017)	(627,931)		(627,931)	(24,624)		9,359		163,172		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)			(241,197)	(2,894,248)		(2,894,248)	(338,094)		3,888		373,078		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)			(241,347)	(2,895,976)		(2,895,976)	(337,950)		3,889		373,078		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)			(226,837)	(2,722,928)		(2,722,928)	(353,997)		5,045		373,330		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)			(226,688)	(2,721,200)		(2,721,200)	(354,141)		5,045		373,330		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)			126,862	1,530,189		1,530,189	219,976		(1,080)		224,199		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)			159,011	1,932,493		1,932,493	323,575		(3,409)		311,666		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)			(34,749)	(1,142,548)		(1,142,548)	(14,963)		2,750		120,820		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)			(148,189)	(1,786,489)		(1,786,489)	(265,994)		5,825		268,152		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)			(148,189)	(1,786,489)		(1,786,489)	(265,994)		5,825		268,152		0001
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)			(219,021)	(492,242)		(492,242)	(56,746)		1,731		149,418		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)			(126,975)	(1,601,695)		(1,601,695)	(214,495)		2,228		224,800		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)			(135,695)	(1,799,238)		(1,799,238)	(211,369)		22,044		225,150		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, 2.61 / (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)			(79,869)	(2,657,102)		(2,657,102)	(20,710)		10,415		242,198		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)			(74,595)	(2,527,527)		(2,527,527)	(25,649)		7,729		242,487		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)			(44,357)	(593,168)		(593,168)	(70,868)		2,619		75,581		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)			(244,280)	(8,129,347)		(8,129,347)	(61,879)		11,919		748,177		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)			(195,137)	(679,057)		(679,057)	(64,556)		6,928		133,893		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)			(197,601)	(685,346)		(685,346)	(55,073)		7,985		128,726		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)			(115,378)	(2,652,056)		(2,652,056)	(84,909)		3,660		252,951		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)			(196,205)	(681,311)		(681,311)	(59,477)		5,965		129,766		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)			(192,234)	(661,738)		(661,738)	(64,101)		6,064		130,025		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)			(334,034)	(1,164,789)		(1,164,789)	(112,678)		7,493		225,701		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)			(139,942)	(1,859,049)		(1,859,049)	(205,999)		3,992		228,178		0001
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)			(58,677)	(1,361,996)		(1,361,996)	(46,978)		1,556		135,269		0001
USD Interest rate swap, 2.501 / (US SOFR Secured Overnight Fina add 26.161 bps)	Variable Annuity	Exhibit 5	Interest	Citibank, N.A.	E57ODZWZ7FF32TWEFA76	12/17/2012	12/19/2032		24,500,000	2.501 / (US SOFR Secured Overnight Fina add 26.161 bps)			(176,438)	(2,364,789)		(2,364,789)	(291,633)		6,125		311,580		0001
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)			660,878	22,819,134		22,819,134	259,772		(13,283)		2,312,736		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, 2.552 / (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)			(125,840)	(1,630,881)		(1,630,881)	(217,571)		24,377		229,603		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)			(201,034)	(6,959,285)		(6,959,285)	(102,095)		38,326		772,238		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)			(193,916)	(2,541,815)		(2,541,815)	(395,104)		31,266		395,765		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)			(194,071)	(2,543,735)		(2,543,735)	(394,956)		31,266		395,765		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)			(116,294)	(382,511)		(382,511)	(72,770)		10,264		93,374		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)			(121,434)	(1,595,499)		(1,595,499)	(240,044)		11,298		243,442		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)			(62,988)	(816,576)		(816,576)	(146,317)		5,180		141,238		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)			(70,303)	(935,530)		(935,530)	(175,746)		3,872		167,444		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)			(22,996)	(833,504)		(833,504)	(16,312)		516		101,985		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)			(36,234)	(477,255)		(477,255)	(77,518)		1,639		77,427		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)			(72,353)	(950,942)		(950,942)	(154,254)		3,396		154,952		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)			(108,358)	(353,243)		(353,243)	(92,067)		4,998		97,308		0001
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)			(65,940)	(871,118)		(871,118)	(160,177)		3,438		155,563		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)			(153,223)	(499,299)		(499,299)	(158,751)		1,289		151,162		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, 2.62 / (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)			(152,083)	(488,672)		(488,672)	(161,867)		6,030		151,768		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)			(104,548)	(487,810)		(487,810)	(102,104)		18,181		99,452		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)			(57,212)	(1,494,744)		(1,494,744)	(82,192)		12,900		188,597		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)			(104,876)	(484,556)		(484,556)	(103,329)		14,283		99,530		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)			(26,529)	(968,629)		(968,629)	(12,844)		4,340		102,453		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)			(228,853)	(1,061,093)		(1,061,093)	(192,858)		25,590		201,091		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)			(79,214)	(1,156,773)		(1,156,773)	(147,200)		9,115		156,621		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)			(23,069)	(818,921)		(818,921)	(8,466)		2,971		82,016		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)			(61,498)	(1,545,998)		(1,545,998)	(64,563)		4,177		172,018		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)			(173,135)	(798,090)		(798,090)	(140,186)		8,769		149,053		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)			(68,448)	(976,121)		(976,121)	(120,646)		4,465		130,756		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)			(75,866)	(1,112,620)		(1,112,620)	(149,578)		3,903		157,099		0001
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)			(138,189)	(5,864,469)		(5,864,469)	(157,193)		8,648		802,296		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)			(46,450)	(227,977)		(227,977)	(71,063)		1,345		55,777		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 / (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)				15,648,801		15,648,801	(61,747)				1,598,163		0001
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)				21,423,514		21,423,514	(212,163)				1,943,997		0001
1119999999. Subtotal - swaps - hedging other - interest rate											26,108,267	(76,488,625)	(1,149,983,599)	XXX	(1,149,983,599)	(30,699,184)		9,628,274		271,781,671	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	407,546,496	US SOFR Secured Overnight Fina add 48.161 bps / (SPTR)			7,749,683	5,701,951		5,701,951	6,776,934		47,155		1,392,036		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	408,085,656	US SOFR Secured Overnight Fina add 49.161 bps / (SPTR)			7,763,888	6,177,105		6,177,105	6,424,649		46,494		1,393,878		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	396,095,088	US SOFR Secured Overnight Fina add 49.161 bps / (SPTR)			7,699,802	(6,041,033)		(6,041,033)	(7,858,557)		3,439		1,352,922		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	370,675,366	US SOFR Secured Overnight Fina add 60.161 bps / (SPTR)			7,098,934	(485,162)		(485,162)	2,694,242		(5,918)		1,835,269		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	360,611,782	US SOFR Secured Overnight Fina add 66.161 bps / (SPTR)			7,003,473	(252,932)		(252,932)	2,542,745		(5,744)		1,785,443		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	492,564,392	US SOFR Secured Overnight Fina add 65.161 bps / (SPTR)			9,601,622	3,388,853		3,388,853	4,191,821		32,259		2,713,454		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	323,711,971	US SOFR Secured Overnight Fina add 69.161 bps / (SPTR)			6,294,204	(292,249)		(292,249)	(580,962)		(15,572)		1,965,734		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	159,934,607	US SOFR Secured Overnight Fina add 68.161 bps / (SPTR)			3,169,966	(1,798,227)		(1,798,227)	498,870		3,452		967,535		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	263,156,672	US SOFR Secured Overnight Fina add 60.161 bps / (SPTR)			5,116,345	(8,038,500)		(8,038,500)	(9,397,178)		(28,942)		2,629,739		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	220,591,061	US Fed Funds Effect Rate add 56 bps / (SPTR)			4,179,002	(4,254,449)		(4,254,449)	(2,693,489)		(10,797)		2,332,489		0001
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	84,458,924	US SOFR Secured Overnight Fina add 65 bps / (SPTR)			1,645,065	(1,619,857)		(1,619,857)	220,322		5,661		1,153,499		0001

SCHEDULE DB - PART A - SECTION 1

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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	341,214,045	US SOFR Secured Overnight Fina add 62.75 bps / (SPTR)			6,611,315	(7,138,766)		(7,138,766)	869,966		22,691		4,660,137		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	256,755,117	US SOFR Secured Overnight Fina add 62 bps / (SPTR)			4,965,723	(5,868,655)		(5,868,655)	933,933		16,415		3,506,637		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	143,467,199	US SOFR Secured Overnight Fina add 73 bps / (SPTR)			2,896,078	(2,284,921)		(2,284,921)	(126,586)		17,613		2,023,995		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	135,027,952	US SOFR Secured Overnight Fina add 75.5 bps / (SPTR)			2,740,895	(1,868,732)		(1,868,732)	(108,659)		17,053		1,904,937		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	437,152,995	US SOFR Secured Overnight Fina add 74 bps / (SPTR)			8,844,639	(6,597,386)		(6,597,386)	(372,142)		53,882		6,167,232		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	1,048,374,144	US SOFR Secured Overnight Fina add 92 bps / (SPTR)			24,671,513	(160,290,265)		(160,290,265)	(139,299,315)		(1,415,406)		15,245,045		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	1,048,374,144	SPTR / (US SOFR Secured Overnight Fina add 92 bps)			(24,671,513)	146,682,688		146,682,688	134,092,979		1,415,406		3,580,879		0001
USD Total return swap, US SOFR Secured Overnight Fina add -7 bps / (LBUSTRUU)	Variable Annuity	Exhibit 5	Credit	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/29/2025	07/01/2026	45,000	106,096,500	US SOFR Secured Overnight Fina add -7 bps / (LBUSTRUU)			1,906,581	(317,877)		(317,877)	(853,657)		(24,254)		27,959		0001
USD Total return swap, US SOFR Secured Overnight Fina add -8 bps / (LBUSTRUU)	Variable Annuity	Exhibit 5	Credit	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/29/2025	07/01/2026	90,000	212,193,000	US SOFR Secured Overnight Fina add -8 bps / (LBUSTRUU)			3,802,500	117,089		117,089	(588,351)		(48,454)		55,918		0001
USD Total return swap, US SOFR Secured Overnight Fina add 6 bps / (LBUSTRUU)	Variable Annuity	Exhibit 5	Credit	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	07/23/2025	07/01/2026	31,500	74,267,550	US SOFR Secured Overnight Fina add 6 bps / (LBUSTRUU)			1,383,645	49,429		49,429	(319,143)		(17,248)		19,571		0001
USD Total return swap, US SOFR Secured Overnight Fina add 6 bps / (LBUSTRUU)	Variable Annuity	Exhibit 5	Credit	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	07/23/2025	08/01/2026	31,500	74,267,550	US SOFR Secured Overnight Fina add 6 bps / (LBUSTRUU)			1,383,645	51,140		51,140	(322,231)		(17,248)		108,968		0001
USD Total return swap, US SOFR Secured Overnight Fina add 6 bps / (LBUSTRUU)	Variable Annuity	Exhibit 5	Credit	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	07/23/2025	09/01/2026	32,000	75,446,400	US SOFR Secured Overnight Fina add 6 bps / (LBUSTRUU)			1,413,491	36,405		36,405	(319,743)		(9,639)		155,282		0001
USD Total return swap, US SOFR Secured Overnight Fina add 4 bps / (LBUSTRUU)	Variable Annuity	Exhibit 5	Credit	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	08/26/2025	08/31/2026	45,650	107,629,005	US SOFR Secured Overnight Fina add 4 bps / (LBUSTRUU)			2,005,550	46,438		46,438	(445,419)		(13,755)		219,697		0001
USD Total return swap, US SOFR Secured Overnight Fina add 49 bps / (RU20INTR)	Variable Annuity	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/15/2025	09/18/2026	12,500	205,255,500	US SOFR Secured Overnight Fina add 49 bps / (RU20INTR)			3,631,995	(2,923,337)		(2,923,337)	(5,062,970)		26,264		477,706		0001

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USD Total return swap, US SOFR Secured Overnight Fina add 30 bps / (NDDUEAFE)	Variable Annuity	Exhibit 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/16/2025	09/18/2026	19,600	229,154,929	US SOFR Secured Overnight Fina add 30 bps / (NDDUEAFE)			4,207,876	1,697,733		1,697,733	3,957,357		6,838		533,329		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	09/30/2026	58,000	136,746,600	US SOFR Secured Overnight Fina add 7 bps / (LBUSTRUU)			2,554,487	71,960		71,960	(569,136)		(31,847)		341,867		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	09/30/2026	58,000	136,746,600	US SOFR Secured Overnight Fina add 6 bps / (LBUSTRUU)			2,546,751	91,411		91,411	(378,629)		(31,720)		341,867		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	1,207,630,152	SPTR / (US SOFR Secured Overnight Fina add 69 bps)			(23,770,026)	(379,976)		(379,976)	(9,342,840)		(36,149)		4,124,842		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	723,430,737	SPTR / (US SOFR Secured Overnight Fina add 73.5 bps)			(15,013,070)	7,490,253		7,490,253	7,851,701		75,166		4,376,440		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	222,920,535	US SOFR Secured Overnight Fina add 3 bps / (LBUSTRUU)			2,747,170	139,635		139,635	(540,542)		680,177		911,963		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	173,173,065	US SOFR Secured Overnight Fina add 0 bps / (LBUSTRUU)			2,116,483	106,668		106,668	(417,390)		524,058		708,447		0001
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	104,446,110	US SOFR Secured Overnight Fina add 2 bps / (LBUSTRUU)			1,205,085	21,928		21,928	(295,888)		317,817		427,287		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	371,774,945	US SOFR Secured Overnight Fina add 22.5 bps / (NDDUEAFE)			3,615,245	2,508,104		2,508,104	2,150,095		358,009		1,576,699		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	471,264,014	US SOFR Secured Overnight Fina add 17 bps / (NDDUEAFE)			4,517,384	124,822		124,822	(322,512)		447,335		1,998,632		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	201,524,497	US SOFR Secured Overnight Fina add 15 bps / (NDUEEGF)			1,741,430	8,492,654		8,492,654	8,323,490		169,164		854,666		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	492,564,451	SPTR / (US SOFR Secured Overnight Fina add 58 bps)			(5,186,540)	(2,883,967)		(2,883,967)	(1,962,042)		(921,925)		2,713,454		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	323,711,971	SPTR / (US SOFR Secured Overnight Fina add 58.5 bps)			(3,367,761)	807,824		807,824	1,148,684		(340,860)		1,958,316		0001

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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	159,934,626	SPTR / (US SOFR Secured Overnight Fina add 58 bps)			(1,755,231)	2,025,005		2,025,005	2,286,809		(261,804)		967,535		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	58,942,500	US SOFR Secured Overnight Fina add 2.5 bps / (LBUSTRUU)			542,152	(201,183)		(201,183)	(380,783)		179,600		255,701		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	459,751,500	US SOFR Secured Overnight Fina add 2 bps / (LBUSTRUU)			4,223,042	290,853		290,853	(1,108,114)		1,398,967		1,994,466		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	106,096,500	US SOFR Secured Overnight Fina add -2 bps / (LBUSTRUU)			963,848	(402,552)		(402,552)	(721,854)		319,302		460,261		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	141,462,000	US SOFR Secured Overnight Fina add 0 bps / (LBUSTRUU)			864,128	87,136		87,136	(340,958)		428,094		646,758		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	100,202,250	US SOFR Secured Overnight Fina add 1 bps / (LBUSTRUU)			303,956	37,938		37,938	(266,019)		303,956		478,226		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	200,404,500	US SOFR Secured Overnight Fina add -5 bps / (LBUSTRUU)			598,116	(26,516)		(26,516)	(624,632)		598,116		956,452		0001
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	200,404,500	US SOFR Secured Overnight Fina add -7 bps / (LBUSTRUU)			594,776	111,752		111,752	(483,024)		594,776		956,452		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	260,342,387	US SOFR Secured Overnight Fina add 60.161 bps / (SPTR)			5,024,417	(1,737,262)		(1,737,262)	1,064,476		6,613		2,422,685		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	771,548,819	US SOFR Secured Overnight Fina add 59.161 bps / (SPTR)			14,936,450	(15,356,462)		(15,356,462)	1,857,829		(260,618)		7,179,850		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	220,591,061	US Fed Funds Effect Rate add 55 bps / (SPTR)			4,169,045	(4,356,831)		(4,356,831)	(2,692,772)		(10,769)		2,332,489		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	426,141,822	US Fed Funds Effect Rate add 57 bps / (SPTR)			8,185,740	(8,861,321)		(8,861,321)	(5,504,212)		24,718		4,631,536		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)			(2,705,691)	(9,464,201)		(9,464,201)	(6,758,510)		(2,705,691)		533,452		0001
USD Total return swap, US SOFR Secured Overnight Fina add 59 bps / (RGERX)	Variable Annuity	Exhibit 5	Equity	Ameriprise Financial Inc 6ZLKQF7QB6JAEKQS5388	02/04/2026	07/15/2026	1,781,972	38,152,021	US SOFR Secured Overnight Fina add 59 bps / (RGERX)			652,745	(5,245,582)		(5,245,582)	(5,898,327)		652,745		38,939		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)			2,093,359	(9,494,811)		(9,494,811)	(11,588,170)		2,093,359		485,791		0001
USD Total return swap, US SOFR Secured Overnight Fina add 59 bps / (CMVYX)	Variable Annuity	Exhibit 5	Equity	Ameriprise Financial Inc 6ZLKQF7QB6JAEKQS5388	02/04/2026	07/15/2026	2,319,899	36,445,613	US SOFR Secured Overnight Fina add 59 bps / (CMVYX)			(366,583)	(4,774,391)		(4,774,391)	(4,407,808)		(366,583)		37,197		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)			(3,877,847)	(9,798,093)		(9,798,093)	(5,920,246)		(3,877,847)		200,867		0001
USD Total return swap, US SOFR Secured Overnight Fina add 54 bps / (CSGYX)	Variable Annuity	Exhibit 5	Equity	Ameriprise Financial Inc 6ZLKQF7QB6JAEKQS5388	02/12/2026	08/13/2026	1,612,904	57,693,576	US SOFR Secured Overnight Fina add 54 bps / (CSGYX)			921,128	(13,869,202)		(13,869,202)	(14,790,330)		921,128		99,697		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)			888,014	(11,241,281)		(11,241,281)	(12,129,295)		888,014		150,190		0001
USD Total return swap, US SOFR Secured Overnight Fina add 54 bps / (SLVIX)	Variable Annuity	Exhibit 5	Equity	Ameriprise Financial Inc 6ZLKQF7QB6JAEKQS5388	02/12/2026	08/13/2026	1,580,030	69,916,328	US SOFR Secured Overnight Fina add 54 bps / (SLVIX)			1,116,274	(3,608,015)		(3,608,015)	(4,724,290)		1,116,274		120,818		0001
USD Total return swap, US SOFR Secured Overnight Fina add 50 bps / (CPXRX)	Variable Annuity	Exhibit 5	Equity	Ameriprise Financial Inc 6ZLKQF7QB6JAEKQS5388	02/19/2026	09/15/2026	4,968,267	79,989,099	US SOFR Secured Overnight Fina add 50 bps / (CPXRX)			(2,263,460)	(5,145,055)		(5,145,055)	(2,881,595)		(2,263,460)		182,549		0001
USD Total return swap, US SOFR Secured Overnight Fina add 49 bps / (CKKRX)	Variable Annuity	Exhibit 5	Credit	Ameriprise Financial Inc 6ZLKQF7QB6JAEKQS5388	02/26/2026	09/15/2026	3,070,971	39,185,590	US SOFR Secured Overnight Fina add 49 bps / (CKKRX)			34,024	64,734		64,734	30,710		34,024		89,428		0001
USD Total return swap, US SOFR Secured Overnight Fina add 49 bps / (CIOYX)	Variable Annuity	Exhibit 5	Credit	Ameriprise Financial Inc 6ZLKQF7QB6JAEKQS5388	02/26/2026	07/15/2026	5,144,904	45,943,993	US SOFR Secured Overnight Fina add 49 bps / (CIOYX)			(296,205)	218,286		218,286	514,490		(296,205)		46,891		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)			1,073,794	(8,766,272)		(8,766,272)	(9,840,065)		1,073,794		359,603		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)			1,854,873	(14,642,538)		(14,642,538)	(16,497,410)		1,854,873		675,393		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)			247,202	(2,703,834)		(2,703,834)	(2,951,036)		247,202		87,765		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)			959,166	(27,898,816)		(27,898,816)	(28,857,982)		959,166		325,239		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)			959,166	(27,898,816)		(27,898,816)	(28,857,982)		959,166		296,543		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 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)			1,294,619	(8,972,559)		(8,972,559)	(10,267,178)		1,294,619		449,189		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	08/13/2026	4,769	11,284,694	US SOFR Secured Overnight Fina add 7 bps / (LBUSTRUU)			88,116	101,850		101,850	13,735		88,116		19,500		0001
USD Total return swap, US SOFR Secured Overnight Fina add 7 bps / (CSAZX)	Variable Annuity	Exhibit 5	Equity	Ameriprise Financial Inc 6ZLKQF7QB6JAEKQS5388	04/14/2026	08/13/2026	1,137,523	15,834,320	US SOFR Secured Overnight Fina add 7 bps / (CSAZX)			123,641	(274,492)		(274,492)	(398,133)		123,641		27,362		0001
USD Total return swap, US SOFR Secured Overnight Fina add 7 bps / (NIPAX)	Variable Annuity	Exhibit 5	Credit	Ameriprise Financial Inc 6ZLKQF7QB6JAEKQS5388	04/14/2026	08/13/2026	1,325,170	14,232,326	US SOFR Secured Overnight Fina add 7 bps / (NIPAX)			(276,997)	(250,494)		(250,494)	26,503		(276,997)		24,594		0001
USD Total return swap, US SOFR Secured Overnight Fina add 7 bps / (CTBYX)	Variable Annuity	Exhibit 5	Credit	Ameriprise Financial Inc 6ZLKQF7QB6JAEKQS5388	04/14/2026	07/15/2026	2,740,103	84,532,178	US SOFR Secured Overnight Fina add 7 bps / (CTBYX)			(213,080)	554,149		554,149	767,229		(213,080)		86,275		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)			140,489	(549,976)		(549,976)	(690,465)		140,489		423,818		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)			(8,843)	71,439		71,439	80,281		(8,843)		180,234		0001
1149999999. Subtotal - swaps - hedging other - total return												127,910,895	(221,509,611)	XXX	(221,509,611)	(172,438,721)		7,069,722		106,767,518	XXX	XXX
1169999999. Subtotal - swaps - hedging other											26,108,267	51,422,270	(1,371,493,210)	XXX	(1,371,493,210)	(203,137,906)		16,697,996		378,549,188	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											26,108,267	(120,600,857)	(2,566,276,403)	XXX	(2,566,276,403)	4,001,692		20,335,603		438,902,725	XXX	XXX
1369999999. Total swaps - credit default														XXX							XXX	XXX
1379999999. Total swaps - foreign exchange														XXX							XXX	XXX
1389999999. Total swaps - total return												127,910,895	(221,509,611)	XXX	(221,509,611)	(172,438,721)		7,069,722		106,767,518	XXX	XXX
1399999999. Total swaps - other														XXX							XXX	XXX
1409999999. Total swaps											26,108,267	7,310,038	(2,787,786,015)	XXX	(2,787,786,015)	(168,437,029)		27,405,325		545,670,243	XXX	XXX
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									47,552,625				(21,422,641)						0005
1499999999. Subtotal - SSAP No. 108 adjustments - recognized and deferred assets or liabilities												47,552,625		XXX		(21,422,641)					XXX	XXX
1509999999. Subtotal - SSAP No. 108 adjustments												47,552,625		XXX		(21,422,641)					XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108														XXX							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)
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108												(44,112,233)	(1,416,292,805)	XXX	(1,416,292,805)	34,700,876		10,707,329		167,121,055	XXX	XXX
1709999999. Subtotal - hedging other										347,962,051	(100,862,108)	51,422,270	(1,004,026,152)	XXX	(1,004,026,150)	(113,085,611)	(4,537,919)	16,697,996		378,549,188	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												47,552,625		XXX		(21,422,641)					XXX	XXX
1759999999 - Totals										347,962,051	(100,862,108)	54,862,663	(2,420,318,956)	XXX	(2,420,318,955)	(99,807,376)	(4,537,919)	27,405,325		545,670,243	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
SFRM6	1,440	360,000,000	3 MONTH SOFR FUT Jun26	Variable Annuity	Exhibit 5	Interest	09/15/2026	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/16/2026	96.3335	96.2975	(18,000)	(18,000)				(129,542)	(129,542)	288,000	0001	2,500
FVU6	913	91,300,000	US 5YR NOTE (CBT) Sep26	Variable Annuity	Exhibit 5	Interest	09/30/2026	Chicago Board of Trade 549300EX04Q2QBFQTQ27	05/22/2026	106.9606	107.0469	9,028	9,028				78,748	78,748	1,141,250	0001	1,000
TYU6	922	92,200,000	US 10YR NOTE (CBT)Sep26	Variable Annuity	Exhibit 5	Interest	09/21/2026	Chicago Board of Trade 549300EX04Q2QBFQTQ27	05/21/2026	109.2507	109.8906	(251,563)	(251,563)				589,974	589,974	1,728,750	0001	1,000
USU6	874	87,400,000	US LONG BOND(CBT) Sep26	Variable Annuity	Exhibit 5	Interest	09/21/2026	Chicago Board of Trade 549300EX04Q2QBFQTQ27	05/22/2026	112.4979	113.5000	(243,708)	(243,708)				875,803	875,803	3,233,800	0001	1,000
UXYU6	436	43,600,000	US 10yr Ultra Fut Sep26	Variable Annuity	Exhibit 5	Interest	09/21/2026	Chicago Board of Trade 549300EX04Q2QBFQTQ27	05/21/2026	111.7833	112.4688	(6,880)	(6,880)				298,848	298,848	1,111,800	0001	1,000
WNU6	560	56,000,000	US ULTRA BOND CBT Sep26	Variable Annuity	Exhibit 5	Interest	09/21/2026	Chicago Board of Trade 549300EX04Q2QBFQTQ27	05/21/2026	115.1400	116.1563	(245,294)	(245,294)				569,085	569,085	2,884,000	0001	1,000
BPU6	131	10,825,888	BP CURRENCY FUT Sep26	Variable Annuity	Exhibit 5	FX Currency	09/14/2026	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/30/2026	132.2305	132.5500	49,499	49,499				26,159	26,159	248,900	0001	625
ECU6	636	92,450,588	EURO FX CURR FUT Sep26	Variable Annuity	Exhibit 5	FX Currency	09/14/2026	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/12/2026	1.1629	1.1457	(43,725)	(43,725)				(1,373,829)	(1,373,829)	1,526,400	0001	125,000
MESU6	2,297	205,363,445	MSCI EmgMkt Sep26	Variable Annuity	Exhibit 5	Equity	09/18/2026	ICE Futures US Indices 5493004R83R1LVX2IL36	06/15/2026	1,788.1480	1,757.3000	2,754,232	2,754,232				(3,542,890)	(3,542,890)	13,048,017	0001	50
ESU6	4,468	1,692,769,058	S&P500 EMINI FUT Sep26	Variable Annuity	Exhibit 5	Equity	09/18/2026	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/12/2026	7,577.3507	7,548.2500	10,723,200	10,723,200				(6,501,089)	(6,501,089)	101,213,604	0001	50
NQU6	926	566,434,651	NASDAQ 100 E-MINI Sep26	Variable Annuity	Exhibit 5	Equity	09/18/2026	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/12/2026	30,585.1484	30,523.5000	8,718,290	8,718,290				(1,141,727)	(1,141,727)	34,578,692	0001	20
TPU6	9	2,194,563	TOPIX INDX FUTR Sep26	Variable Annuity	Exhibit 5	Equity	09/10/2026	Osaka Exchange 3538001249AILNPRUX57	06/09/2026	24.3847	24.6195	6,089	6,089				53,525	53,525	131,759	0001	10,000
VGU6	539	38,823,964	EURO STOXX 50 Sep26	Variable Annuity	Exhibit 5	Equity	09/18/2026	Eurex 529900LN3S50JPU47S06	06/15/2026	7,203.1421	7,262.3656	566,592	566,592				519,883	519,883	2,813,074	0001	10
ESU6	12	4,499,280	S&P500 EMINI FUT Sep26	Equity Indexed Annuity	Exhibit 5	Equity	09/18/2026	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/15/2026	7,498.8496	7,548.2500	28,800	28,800				29,640	29,640	271,836	0003	50
1539999999. Subtotal - long futures - hedging other												22,046,560	22,046,560				(9,647,412)	(9,647,412)	164,219,882	XXX	XXX
1579999999. Subtotal - long futures												22,046,560	22,046,560				(9,647,412)	(9,647,412)	164,219,882	XXX	XXX
SFRU6	1,220	305,000,000	3 MONTH SOFR FUT Sep26	Variable Annuity	Exhibit 5	Interest	12/15/2026	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	11/24/2025	96.5330	96.0850	91,500	91,500				1,366,309	1,366,309	597,800	0001	2,500
SFRZ6	1,280	320,000,000	3 MONTH SOFR FUT Dec26	Variable Annuity	Exhibit 5	Interest	03/16/2027	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	04/09/2025	96.4892	95.9600	96,000	96,000				1,693,323	1,693,323	928,000	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	03/18/2026	96.0384	95.9200	78,000	78,000				230,831	230,831	643,500	0001	2,500
SFRM7	780	195,000,000	3 MONTH SOFR FUT Jun27	Variable Annuity	Exhibit 5	Interest	09/14/2027	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	03/10/2026	96.2283	95.9550	87,750	87,750				532,977	532,977	643,500	0001	2,500
SFRU7	1,020	255,000,000	3 MONTH SOFR FUT Sep27	Variable Annuity	Exhibit 5	Interest	12/14/2027	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	03/10/2026	96.4042	96.0250	102,000	102,000				967,066	967,066	841,500	0001	2,500
SFRZ7	1,340	335,000,000	3 MONTH SOFR FUT Dec27	Variable Annuity	Exhibit 5	Interest	03/14/2028	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	03/10/2026	96.4084	96.1100	117,250	117,250				999,479	999,479	1,105,500	0001	2,500
SFRH8	1,300	325,000,000	3 MONTH SOFR FUT Mar28	Variable Annuity	Exhibit 5	Interest	06/20/2028	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	03/10/2026	96.4188	96.1700	130,000	130,000				808,715	808,715	1,040,000	0001	2,500
SFRM8	320	80,000,000	3 MONTH SOFR FUT Jun28	Variable Annuity	Exhibit 5	Interest	09/19/2028	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/17/2026	96.1240	96.2000	36,000	36,000				(60,787)	(60,787)	240,000	0001	2,500
TUU6	1,101	220,200,000	US 2YR NOTE (CBT) Sep26	Variable Annuity	Exhibit 5	Interest	09/30/2026	Chicago Board of Trade 549300EX04Q2QBFQTQ27	05/21/2026	103.0772	103.0664	129,024	129,024				23,823	23,823	1,321,200	0001	2,000
JYU6	2,148	168,888,381	JPN YEN CURR FUT Sep26	Variable Annuity	Exhibit 5	FX Currency	09/14/2026	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/12/2026	62.8978	61.8700	714,211	714,211				2,759,742	2,759,742	5,584,800	0001	1,250
MFSU6	26	4,110,340	MSCI EAFE Sep26	Variable Annuity	Exhibit 5	Equity	09/18/2026	ICE Futures US Indices 5493004R83R1LVX2IL36	06/15/2026	3,161.7538	3,145.3000	(14,040)	(14,040)				21,390	21,390	147,568	0001	50
NKU6	539	219,614,738	NIKKEI 225 (OSE) Sep26	Variable Annuity	Exhibit 5	Equity	09/10/2026	Osaka Exchange 3538001249AILNPRUX57	06/09/2026	407.4471	431.6861	(1,359,144)	(1,359,144)				(16,415,301)	(16,415,301)	17,152,011	0001	1,000
RTYU6	594	88,127,372	E-Mini Russ 2000 Sep26	Variable Annuity	Exhibit 5	Equity	09/18/2026	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/15/2026	2,967.2020	3,045.6000	(445,500)	(445,500)				(2,328,421)	(2,328,421)	6,263,730	0001	50

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
Z U6	638	89,439,090	FTSE 100 IDX FUT Sep26	Variable Annuity Indexed Universal Life	Exhibit 5	Equity	09/18/2026	ICE Futures Europe Financials 549300UF4R84F48NCH34	06/16/2026	14,018.5200	13,982.7727	(151,259)	(151,259)				(745,655)	(745,655)	4,890,548	0001	10
MESU6	9	803,475	MSCI EmgMkt Sep26	Indexed Universal Life	Exhibit 5	Equity	09/18/2026	ICE Futures US Indices 5493004R83R1LVX2IL36	06/16/2026	1,785.4488	1,757.3000	(11,295)	(11,295)				12,667	12,667	51,124	0002	50
ESU6	18	6,749,100	S&P500 EMINI FUT Sep26	Indexed Universal Life	Exhibit 5	Equity	09/18/2026	Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	06/15/2026	7,498.9504	7,548.2500	(43,200)	(43,200)				(44,370)	(44,370)	407,754	0002	50
MFSU6	6	951,660	MSCI EAFE Sep26	Indexed Universal Life	Exhibit 5	Equity	09/18/2026	ICE Futures US Indices 5493004R83R1LVX2IL36	06/16/2026	3,172.1488	3,145.3000	(3,240)	(3,240)				8,055	8,055	34,054	0002	50
1609999999. Subtotal - short futures - hedging other												(445,943)	(445,943)				(10,170,157)	(10,170,157)	41,892,589	XXX	XXX
1649999999. Subtotal - short futures												(445,943)	(445,943)				(10,170,157)	(10,170,157)	41,892,589	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												21,600,616	21,600,616				(19,817,569)	(19,817,569)	206,112,471	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												21,600,616	21,600,616				(19,817,569)	(19,817,569)	206,112,471	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JPMorgan Securities LLC	(5,475,482)	27,076,100	21,600,618
Total Net Cash Deposits	(5,475,482)	27,076,100	21,600,618

(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		149,328,406	(63,821,320)	149,328,406	152,165,255	(66,658,168)	152,165,255	206,112,471	206,112,471
Bank of America, NA	B4TYDEB6GKMZO031MB27	Y	Y	55,055,424	43,214,825	585,264,137	(515,178,068)		585,264,137	(515,178,068)	15,030,645	2,818,891	
Barclay's Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	47,112,845	63,849,605	414,143,653	(291,656,574)	11,524,629	414,143,653	(291,656,574)	75,374,234	15,584,719	15,584,719
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Y	Y		12,510,659	403,932,134	(581,931,212)		403,932,134	(581,931,212)		21,013,135	
UBS-AG	BFM8T61CT2L1QCEMIK50	Y	Y			168,774,372	(310,881,668)		168,774,372	(310,881,668)			
Canadian Imperial Bank of Commerce	2IGI19DL77OXOHC3ZE78	Y	Y				(68,246,942)			(68,246,942)			
Citibank, N.A.	E57ODZWZ7FF32TWEFA76	Y	Y	122,654,265	18,580,819	280,490,419	(134,322,567)	4,932,768	280,490,419	(134,322,567)	23,513,587	738,042	738,042
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Y	Y	10,098,888		20,428,217	(10,233,065)	96,263	20,428,217	(10,233,065)	96,263	5,327,978	5,327,978
Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	Y	Y		36,124,797	707,480,577	(727,337,488)		707,480,577	(727,337,488)		46,897,031	
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	362,517,547	242,166	383,808,188	(20,644,492)	403,983	383,808,188	(20,644,492)	646,149	8,427,583	8,427,583
HSBC Bank U.S.A., NA	1IE8VN30JCEQV1H4R804	Y	Y	1,120,000		893,798			893,798				
HSBC Bank PLC	MP6I5ZYZBEU3UXPYFY54	Y	Y		6,766,614	500,420,186	(633,142,918)		500,420,186	(633,142,918)			
J.P. Morgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	60,646,644	28,346,639	308,538,414	(151,403,371)	68,141,760	308,538,414	(151,403,371)	96,488,399	38,505,944	38,505,944
Merrill Lynch Capital Services	GDWTXX03601TB7DW3U69	Y	Y			732,267	(2,902,837)		732,267	(2,902,837)		2,228,268	57,697
Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	Y	Y			3,563,493	(7,682,193)		3,563,493	(7,682,193)		2,573,019	
Morgan Stanley & Co. International, PLC	4PQUHN3JPFGFNF3BB653	Y	Y		89,106,063	528,739,537	(637,584,810)		528,739,537	(637,584,810)			
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y			144,529,087	(202,105,550)		144,529,087	(202,105,550)		2,941,756	
Societe Generale	O2RNE8IBXP4R0TD8PU41	Y	Y		81,038,763	774,478,033	(860,529,094)		774,478,033	(860,529,094)		2,798,925	
Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	Y	Y	55,706,254	21,636,737	289,293,761	(208,415,763)	3,535,008	289,293,761	(208,415,763)	25,171,745	8,611,850	8,611,850
Ameriprise Financial Inc	6ZLKQF7QB6JAEKQS5388	Y	Y			1,010,457	(164,598,428)		1,010,457	(164,598,428)		4,941,335	
0299999999. Total NAIC 1 Designation				714,911,868	401,417,687	5,516,520,730	(5,528,797,042)	88,634,410	5,516,520,730	(5,528,797,042)	236,321,022	163,408,477	77,253,813
0899999999. Aggregate sum of central clearinghouses (excluding exchange traded)						497,917,463	(2,969,866,575)		497,917,463	(2,969,866,575)		382,261,766	
0999999999 - Gross totals				714,911,868	401,417,687	6,163,766,599	(8,562,484,938)	237,962,817	6,166,603,447	(8,565,321,786)	388,486,276	751,782,714	283,366,284
1. Offset per SSAP No. 64						(2,836,848)	2,836,848						
2. Net after right of offset per SSAP No. 64						6,166,603,447	(8,565,321,786)						

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	31403P-FK-8	FNMA 30YR UMBS	31,253,585	34,257,035	33,870,654	06/01/2052	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	31403P-H3-4	FNMA 30YR UMBS	31,851,097	34,850,573	34,392,228	06/01/2052	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3140LS-MN-3	FNMA 30YR UMBS	17,048,287	20,216,424	20,780,735	06/01/2051	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	31418C-4F-8	FNMA 30YR	3,962,190	4,176,670	4,253,391	11/01/2048	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	31418A-VS-4	FNMA 30YR	2,063,003	2,285,026	2,310,737	08/01/2043	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3140LQ-A8-3	FNMA 30YR UMBS	2,722,391	3,229,507	3,322,459	06/01/2051	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3128MJ-R8-5	FGOLD 30YR GIANT	4,420,775	4,869,010	5,050,850	11/01/2042	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3140LQ-A7-5	FNMA 30YR UMBS	15,034,864	18,677,509	18,789,796	06/01/2051	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	312942-NM-3	FGOLD 30YR	3,335,264	3,368,455	3,430,990	09/01/2040	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3140LN-PB-7	FNMA 30YR UMBS	6,760,639	8,019,953	8,257,103	06/01/2051	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3128MJ-ZB-9	FGOLD 30YR GIANT	6,972,020	7,814,399	7,684,701	12/01/2046	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3128MJ-YT-1	FGOLD 30YR GIANT	7,246,801	8,087,596	8,381,087	09/01/2046	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3128MJ-YG-9	FGOLD 30YR GIANT	5,171,489	5,760,331	5,914,498	06/01/2046	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3140HM-N2-6	FNMA 30YR	1,593,882	1,679,199	1,676,971	09/01/2048	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3140HB-FK-9	FNMA 30YR	4,271,671	4,501,893	4,570,734	05/01/2048	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3140EV-JC-2	FNMA 30YR	872,161	942,412	981,489	02/01/2046	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3140XS-AF-0	FNMA 30YR UMBS SUPER	26,146,346	26,446,502	25,792,287	12/01/2054	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	31418D-SJ-2	FNMA 30YR UMBS	8,582,892	10,159,562	10,644,074	09/01/2050	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3132WF-4C-0	FHLMC GOLD 30YR	3,436,477	3,835,761	3,967,815	08/01/2046	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3140HC-CG-9	FNMA 30YR	592,575	625,858	637,344	05/01/2048	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3138WH-U3-4	FNMA 30YR	2,861,422	3,092,405	3,169,611	08/01/2046	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3140KE-QB-7	FNMA 30YR UMBS	25,399,485	30,080,231	31,452,870	09/01/2050	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	31418C-PE-8	FNMA 30YR	3,443,464	3,726,442	3,842,185	09/01/2047	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3138X3-EN-8	FNMA 30YR	8,108,456	8,698,284	8,687,173	08/01/2043	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3128MJ-VU-1	FGOLD 30YR GIANT	3,810,683	4,219,436	4,268,258	02/01/2045	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3132XS-EH-9	FHLMC GOLD 30YR	3,607,591	3,898,336	3,994,467	08/01/2047	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3133KG-P6-9	FHLMC 30YR UMBS	6,312,124	7,145,035	7,253,785	09/01/2049	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3140KE-J5-8	FNMA 30YR UMBS	21,110,368	24,988,353	26,219,367	08/01/2050	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3138WJ-Q9-2	FNMA 30YR	3,850,733	4,302,158	4,320,772	12/01/2046	I
J. P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Mortgage	3140GY-GZ-6	FNMA 30YR	1,140,779	1,237,295	1,238,237	01/01/2048	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3140LQ-A7-5	FNMA 30YR UMBS	11,611,502	14,424,735	14,511,455	06/01/2051	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3138WO-VL-0	FNMA 30YR	2,785,448	2,978,579	2,975,053	02/01/2043	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3140XQ-K6-3	FNMA 30YR UMBS SUPER	7,874,939	8,396,795	7,974,228	07/01/2053	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Corporate	20030N-BU-4	COMCAST CORPORATION	14,865,862	22,000,000	17,133,031	07/15/2046	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Corporate	254687-EB-8	WALT DISNEY COMPANY (THE)	2,668,413	2,422,000	2,282,845	12/15/2035	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Corporate	254687-EB-8	WALT DISNEY COMPANY (THE)	11,017,396	10,000,000	9,425,455	12/15/2035	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3140LN-PB-7	FNMA 30YR UMBS	33,376,141	39,593,160	40,763,930	06/01/2051	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	31418D-2L-5	FNMA 30YR UMBS	28,947,192	35,960,638	36,155,110	07/01/2051	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3140EU-FN-4	FNMA 30YR	3,695,013	3,974,563	4,138,057	01/01/2046	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3138WO-VL-0	FNMA 30YR	6,747,549	7,215,395	7,206,854	02/01/2043	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	31418C-4F-8	FNMA 30YR	1,433,254	1,510,838	1,538,591	11/01/2048	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3140HM-N2-6	FNMA 30YR	1,654,138	1,742,680	1,740,368	09/01/2048	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3138WJ-Q9-2	FNMA 30YR	4,620,880	5,162,590	5,184,926	12/01/2046	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	312944-AF-8	FGOLD 30YR	2,237,903	2,302,897	2,316,730	12/01/2040	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3140GY-GZ-6	FNMA 30YR	2,691,811	2,919,552	2,921,775	01/01/2048	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	31418C-4F-8	FNMA 30YR	1,803,652	1,901,286	1,936,211	11/01/2048	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3140GV-ZY-4	FNMA 30YR	4,110,789	4,454,582	4,443,331	12/01/2047	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3128M9-7C-0	FGOLD 30YR GIANT	9,796,183	10,793,800	10,870,595	04/01/2043	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	31418C-XN-9	FNMA 30YR	3,865,651	4,100,972	4,178,912	06/01/2048	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3140HC-CG-9	FNMA 30YR	1,585,978	1,675,056	1,705,798	05/01/2048	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	31418C-XN-9	FNMA 30YR	2,319,390	2,460,583	2,507,347	06/01/2048	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3128MJ-R8-5	FGOLD 30YR GIANT	6,307,589	6,947,133	7,206,585	11/01/2042	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3140LS-MN-3	FNMA 30YR UMBS	5,632,489	6,679,192	6,865,632	06/01/2051	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3140LQ-A8-3	FNMA 30YR UMBS	38,782,788	46,007,093	47,331,276	06/01/2051	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3140LQ-A7-5	FNMA 30YR UMBS	6,111,317	7,591,966	7,637,608	06/01/2051	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	312941-3N-5	FGOLD 30YR	1,824,137	1,842,289	1,876,416	08/01/2040	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3140XR-S5-5	FNMA 30YR UMBS SUPER	20,960,992	21,262,608	20,761,252	11/01/2054	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3138X3-EN-8	FNMA 30YR	7,940,583	8,518,199	8,507,319	08/01/2043	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	312938-K5-1	FGOLD 30YR	525,701	530,930	539,382	12/01/2039	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	31401X-G5-0	FNMA 30YR GE	329,570	328,383	333,179	06/01/2033	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Corporate	29379V-CB-7	ENTERPRISE PRODUCTS OPERATING LLC	11,674,070	17,424,000	13,014,190	02/15/2053	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Corporate	03522A-AJ-9	ANHEUSER-BUSCH COS LLC / INBEV	22,778,131	25,000,000	25,268,870	02/01/2046	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	31292L-XG-5	FGOLD 30YR	1,759,208	1,939,916	2,010,600	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	252,069	248,951	251,281	02/01/2033	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3132J6-PP-3	FHLMC GOLD 30YR	3,009,417	3,326,477	3,396,338	02/01/2043	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	312941-3N-5	FGOLD 30YR	498,821	503,785	513,117	08/01/2040	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	31385X-B3-0	FNMA 30YR LL	281,023	276,901	279,211	05/01/2033	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	36202F-EH-5	GNMA2 30YR	873,138	880,575	890,690	02/20/2040	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3132HP-RZ-9	FHLMC GOLD 30YR	2,305,362	2,527,751	2,532,950	11/01/2042	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Corporate	00287Y-BD-0	ABBVIE INC	8,992,015	10,000,000	9,424,536	11/14/2048	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3138EK-MZ-5	FNMA 30YR	5,639,568	6,034,634	6,027,784	02/01/2043	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	31418A-VS-4	FNMA 30YR	5,728,459	6,344,964	6,416,357	08/01/2043	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3132WF-4C-0	FHLMC GOLD 30YR	4,737,589	5,288,049	5,470,101	08/01/2046	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	3140GV-ZY-4	FNMA 30YR	2,960,684	3,208,292	3,200,189	12/01/2047	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Mortgage	31418D-SJ-2	FNMA 30YR UMBS	10,381,103	12,288,103	12,874,125	09/01/2050	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Corporate	459200-KV-2	INTERNATIONAL BUSINESS MACHINES CO	15,273,535	18,000,000	17,765,245	07/27/2052	I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Corporate	437076-AS-1	HOME DEPOT INC	22,344,797	21,000,000	20,750,251	12/16/2036	I
Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	Mortgage	3132DW-NG-4	FHLMC 30YR UMBS SUPER	28,679,996	29,114,990	28,340,516	12/01/2054	I
BNP Paribas R0MUWSFPU8MPRO8K5P83	Mortgage	3133KP-QL-5	FHLMC 30YR UMBS	16,967,343	18,675,224	17,316,595	07/01/2052	I
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Corporate	03522A-AJ-9	ANHEUSER-BUSCH COS LLC / INBEV	68,013,675	74,648,000	75,450,825	02/01/2046	I
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Corporate	571676-BB-0	MARS INC	48,181,972	48,479,000	48,472,083	05/01/2045	I
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Corporate	00287Y-BD-0	ABBVIE INC	41,695,974	46,370,000	43,701,572	11/14/2048	I
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Mortgage	3132DW-NG-4	FHLMC 30YR UMBS SUPER	10,738,464	10,901,336	10,611,354	12/01/2054	V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Corporate	571676-BB-0	MARS INC	39,710,198	39,955,000	39,949,299	05/01/2045	I
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Mortgage	3132DW-NG-4	FHLMC 30YR UMBS SUPER	4,263,777	4,328,446	4,213,307	12/01/2054	I
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Corporate	20030N-CE-9	COMCAST CORPORATION	16,979,803	23,925,000	19,390,700	11/01/2049	I
Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	Mortgage	3132DW-NG-4	FHLMC 30YR UMBS SUPER	3,529,383	3,582,914	3,487,606	12/01/2054	V
Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	Mortgage	3132DW-NG-4	FHLMC 30YR UMBS SUPER	1,449,890	1,471,881	1,432,728	12/01/2054	V
Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	Mortgage	31418E-D6-4	FNMA 30YR UMBS	96,859	110,981	99,174	06/01/2052	V
Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	Mortgage	3140QV-K7-8	FNMA 30YR UMBS	457,303	464,166	453,058	10/01/2054	V
Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	Mortgage	3140XS-AF-0	FNMA 30YR UMBS SUPER	39,085	39,534	38,556	12/01/2054	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Cash		Cash	39,370,000	39,370,000	39,370,000		I
Chicago Mercantile Exchange LCZ7XYGSLJUHFXXNXD88	Cash		Cash	2,471,637,022	2,471,637,022	2,471,637,022		V
0199999999 - Total				3,422,407,499	3,528,256,036	3,516,176,147	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	75,792,842	75,792,842	XXX		V
Bank of America, NA B4TYDEB6GKMZO031MB27	Mortgage	31418D-UG-5	FNMA 30YR UMBS	40,921,683	50,774,160	XXX	11/01/2050	V
Bank of America, NA B4TYDEB6GKMZO031MB27	Mortgage	31418D-RS-3	FNMA 30YR UMBS	14,133,741	16,730,111	XXX	08/01/2050	V
Citibank, N.A. E57ODZWZ7FF32TWIEFA76	Cash		Cash	122,651,751	122,651,751	XXX		V
Citibank, N.A. E57ODZWZ7FF32TWIEFA76	Treasury	91282C-FF-3	TREASURY NOTE	276	300	XXX	08/15/2032	V
Citibank, N.A. E57ODZWZ7FF32TWIEFA76	Treasury	91282C-KG-5	TREASURY NOTE	100	100	XXX	03/31/2029	V
Citibank, N.A. E57ODZWZ7FF32TWIEFA76	Treasury	91282C-HC-8	TREASURY NOTE	756	800	XXX	05/15/2033	V
Citibank, N.A. E57ODZWZ7FF32TWIEFA76	Treasury	912828-4V-9	TREASURY NOTE	487	500	XXX	08/15/2028	V
Citibank, N.A. E57ODZWZ7FF32TWIEFA76	Treasury	91282C-MS-7	TREASURY NOTE	896	900	XXX	03/15/2028	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Cash		Cash	10,098,888	10,098,888	XXX		V
Goldman Sachs International W22LROWP2IHZNBB6K528	Cash		Cash	149,078,541	149,078,541	XXX		V
Goldman Sachs International W22LROWP2IHZNBB6K528	Cash		Cash	213,439,006	213,439,006	XXX		V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-TU-2	TREASURY BOND	2,870,034	3,051,706	XXX	08/15/2043	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	91282C-LV-1	TREASURY (CPI) NOTE	331,574	333,857	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-UM-8	TREASURY BOND	6,075,818	6,259,697	XXX	08/15/2055	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-PT-9	TREASURY BOND	775,601	754,728	XXX	02/15/2037	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912797-RF-6	TREASURY BILL GOVT	2,799,841	2,802,104	XXX	07/09/2026	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-TE-8	TREASURY (CPI) NOTE	1,167,444	2,255,420	XXX	02/15/2052	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-UE-6	TREASURY BOND	3,617,344	3,885,701	XXX	11/15/2054	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-TY-4	TREASURY (CPI) NOTE	2,747,867	3,143,648	XXX	02/15/2054	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-SG-4	TREASURY (CPI) NOTE	1,916,380	2,726,881	XXX	02/15/2049	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-ST-6	TREASURY BOND	5,994,395	9,273,417	XXX	11/15/2040	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	91282C-HP-9	TREASURY (CPI) NOTE	3,192,934	3,328,004	XXX	07/15/2033	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-UG-1	TREASURY BOND	1,268,403	1,334,502	XXX	02/15/2055	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-TX-6	TREASURY BOND	1,070,603	1,199,556	XXX	02/15/2054	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-SR-0	TREASURY BOND	55,720	88,073	XXX	05/15/2040	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	91282C-NM-9	TREASURY NOTE	395,551	397,820	XXX	07/15/2028	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	91282C-LE-9	TREASURY (CPI) NOTE	119,476	121,204	XXX	07/15/2034	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-UF-3	TREASURY BOND	424,468	440,363	XXX	11/15/2044	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-TB-4	TREASURY BOND	21,354	38,848	XXX	11/15/2051	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-TT-5	TREASURY BOND	1,485,102	1,699,991	XXX	08/15/2053	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-SF-6	TREASURY BOND	87,549	120,085	XXX	02/15/2049	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-PW-2	TREASURY BOND	1,634,430	1,648,858	XXX	02/15/2038	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-TS-7	TREASURY BOND	1,815,331	2,053,759	XXX	05/15/2043	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-UL-0	TREASURY BOND	2,232,865	2,213,154	XXX	05/15/2045	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-UB-2	TREASURY BOND	1,180,460	1,221,889	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)	2,100,854	2,572,187	XXX	02/15/2044	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	91282C-DJ-7	TREASURY NOTE	993,163	1,149,931	XXX	11/15/2031	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-TN-8	TREASURY BOND	1,029,212	1,286,766	XXX	02/15/2053	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-SD-1	TREASURY BOND	282,065	384,990	XXX	08/15/2048	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-SD-1	TREASURY BOND	1,042,236	1,422,544	XXX	08/15/2048	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	91282C-AE-1	TREASURY NOTE	5,165,949	5,965,191	XXX	08/15/2030	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-SC-3	TREASURY BOND	307,883	409,828	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)	164,467	156,624	XXX	04/15/2029	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-QL-5	TREASURY BOND	236,528	249,304	XXX	11/15/2040	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-UA-4	TREASURY BOND	3,014,363	3,173,536	XXX	05/15/2054	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-RJ-9	TREASURY BOND	640,050	836,838	XXX	11/15/2044	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-TG-3	TREASURY BOND	546,726	790,210	XXX	05/15/2052	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-UC-0	TREASURY BOND	1,149,491	1,287,269	XXX	08/15/2054	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-TL-2	TREASURY BOND	626,295	732,107	XXX	11/15/2052	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	91282C-HZ-7	TREASURY NOTE	59,552	58,595	XXX	09/30/2030	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-TZ-1	TREASURY BOND	37,886	39,782	XXX	02/15/2044	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	91282C-CB-5	TREASURY NOTE	50,665	57,107	XXX	05/15/2031	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	91282C-KZ-3	TREASURY NOTE	1,524,055	1,520,254	XXX	07/15/2027	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-UK-2	TREASURY BOND	252,409	260,174	XXX	05/15/2055	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-QP-6	US TII 2.125 02/15/41 (TIPS)	1,474,906	1,543,142	XXX	02/15/2041	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-TR-9	TREASURY BOND	852,860	1,066,908	XXX	05/15/2053	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-QC-5	TREASURY BOND	793,476	804,538	XXX	08/15/2039	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-SH-2	TREASURY BOND	1,635,531	2,302,551	XXX	05/15/2049	V
HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	Cash		Cash	1,120,000	1,120,000	XXX		V
Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	Cash		Cash	55,706,254	55,706,254	XXX		V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	912828-Z9-4	TREASURY NOTE	60,953,778	66,913,238	XXX	02/15/2030	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	3128MM-W4-1	03.000 FGPC G18666 G	42	44	XXX	11/01/2032	I
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	3132DM-YC-3	FEPC 02.500 CLSD0707	54	63	XXX	01/01/2051	I
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	3132DM-YE-9	FEPC 02.500 CLSD0709	57	67	XXX	03/01/2051	I
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	3132DM-YF-6	FEPC 02.500 CLSD0710	55	64	XXX	01/01/2051	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	3132DU-5B-9	FEPC 05.500 CLSD7142	86	86	XXX	06/01/2053	I
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	3132DU-XB-8	FEPC 05.500 CLSD6974	90	89	XXX	11/01/2054	I
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	3132DW-J7-9	FEPC 07.000 CLSD8386	61,209,782	58,027,001	XXX	12/01/2053	I
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	3132DW-NG-4	FEPC 05.000 CLSD8491	194	197	XXX	12/01/2054	I
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	3132E0-K7-6	FEPC 06.000 CLSD3918	112	108	XXX	09/01/2053	I
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	31335A-ET-1	04.000 FGPC G60146 G	19	20	XXX	04/01/2044	I
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	3133A6-DB-4	FEPC 02.500 CLQB0098	40	47	XXX	06/01/2050	I
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	3133KJ-6S-6	FEPC 02.000 CLRA3581	50	61	XXX	09/01/2050	I
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	3138LE-JH-5	FNAR XX.XXX HYAN2063	90,065,926	90,065,926	XXX	07/25/2026	I
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	3138LE-QG-9	FNAR XX.XXX HYAN2254	93	93	XXX	08/01/2026	I
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	3140HV-6R-0	MNAR XX.XXX HXBL4479	104	105	XXX	11/01/2026	I
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	3142GQ-5N-8	FEPC 06.500 CLRJ0852	74	71	XXX	02/01/2054	I
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	3142J6-C7-6	FEPC 04.500 CLRQ0093	99	103	XXX	02/01/2056	I
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	3142J6-CA-9	FEPC 05.500 CLRQ0064	119	119	XXX	11/01/2055	I
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Mortgage	3142K7-EC-9	FEPC 05.500 CLTB5530	104	103	XXX	06/01/2056	I
0299999999 - Total				962,437,263	988,865,396	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					(48,454,179)	(43,197)			(2,157,244,182)	(28,437,441)	(14,782)	2,331,027	(30,753,686)	81,260,730		81,260,730	(2,106,737,138)
Total						(48,454,179)	(43,197)	XXX		(2,157,244,182)	(28,437,441)	(14,782)	2,331,027	(30,753,686)	81,260,730		81,260,730	(2,106,737,138)

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					1,210,330	565,101	1,363,444	XXX.
Bank of America ..... Northbrook, IL					(750,411)	(642,486)	(319,826)	XXX.
Bank of America ..... Hartford, CT					2,126	1,126	1,201	XXX.
Bank of America ..... Northbrook, IL					(3,701,023)	(5,129,088)	(4,466,883)	XXX.
Bank of America ..... Hartford, CT					(55,614,216)	(51,341,920)	(63,004,704)	XXX.
Wells Fargo Bank ..... Minneapolis, MN					(1,953)			XXX.
Wells Fargo Bank ..... Minneapolis, MN					(21,501,952)	(21,691,348)	(22,901,158)	XXX.
Wells Fargo Bank ..... Red Wing, MN					(57,053,664)	(55,324,441)	(48,861,044)	XXX.
Wells Fargo Bank ..... Minneapolis, MN					20,000	20,000		XXX.
JP Morgan Chase Bank ..... New York, NY					48,101,837	54,582,508	63,320,475	XXX.
Wells Fargo Bank ..... Minneapolis, MN					12,625,654	28,395,381	37,485,434	XXX.
Wells Fargo Bank ..... Minneapolis, MN					(612)	(242)		XXX.
Wells Fargo Bank ..... Van Wert, OH					(2,517,543)	(1,050,314)	(1,719,350)	XXX.
Wells Fargo Bank ..... Minneapolis, MN					25,662,539	24,319,431	24,307,669	XXX.
Wells Fargo Bank ..... Minneapolis, MN					(14,134,349)	(15,662,004)	(12,263,591)	XXX.
Federal Home Loan Bank of Des Moines ..... Des Moines, IA		2.450	10,156		1,503,557	1,867,262	1,502,816	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	10,156		(66,149,680)	(41,091,034)	(25,555,517)	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	10,156		(66,149,680)	(41,091,034)	(25,555,517)	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX				XXX
0599999. Total	XXX	XXX	10,156		(66,149,680)	(41,091,034)	(25,555,517)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	UNITED STATES TREASURY		06/29/2026	0.000	07/09/2026	64,948,279		12,918
	UNITED STATES TREASURY		06/30/2026	0.000	07/02/2026	545,345,867		159,975
	UNITED STATES TREASURY		05/19/2026	0.000	07/14/2026	49,934,053		211,875
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)						660,228,199		384,768
	FEDERAL HOME LOAN BANKS		06/30/2026	3.385	07/01/2026	235,000,000		22,140
	FEDERAL HOME LOAN MORTGAGE COR		06/30/2026	0.000	07/01/2026	125,000,000		19,028
	FEDERAL HOME LOAN MORTGAGE COR		06/25/2026	0.000	07/02/2026	99,990,272		58,328
	FEDERAL NATIONAL MORTGAGE ASSO		06/23/2026	0.000	07/02/2026	249,975,258		197,758
0029999999. Subtotal - issuer credit obligations - other U.S. government obligations (not exempt from RBC)						709,965,530		297,254
0489999999. Total - issuer credit obligations (unaffiliated)						1,370,193,729		682,022
0499999999. Total - issuer credit obligations (affiliated)								
0509999999. Total - issuer credit obligations						1,370,193,729		682,022
262006-20-8	DREYFUS GOVERNMENT CASH MANAGE GOVERNMENT - Fund Code 289		06/25/2026	0.000		49,981,751	198,922	441,081
38141W-27-3	GOLDMAN SACHS FINANCIAL SQUARE		06/01/2026	0.000		250,444,959	725,828	444,959
4812C0-67-0	JPMORGAN US GOVERNMENT MONEY M		06/01/2026	0.000		49,849,614	144,602	451,346
52470G-79-1	WESTERN ASST INSTL GOVT MN MKT		06/01/2026	0.000		100,869,021	292,307	899,097
825252-41-4	INVESCO GOVERNMENT MONEY MARKE		06/01/2026	0.000		51,200,231	149,638	457,094
949921-12-6	ALLSPRING GOVERNMENT MONEY MAR		06/22/2026	0.000		263,014,991	757,540	2,537,427
8209999999. Subtotal - exempt money market mutual funds - as identified by the SVO						765,360,567	2,268,837	5,231,004
8589999999. Total cash equivalents (unaffiliated)						2,135,554,296	2,268,837	5,913,026
8599999999. Total cash equivalents (affiliated)								